

FINAL TERMS DATED AS OF 2 September 2020

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)

"Mini Future" Certificates relating to a Share

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 27 September 2019, 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), which together constitute an "issuance programme" for the purposes of the listing rules of SIX Exchange Regulation AG (the "**SIX Listing Rules**"), as supplemented by the Additional Rules for the Listing of Derivatives (the "**Additional Listing Rules for Derivatives**") or the Additional Rules for the Listing of Bonds (the "**Additional Listing Rules for Bonds**"), as the case may be, (collectively with the SIX Listing Rules, the "**Listing Rules**") (the "**Base Prospectus**"). This document constitutes the Final Terms of the Securities described herein and must be read in conjunction with such Base Prospectus.

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 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.

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH0562870656	10,000,000	10,000,000	CHF 0.62	Put	CHF 58.8677	Downwards to the next 4 digits (0.0001 points)	CHF 55.93	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562870664	10,000,000	10,000,000	CHF 0.24	Call	CHF 63.0437	Upwards to the next 4 digits (0.0001 points)	CHF 66.19	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	25	No
CH0562870672	10,000,000	10,000,000	CHF 0.24	Call	CHF 16.5870	Upwards to the next 4 digits (0.0001 points)	CHF 18.24	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562870680	10,000,000	10,000,000	CHF 0.46	Put	CHF 23.5303	Downwards to the next 4 digits (0.0001 points)	CHF 21.18	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562870698	10,000,000	10,000,000	CHF 0.50	Call	CHF 55.6099	Upwards to the next 4 digits (0.0001 points)	CHF 58.39	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562870706	10,000,000	10,000,000	CHF 0.16	Put	CHF 10.6847	Downwards to the next 4 digits	CHF 10.37	Downwards to the next 2 digits	0%	20%	3%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	5	No

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						(0.0001 points)		(0.01 points)											
CH0562870714	10,000,000	10,000,000	CHF 0.20	Put	CHF 10.8847	Downwards to the next 4 digits (0.0001 points)	CHF 10.56	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	5	No
CH0562870722	10,000,000	10,000,000	CHF 0.24	Put	CHF 11.0847	Downwards to the next 4 digits (0.0001 points)	CHF 10.76	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	5	No
CH0562870730	10,000,000	10,000,000	CHF 2.24	Put	CHF 632.0006	Downwards to the next 4 digits (0.0001 points)	CHF 600.40	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	50	No
CH0562870748	10,000,000	10,000,000	CHF 0.92	Put	CHF 4,775.9298	Downwards to the next 4 digits (0.0001 points)	CHF 4,537.13	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	1,000	No
CH0562870755	10,000,000	10,000,000	CHF 0.33	Call	CHF 24.3468	Upwards to the next 4 digits (0.0001 points)	CHF 26.78	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562870763	10,000,000	10,000,000	CHF 0.44	Call	CHF 38.0663	Upwards to the next 4 digits (0.0001 points)	CHF 39.96	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No

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						points)		points)											
CH0562870771	10,000,000	10,000,000	CHF 0.34	Call	CHF 39.0663	Upwards to the next 4 digits (0.0001 points)	CHF 41.01	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562870789	10,000,000	10,000,000	CHF 0.86	Call	CHF 59.8072	Upwards to the next 4 digits (0.0001 points)	CHF 65.78	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562870797	10,000,000	10,000,000	CHF 1.64	Put	CHF 84.8460	Downwards to the next 4 digits (0.0001 points)	CHF 76.37	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562870805	10,000,000	10,000,000	CHF 0.28	Call	CHF 74.0763	Upwards to the next 4 digits (0.0001 points)	CHF 76.29	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	20	No
CH0562870813	10,000,000	10,000,000	CHF 0.23	Call	CHF 75.0763	Upwards to the next 4 digits (0.0001 points)	CHF 77.32	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	20	No
CH0562870821	10,000,000	10,000,000	CHF 0.22	Put	CHF 2,575.4225	Downwards to the next 4 digits (0.0001 points)	CHF 2,446.65	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	1,000	No

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CH0562870839	10,000,000	10,000,000	CHF 0.48	Call	CHF 219.1286	Upwards to the next 4 digits (0.0001 points)	CHF 230.08	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MF SR=	0%	5%	+4.50%	Open End	50	No
CH0562870847	10,000,000	10,000,000	CHF 0.38	Call	CHF 224.1286	Upwards to the next 4 digits (0.0001 points)	CHF 235.33	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MF SR=	0%	5%	+4.50%	Open End	50	No
CH0562870854	10,000,000	10,000,000	CHF 0.46	Call	CHF 193.7303	Upwards to the next 4 digits (0.0001 points)	CHF 208.26	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	CHF1MF SR=	0%	5%	+4.50%	Open End	50	No
CH0562870862	10,000,000	10,000,000	CHF 0.88	Put	CHF 260.7008	Downwards to the next 4 digits (0.0001 points)	CHF 241.15	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	CHF1MF SR=	0%	5%	-4.50%	Open End	50	No
CH0562870870	10,000,000	10,000,000	CHF 1.08	Put	CHF 270.7008	Downwards to the next 4 digits (0.0001 points)	CHF 250.40	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	CHF1MF SR=	0%	5%	-4.50%	Open End	50	No
CH0562870888	10,000,000	10,000,000	CHF 0.33	Call	CHF 333.6621	Upwards to the next 4 digits (0.0001 points)	CHF 350.34	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MF SR=	0%	5%	+4.50%	Open End	100	No
CH05628	10,000	10,000	CHF	Put	CHF	Downward	CHF	Downward	0%	20%	5%	100%	CHF1MF	0%	5%	-4.50%	Open	100	No

