

FINAL TERMS DATED AS OF 1 OCTOBER 2021

BNP Paribas Issuance B.V.
(incorporated in The Netherlands)
(as Issuer)

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Factor Long" and "Factor Short" Certificates relating to a Share

SSPA product type: Constant Leverage (2300)

BNP Paribas Arbitrage S.N.C.
(as Manager)

PART A - CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 24 September 2021, each Supplement to the Base Prospectus published and approved on or before the date of these Final Terms (copies of which are available as described below) and any other Supplement to the Base Prospectus which may have been published and approved before the issue of any additional amount of Securities (the "**Supplements**") (provided that to the extent any such Supplement (i) is published and approved after the date of these Final Terms and (ii) provide for any change to the Conditions of the Securities such changes shall have no effect with respect to the Conditions of the Securities to which these Final Terms relate) (the Base Prospectus and the Supplements, together the "**Base Prospectus**").

The Base Prospectus has been approved by SIX Exchange Regulation AG ("**SIX Exchange Regulation**") in its capacity as Swiss Prospectus Office (the "**Swiss Prospectus Office**") as of 24 September 2021 and constitutes a base prospectus pursuant to article 45 of the Swiss Financial Services Act ("**FinSA**").

This document constitutes the Final Terms of the Securities described herein and must be read in conjunction with such Base Prospectus.

For the purpose of public offering in Switzerland and/or the admission to trading on SIX Swiss Exchange, these Final Terms will be or have been registered with the Swiss Prospectus Office and are or will be published pursuant to FinSA prior to the public offering of the Securities in Switzerland or the admission to trading of the Securities on SIX Swiss Exchange and the Base Prospectus and these Final Terms together will constitute the prospectus pursuant to FinSA.

Full information on BNP Paribas Issuance B.V. (the "**Issuer**"), BNP Paribas (the "**Guarantor**") and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. The Base Prospectus, any Supplement(s) to the Base Prospectus and these Final Terms are available free of charge during normal business hours from BNP Paribas Securities Services, Paris, Succursale de Zurich. Written or oral requests for such documents should be directed to the Principal Security Agent at its principal office set out at the end of the Base Prospectus or may be obtained by telephone (+41 58 212 6335) or fax (+41 58 212 6360). In addition, copies of any documents incorporated by reference will be made available, along with this Base Prospectus, for viewing on the website of BNPP at the following address www.bnpparibasmarkets.ch or any other website specified in the applicable Final Terms.

References herein to numbered Conditions are to the terms and conditions of the relevant series of Securities and words and expressions defined in such terms and conditions shall bear the same meaning in these Final Terms in so far as they relate to such series of Securities, save as where otherwise expressly provided.

These Final Terms relate to the series of Securities as set out in "Specific Provisions for each Series" below. References herein to "**Securities**" shall be deemed to be references to the relevant Securities that are the subject of these Final Terms and references to "**Security**" shall be construed accordingly.

The Securities issued pursuant to these Final Terms may be considered structured products in Switzerland pursuant to article 70 FinSA and do not constitute collective investment schemes in the meaning of the Swiss Federal Act on Collective Investment Schemes ("**CISA**"). Accordingly, holders of the Securities do not benefit from protection under the CISA or supervision by the Swiss Financial Market Supervisory Authority ("**FINMA**"). Further, investors are exposed to the Issuer's and the Guarantor's insolvency risk.

The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und -kunden*) within the meaning of FinSA ("**Retail Clients**") in accordance with FinSA.

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Long CV ₀ / Short CV ₀	Long / Short	Leverage Factor	Reset Threshold Percentage	Dividend Percentage	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redemption Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1119065329	1,000,000	1,000,000	CHF 10	CHF 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065337	1,000,000	1,000,000	CHF 10	CHF 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065345	1,000,000	1,000,000	CHF 10	CHF 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065352	1,000,000	1,000,000	CHF 10	CHF 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065360	1,000,000	1,000,000	CHF 10	CHF 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065378	1,000,000	1,000,000	CHF 10	CHF 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065386	1,000,000	1,000,000	CHF 10	CHF 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065394	1,000,000	1,000,000	CHF 10	CHF 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065402	1,000,000	1,000,000	CHF 10	CHF 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065410	1,000,000	1,000,000	CHF 10	CHF 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065428	1,000,000	1,000,000	CHF 10	CHF 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065436	1,000,000	1,000,000	CHF 10	CHF 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065444	1,000,000	1,000,000	CHF 10	CHF 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065451	1,000,000	1,000,000	CHF 10	CHF 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065469	1,000,000	1,000,000	CHF 10	CHF 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065477	1,000,000	1,000,000	CHF 10	CHF 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No

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CH1119065485	1,000,000	1,000,000	CHF 10	CHF 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065493	1,000,000	1,000,000	CHF 10	CHF 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065501	1,000,000	1,000,000	CHF 10	CHF 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065519	1,000,000	1,000,000	CHF 10	CHF 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065527	1,000,000	1,000,000	CHF 10	CHF 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065535	1,000,000	1,000,000	CHF 10	CHF 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065543	1,000,000	1,000,000	CHF 10	CHF 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065550	1,000,000	1,000,000	CHF 10	CHF 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065568	1,000,000	1,000,000	CHF 10	CHF 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065576	1,000,000	1,000,000	CHF 10	CHF 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065584	1,000,000	1,000,000	CHF 10	CHF 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065592	1,000,000	1,000,000	CHF 10	CHF 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065600	1,000,000	1,000,000	CHF 10	CHF 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065618	1,000,000	1,000,000	CHF 10	CHF 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065626	1,000,000	1,000,000	CHF 10	CHF 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065634	1,000,000	1,000,000	CHF 10	CHF 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065642	1,000,000	1,000,000	CHF 10	CHF 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1119065659	1,000,000	1,000,000	CHF 10	CHF 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-	No

