

FINAL TERMS DATED AS OF 15 FEBRUARY 2022

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)

"European Style" Warrants relating to an Index

SSPA product type: Warrant Vanilla (2100)

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**") 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	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1166099684	10,000,000	10,000,000	1	CHF 1.98	Call	USD 37,000	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	1,000
CH1166099692	10,000,000	10,000,000	1	CHF 2.42	Call	USD 36,000	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	1,000
CH1166099700	10,000,000	10,000,000	1	CHF 2.91	Call	USD 35,000	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	1,000
CH1166099718	10,000,000	10,000,000	1	CHF 3.45	Call	USD 34,000	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	1,000
CH1166099726	10,000,000	10,000,000	1	CHF 4.04	Call	USD 33,000	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	1,000
CH1166099734	10,000,000	10,000,000	1	CHF 1.94	Call	USD 38,000	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	1,000
CH1166099742	10,000,000	10,000,000	1	CHF 2.34	Call	USD 37,000	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	1,000
CH1166099759	10,000,000	10,000,000	1	CHF 2.79	Call	USD 36,000	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	1,000
CH1166099767	10,000,000	10,000,000	1	CHF 3.28	Call	USD 35,000	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	1,000
CH1166099775	10,000,000	10,000,000	1	CHF 3.82	Call	USD 34,000	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	1,000
CH1166099783	10,000,000	10,000,000	1	CHF 4.40	Call	USD 33,000	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	1,000
CH1166099791	10,000,000	10,000,000	1	CHF 3.01	Call	USD 37,000	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	1,000
CH1166099809	10,000,000	10,000,000	1	CHF 3.46	Call	USD 36,000	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	1,000
CH1166099817	10,000,000	10,000,000	1	CHF 3.95	Call	USD 35,000	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	1,000
CH1166099825	10,000,000	10,000,000	1	CHF 4.49	Call	USD 34,000	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	1,000
CH1166099833	10,000,000	10,000,000	1	CHF 2.30	Put	USD 32,000	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	1,000
CH1166099841	10,000,000	10,000,000	1	CHF 2.59	Put	USD 33,000	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	1,000

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CH1166099858	10,000,000	10,000,000	1	CHF 2.93	Put	USD 34,000	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	1,000
CH1166099866	10,000,000	10,000,000	1	CHF 3.31	Put	USD 35,000	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	1,000
CH1166099874	10,000,000	10,000,000	1	CHF 3.74	Put	USD 36,000	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	1,000
CH1166099882	10,000,000	10,000,000	1	CHF 4.23	Put	USD 37,000	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	1,000
CH1166099890	10,000,000	10,000,000	1	CHF 2.56	Put	USD 32,000	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	1,000
CH1166099908	10,000,000	10,000,000	1	CHF 2.86	Put	USD 33,000	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	1,000
CH1166099916	10,000,000	10,000,000	1	CHF 3.20	Put	USD 34,000	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	1,000
CH1166099924	10,000,000	10,000,000	1	CHF 3.58	Put	USD 35,000	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	1,000
CH1166099932	10,000,000	10,000,000	1	CHF 4.01	Put	USD 36,000	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	1,000
CH1166099940	10,000,000	10,000,000	1	CHF 4.49	Put	USD 37,000	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	1,000
CH1166099957	10,000,000	10,000,000	1	CHF 3.65	Put	USD 34,000	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	1,000
CH1166099965	10,000,000	10,000,000	1	CHF 4.03	Put	USD 35,000	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	1,000
CH1166099973	10,000,000	10,000,000	1	CHF 4.45	Put	USD 36,000	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	1,000
CH1166099981	10,000,000	10,000,000	1	CHF 4.91	Put	USD 37,000	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	1,000
CH1166099999	10,000,000	10,000,000	1	CHF 5.41	Put	USD 38,000	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	1,000
CH1166100003	10,000,000	10,000,000	1	CHF 7.91	Call	USD 15,000	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1166100011	10,000,000	10,000,000	1	CHF 8.76	Call	USD 14,800	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1166100029	10,000,000	10,000,000	1	CHF 9.67	Call	USD 14,600	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1166100037	10,000,000	10,000,000	1	CHF 10.63	Call	USD 14,400	September 2022	Chicago Mercantile	16 September 2022	23 September 2022	100