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70896	,000	,000	0.43		542.7703	ds to the next 4 digits (0.0001 points)	515.64	ds to the next 2 digits (0.01 points)					SR=				End		
CH0562870904	10,000,000	10,000,000	CHF 0.43	Call	CHF 123.9706	Upwards to the next 4 digits (0.0001 points)	CHF 136.36	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	50	No
CH0562870912	10,000,000	10,000,000	CHF 0.32	Put	CHF 368.7290	Downwards to the next 4 digits (0.0001 points)	CHF 350.30	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0562870920	10,000,000	10,000,000	CHF 0.23	Call	CHF 14.2536	Upwards to the next 4 digits (0.0001 points)	CHF 15.67	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562870938	10,000,000	10,000,000	CHF 1.65	Call	USD 72.5089	Upwards to the next 4 digits (0.0001 points)	USD 79.75	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562870946	10,000,000	10,000,000	CHF 1.52	Call	USD 74.0089	Upwards to the next 4 digits (0.0001 points)	USD 81.40	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562870953	10,000,000	10,000,000	CHF 1.38	Call	USD 75.5089	Upwards to the	USD 83.05	Upwards to the	0%	20%	10%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes

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						next 4 digits (0.0001 points)		next 2 digits (0.01 points)											
CH0562870961	10,000,000	10,000,000	CHF 1.25	Call	USD 77.0089	Upwards to the next 4 digits (0.0001 points)	USD 84.70	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562870979	10,000,000	10,000,000	CHF 1.16	Call	USD 78.0089	Upwards to the next 4 digits (0.0001 points)	USD 85.80	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562870987	10,000,000	10,000,000	CHF 1.45	Put	USD 106.8771	Downwards to the next 4 digits (0.0001 points)	USD 96.19	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562870995	10,000,000	10,000,000	CHF 1.63	Put	USD 108.8771	Downwards to the next 4 digits (0.0001 points)	USD 97.99	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562871001	10,000,000	10,000,000	CHF 1.81	Put	USD 110.8771	Downwards to the next 4 digits (0.0001 points)	USD 99.79	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562871019	10,000,000	10,000,000	CHF 1.99	Put	USD 112.8771	Downwards to the next 4	USD 101.59	Downwards to the next 2	0%	20%	10%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No

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						digits (0.0001 points)		digits (0.01 points)											
CH0562871027	10,000,000	10,000,000	CHF 3.74	Put	EUR 354.8305	Downwards to the next 4 digits (0.0001 points)	EUR 337.09	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0562871035	10,000,000	10,000,000	CHF 0.30	Call	EUR 3.3997	Upwards to the next 4 digits (0.0001 points)	EUR 3.56	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0562871043	10,000,000	10,000,000	CHF 5.30	Put	USD 345.7097	Downwards to the next 4 digits (0.0001 points)	USD 328.43	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562871050	10,000,000	10,000,000	CHF 6.20	Put	USD 355.7097	Downwards to the next 4 digits (0.0001 points)	USD 337.93	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562871068	10,000,000	10,000,000	CHF 1.42	Call	USD 1,476.8892	Upwards to the next 4 digits (0.0001 points)	USD 1,550.73	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562871076	10,000,000	10,000,000	CHF 3.03	Put	USD 1,969.9306	Downwards to the next 4 digits	USD 1,871.44	Downwards to the next 2 digits	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No

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						(0.0001 points)		(0.01 points)											
CH0562871084	10,000,000	10,000,000	CHF 3.39	Put	USD 2,009.9306	Downwards to the next 4 digits (0.0001 points)	USD 1,909.44	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0562871092	10,000,000	10,000,000	CHF 4.17	Call	USD 2,988.3883	Upwards to the next 4 digits (0.0001 points)	USD 3,137.81	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562871100	10,000,000	10,000,000	CHF 3.72	Call	USD 3,038.3883	Upwards to the next 4 digits (0.0001 points)	USD 3,190.31	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562871118	10,000,000	10,000,000	CHF 3.27	Call	USD 3,088.3883	Upwards to the next 4 digits (0.0001 points)	USD 3,242.81	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562871126	10,000,000	10,000,000	CHF 5.51	Put	USD 4,060.9402	Downwards to the next 4 digits (0.0001 points)	USD 3,857.89	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0562871134	10,000,000	10,000,000	CHF 6.41	Put	USD 4,160.9402	Downwards to the next 4 digits (0.0001 points)	USD 3,952.89	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No