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CH1119065667	1,000,000	1,000,000	CHF 10.84	EUR 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065675	1,000,000	1,000,000	CHF 10.84	EUR 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065683	1,000,000	1,000,000	CHF 10.84	EUR 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065691	1,000,000	1,000,000	CHF 10.84	EUR 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065709	1,000,000	1,000,000	CHF 10.84	EUR 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065717	1,000,000	1,000,000	CHF 10.84	EUR 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065725	1,000,000	1,000,000	CHF 10.84	EUR 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065733	1,000,000	1,000,000	CHF 10.84	EUR 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065741	1,000,000	1,000,000	CHF 10.84	EUR 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065758	1,000,000	1,000,000	CHF 10.84	EUR 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065766	1,000,000	1,000,000	CHF 10.84	EUR 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065774	1,000,000	1,000,000	CHF 10.84	EUR 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065782	1,000,000	1,000,000	CHF 10.84	EUR 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065790	1,000,000	1,000,000	CHF 10.84	EUR 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065808	1,000,000	1,000,000	CHF 10.84	EUR 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065816	1,000,000	1,000,000	CHF 10.84	EUR 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065824	1,000,000	1,000,000	CHF 10.84	EUR 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No

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CH1119065832	1,000,000	1,000,000	CHF 10.84	EUR 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065840	1,000,000	1,000,000	CHF 10.84	EUR 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065857	1,000,000	1,000,000	CHF 10.84	EUR 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065865	1,000,000	1,000,000	CHF 10.84	EUR 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065873	1,000,000	1,000,000	CHF 10.84	EUR 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065881	1,000,000	1,000,000	CHF 10.84	EUR 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065899	1,000,000	1,000,000	CHF 10.84	EUR 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065907	1,000,000	1,000,000	CHF 10.84	EUR 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065915	1,000,000	1,000,000	CHF 10.84	EUR 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065923	1,000,000	1,000,000	CHF 10.84	EUR 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065931	1,000,000	1,000,000	CHF 10.84	EUR 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065949	1,000,000	1,000,000	CHF 10.84	EUR 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065956	1,000,000	1,000,000	CHF 10.84	EUR 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065964	1,000,000	1,000,000	CHF 10.84	EUR 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065972	1,000,000	1,000,000	CHF 10.84	EUR 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1119065980	1,000,000	1,000,000	CHF 9.35	USD 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1119065998	1,000,000	1,000,000	CHF 9.35	USD 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1119066004	1,000,000	1,000,000	CHF 9.35	USD 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-	Yes

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CH1119066012	1,000,000	1,000,000	CHF 9.35	USD 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1119066020	1,000,000	1,000,000	CHF 9.35	USD 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1119066038	1,000,000	1,000,000	CHF 9.35	USD 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1119066046	1,000,000	1,000,000	CHF 9.35	USD 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1119066053	1,000,000	1,000,000	CHF 9.35	USD 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1119066061	1,000,000	1,000,000	CHF 9.35	USD 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1119066079	1,000,000	1,000,000	CHF 9.35	USD 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1119066087	1,000,000	1,000,000	CHF 9.35	USD 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1119066095	1,000,000	1,000,000	CHF 9.35	USD 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1119066103	1,000,000	1,000,000	CHF 9.35	USD 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1119066111	1,000,000	1,000,000	CHF 9.35	USD 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1119066129	1,000,000	1,000,000	CHF 9.35	USD 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1119066137	1,000,000	1,000,000	CHF 9.35	USD 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1119066145	1,000,000	1,000,000	CHF 9.35	USD 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1119066152	1,000,000	1,000,000	CHF 9.35	USD 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1119066160	1,000,000	1,000,000	CHF 9.35	USD 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1119066178	1,000,000	1,000,000	CHF 9.35	USD 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Long CV ₀ / Short CV ₀	Long / Short	Leverage Factor	Reset Threshold Percentage	Dividend Percentage	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redemption Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1119066186	1,000,000	1,000,000	CHF 9.35	USD 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1119066194	1,000,000	1,000,000	CHF 9.35	USD 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1119066202	1,000,000	1,000,000	CHF 9.35	USD 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1119066210	1,000,000	1,000,000	CHF 9.35	USD 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1119066228	1,000,000	1,000,000	CHF 9.35	USD 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1119066236	1,000,000	1,000,000	CHF 9.35	USD 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1119066244	1,000,000	1,000,000	CHF 9.35	USD 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1119066251	1,000,000	1,000,000	CHF 9.35	USD 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1119066269	1,000,000	1,000,000	CHF 9.35	USD 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1119066277	1,000,000	1,000,000	CHF 9.35	USD 10	Long	4	22%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1119066285	1,000,000	1,000,000	CHF 9.35	USD 10	Short	4	22%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1119066293	1,000,000	1,000,000	CHF 9.35	USD 10	Long	5	18%	100%	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1119066301	1,000,000	1,000,000	CHF 9.35	USD 10	Short	5	18%	N/A	1.50% / (0%; 10%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH111906532	1119065	Registered	ABB Ltd	CHF	CH00122217	www.abb.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
9	32				16						price	
CH1119065337	111906533	Registered	ABB Ltd	CHF	CH0012221716	www.abb.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065345	111906534	Registered	ABB Ltd	CHF	CH0012221716	www.abb.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065352	111906535	Registered	ABB Ltd	CHF	CH0012221716	www.abb.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065360	111906536	Registered	Julius Baer Group Ltd	CHF	CH0102484968	www.juliusbaer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065378	111906537	Registered	Julius Baer Group Ltd	CHF	CH0102484968	www.juliusbaer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065386	111906538	Registered	Julius Baer Group Ltd	CHF	CH0102484968	www.juliusbaer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065394	111906539	Registered	Julius Baer Group Ltd	CHF	CH0102484968	www.juliusbaer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065402	111906540	Registered	CIE Financiere Richemont SA	CHF	CH0210483332	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065410	111906541	Registered	CIE Financiere Richemont SA	CHF	CH0210483332	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065428	111906542	Registered	CIE Financiere Richemont SA	CHF	CH0210483332	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065436	111906543	Registered	CIE Financiere Richemont SA	CHF	CH0210483332	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065444	111906544	Registered	Holcim Ltd	CHF	CH0012214059	www.lafargeholcim.com/	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065451	111906545	Registered	Holcim Ltd	CHF	CH0012214059	www.lafargeholcim.com/	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065469	111906546	Registered	Holcim Ltd	CHF	CH0012214059	www.lafargeholcim.com/	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065477	111906547	Registered	Holcim Ltd	CHF	CH0012214059	www.lafargeholcim.com/	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065485	111906548	Registered	Swiss Life Holding AG	CHF	CH0014852781	www.swisslife.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065493	111906549	Registered	Swiss Life Holding AG	CHF	CH0014852781	www.swisslife.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange