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								Exchange (CME)			
CH1166100045	10,000,000	10,000,000	1	CHF 11.64	Call	USD 14,200	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1166100052	10,000,000	10,000,000	1	CHF 12.72	Call	USD 14,000	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1166100060	10,000,000	10,000,000	1	CHF 13.85	Call	USD 13,800	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1166100078	10,000,000	10,000,000	1	CHF 15.02	Call	USD 13,600	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1166100086	10,000,000	10,000,000	1	CHF 16.23	Call	USD 13,400	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1166100094	10,000,000	10,000,000	1	CHF 17.47	Call	USD 13,200	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1166100102	10,000,000	10,000,000	1	CHF 12.01	Call	USD 15,000	March 2023	Chicago Mercantile Exchange (CME)	17 March 2023	24 March 2023	100
CH1166100110	10,000,000	10,000,000	1	CHF 12.89	Call	USD 14,800	March 2023	Chicago Mercantile Exchange (CME)	17 March 2023	24 March 2023	100
CH1166100128	10,000,000	10,000,000	1	CHF 13.81	Call	USD 14,600	March 2023	Chicago Mercantile Exchange (CME)	17 March 2023	24 March 2023	100
CH1166100136	10,000,000	10,000,000	1	CHF 14.76	Call	USD 14,400	March 2023	Chicago Mercantile Exchange (CME)	17 March 2023	24 March 2023	100
CH1166100144	10,000,000	10,000,000	1	CHF 15.76	Call	USD 14,200	March 2023	Chicago Mercantile Exchange (CME)	17 March 2023	24 March 2023	100
CH1166100151	10,000,000	10,000,000	1	CHF 16.81	Call	USD 14,000	March 2023	Chicago Mercantile Exchange (CME)	17 March 2023	24 March 2023	100
CH1166100169	10,000,000	10,000,000	1	CHF 17.90	Call	USD 13,800	March 2023	Chicago Mercantile Exchange (CME)	17 March 2023	24 March 2023	100
CH1166100177	10,000,000	10,000,000	1	CHF 19.02	Call	USD 13,600	March 2023	Chicago Mercantile Exchange (CME)	17 March 2023	24 March 2023	100
CH1166100185	10,000,000	10,000,000	1	CHF 13.83	Call	USD 15,000	June 2023	Chicago Mercantile Exchange (CME)	16 June 2023	23 June 2023	100
CH1166100193	10,000,000	10,000,000	1	CHF 14.71	Call	USD 14,800	June 2023	Chicago Mercantile Exchange (CME)	16 June 2023	23 June 2023	100
CH1166100201	10,000,000	10,000,000	1	CHF 15.62	Call	USD 14,600	June 2023	Chicago Mercantile Exchange (CME)	16 June 2023	23 June 2023	100
CH1166100219	10,000,000	10,000,000	1	CHF 16.56	Call	USD 14,400	June 2023	Chicago Mercantile Exchange (CME)	16 June 2023	23 June 2023	100

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CH1166100227	10,000,000	10,000,000	1	CHF 17.56	Call	USD 14,200	June 2023	Chicago Mercantile Exchange (CME)	16 June 2023	23 June 2023	100
CH1166100235	10,000,000	10,000,000	1	CHF 18.60	Call	USD 14,000	June 2023	Chicago Mercantile Exchange (CME)	16 June 2023	23 June 2023	100
CH1166100243	10,000,000	10,000,000	1	CHF 19.67	Call	USD 13,800	June 2023	Chicago Mercantile Exchange (CME)	16 June 2023	23 June 2023	100
CH1166100250	10,000,000	10,000,000	1	CHF 20.77	Call	USD 13,600	June 2023	Chicago Mercantile Exchange (CME)	16 June 2023	23 June 2023	100
CH1166100268	10,000,000	10,000,000	1	CHF 17.10	Call	USD 15,000	December 2023	Chicago Mercantile Exchange (CME)	15 December 2023	22 December 2023	100
CH1166100276	10,000,000	10,000,000	1	CHF 17.97	Call	USD 14,800	December 2023	Chicago Mercantile Exchange (CME)	15 December 2023	22 December 2023	100
CH1166100284	10,000,000	10,000,000	1	CHF 18.87	Call	USD 14,600	December 2023	Chicago Mercantile Exchange (CME)	15 December 2023	22 December 2023	100
CH1166100292	10,000,000	10,000,000	1	CHF 19.81	Call	USD 14,400	December 2023	Chicago Mercantile Exchange (CME)	15 December 2023	22 December 2023	100
CH1166100300	10,000,000	10,000,000	1	CHF 20.79	Call	USD 14,200	December 2023	Chicago Mercantile Exchange (CME)	15 December 2023	22 December 2023	100
CH1166100318	10,000,000	10,000,000	1	CHF 21.80	Call	USD 14,000	December 2023	Chicago Mercantile Exchange (CME)	15 December 2023	22 December 2023	100
CH1166100326	10,000,000	10,000,000	1	CHF 10.48	Put	USD 13,800	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1166100334	10,000,000	10,000,000	1	CHF 11.20	Put	USD 14,000	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1166100342	10,000,000	10,000,000	1	CHF 11.97	Put	USD 14,200	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1166100359	10,000,000	10,000,000	1	CHF 12.81	Put	USD 14,400	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1166100367	10,000,000	10,000,000	1	CHF 13.70	Put	USD 14,600	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1166100375	10,000,000	10,000,000	1	CHF 14.64	Put	USD 14,800	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1166100383	10,000,000	10,000,000	1	CHF 13.55	Put	USD 13,800	March 2023	Chicago Mercantile Exchange (CME)	17 March 2023	24 March 2023	100
CH1166100391	10,000,000	10,000,000	1	CHF 14.30	Put	USD 14,000	March 2023	Chicago Mercantile Exchange (CME)	17 March 2023	24 March 2023	100
CH1166100409	10,000,000	10,000,000	1	CHF 15.07	Put	USD 14,200	March 2023	Chicago Mercantile	17 March 2023	24 March 2023	100