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						points)		points)											
CH0562871142	10,000,000	10,000,000	CHF 7.31	Put	USD 4,260.9402	Downwards to the next 4 digits (0.0001 points)	USD 4,047.89	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0562871159	10,000,000	10,000,000	CHF 1.81	Call	USD 109.0251	Upwards to the next 4 digits (0.0001 points)	USD 114.47	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562871167	10,000,000	10,000,000	CHF 1.36	Call	USD 114.0251	Upwards to the next 4 digits (0.0001 points)	USD 119.72	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562871175	10,000,000	10,000,000	CHF 1.23	Put	USD 142.6232	Downwards to the next 4 digits (0.0001 points)	USD 135.50	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562871183	10,000,000	10,000,000	CHF 1.68	Put	USD 147.6232	Downwards to the next 4 digits (0.0001 points)	USD 140.25	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562871191	10,000,000	10,000,000	CHF 2.13	Put	USD 152.6232	Downwards to the next 4 digits (0.0001 points)	USD 145.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No

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CH0562871209	10,000,000	10,000,000	CHF 2.58	Put	USD 157.6232	Downwards to the next 4 digits (0.0001 points)	USD 149.75	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562871217	10,000,000	10,000,000	CHF 1.40	Call	EUR 60.1966	Upwards to the next 4 digits (0.0001 points)	EUR 63.20	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562871225	10,000,000	10,000,000	CHF 0.86	Call	EUR 65.1966	Upwards to the next 4 digits (0.0001 points)	EUR 68.45	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562871233	10,000,000	10,000,000	CHF 0.27	Put	EUR 19.5356	Downwards to the next 4 digits (0.0001 points)	EUR 17.59	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0562871241	10,000,000	10,000,000	CHF 0.22	Call	GBP 1,558.1105	Upwards to the next 4 digits (0.0001 points)	GBP 1,636.01	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	GBP1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562871258	10,000,000	10,000,000	CHF 0.74	Call	EUR 54.0337	Upwards to the next 4 digits (0.0001 points)	EUR 55.65	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH05628	10,000	10,000	CHF	Call	EUR	Upwards	EUR	Upwards	0%	20%	3%	100%	EURIBO	0%	5%	+4.50%	Open	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
71266	,000	,000	0.52		56.0337	to the next 4 digits (0.0001 points)	57.71	to the next 2 digits (0.01 points)					R1MD=				End		
CH05628 71274	10,000,000	10,000,000	CHF 0.70	Call	EUR 29.8608	Upwards to the next 4 digits (0.0001 points)	EUR 31.35	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH05628 71282	10,000,000	10,000,000	CHF 0.48	Call	EUR 31.8608	Upwards to the next 4 digits (0.0001 points)	EUR 33.45	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH05628 71290	10,000,000	10,000,000	CHF 0.49	Call	GBP 219.7766	Upwards to the next 4 digits (0.0001 points)	GBP 230.76	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	GBP1MFSR=	0%	5%	+4.50%	Open End	1	No
CH05628 71308	10,000,000	10,000,000	CHF 0.42	Put	GBP 294.8343	Downwards to the next 4 digits (0.0001 points)	GBP 280.10	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	GBP1MFSR=	0%	5%	-4.50%	Open End	1	No
CH05628 71316	10,000,000	10,000,000	CHF 0.29	Call	USD 26.4098	Upwards to the next 4 digits (0.0001 points)	USD 27.73	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	No
CH05628 71324	10,000,000	10,000,000	CHF 0.61	Put	USD 36.4365	Downwards to the	USD 34.62	Downwards to the	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						next 4 digits (0.0001 points)		next 2 digits (0.01 points)											
CH0562871332	10,000,000	10,000,000	CHF 1.05	Put	EUR 106.9293	Downwards to the next 4 digits (0.0001 points)	EUR 101.59	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0562871340	10,000,000	10,000,000	CHF 3.12	Call	EUR 87.6432	Upwards to the next 4 digits (0.0001 points)	EUR 92.02	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562871357	10,000,000	10,000,000	CHF 2.04	Call	EUR 97.6432	Upwards to the next 4 digits (0.0001 points)	EUR 102.52	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562871365	10,000,000	10,000,000	CHF 0.96	Call	EUR 107.6431	Upwards to the next 4 digits (0.0001 points)	EUR 113.02	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562871373	10,000,000	10,000,000	CHF 0.43	Call	EUR 4.4435	Upwards to the next 4 digits (0.0001 points)	EUR 4.62	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0562871381	10,000,000	10,000,000	CHF 0.90	Put	EUR 8.8694	Downwards to the next 4	EUR 8.52	Downwards to the next 2	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	1	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						digits (0.0001 points)		digits (0.01 points)											
CH0562871399	10,000,000	10,000,000	CHF 0.52	Call	EUR 33.5837	Upwards to the next 4 digits (0.0001 points)	EUR 34.59	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562871407	10,000,000	10,000,000	CHF 0.30	Call	EUR 35.5837	Upwards to the next 4 digits (0.0001 points)	EUR 36.65	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562871415	10,000,000	10,000,000	CHF 0.31	Put	EUR 41.2504	Downwards to the next 4 digits (0.0001 points)	EUR 40.02	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0562871423	10,000,000	10,000,000	CHF 1.17	Put	EUR 16.0025	Downwards to the next 4 digits (0.0001 points)	EUR 15.37	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	1	No
CH0562871431	10,000,000	10,000,000	CHF 1.06	Put	EUR 10.9612	Downwards to the next 4 digits (0.0001 points)	EUR 10.53	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	1	No
CH0562871449	10,000,000	10,000,000	CHF 5.63	Put	USD 355.5958	Downwards to the next 4 digits	USD 337.82	Downwards to the next 2 digits	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		(0.01 points)											
CH0562871456	10,000,000	10,000,000	CHF 6.53	Put	USD 365.5958	Downwards to the next 4 digits (0.0001 points)	USD 347.32	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562871464	10,000,000	10,000,000	CHF 1.08	Put	EUR 81.0835	Downwards to the next 4 digits (0.0001 points)	EUR 77.03	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0562871472	10,000,000	10,000,000	CHF 2.58	Call	EUR 21.2195	Upwards to the next 4 digits (0.0001 points)	EUR 22.06	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0562871480	10,000,000	10,000,000	CHF 4.65	Put	EUR 27.9165	Downwards to the next 4 digits (0.0001 points)	EUR 26.80	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	1	No
CH0562871498	10,000,000	10,000,000	CHF 2.18	Call	USD 201.3797	Upwards to the next 4 digits (0.0001 points)	USD 211.44	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562871506	10,000,000	10,000,000	CHF 1.95	Call	USD 203.8797	Upwards to the next 4 digits (0.0001 points)	USD 214.07	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						points)		points)											