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CH1119065501	111906550	Registered	Swiss Life Holding AG	CHF	CH0014852781	www.swisslife.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065519	111906551	Registered	Swiss Life Holding AG	CHF	CH0014852781	www.swisslife.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065527	111906552	Registered	Swiss Re AG	CHF	CH0126881561	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065535	111906553	Registered	Swiss Re AG	CHF	CH0126881561	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065543	111906554	Registered	Swiss Re AG	CHF	CH0126881561	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065550	111906555	Registered	Swiss Re AG	CHF	CH0126881561	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065568	111906556	Registered	Temenos Group AG	CHF	CH0012453913	www.temenos.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065576	111906557	Registered	Temenos Group AG	CHF	CH0012453913	www.temenos.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065584	111906558	Registered	Temenos Group AG	CHF	CH0012453913	www.temenos.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065592	111906559	Registered	Temenos Group AG	CHF	CH0012453913	www.temenos.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065600	111906560	Ordinary	The Swatch Group AG	CHF	CH0012255151	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065618	111906561	Ordinary	The Swatch Group AG	CHF	CH0012255151	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065626	111906562	Ordinary	The Swatch Group AG	CHF	CH0012255151	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065634	111906563	Ordinary	The Swatch Group AG	CHF	CH0012255151	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065642	111906564	Registered	VAT Group AG	CHF	CH0311864901	www.vatvalve.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065659	111906565	Registered	VAT Group AG	CHF	CH0311864901	www.vatvalve.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1119065667	111906566	Registered	Allianz SE	EUR	DE0008404005	www.allianz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065675	111906567	Registered	Allianz SE	EUR	DE0008404005	www.allianz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1119065683	111906568	Registered	Allianz SE	EUR	DE0008404005	www.allianz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065691	111906569	Registered	Allianz SE	EUR	DE0008404005	www.allianz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065709	111906570	Registered	Bayer AG	EUR	DE000BAY0017	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065717	111906571	Registered	Bayer AG	EUR	DE000BAY0017	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065725	111906572	Registered	Bayer AG	EUR	DE000BAY0017	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065733	111906573	Registered	Bayer AG	EUR	DE000BAY0017	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065741	111906574	Ordinary	Commerzbank AG	EUR	DE000CBK1001	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065758	111906575	Ordinary	Commerzbank AG	EUR	DE000CBK1001	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065766	111906576	Ordinary	Commerzbank AG	EUR	DE000CBK1001	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065774	111906577	Ordinary	Commerzbank AG	EUR	DE000CBK1001	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065782	111906578	Registered	Deutsche Bank AG	EUR	DE0005140008	www.db.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065790	111906579	Registered	Deutsche Bank AG	EUR	DE0005140008	www.db.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065808	111906580	Registered	Deutsche Bank AG	EUR	DE0005140008	www.db.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065816	111906581	Registered	Deutsche Bank AG	EUR	DE0005140008	www.db.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065824	111906582	Ordinary	RWE AG	EUR	DE0007037129	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065832	111906583	Ordinary	RWE AG	EUR	DE0007037129	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065840	111906584	Ordinary	RWE AG	EUR	DE0007037129	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065857	111906585	Ordinary	RWE AG	EUR	DE0007037129	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange