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								Exchange (CME)			
CH1166100417	10,000,000	10,000,000	1	CHF 15.92	Put	USD 14,400	March 2023	Chicago Mercantile Exchange (CME)	17 March 2023	24 March 2023	100
CH1166100425	10,000,000	10,000,000	1	CHF 16.80	Put	USD 14,600	March 2023	Chicago Mercantile Exchange (CME)	17 March 2023	24 March 2023	100
CH1166100433	10,000,000	10,000,000	1	CHF 17.72	Put	USD 14,800	March 2023	Chicago Mercantile Exchange (CME)	17 March 2023	24 March 2023	100
CH1166100441	10,000,000	10,000,000	1	CHF 14.72	Put	USD 13,800	June 2023	Chicago Mercantile Exchange (CME)	16 June 2023	23 June 2023	100
CH1166100458	10,000,000	10,000,000	1	CHF 15.47	Put	USD 14,000	June 2023	Chicago Mercantile Exchange (CME)	16 June 2023	23 June 2023	100
CH1166100466	10,000,000	10,000,000	1	CHF 16.25	Put	USD 14,200	June 2023	Chicago Mercantile Exchange (CME)	16 June 2023	23 June 2023	100
CH1166100474	10,000,000	10,000,000	1	CHF 17.09	Put	USD 14,400	June 2023	Chicago Mercantile Exchange (CME)	16 June 2023	23 June 2023	100
CH1166100482	10,000,000	10,000,000	1	CHF 17.97	Put	USD 14,600	June 2023	Chicago Mercantile Exchange (CME)	16 June 2023	23 June 2023	100
CH1166100490	10,000,000	10,000,000	1	CHF 18.88	Put	USD 14,800	June 2023	Chicago Mercantile Exchange (CME)	16 June 2023	23 June 2023	100
CH1166100508	10,000,000	10,000,000	1	CHF 18.15	Put	USD 14,200	December 2023	Chicago Mercantile Exchange (CME)	15 December 2023	22 December 2023	100
CH1166100516	10,000,000	10,000,000	1	CHF 18.97	Put	USD 14,400	December 2023	Chicago Mercantile Exchange (CME)	15 December 2023	22 December 2023	100
CH1166100524	10,000,000	10,000,000	1	CHF 19.85	Put	USD 14,600	December 2023	Chicago Mercantile Exchange (CME)	15 December 2023	22 December 2023	100
CH1166100532	10,000,000	10,000,000	1	CHF 20.75	Put	USD 14,800	December 2023	Chicago Mercantile Exchange (CME)	15 December 2023	22 December 2023	100
CH1166100540	10,000,000	10,000,000	1	CHF 1.84	Call	USD 4,800	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	100
CH1166100557	10,000,000	10,000,000	1	CHF 2.70	Call	USD 4,600	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	100
CH1166100565	10,000,000	10,000,000	1	CHF 3.19	Call	USD 4,500	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	100
CH1166100573	10,000,000	10,000,000	1	CHF 3.72	Call	USD 4,400	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	100
CH1166100581	10,000,000	10,000,000	1	CHF 4.29	Call	USD 4,300	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	100