CH0562871514	10,000,000	10,000,000	CHF 4.49	Put	USD 275.2294	Downwards to the next 4 digits (0.0001 points)	USD 261.47	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562871522	10,000,000	10,000,000	CHF 4.94	Put	USD 280.2294	Downwards to the next 4 digits (0.0001 points)	USD 266.22	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562871530	10,000,000	10,000,000	CHF 2.23	Call	EUR 223.3533	Upwards to the next 4 digits (0.0001 points)	EUR 232.28	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562871548	10,000,000	10,000,000	CHF 0.55	Call	USD 468.2691	Upwards to the next 4 digits (0.0001 points)	USD 491.68	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562871555	10,000,000	10,000,000	CHF 0.46	Call	USD 478.2691	Upwards to the next 4 digits (0.0001 points)	USD 502.18	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562871563	10,000,000	10,000,000	CHF 0.52	Put	EUR 4.5592	Downwards to the next 4 digits (0.0001 points)	EUR 4.34	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	1	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Comment Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Comment Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Comment Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH0562871571	10,000,000	10,000,000	CHF 0.76	Put	DKK 467.7217	Downwards to the next 4 digits (0.0001 points)	DKK 444.34	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CIBOR1M=	0%	5%	-4.50%	Open End	10	No
CH0562871589	10,000,000	10,000,000	CHF 0.93	Call	USD 432.3843	Upwards to the next 4 digits (0.0001 points)	USD 464.81	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562871597	10,000,000	10,000,000	CHF 0.84	Call	USD 442.3843	Upwards to the next 4 digits (0.0001 points)	USD 475.56	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562871605	10,000,000	10,000,000	CHF 0.75	Call	USD 452.3843	Upwards to the next 4 digits (0.0001 points)	USD 486.31	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562871613	10,000,000	10,000,000	CHF 0.66	Call	USD 462.3843	Upwards to the next 4 digits (0.0001 points)	USD 497.06	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562871621	10,000,000	10,000,000	CHF 0.56	Call	USD 472.3843	Upwards to the next 4 digits (0.0001 points)	USD 507.81	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH05628	10,000	10,000	CHF	Put	USD	Downwards	USD	Downwards	0%	20%	7.50%	100%	USD1MFSR=	0%	5%	-4.50%	Open	100	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Comment Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Comment Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Comment Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
71639	,000	,000	0.90		634.2455	ds to the next 4 digits (0.0001 points)	586.68	ds to the next 2 digits (0.01 points)					SR=				End		
CH05628 71647	10,000,000	10,000,000	CHF 1.08	Put	USD 654.2455	Downwards to the next 4 digits (0.0001 points)	USD 605.18	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH05628 71654	10,000,000	10,000,000	CHF 0.63	Put	EUR 45.8808	Downwards to the next 4 digits (0.0001 points)	EUR 41.30	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH05628 71662	10,000,000	10,000,000	CHF 2.95	Call	EUR 30.7076	Upwards to the next 4 digits (0.0001 points)	EUR 31.93	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH05628 71670	10,000,000	10,000,000	CHF 8.25	Put	EUR 41.0778	Downwards to the next 4 digits (0.0001 points)	EUR 39.44	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	1	No
CH05628 71688	10,000,000	10,000,000	CHF 0.49	Call	EUR 18.9123	Upwards to the next 4 digits (0.0001 points)	EUR 19.85	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH05628 71696	10,000,000	10,000,000	CHF 0.29	Put	EUR 26.1166	Downwards to the	EUR 24.82	Downwards to the	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						next 4 digits (0.0001 points)		next 2 digits (0.01 points)											
CH0562871704	10,000,000	10,000,000	CHF 1.28	Put	GBP 5,727.5445	Downwards to the next 4 digits (0.0001 points)	GBP 5,441.17	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	GBP1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562871712	10,000,000	10,000,000	CHF 0.33	Call	EUR 9.4050	Upwards to the next 4 digits (0.0001 points)	EUR 9.87	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562871720	10,000,000	10,000,000	CHF 0.15	Put	EUR 13.8038	Downwards to the next 4 digits (0.0001 points)	EUR 13.12	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0562871738	10,000,000	10,000,000	CHF 3.51	Put	EUR 172.6449	Downwards to the next 4 digits (0.0001 points)	EUR 165.74	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0562871746	10,000,000	10,000,000	CHF 1.07	Call	EUR 106.9590	Upwards to the next 4 digits (0.0001 points)	EUR 111.23	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562871753	10,000,000	10,000,000	CHF 3.05	Put	EUR 145.0884	Downwards to the next 4	EUR 139.29	Downwards to the next 2	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						digits (0.0001 points)		digits (0.01 points)											
CH0562871761	10,000,000	10,000,000	CHF 0.80	Put	EUR 45.8395	Downwards to the next 4 digits (0.0001 points)	EUR 43.55	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0562871779	10,000,000	10,000,000	CHF 0.52	Call	EUR 41.6559	Upwards to the next 4 digits (0.0001 points)	EUR 43.73	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562871787	10,000,000	10,000,000	CHF 0.41	Call	EUR 42.6559	Upwards to the next 4 digits (0.0001 points)	EUR 44.78	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562871795	10,000,000	10,000,000	CHF 10.30	Call	USD 384.2284	Upwards to the next 4 digits (0.0001 points)	USD 422.65	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	+8%	Open End	10	Yes
CH0562871803	10,000,000	10,000,000	CHF 8.49	Call	USD 404.2284	Upwards to the next 4 digits (0.0001 points)	USD 444.65	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	+8%	Open End	10	Yes
CH0562871811	10,000,000	10,000,000	CHF 6.69	Call	USD 424.2284	Upwards to the next 4 digits	USD 466.65	Upwards to the next 2 digits	0%	20%	10%	100%	USD1MFSR=	0%	5%	+8%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		(0.01 points)											
CH0562871829	10,000,000	10,000,000	CHF 7.50	Put	USD 581.3734	Downwards to the next 4 digits (0.0001 points)	USD 523.24	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	-8%	Open End	10	No
CH0562871837	10,000,000	10,000,000	CHF 9.30	Put	USD 601.3734	Downwards to the next 4 digits (0.0001 points)	USD 541.24	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	-8%	Open End	10	No
CH0562871845	10,000,000	10,000,000	CHF 11.11	Put	USD 621.3734	Downwards to the next 4 digits (0.0001 points)	USD 559.24	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	-8%	Open End	10	No
CH0562871852	10,000,000	10,000,000	CHF 0.71	Call	USD 32.7092	Upwards to the next 4 digits (0.0001 points)	USD 37.61	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562871860	10,000,000	10,000,000	CHF 0.62	Call	USD 33.7092	Upwards to the next 4 digits (0.0001 points)	USD 38.76	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562871878	10,000,000	10,000,000	CHF 0.48	Call	USD 28.2655	Upwards to the next 4 digits (0.0001 points)	USD 31.09	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						points)		points)											
CH0562871886	10,000,000	10,000,000	CHF 0.39	Call	USD 29.2655	Upwards to the next 4 digits (0.0001 points)	USD 32.19	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562871894	10,000,000	10,000,000	CHF 1.81	Call	EUR 115.5530	Upwards to the next 4 digits (0.0001 points)	EUR 127.10	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562871902	10,000,000	10,000,000	CHF 0.89	Call	EUR 70.3612	Upwards to the next 4 digits (0.0001 points)	EUR 73.87	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562871910	10,000,000	10,000,000	CHF 0.33	Put	GBP 135.2025	Downwards to the next 4 digits (0.0001 points)	GBP 128.45	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	GBP1MFSR=	0%	5%	-4.50%	Open End	1	No