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CH1119065865	111906586	Preferred	Volkswagen AG	EUR	DE0007664039	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065873	111906587	Preferred	Volkswagen AG	EUR	DE0007664039	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065881	111906588	Preferred	Volkswagen AG	EUR	DE0007664039	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065899	111906589	Preferred	Volkswagen AG	EUR	DE0007664039	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1119065907	111906590	Ordinary	LVMH Moet Hennessy - Louis Vuitton SE	EUR	FR0000121014	www.lvmh.fr	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1119065915	111906591	Ordinary	LVMH Moet Hennessy - Louis Vuitton SE	EUR	FR0000121014	www.lvmh.fr	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1119065923	111906592	Ordinary	LVMH Moet Hennessy - Louis Vuitton SE	EUR	FR0000121014	www.lvmh.fr	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1119065931	111906593	Ordinary	LVMH Moet Hennessy - Louis Vuitton SE	EUR	FR0000121014	www.lvmh.fr	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1119065949	111906594	Ordinary	ASML Holding NV	EUR	NL0010273215	www.asml.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1119065956	111906595	Ordinary	ASML Holding NV	EUR	NL0010273215	www.asml.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1119065964	111906596	Ordinary	ASML Holding NV	EUR	NL0010273215	www.asml.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1119065972	111906597	Ordinary	ASML Holding NV	EUR	NL0010273215	www.asml.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1119065980	111906598	Ordinary	Apple Inc	USD	US0378331005	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119065998	111906599	Ordinary	Apple Inc	USD	US0378331005	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH111906600	111906600	Ordinary	Apple Inc	USD	US0378331005	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
4	00				05						price	
CH1119066012	111906601	Ordinary	Apple Inc	USD	US0378331005	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066020	111906602	Registered	Advanced Micro Devices Inc	USD	US0079031078	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066038	111906603	Registered	Advanced Micro Devices Inc	USD	US0079031078	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066046	111906604	Registered	Advanced Micro Devices Inc	USD	US0079031078	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066053	111906605	Registered	Advanced Micro Devices Inc	USD	US0079031078	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066061	111906606	Ordinary	Amazon.com Inc	USD	US0231351067	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066079	111906607	Ordinary	Amazon.com Inc	USD	US0231351067	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066087	111906608	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1119066095	111906609	Class A	Facebook Inc A	USD	US30303M1027	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066103	111906610	Class A	Facebook Inc A	USD	US30303M1027	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066111	111906611	Class A	Facebook Inc A	USD	US30303M1027	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066129	111906612	Class A	Facebook Inc A	USD	US30303M1027	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066137	111906613	Class C	Alphabet Inc	USD	US02079K1079	www.abc.xyz.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066145	111906614	Class C	Alphabet Inc	USD	US02079K1079	www.abc.xyz.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066152	111906615	Class C	Alphabet Inc	USD	US02079K1079	www.abc.xyz.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH111906616	111906616	Class C	Alphabet Inc	USD	US02079K1079	www.abc.xyz.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
0	16				79						price	
CH1119066178	111906617	Ordinary	Microsoft Corp	USD	US5949181045	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066186	111906618	Ordinary	Microsoft Corp	USD	US5949181045	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066194	111906619	Ordinary	Microsoft Corp	USD	US5949181045	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066202	111906620	Ordinary	Microsoft Corp	USD	US5949181045	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066210	111906621	Ordinary	Netflix Inc	USD	US64110L1061	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066228	111906622	Ordinary	Netflix Inc	USD	US64110L1061	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066236	111906623	Ordinary	Netflix Inc	USD	US64110L1061	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066244	111906624	Ordinary	Netflix Inc	USD	US64110L1061	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1119066251	111906625	Ordinary	Shopify Inc	USD	CA82509L1076	www.shopify.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1119066269	111906626	Ordinary	Shopify Inc	USD	CA82509L1076	www.shopify.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1119066277	111906627	Registered	Twitter Inc	USD	US90184L1026	www.twitter.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1119066285	111906628	Registered	Twitter Inc	USD	US90184L1026	www.twitter.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1119066293	111906629	Registered	Twitter Inc	USD	US90184L1026	www.twitter.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1119066301	111906630	Registered	Twitter Inc	USD	US90184L1026	www.twitter.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange

GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 30 September 2021.
4. **Issue Date:** 1 October 2021.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Securities are Constant Leverage Certificates and are Constant Leverage Long or Constant Leverage Short Certificates.

The provisions of Annex 2 (*Additional Terms and Conditions for Share Securities*) and Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**
 - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
11. **Relevant Asset(s):** Not applicable.
12. **Entitlement:** Not applicable.
13. **Exchange Rate:** The rate of exchange (including any rates of exchange pursuant to which the relevant rate of exchange is derived), determined by the Calculation Agent for conversion of any amount into the Settlement Currency or Calculation Currency, as applicable.
14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
16. **Minimum Trading Size:** Not applicable.
17. **Security Agent:** BNP Paribas Securities Services, Paris, succursale de Zurich.
18. **Calculation Agent:** BNP Paribas Arbitrage S.N.C.
1 rue Laffitte 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

22. **Index Securities:** Not applicable.
23. **Share Securities/ETI Share Securities:** Applicable.
Share Securities: Applicable.