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CH1166100599	10,000,000	10,000,000	1	CHF 4.89	Call	USD 4,200	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	100
CH1166100607	10,000,000	10,000,000	1	CHF 2.26	Call	USD 4,800	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	100
CH1166100615	10,000,000	10,000,000	1	CHF 3.13	Call	USD 4,600	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	100
CH1166100623	10,000,000	10,000,000	1	CHF 3.62	Call	USD 4,500	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	100
CH1166100631	10,000,000	10,000,000	1	CHF 4.14	Call	USD 4,400	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	100
CH1166100649	10,000,000	10,000,000	1	CHF 4.70	Call	USD 4,300	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	100
CH1166100656	10,000,000	10,000,000	1	CHF 5.29	Call	USD 4,200	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	100
CH1166100664	10,000,000	10,000,000	1	CHF 2.99	Call	USD 4,800	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	100
CH1166100672	10,000,000	10,000,000	1	CHF 3.41	Call	USD 4,700	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	100
CH1166100680	10,000,000	10,000,000	1	CHF 3.87	Call	USD 4,600	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	100
CH1166100698	10,000,000	10,000,000	1	CHF 4.35	Call	USD 4,500	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	100
CH1166100706	10,000,000	10,000,000	1	CHF 4.86	Call	USD 4,400	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	100
CH1166100714	10,000,000	10,000,000	1	CHF 5.41	Call	USD 4,300	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	100
CH1166100722	10,000,000	10,000,000	1	CHF 3.17	Put	USD 4,200	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	100
CH1166100730	10,000,000	10,000,000	1	CHF 3.48	Put	USD 4,300	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	100
CH1166100748	10,000,000	10,000,000	1	CHF 3.82	Put	USD 4,400	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	100
CH1166100755	10,000,000	10,000,000	1	CHF 4.20	Put	USD 4,500	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	100
CH1166100763	10,000,000	10,000,000	1	CHF 4.62	Put	USD 4,600	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	100
CH1166100771	10,000,000	10,000,000	1	CHF 5.59	Put	USD 4,800	March 2023	CBOE (Chicago Board	17 March 2023	24 March 2023	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
								Options Exchange)			
CH1166100789	10,000,000	10,000,000	1	CHF 3.49	Put	USD 4,200	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	100
CH1166100797	10,000,000	10,000,000	1	CHF 3.80	Put	USD 4,300	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	100
CH1166100805	10,000,000	10,000,000	1	CHF 4.14	Put	USD 4,400	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	100
CH1166100813	10,000,000	10,000,000	1	CHF 4.53	Put	USD 4,500	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	100
CH1166100821	10,000,000	10,000,000	1	CHF 4.94	Put	USD 4,600	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	100
CH1166100839	10,000,000	10,000,000	1	CHF 5.89	Put	USD 4,800	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	100
CH1166100847	10,000,000	10,000,000	1	CHF 4.67	Put	USD 4,400	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	100
CH1166100854	10,000,000	10,000,000	1	CHF 5.05	Put	USD 4,500	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	100
CH1166100862	10,000,000	10,000,000	1	CHF 5.46	Put	USD 4,600	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	100
CH1166100870	10,000,000	10,000,000	1	CHF 6.37	Put	USD 4,800	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	100

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1166099684	116609968	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099692	116609969	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099700	116609970	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1166099718	116609971	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099726	116609972	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099734	116609973	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099742	116609974	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099759	116609975	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099767	116609976	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099775	116609977	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099783	116609978	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099791	116609979	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099809	116609980	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099817	116609981	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099825	116609982	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099833	116609983	Dow Jones Industrial	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-	=	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
		Average®				("SPDJ")		Exchange Index)			
CH1166099841	116609984	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099858	116609985	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099866	116609986	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099874	116609987	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099882	116609988	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099890	116609989	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099908	116609990	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099916	116609991	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099924	116609992	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099932	116609993	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099940	116609994	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099957	116609995	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166099965	116609996	Dow Jones	USD	US260566104	.DJI	S&P Dow Jones	www.eu.spindices.com	As set out in Annex 1 for	=	Zurich	CHF

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	6	Industrial Average®		8		Indices LLC ("SPDJI")		a Composite Index (Multi-Exchange Index)			
CH1166099973	116609997	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1166099981	116609998	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1166099999	116609999	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1166100003	116610000	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100011	116610001	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100029	116610002	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100037	116610003	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100045	116610004	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100052	116610005	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100060	116610006	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100078	116610007	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100086	116610008	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100094	116610009	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100102	116610010	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100110	116610011	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100128	116610012	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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	2			6		Inc	omx.com				
CH1166100136	116610013	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com omx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100144	116610014	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com omx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100151	116610015	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com omx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100169	116610016	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com omx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100177	116610017	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com omx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100185	116610018	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com omx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100193	116610019	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com omx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100201	116610020	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com omx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100219	116610021	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com omx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100227	116610022	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com omx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100235	116610023	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com omx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100243	116610024	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com omx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100250	116610025	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com omx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100268	116610026	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com omx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100276	116610027	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com omx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100284	116610028	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com omx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100292	116610029	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com omx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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CH1166100300	116610030	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100318	116610031	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100326	116610032	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100334	116610033	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100342	116610034	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100359	116610035	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100367	116610036	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100375	116610037	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100383	116610038	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100391	116610039	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100409	116610040	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100417	116610041	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100425	116610042	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100433	116610043	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100441	116610044	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100458	116610045	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100466	116610046	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100474	116610047	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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CH1166100482	116610048	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100490	116610049	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100508	116610050	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100516	116610051	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100524	116610052	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100532	116610053	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1166100540	116610054	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100557	116610055	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100565	116610056	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100573	116610057	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100581	116610058	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100599	116610059	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100607	116610060	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100615	116610061	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100623	116610062	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones	www.eu.spindices.com	As set out in Annex 1 for	=	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	2			2		Indices LLC ("SPDJI")		a Composite Index (Multi-Exchange Index)			
CH1166100631	116610063	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100649	116610064	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100656	116610065	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100664	116610066	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100672	116610067	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100680	116610068	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100698	116610069	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100706	116610070	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100714	116610071	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100722	116610072	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100730	116610073	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100748	116610074	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1166100755	116610075	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100763	116610076	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100771	116610077	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100789	116610078	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100797	116610079	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100805	116610080	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100813	116610081	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100821	116610082	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100839	116610083	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100847	116610084	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100854	116610085	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100862	116610086	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1166100870	116610087	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-	=	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
						("SPDJ")		Exchange Index)			