CH0562871928	10,000,000	10,000,000	CHF 1.08	Call	EUR 131.3266	Upwards to the next 4 digits (0.0001 points)	EUR 135.26	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562871936	10,000,000	10,000,000	CHF 1.24	Call	EUR 65.6480	Upwards to the next 4 digits (0.0001 points)	EUR 68.93	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH0562871944	10,000,000	10,000,000	CHF 0.81	Call	EUR 69.6480	Upwards to the next 4 digits (0.0001 points)	EUR 73.13	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562871951	10,000,000	10,000,000	CHF 1.71	Put	EUR 92.9369	Downwards to the next 4 digits (0.0001 points)	EUR 88.29	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0562871969	10,000,000	10,000,000	CHF 0.86	Put	EUR 6.7863	Downwards to the next 4 digits (0.0001 points)	EUR 6.52	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	1	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0562870656	56287065	Ordinary	Alcon AG	CHF	CH0432492467	ALCC.S	www.alcon.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870664	56287066	Registered	BB Biotech AG	CHF	CH0038389992	BION.S	www.bbibiotech.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870672	56287067	Registered	Clariant AG	CHF	CH0012142631	CLN.S	www.clariant.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870680	56287068	Registered	Clariant AG	CHF	CH0012142631	CLN.S	www.clariant.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870698	56287069	Registered	CIE Financiere Richemont SA	CHF	CH0210483332	CFR.S	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0562870706	56287070	Registered	Credit Suisse Group AG	CHF	CH0012138530	CSGN.S	www.credit-suisse.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870714	56287071	Registered	Credit Suisse Group AG	CHF	CH0012138530	CSGN.S	www.credit-suisse.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870722	56287072	Registered	Credit Suisse Group AG	CHF	CH0012138530	CSGN.S	www.credit-suisse.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870730	56287073	Registered	Geberit AG	CHF	CH0030170408	GEBN.S	www.geberit.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870748	56287074	Registered	Givaudan SA	CHF	CH0010645932	GIVN.S	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870755	56287075	Registered	Idorsia Ltd	CHF	CH0363463438	IDIA.S	www.idorsia.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870763	56287076	Registered	Julius Baer Group Ltd	CHF	CH0102484968	BAER.S	www.juliusbaer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870771	56287077	Registered	Julius Baer Group Ltd	CHF	CH0102484968	BAER.S	www.juliusbaer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870789	56287078	Registered	Logitech International SA	CHF	CH0025751329	LOGN.S	www.logitech.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870797	56287079	Registered	Logitech International SA	CHF	CH0025751329	LOGN.S	www.logitech.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870805	56287080	Registered	Novartis AG	CHF	CH0012005267	NOVN.S	www.novartis.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870813	56287081	Registered	Novartis AG	CHF	CH0012005267	NOVN.S	www.novartis.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870821	56287082	Registered	SGS SA	CHF	CH0002497458	SGSN.S	www.sgs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870839	56287083	Participation certificates (Partizipationsscheine)	Schindler Holding AG	CHF	CH0024638196	SCHP.S	www.schindler.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870847	56287084	Participation certificates (Partizipationsscheine)	Schindler Holding AG	CHF	CH0024638196	SCHP.S	www.schindler.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870854	56287085	Ordinary	Sika AG	CHF	CH0418792922	SIKA.S	www.sika.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870862	56287086	Ordinary	Sika AG	CHF	CH0418792922	SIKA.S	www.sika.com	SIX Swiss	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
								Exchange AG			
CH0562870870	56287087	Ordinary	Sika AG	CHF	CH0418792922	SIKA.S	www.sika.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870888	56287088	Registered	Swiss Life Holding AG	CHF	CH0014852781	SLHN.S	www.swisslife.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870896	56287089	Registered	Swisscom AG	CHF	CH0008742519	SCMN.S	www.swisscom.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870904	56287090	Registered	Temenos Group AG	CHF	CH0012453913	TEMN.S	www.temenos.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870912	56287091	Registered	Zurich Insurance Group Ltd	CHF	CH0011075394	ZURN.S	www.zurich.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870920	56287092	Ordinary	ams AG	CHF	AT0000A18XM4	AMS.S	www.ams.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562870938	56287093	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH0562870946	56287094	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH0562870953	56287095	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH0562870961	56287096	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH0562870979	56287097	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH0562870987	56287098	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH0562870995	56287099	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH0562871001	56287100	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH0562871019	56287101	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH0562871027	56287102	Ordinary	ASML Holding NV	EUR	NL0010273215	ASML.AS	www.asml.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH0562871035	56287103	Ordinary	Air France - KLM SA	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH0562871043	56287104	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange	www.nyse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
								(NYSE)			
CH0562871050	56287105	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562871068	56287106	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871076	56287107	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871084	56287108	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871092	56287109	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871100	56287110	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871118	56287111	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871126	56287112	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871134	56287113	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871142	56287114	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871159	56287115	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871167	56287116	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871175	56287117	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871183	56287118	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871191	56287119	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871209	56287120	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871217	56287121	Ordinary	Atos SE	EUR	FR0000051732	ATOS.PA	www.fr.atosorigin.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH0562871225	56287122	Ordinary	Atos SE	EUR	FR0000051732	ATOS.PA	www.fr.atosorigin.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH0562871233	56287123	Bearer	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH0562871241	56287124	Ordinary	BHP Group plc	GBp	GB00BH0P3Z91	BHPB.L	www.bhp.com	London Stock Exchange	-	Zurich	CHF
CH0562871258	56287125	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0562871266	56287126	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0562871274	56287127	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH0562871282	56287128	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH0562871290	56287129	Ordinary	BP plc	GBp	GB0007980591	BP.L	www.bp.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF

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CH0562871308	56287130	Ordinary	BP plc	GBp	GB0007980591	BP.L	www.bp.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH0562871316	56287131	Registered	Barrick Gold Corp	USD	CA0679011084	GOLD.N	www.barrick.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562871324	56287132	Registered	Barrick Gold Corp	USD	CA0679011084	GOLD.N	www.barrick.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562871332	56287133	Bearer	Beiersdorf AG	EUR	DE0005200000	BEIG.DE	www.beiersdorf.de	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0562871340	56287134	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH0562871357	56287135	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH0562871365	56287136	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH0562871373	56287137	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	www.commerzbank.com	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0562871381	56287138	Registered	Deutsche Bank AG	EUR	DE0005140008	DBGn.DE	www.db.com	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0562871399	56287139	Registered	Deutsche Post AG-REG	EUR	DE0005552004	DPWGn.DE	www.deutschepost.de	Deutsche Börse AG	-	Zurich	CHF
CH0562871407	56287140	Registered	Deutsche Post AG-REG	EUR	DE0005552004	DPWGn.DE	www.deutschepost.de	Deutsche Börse AG	-	Zurich	CHF
CH0562871415	56287141	Registered	Deutsche Post AG-REG	EUR	DE0005552004	DPWGn.DE	www.deutschepost.de	Deutsche Börse AG	-	Zurich	CHF
CH0562871423	56287142	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0562871431	56287143	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0562871449	56287144	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871456	56287145	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871464	56287146	Bearer	Fresenius Medical Care AG & Co. KGaA	EUR	DE0005785802	FMEG.DE	www.fmc-ag.de	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0562871472	56287147	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	-	Zurich	CHF
CH0562871480	56287148	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	-	Zurich	CHF
CH0562871498	56287149	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