(a) Share(s)/Share Company/Basket Company/GDR/ADR/ETI Interest/Basket of ETI Interests:	In respect of a Series, the share specified in the Type of Share and issued by the Share Company in each case in respect of such Series in "Specific Provisions for each Series" above (each a " Share ").
(b) Relative Performance Basket:	Not applicable.
(c) Share/ETI Interest Currency:	See the "Specific Provisions for each Series" above.
(d) Exchange(s):	See the "Specific Provisions for each Series" above.
(e) Related Exchange(s):	All Exchanges.
(f) Exchange Business Day:	Single Share Basis.
(g) Scheduled Trading Day:	Single Share Basis.
(h) Weighting:	Not applicable.
(i) Settlement Price:	Official closing price.
(j) Disrupted Day:	As per Conditions.
(k) Specified Maximum Days of Disruption:	Twenty (20) Scheduled Trading Days.
(l) Valuation Time:	The Scheduled Closing Time as defined in Condition 1.
(m) Delayed Redemption of Occurrence of an Extraordinary Event:	Not applicable.
(n) Share/ETI Interest Correction Period:	As per Conditions.
(o) Dividend Payment:	Not applicable.
(p) Listing Change:	Applicable.
(q) Listing Suspension:	Applicable.
(r) Illiquidity:	Applicable.
(s) Tender Offer:	Applicable.
(t) Hedging Liquidity Event:	Not applicable.
(u) Other terms or special conditions:	Not applicable.
24. ETI Securities:	Not applicable.
25. Debt Securities:	Not applicable.
26. Commodity Securities:	Not applicable.
27. Inflation Index Securities:	Not applicable.
28. Currency Securities:	Not applicable.
29. Fund Securities:	Not applicable.
30. Futures Securities:	Not applicable.
31. OET Certificates:	Not applicable.
32. Constant Leverage Securities:	The Certificates are Long Certificates and/or Short Certificates as specified in "Specific Provisions for each Series" above. Commencement Date: Issue Date.

	Specified Venue: SIX Swiss Exchange.
	Final Constant Leverage Valuation Date: Not applicable.
	Calculation Time: As per Constant Leverage Security Condition 1.
(a) Cut-off Time:	As per Constant Leverage Security Conditions.
(b) Fee:	See the "Specific Provisions for each Series" above. Fee Range: See the "Specific Provisions for each Series" above.
(c) Hedging Cost:	See the "Specific Provisions for each Series" above. Maximum Hedging Cost: See the "Specific Provisions for each Series" above. Minimum Hedging Cost: See the "Specific Provisions for each Series" above.
(d) Leverage Factor:	See the "Specific Provisions for each Series" above.
(e) Observation Price:	See the "Specific Provisions for each Series" above.
(f) Observation Price Source:	See the "Specific Provisions for each Series" above.
(g) Interest Margin:	See the "Specific Provisions for each Series" above. Maximum Interest Margin: See the "Specific Provisions for each Series" above. Minimum Interest Margin: See the "Specific Provisions for each Series" above.
(h) Reference Interest Rate (r_{t-1}^u):	
(i) Fixed Rate:	Not applicable.
(ii) Reference Floating Rate:	Applicable.
(A) Reference Floating Rate Option:	See the "Specific Provisions for each Series" above.
(B) Reference Floating Rate Option Page:	See the "Specific Provisions for each Series" above.
(C) Reference Floating Rate Option Time:	See the "Specific Provisions for each Series" above.
(i) Underlying Business Day:	As per Conditions.
(j) Reset Threshold Percentage:	See the "Specific Provisions for each Series" above.
33. Additional Disruption Events:	Applicable.
34. Optional Additional Disruption Events:	(a) The following Optional Additional Disruption Events apply to the Securities: Administrator/Benchmark Event Increased Cost of Hedging Currency Event Loss of Stock Borrow Insolvency Filing

Increased Cost of Stock Borrow

(b) The Maximum Stock Loan Rate is 25%.

The Initial Stock Loan Rate is 25%.

(c) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.

35. **Knock-in Event:** Not applicable.

36. **Knock-out Event:** Not applicable.

PROVISIONS RELATING TO WARRANTS

37. **Provisions relating to Warrants:** Not applicable.

PROVISIONS RELATING TO CERTIFICATES

38. **Provisions relating to Certificates:** Applicable.

(a) **Notional Amount of each Certificate:** Not applicable.

(b) **Partly Paid Certificates:** The Certificates are not Partly Paid Certificates.

(c) **Interest:** Not applicable.

(d) **Accrual to Redemption:** Not applicable.

(e) **Fixed Rate Provisions:** Not applicable.

(f) **Floating Rate Provisions:** Not applicable.

(g) **Linked Interest Certificates:** Not applicable.

(h) **Index Linked Interest Certificates:** Not applicable.

(i) **Share Linked/ETI Share Linked Interest Certificates:** Not applicable.

(j) **ETI Linked Interest Certificates:** Not applicable.

(k) **Debt Linked Interest Certificates:** Not applicable.

(l) **Commodity Linked Interest Certificates:** Not applicable.

(m) **Inflation Index Linked Interest Certificates:** Not applicable.

(n) **Currency Linked Interest Certificates:** Not applicable.

(o) **Fund Linked Interest Certificates:** Not applicable.