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:** 14 February 2022.
4. **Issue Date:** 15 February 2022.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Warrants.
 - (b) The Securities are Index Securities.
The Securities are "European Style" Warrants.
Automatic Exercise applies.
The provisions of Annex 1 (*Additional Terms and Conditions for Index 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 Exchange Rate equal one if the relevant Index 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:** Applicable.
 - (a) **Index/Basket of** See the "Specific Provisions for each Series" above.

Indices/Index Sponsor(s):

- (b) **Index Currency:** See the "Specific Provisions for each Series" above.
- (c) **Exchange(s):** See the "Specific Provisions for each Series" above.
- (d) **Related Exchange(s):** All Exchanges.
- (e) **Exchange Business Day:** Single Index Basis.
- (f) **Scheduled Trading Day:** Single Index Basis.
- (g) **Weighting:** Not applicable.
- (h) **Settlement Price:** Index Condition 9 (Futures Price Valuation) applies.
- (i) **Disrupted Day:** As per Conditions.
- (j) **Specified Maximum Days of Disruption:** Twenty (20) Scheduled Trading Days.
- (k) **Valuation Time:** The Scheduled Closing Time on the relevant Futures or Options Exchange in respect of the Current Exchange-traded Contract on the relevant Valuation Date.
- (l) **Index Correction Period:** As per Conditions.
- (m) **Other terms or special conditions:** Not applicable.
- (n) **Additional provisions applicable to Custom Indices:** Not applicable.
- (o) **Additional provisions applicable to Futures Price Valuation:** Applicable.
 - (i) **Exchange-traded Contract:** The futures contract relating to the Index published by the Futures or Options Exchange on the delivery or expiry month.
 - (ii) **Delivery or expiry month:** See the Specific Provisions for each Series above.
 - (iii) **Period of Exchange-traded Contracts:** Not applicable.
 - (iv) **Futures or Options Exchange:** See the "Specific Provisions for each Series" above.
 - (v) **Rolling Futures Contract Securities:** No.
 - (vi) **Futures Rollover Period:** Not applicable.
 - (vii) **Cut-off Time:** Not applicable.
 - (viii) **First Traded Price:** Not applicable.
 - (ix) **Relevant Futures or Options Exchange Website:** Not applicable.
 - (x) **Relevant FTP Screen Page:** Not applicable.
- 23. **Share Securities/ETI Share Securities:** 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:** 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

Hedging Disruption

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

The Initial Stock Loan Rate is 25%.
35. **Knock-in Event:** Not applicable.
36. **Knock-out Event:** Not applicable.

PROVISIONS RELATING TO WARRANTS

37. **Provisions relating to Warrants:** Applicable.
- (a) **Units:** Warrants must be exercised in Units. Each Unit consists of the number of Warrants set out in "Specific Provisions for each Series" above.
- (b) **Minimum Exercise Number:** The minimum number of Warrants that may be exercised (including automatic exercise) on any day by any Holder is one (1) Warrant, and Warrants may only be exercised (including automatic exercise) in integral multiples of one (1) Warrant in excess thereof.
- (c) **Maximum Exercise Number:** Not applicable.
- (d) **Exercise Price(s):** The exercise price(s) per Warrant (which may be subject to adjustment in accordance with Annex 1) is set out in "Specific Provisions for each Series" above.
- (e) **Exercise Date:** The exercise date of the Warrants is set out in "Specific Provisions for each Series" above, provided that, if such date is not an Exercise Business Day, the Exercise Date shall be the immediately succeeding Exercise Business Day.
- (f) **Exercise Period:** Not applicable.
- (g) **Valuation Date:** The Valuation Date shall be the Actual Exercise Date of the relevant Warrant, subject to adjustments in accordance with Condition 20.
- (h) **Strike Date:** Not applicable.
- (i) **Averaging:** Averaging does not apply to the Warrants.
- (j) **Observation Dates:** Not applicable.
- (k) **Observation Period:** Not applicable.
- (l) **Cash Settlement Amount:** A Holder, upon due exercise, will receive from the Issuer on the Settlement Date, in respect of each Warrant, a Cash Settlement Amount calculated by the Calculation Agent (which shall not be less than zero)

equal to:

-in respect of *Call* Warrants:

Max [0 ; Settlement Price Final - Exercise Price] / [Parity x Exchange Rate Final]

-in respect of *Put* warrants:

Max [0 ; Exercise Price - Settlement Price Final] / [Parity x Exchange Rate Final]

Where:

Settlement Price Final means the Settlement Price on the Valuation Date.

Exercise Price means as set out in "Specific Provisions for each Series" above.

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

Exchange Rate Final means the Exchange Rate on the relevant Valuation Date.

(m) **Settlement Date:** See the "Specific Provisions for each Series" above.

PROVISIONS RELATING TO CERTIFICATES

38. **Provisions relating to Certificates:** 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 are not Specified Securities for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.
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 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

The Call or Put Warrant is a leveraged Warrant with a fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant Index as described in Part A "Specific Provisions for each Series" (the "Underlying Index") that is greater than the capital invested. The leveraged nature of the Warrants means that any movement in the value of the Underlying Index will have a magnified effect on the value of the Warrants, both positively and negatively.

The Warrants are "Call" and "Put" Warrants.

With a Call Warrant Holders benefit from excess (if any) of the Settlement Price on the Valuation Date over the Exercise Price (divided by the product of the Exchange Rate Final, if any, and Parity).

With a Put Warrant Holders benefit from excess (if any) of the Exercise Price on the Valuation Date over the Settlement Price (divided by the product of the Exchange Rate Final, if any, and Parity).

On the Settlement Date, Holders will receive an amount, which may be zero, determined by reference to the performance of the Underlying Index and, if applicable, the performance of the Exchange Rate between the Index Currency and the Settlement Currency.

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

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

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

Index Disclaimer

Neither the Issuer nor the Guarantor shall have any liability for any act or failure to act by an Index Sponsor in connection with the calculation, adjustment or maintenance of an Index. Except as disclosed prior to the Issue Date, neither the Issuer, the Guarantor nor their affiliates has any affiliation with or control over an Index or Index Sponsor or any control over the computation, composition or dissemination of an Index. Although the Calculation Agent will obtain information concerning an Index from publicly available sources it believes reliable, it will not independently verify this information. Accordingly, no representation, warranty or undertaking (express or implied) is made and no responsibility is accepted by the Issuer, the Guarantor, their affiliates or the Calculation Agent as to the accuracy, completeness and timeliness of information

concerning an Index.

Dow Jones Industrial Average® Index

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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	Warrants.		
B.4	Product Name	"European Style" Warrants relating to an Index		
B.5	Issue Date	15 February 2022		
B.6	Settlement 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	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1166099684	Dow Jones Industrial Average®	CHF 1.98	CHF	24 March 2023
CH1166099692	Dow Jones Industrial Average®	CHF 2.42	CHF	24 March 2023
CH1166099700	Dow Jones Industrial Average®	CHF 2.91	CHF	24 March 2023