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CH0562871506	56287150	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871514	56287151	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871522	56287152	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871530	56287153	Registered	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	EUR	DE0008430026	MUVGn.DE	www.munichre.com	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0562871548	56287154	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871555	56287155	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871563	56287156	Ordinary	Nokia Oyj (FI)	EUR	FI0009000681	NOKIA.HE	www.nokia.com	NASDAQ OMX Helsinki	www.nasdaqomxnordic.com	Zurich	CHF
CH0562871571	56287157	Registered	Novo Nordisk A/S	DKK	DK0060534915	NOVOB.CO	www.novonordisk.com	OMX Nordic Exchange Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH0562871589	56287158	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871597	56287159	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871605	56287160	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871613	56287161	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871621	56287162	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871639	56287163	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871647	56287164	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871654	56287165	Bearer	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH0562871662	56287166	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0562871670	56287167	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0562871688	56287168	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH0562871696	56287169	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH0562871704	56287170	Ordinary	Rio Tinto plc	Gbp	GB0007188757	RIO.L	www.riotinto.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH0562871712	56287171	Ordinary	Royal Dutch Shell Plc A	EUR	GB00B03MLX29	RDSa.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0562871720	56287172	Ordinary	Royal Dutch Shell Plc A	EUR	GB00B03MLX29	RDSa.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH0562871738	56287173	Ordinary	SAP SE	EUR	DE0007164600	SAPG.DE	www.sap.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0562871746	56287174	Registered	Siemens AG	EUR	DE0007236101	SIEGn.DE	www.siemens.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0562871753	56287175	Registered	Siemens AG	EUR	DE0007236101	SIEGn.DE	www.siemens.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0562871761	56287176	Registered	Siemens Healthineers AG	EUR	DE000SHL1006	SHLG.DE	www.healthcare.siemens.com	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0562871779	56287177	Ordinary	TeamViewer AG	EUR	DE000A2YN900	TMV.DE	www.teamviewer.com	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0562871787	56287178	Ordinary	TeamViewer AG	EUR	DE000A2YN900	TMV.DE	www.teamviewer.com	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0562871795	56287179	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871803	56287180	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871811	56287181	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871829	56287182	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871837	56287183	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871845	56287184	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562871852	56287185	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	www.twitter.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562871860	56287186	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	www.twitter.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562871878	56287187	Registered	Uber Technologies Inc	USD	US90353T1007	UBER.N	www.uber.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562871886	56287188	Registered	Uber Technologies Inc	USD	US90353T1007	UBER.N	www.uber.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562871894	56287189	Ordinary	VARTA AG	EUR	DE000A0TGJ55	VAR1.DE	www.varta-ag.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0562871902	56287190	Ordinary	Vinci SA	EUR	FR0000125486	SGEF.PA	www.vinci.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH0562871910	56287191	Ordinary	Vodafone Group plc	GBp	GB00BH4HKS39	VOD.L	www.vodafone.com	London Stock	www.londonstockexch	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
								Exchange	ange.com		
CH0562871928	56287192	Preferred	Volkswagen AG	EUR	DE0007664039	VOWG_p.DE	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0562871936	56287193	Bearer	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	www.corporate.zalando.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0562871944	56287194	Bearer	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	www.corporate.zalando.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0562871951	56287195	Bearer	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	www.corporate.zalando.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0562871969	56287196	Ordinary	thyssenkrupp AG	EUR	DE0007500001	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	-	Zurich	CHF