(p) **Futures Linked Interest Certificates:** Not applicable.

(q) **Instalment Certificates:** The Certificates are not Instalment Certificates.

(r) **Issuer Call Option:** Applicable from one (1) calendar day after the Commencement Date.

(i) **Optional Redemption Date(s):** The day falling five (5) Business Days following the relevant Optional Redemption Valuation Date.

(ii) **Optional Redemption** The date designated as such by the Issuer in the notice notifying the

- Valuation Date:** Holders that the Issuer will redeem early all the Certificates then outstanding, provided that if such date is not a Relevant Business Day, the Optional Redemption Valuation Date will be the next following Relevant Business Day.
- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):** - In respect of Long Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Long Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
- In respect of Short Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Short Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
- (iv) **Notice Period (if different from those set out in the Conditions):** Not less than ten (10) calendar days prior to the contemplated Optional Redemption Valuation Date.
- (s) **Holder Put Option:** Applicable.
- (i) **Optional Redemption Date(s):** The day falling five (5) Business Days immediately following the relevant Optional Redemption Valuation Date.
- (ii) **Optional Redemption Valuation Date:** The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date.
- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):** - In respect of Long Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Long Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
- In respect of Short Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Short Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
- (iv) **Notice Period (if different from those set out in the Conditions):** Not less than thirty (30) calendar days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early Redemption:** Not applicable.
- (u) **Cash Settlement Amount:** - In respect of the Cash Settlement Amount in relation to Issuer Call Option, please refer to item 38(r)(iii).
- In respect of the Cash Settlement Amount in relation to Holder Put Option, please refer to item 38(s)(iii).

- (v) **Strike Date:** Not applicable.
- (w) **Redemption Valuation Date:** Not applicable.
- (x) **Averaging:** Averaging does not apply to the Securities.
- (y) **Observation Dates:** Not applicable.
- (z) **Observation Period:** Not applicable.
- (aa) **Settlement Business Day:** Not applicable.
- (bb) **Cut-off Date:** Not applicable.

39. **Identification information of Holders:** Not applicable.

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

- (a) **Eligibility for sale of Securities in the United States:** The Securities are not eligible for sale in the United States.
Reg. S Compliance Category 2; TEFRA Not applicable
- (b) **Other Selling Restrictions:** Not applicable.

41. **Additional U.S. Federal income tax considerations:**

The Securities may be Specified Securities for the purpose of Section 871(m) of the U.S. Internal Revenue Code of 1986 as stated in "Specific Provisions for each Series" above. If the Securities are Specified Securities, then the following provisions will apply.

Additional information regarding the application of Section 871(m) to the Securities will be available at markets.ch@bnpparibas.com. The Issuer will arrange for withholding under Section 871(m) to be imposed on any dividend equivalent payment at a rate of 30 per cent.

Payments on the Specified Securities are calculated by reference to Net Dividends. By purchasing a Specified Security, the parties agree that in calculating the relevant payment amount the Issuer has withheld, and the purchaser is deemed to have received 30 per cent. of any dividend equivalent payments (as defined in Section 871(m) of the U.S. Internal Revenue Code of 1986, as amended) in respect of the relevant U.S. securities. The Issuer will not pay any additional amounts to the holder on account of the Section 871(m) amount deemed withheld.

For this purpose, "**Net Dividends**" means the dividends paid by an issuer of a security net of 30 per cent. U.S. federal withholding tax.

42. **Prohibition of Sales to EEA and UK Retail Investors:**

- (a) **Selling Restriction:** Applicable.
- (b) **Legend:** Applicable.

Responsibility

The Issuer accepts responsibility for the information contained in these Final Terms. To the best of the knowledge of the Issuer (who has taken all reasonable care to ensure that such is the case), the information contained herein is in accordance with the facts and does not omit anything likely to affect the import of such information.

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:

A handwritten signature in blue ink, consisting of a large, sweeping loop followed by several sharp, upward-pointing strokes.

By:

Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. Governing Law and Jurisdiction

As provided in the Conditions, the Securities are governed by French Law and the Paris Court of Appeal shall have exclusive jurisdiction to settle all disputes that may, directly or indirectly, arise out of or in connection with the Securities.

3. Ratings

The Securities have not been rated.

4. Interests of Natural and Legal Persons Involved in the Issue

Save as discussed in the "*Potential Conflicts of Interest*" paragraph in the "*Risks*" section in the Base Prospectus, so far as the Issuer is aware, no person involved in the issue of the Securities has an interest material to the issue.

5. Performance of Underlying/Formula/Other Variable, Explanation of Effect on Value of Investment and Associated Risks and Other Information concerning the Underlying

Factor Long Certificates and Factor Short Certificates are Share Securities being leveraged securities with no fixed term, which give investors a level of exposure from moderate to high to the price and performance of the relevant Underlying Share as described in Part A "Product Specific Provisions (all Securities)" (Item 23) that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the relevant Share will have a magnified effect on the value of the Certificates, both positively and negatively.

With regard to Factor Long Certificates the Certificates will increase in value when the relevant Underlying Share increases in value and decrease in value when the relevant Underlying Share decreases in value. With regard to Factor Short Certificates the Certificates will increase in value when the relevant Share decreases in value and decrease in value when the relevant Underlying Share increases in value.