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1166099718	Dow Jones Industrial Average®	CHF 3.45	CHF	24 March 2023
CH1166099726	Dow Jones Industrial Average®	CHF 4.04	CHF	24 March 2023
CH1166099734	Dow Jones Industrial Average®	CHF 1.94	CHF	23 June 2023
CH1166099742	Dow Jones Industrial Average®	CHF 2.34	CHF	23 June 2023
CH1166099759	Dow Jones Industrial Average®	CHF 2.79	CHF	23 June 2023
CH1166099767	Dow Jones Industrial Average®	CHF 3.28	CHF	23 June 2023
CH1166099775	Dow Jones Industrial Average®	CHF 3.82	CHF	23 June 2023
CH1166099783	Dow Jones Industrial Average®	CHF 4.40	CHF	23 June 2023
CH1166099791	Dow Jones Industrial Average®	CHF 3.01	CHF	22 December 2023
CH1166099809	Dow Jones Industrial Average®	CHF 3.46	CHF	22 December 2023
CH1166099817	Dow Jones Industrial Average®	CHF 3.95	CHF	22 December 2023
CH1166099825	Dow Jones Industrial Average®	CHF 4.49	CHF	22 December 2023
CH1166099833	Dow Jones Industrial Average®	CHF 2.30	CHF	24 March 2023
CH1166099841	Dow Jones Industrial Average®	CHF 2.59	CHF	24 March 2023
CH1166099858	Dow Jones Industrial Average®	CHF 2.93	CHF	24 March 2023
CH1166099866	Dow Jones Industrial Average®	CHF 3.31	CHF	24 March 2023
CH1166099874	Dow Jones Industrial Average®	CHF 3.74	CHF	24 March 2023
CH1166099882	Dow Jones Industrial Average®	CHF 4.23	CHF	24 March 2023
CH1166099890	Dow Jones Industrial Average®	CHF 2.56	CHF	23 June 2023
CH1166099908	Dow Jones Industrial Average®	CHF 2.86	CHF	23 June 2023
CH1166099916	Dow Jones Industrial Average®	CHF 3.20	CHF	23 June 2023
CH1166099924	Dow Jones Industrial Average®	CHF 3.58	CHF	23 June 2023
CH1166099932	Dow Jones Industrial Average®	CHF 4.01	CHF	23 June 2023
CH1166099940	Dow Jones Industrial Average®	CHF 4.49	CHF	23 June 2023
CH1166099957	Dow Jones Industrial Average®	CHF 3.65	CHF	22 December 2023
CH1166099965	Dow Jones Industrial Average®	CHF 4.03	CHF	22 December 2023
CH1166099973	Dow Jones Industrial Average®	CHF 4.45	CHF	22 December 2023
CH1166099981	Dow Jones Industrial Average®	CHF 4.91	CHF	22 December 2023
CH1166099999	Dow Jones Industrial Average®	CHF 5.41	CHF	22 December 2023
CH1166100003	Nasdaq-100 ®	CHF 7.91	CHF	23 September 2022
CH1166100011	Nasdaq-100 ®	CHF 8.76	CHF	23 September 2022
CH1166100029	Nasdaq-100 ®	CHF 9.67	CHF	23 September 2022
CH1166100037	Nasdaq-100 ®	CHF 10.63	CHF	23 September 2022
CH1166100045	Nasdaq-100 ®	CHF 11.64	CHF	23 September 2022
CH1166100052	Nasdaq-100 ®	CHF 12.72	CHF	23 September 2022
CH1166100060	Nasdaq-100 ®	CHF 13.85	CHF	23 September 2022
CH1166100078	Nasdaq-100 ®	CHF 15.02	CHF	23 September 2022
CH1166100086	Nasdaq-100 ®	CHF 16.23	CHF	23 September

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
				2022
CH1166100094	Nasdaq-100 ®	CHF 17.47	CHF	23 September 2022
CH1166100102	Nasdaq-100 ®	CHF 12.01	CHF	24 March 2023
CH1166100110	Nasdaq-100 ®	CHF 12.89	CHF	24 March 2023
CH1166100128	Nasdaq-100 ®	CHF 13.81	CHF	24 March 2023
CH1166100136	Nasdaq-100 ®	CHF 14.76	CHF	24 March 2023
CH1166100144	Nasdaq-100 ®	CHF 15.76	CHF	24 March 2023
CH1166100151	Nasdaq-100 ®	CHF 16.81	CHF	24 March 2023
CH1166100169	Nasdaq-100 ®	CHF 17.90	CHF	24 March 2023
CH1166100177	Nasdaq-100 ®	CHF 19.02	CHF	24 March 2023
CH1166100185	Nasdaq-100 ®	CHF 13.83	CHF	23 June 2023
CH1166100193	Nasdaq-100 ®	CHF 14.71	CHF	23 June 2023
CH1166100201	Nasdaq-100 ®	CHF 15.62	CHF	23 June 2023
CH1166100219	Nasdaq-100 ®	CHF 16.56	CHF	23 June 2023
CH1166100227	Nasdaq-100 ®	CHF 17.56	CHF	23 June 2023
CH1166100235	Nasdaq-100 ®	CHF 18.60	CHF	23 June 2023
CH1166100243	Nasdaq-100 ®	CHF 19.67	CHF	23 June 2023
CH1166100250	Nasdaq-100 ®	CHF 20.77	CHF	23 June 2023
CH1166100268	Nasdaq-100 ®	CHF 17.10	CHF	22 December 2023
CH1166100276	Nasdaq-100 ®	CHF 17.97	CHF	22 December 2023
CH1166100284	Nasdaq-100 ®	CHF 18.87	CHF	22 December 2023
CH1166100292	Nasdaq-100 ®	CHF 19.81	CHF	22 December 2023
CH1166100300	Nasdaq-100 ®	CHF 20.79	CHF	22 December 2023
CH1166100318	Nasdaq-100 ®	CHF 21.80	CHF	22 December 2023
CH1166100326	Nasdaq-100 ®	CHF 10.48	CHF	23 September 2022
CH1166100334	Nasdaq-100 ®	CHF 11.20	CHF	23 September 2022
CH1166100342	Nasdaq-100 ®	CHF 11.97	CHF	23 September 2022
CH1166100359	Nasdaq-100 ®	CHF 12.81	CHF	23 September 2022
CH1166100367	Nasdaq-100 ®	CHF 13.70	CHF	23 September 2022
CH1166100375	Nasdaq-100 ®	CHF 14.64	CHF	23 September 2022
CH1166100383	Nasdaq-100 ®	CHF 13.55	CHF	24 March 2023
CH1166100391	Nasdaq-100 ®	CHF 14.30	CHF	24 March 2023
CH1166100409	Nasdaq-100 ®	CHF 15.07	CHF	24 March 2023
CH1166100417	Nasdaq-100 ®	CHF 15.92	CHF	24 March 2023
CH1166100425	Nasdaq-100 ®	CHF 16.80	CHF	24 March 2023
CH1166100433	Nasdaq-100 ®	CHF 17.72	CHF	24 March 2023
CH1166100441	Nasdaq-100 ®	CHF 14.72	CHF	23 June 2023
CH1166100458	Nasdaq-100 ®	CHF 15.47	CHF	23 June 2023
CH1166100466	Nasdaq-100 ®	CHF 16.25	CHF	23 June 2023
CH1166100474	Nasdaq-100 ®	CHF 17.09	CHF	23 June 2023