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:** 1 September 2020.
4. **Issue Date:** 2 September 2020.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Certificates are Open End Turbo Certificates and are OET Call Certificates or OET Put Certificates.

The provisions of Annex 2 (*Additional Terms and Conditions for Share Securities*) and Annex 11 (*Additional Terms and Conditions for OET Certificates*) 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. **Conversion Rate:** The Conversion Rate equal one if the relevant Share Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
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** Applicable.

Securities:	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 (in the case of Certificates only):	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:	Applicable.

- (a) **Final Price:** As per OET Certificate Conditions.
- (b) **Valuation Date:** As per OET Certificate Conditions.
- (c) **Exercise Price:** See the "Specific Provisions for each Series" above.
- (d) **Capitalised Exercise Price:** Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.

OET Website(s):

www.bnpparibasmarkets.ch

Local Business Day Centre(s): Zurich.

- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**
 - (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
 - (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
 - (iii) **Interbank Rate 2 Screen Page:** Not applicable.
 - (iv) **Interbank Rate 2 Specified Time:** Not applicable.
 - (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
 - (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
- (h) **Automatic Early Redemption:** Applicable.
 - (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to :

-in respect of *Call* Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Final Price Early} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$

-in respect of *Put* Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price Early}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$

Where:

Final Price Early means as set out in OET Certificate Conditions.

Capitalised Exercise Price means as set out in OET Certificate Conditions.

Parity means as set out in "Specific Provisions for each Series" above;

Conversion Rate Early means the Conversion Rate on the relevant Automatic Early Redemption Valuation Date;

- (ii) **Automatic Early Redemption Date:** The fifth Business Days following the Valuation Date.

- (iii) **Observation Price:** Traded price.
 - (iv) **Observation Price Source:** Exchange.
 - (v) **Observation Time(s):** At any time during the opening hours of the Exchange.
 - (vi) **Security Threshold:** As per OET Certificate Conditions.

The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on the OET Website(s), as set out in § 31(d)
 - (vii) **Security Threshold Rounding Rule:** See the "Specific Provisions for each Series" above.
 - (viii) **Security Percentage:** See the "Specific Provisions for each Series" above.
 - (ix) **Minimum Security Percentage:** See the "Specific Provisions for each Series" above.
 - (x) **Maximum Security Percentage:** See the "Specific Provisions for each Series" above.
 - (xi) **Reset Date:** The first calendar day in each month or any calendar day.
 - (i) **Commencement Date:** As per OET Certificate Conditions.
 - (j) **Other provisions:** Not applicable.
32. **Constant Leverage Securities:** Not applicable.
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 (in the case of Certificates): 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** Not applicable.

Certificate:

- (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:** Not applicable.
- (s) **Holder Put Option:** Applicable provided that (i) no Automatic Early Redemption Event has occurred and (ii) the Issuer has not already designated the Valuation Date in accordance with the OET Certificate Conditions.
- (i) **Optional Redemption Date(s):** The day falling ten (10) 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, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 27.
- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):** -in respect of *Call* Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$

-in respect of *Put* Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$$

Where:

Final Price means as set out in OET Certificate Conditions.

Capitalised Exercise Price means as set out in OET Certificate

Conditions.

Parity means as set out in "Specific Provisions for each Series" above;

Conversion Rate Early means the Conversion Rate on the relevant Optional Redemption Valuation Date;

- (iv) **Notice Period (if different from those set out in the Conditions):** Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early Redemption:** Not applicable.
- (u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:
-in respect of *Call* Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right);$$

-in respect of *Put* Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right).$$

Where:

Final Price means as set out in OET Certificate Conditions.

Capitalised Exercise Price means as set out in OET Certificate Conditions.

Parity means as set out in "Specific Provisions for each Series" above;

Conversion Rate Final means the Conversion Rate on the relevant Valuation Date;

- (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 Retail Investors:**

- (a) **Selling Restriction:** Not applicable.
- (b) **Legend:** Not 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:



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

The Share Mini Future Call or Put Certificate is an Open End Turbo ("OET") Certificate being a leveraged security with no fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant Share as described in Part A "Specific Provisions for each Series" (the "Underlying Share") that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the Underlying Share will have a magnified effect on the value of the Certificates, both positively and negatively.

In respect of Call Certificates, the Certificates will increase in value when the Underlying Share increases in value and decrease in value when the Underlying Share decreases in value.

In respect of Put Certificates, the Certificates will increase in value when the Underlying Share decreases in value and decrease in value when the Underlying Share increases in value.

The Certificates are "OET Call" Certificates or "OET Put" Certificates. The Certificates feature a Capitalised Exercise Price and a Security Threshold (which is higher than the Capitalised Exercise Price in respect of Call Certificates and lower than the Capitalised Exercise Price in respect of Put Certificates). Both the Capitalised Exercise Price and the Security Threshold are adjusted by the Calculation Agent on a daily basis according to the cost of financing (the "Financing Rate").

The closer the value of Security Threshold to the level of the Underlying Share from time to time, the higher the leverage effect will be and the higher the risk that the Security Threshold will be reached. The Certificates will be automatically early redeemed at a price between zero and their residual value if the level of the Underlying Share reaches the Capitalised Exercise Price. Otherwise they have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

On redemption, Holders will receive an amount, which may be zero, determined by reference to the performance of the Underlying Share, the Capitalised Exercise Price, the Financing Rate and, if applicable, the performance of the Conversion Rate between the Share Currency and the Settlement Currency.

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