The Certificates are "Share Securities" Certificates. The Certificates feature a constant Leverage Factor and a Reset Threshold. With regard to Factor Long Certificates a Reset Event occurs if, on any Underlying Business Day, in the determination of the Calculation Agent the traded price of the relevant Underlying Share is at one or more time during any Observation Time Period, equal to or less than the Reset Threshold. With regard to Factor Short Certificates a Reset Event occurs if, on any Underlying Business Day, in the determination of the Calculation Agent the traded price of the relevant Underlying Share is at one or more time during any Observation Time Period, equal to or greater than the Reset Threshold. After a Reset Event the Reset Threshold will be reset intraday until the next Reset Event or the next Underlying Business Day whichever comes first.

While the use of leverage allows for potential multiples of a return (assuming a return is achieved) when the Underlying Share moves in the anticipated direction, it will conversely magnify losses when the Underlying Share moves against expectations.

The Certificates have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

Information on each Share shall be available on the relevant Share Company website as set out in "Specific Provisions for each Series" in Part A.

Past and further performances of each Share are available on the relevant Exchange website as set out in "Specific Provisions for each Series" in Part A and the volatility of each Share may be obtained from the Calculation Agent : markets.ch@bnpparibas.com

The Issuer does not intend to provide post-issuance information.

SHARE DISCLAIMER

The issue of the Securities is not sponsored or promoted by any Share Company and is under the sole responsibility of BNP Paribas. No Share Company makes any representation whatsoever nor promotes the growth of the Securities in relation to their Shares and consequently does not have any financial or legal obligation with respect to the Securities. In addition, Securities do not give the right to dividends distributed by the Share Company or voting rights or any other right with respect of the Share Company.

6. Operational Information

Relevant Clearing System(s):

SIX SIS Ltd., Olten, Switzerland

SUMMARY OF FINAL TERMS

This shall constitute a summary of the Final Terms (the "**Summary**") pursuant to Art. 56 para. 2 FinSO.