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1166100482	Nasdaq-100 ®	CHF 17.97	CHF	23 June 2023
CH1166100490	Nasdaq-100 ®	CHF 18.88	CHF	23 June 2023
CH1166100508	Nasdaq-100 ®	CHF 18.15	CHF	22 December 2023
CH1166100516	Nasdaq-100 ®	CHF 18.97	CHF	22 December 2023
CH1166100524	Nasdaq-100 ®	CHF 19.85	CHF	22 December 2023
CH1166100532	Nasdaq-100 ®	CHF 20.75	CHF	22 December 2023
CH1166100540	S&P 500®	CHF 1.84	CHF	24 March 2023
CH1166100557	S&P 500®	CHF 2.70	CHF	24 March 2023
CH1166100565	S&P 500®	CHF 3.19	CHF	24 March 2023
CH1166100573	S&P 500®	CHF 3.72	CHF	24 March 2023
CH1166100581	S&P 500®	CHF 4.29	CHF	24 March 2023
CH1166100599	S&P 500®	CHF 4.89	CHF	24 March 2023
CH1166100607	S&P 500®	CHF 2.26	CHF	23 June 2023
CH1166100615	S&P 500®	CHF 3.13	CHF	23 June 2023
CH1166100623	S&P 500®	CHF 3.62	CHF	23 June 2023
CH1166100631	S&P 500®	CHF 4.14	CHF	23 June 2023
CH1166100649	S&P 500®	CHF 4.70	CHF	23 June 2023
CH1166100656	S&P 500®	CHF 5.29	CHF	23 June 2023
CH1166100664	S&P 500®	CHF 2.99	CHF	22 December 2023
CH1166100672	S&P 500®	CHF 3.41	CHF	22 December 2023
CH1166100680	S&P 500®	CHF 3.87	CHF	22 December 2023
CH1166100698	S&P 500®	CHF 4.35	CHF	22 December 2023
CH1166100706	S&P 500®	CHF 4.86	CHF	22 December 2023
CH1166100714	S&P 500®	CHF 5.41	CHF	22 December 2023
CH1166100722	S&P 500®	CHF 3.17	CHF	24 March 2023
CH1166100730	S&P 500®	CHF 3.48	CHF	24 March 2023
CH1166100748	S&P 500®	CHF 3.82	CHF	24 March 2023
CH1166100755	S&P 500®	CHF 4.20	CHF	24 March 2023
CH1166100763	S&P 500®	CHF 4.62	CHF	24 March 2023
CH1166100771	S&P 500®	CHF 5.59	CHF	24 March 2023
CH1166100789	S&P 500®	CHF 3.49	CHF	23 June 2023
CH1166100797	S&P 500®	CHF 3.80	CHF	23 June 2023
CH1166100805	S&P 500®	CHF 4.14	CHF	23 June 2023
CH1166100813	S&P 500®	CHF 4.53	CHF	23 June 2023
CH1166100821	S&P 500®	CHF 4.94	CHF	23 June 2023
CH1166100839	S&P 500®	CHF 5.89	CHF	23 June 2023
CH1166100847	S&P 500®	CHF 4.67	CHF	22 December 2023
CH1166100854	S&P 500®	CHF 5.05	CHF	22 December 2023
CH1166100862	S&P 500®	CHF 5.46	CHF	22 December 2023
CH1166100870	S&P 500®	CHF 6.37	CHF	22 December 2023