Part A – Introduction				
A.1	Introduction and Warnings	<p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 24 September 2021 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>		
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.		
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.		
Part B – Securities				
B.1	Issuer/Guarantor	<p>Issuer</p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
B.2	ISIN	As set out in table below.		
B.3	Nature of Securities	Certificates.		
B.4	Product Name	"Factor Long" and "Factor Short" Certificates relating to a Share		
B.5	Issue Date	1 October 2021		
B.6	Redemption Date	As set out in table below.		
B.7	Issue Price	As set out in table below.		
B.8	Underlyings	As set out in table below.		
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.		
Part C – Offer and Admission to Trading				
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.		
C.2	Admission to Trading/listing	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland		
C.4	Selling restrictions	As per the Base Prospectus.		
Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1119065329	ABB Ltd	CHF 10	CHF	Open End
CH1119065337	ABB Ltd	CHF 10	CHF	Open End
CH1119065345	ABB Ltd	CHF 10	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1119065352	ABB Ltd	CHF 10	CHF	Open End
CH1119065360	Julius Baer Group Ltd	CHF 10	CHF	Open End
CH1119065378	Julius Baer Group Ltd	CHF 10	CHF	Open End
CH1119065386	Julius Baer Group Ltd	CHF 10	CHF	Open End
CH1119065394	Julius Baer Group Ltd	CHF 10	CHF	Open End
CH1119065402	CIE Financiere Richemont SA	CHF 10	CHF	Open End
CH1119065410	CIE Financiere Richemont SA	CHF 10	CHF	Open End
CH1119065428	CIE Financiere Richemont SA	CHF 10	CHF	Open End
CH1119065436	CIE Financiere Richemont SA	CHF 10	CHF	Open End
CH1119065444	Holcim Ltd	CHF 10	CHF	Open End
CH1119065451	Holcim Ltd	CHF 10	CHF	Open End
CH1119065469	Holcim Ltd	CHF 10	CHF	Open End
CH1119065477	Holcim Ltd	CHF 10	CHF	Open End
CH1119065485	Swiss Life Holding AG	CHF 10	CHF	Open End
CH1119065493	Swiss Life Holding AG	CHF 10	CHF	Open End
CH1119065501	Swiss Life Holding AG	CHF 10	CHF	Open End
CH1119065519	Swiss Life Holding AG	CHF 10	CHF	Open End
CH1119065527	Swiss Re AG	CHF 10	CHF	Open End
CH1119065535	Swiss Re AG	CHF 10	CHF	Open End
CH1119065543	Swiss Re AG	CHF 10	CHF	Open End
CH1119065550	Swiss Re AG	CHF 10	CHF	Open End
CH1119065568	Temenos Group AG	CHF 10	CHF	Open End
CH1119065576	Temenos Group AG	CHF 10	CHF	Open End
CH1119065584	Temenos Group AG	CHF 10	CHF	Open End
CH1119065592	Temenos Group AG	CHF 10	CHF	Open End
CH1119065600	The Swatch Group AG	CHF 10	CHF	Open End
CH1119065618	The Swatch Group AG	CHF 10	CHF	Open End
CH1119065626	The Swatch Group AG	CHF 10	CHF	Open End
CH1119065634	The Swatch Group AG	CHF 10	CHF	Open End
CH1119065642	VAT Group AG	CHF 10	CHF	Open End
CH1119065659	VAT Group AG	CHF 10	CHF	Open End
CH1119065667	Allianz SE	CHF 10.84	CHF	Open End
CH1119065675	Allianz SE	CHF 10.84	CHF	Open End
CH1119065683	Allianz SE	CHF 10.84	CHF	Open End
CH1119065691	Allianz SE	CHF 10.84	CHF	Open End
CH1119065709	Bayer AG	CHF 10.84	CHF	Open End
CH1119065717	Bayer AG	CHF 10.84	CHF	Open End
CH1119065725	Bayer AG	CHF 10.84	CHF	Open End
CH1119065733	Bayer AG	CHF 10.84	CHF	Open End
CH1119065741	Commerzbank AG	CHF 10.84	CHF	Open End
CH1119065758	Commerzbank AG	CHF 10.84	CHF	Open End
CH1119065766	Commerzbank AG	CHF 10.84	CHF	Open End
CH1119065774	Commerzbank AG	CHF 10.84	CHF	Open End
CH1119065782	Deutsche Bank AG	CHF 10.84	CHF	Open End
CH1119065790	Deutsche Bank AG	CHF 10.84	CHF	Open End
CH1119065808	Deutsche Bank AG	CHF 10.84	CHF	Open End
CH1119065816	Deutsche Bank AG	CHF 10.84	CHF	Open End
CH1119065824	RWE AG	CHF 10.84	CHF	Open End
CH1119065832	RWE AG	CHF 10.84	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1119065840	RWE AG	CHF 10.84	CHF	Open End
CH1119065857	RWE AG	CHF 10.84	CHF	Open End
CH1119065865	Volkswagen AG	CHF 10.84	CHF	Open End
CH1119065873	Volkswagen AG	CHF 10.84	CHF	Open End
CH1119065881	Volkswagen AG	CHF 10.84	CHF	Open End
CH1119065899	Volkswagen AG	CHF 10.84	CHF	Open End
CH1119065907	LVMH Moet Hennessy - Louis Vuitton SE	CHF 10.84	CHF	Open End
CH1119065915	LVMH Moet Hennessy - Louis Vuitton SE	CHF 10.84	CHF	Open End
CH1119065923	LVMH Moet Hennessy - Louis Vuitton SE	CHF 10.84	CHF	Open End
CH1119065931	LVMH Moet Hennessy - Louis Vuitton SE	CHF 10.84	CHF	Open End
CH1119065949	ASML Holding NV	CHF 10.84	CHF	Open End
CH1119065956	ASML Holding NV	CHF 10.84	CHF	Open End
CH1119065964	ASML Holding NV	CHF 10.84	CHF	Open End
CH1119065972	ASML Holding NV	CHF 10.84	CHF	Open End
CH1119065980	Apple Inc	CHF 9.35	CHF	Open End
CH1119065998	Apple Inc	CHF 9.35	CHF	Open End
CH1119066004	Apple Inc	CHF 9.35	CHF	Open End
CH1119066012	Apple Inc	CHF 9.35	CHF	Open End
CH1119066020	Advanced Micro Devices Inc	CHF 9.35	CHF	Open End
CH1119066038	Advanced Micro Devices Inc	CHF 9.35	CHF	Open End
CH1119066046	Advanced Micro Devices Inc	CHF 9.35	CHF	Open End
CH1119066053	Advanced Micro Devices Inc	CHF 9.35	CHF	Open End
CH1119066061	Amazon.com Inc	CHF 9.35	CHF	Open End
CH1119066079	Amazon.com Inc	CHF 9.35	CHF	Open End
CH1119066087	Alibaba Group Holding Ltd	CHF 9.35	CHF	Open End
CH1119066095	Facebook Inc A	CHF 9.35	CHF	Open End
CH1119066103	Facebook Inc A	CHF 9.35	CHF	Open End
CH1119066111	Facebook Inc A	CHF 9.35	CHF	Open End
CH1119066129	Facebook Inc A	CHF 9.35	CHF	Open End
CH1119066137	Alphabet Inc	CHF 9.35	CHF	Open End
CH1119066145	Alphabet Inc	CHF 9.35	CHF	Open End
CH1119066152	Alphabet Inc	CHF 9.35	CHF	Open End
CH1119066160	Alphabet Inc	CHF 9.35	CHF	Open End
CH1119066178	Microsoft Corp	CHF 9.35	CHF	Open End
CH1119066186	Microsoft Corp	CHF 9.35	CHF	Open End
CH1119066194	Microsoft Corp	CHF 9.35	CHF	Open End
CH1119066202	Microsoft Corp	CHF 9.35	CHF	Open End
CH1119066210	Netflix Inc	CHF 9.35	CHF	Open End
CH1119066228	Netflix Inc	CHF 9.35	CHF	Open End
CH1119066236	Netflix Inc	CHF 9.35	CHF	Open End
CH1119066244	Netflix Inc	CHF 9.35	CHF	Open End
CH1119066251	Shopify Inc	CHF 9.35	CHF	Open End
CH1119066269	Shopify Inc	CHF 9.35	CHF	Open End
CH1119066277	Twitter Inc	CHF 9.35	CHF	Open End
CH1119066285	Twitter Inc	CHF 9.35	CHF	Open End
CH1119066293	Twitter Inc	CHF 9.35	CHF	Open End
CH1119066301	Twitter Inc	CHF 9.35	CHF	Open End