

FINAL TERMS DATED AS OF 19 OCTOBER 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)

"Knock-Out Warrant" Certificates relating to a Share

SSPA product type: Knock-Out Warrant (2200)

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 23 September 2022, 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 23 September 2022 and constitutes a base prospectus pursuant to article 45 of the Swiss Financial Services Act ("**FinSA**").

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

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

Full information on BNP Paribas Issuance B.V. (the "**Issuer**"), BNP Paribas (the "**Guarantor**") and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. The Base Prospectus, any Supplement(s) to the Base Prospectus and these Final Terms are available free of charge during normal business hours from Principal Security Agent. 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 6394) or fax (+41 58 212 6360). In addition, copies of any documents incorporated by reference will be made available, along with this Base Prospectus, for viewing on the website of BNPP at the following address www.bnpparibasmarkets.ch or any other website specified in the applicable Final Terms.

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

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

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

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1220850775	10,000,000	10,000,000	CHF 1.92	Call	EUR 100.000	Upwards to the next 3 digits (0.0010 points)	EUR 100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1220850783	10,000,000	10,000,000	CHF 1.89	Call	USD 280.000	Upwards to the next 3 digits (0.0010 points)	USD 280.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1220850791	10,000,000	10,000,000	CHF 0.16	Call	EUR 1.300	Upwards to the next 3 digits (0.0010 points)	EUR 1.300	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1220850809	10,000,000	10,000,000	CHF 0.98	Put	EUR 110.000	Downwards to the next 3 digits (0.0010 points)	EUR 110.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1220850817	10,000,000	10,000,000	CHF 0.14	Call	USD 12.000	Upwards to the next 3 digits (0.0010 points)	USD 12.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1220850825	10,000,000	10,000,000	CHF 1.39	Call	USD 240.000	Upwards to the next 3 digits (0.0010 points)	USD 240.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1220850833	10,000,000	10,000,000	CHF 0.23	Call	EUR 20.000	Upwards to the next 3 digits (0.0010 points)	EUR 20.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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CH1220850841	10,000,000	10,000,000	CHF 0.10	Call	EUR 8.000	Upwards to the next 3 digits (0.0010 points)	EUR 8.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1220850858	10,000,000	10,000,000	CHF 0.22	Put	GBP 2,400.000	Downwards to the next 3 digits (0.0010 points)	GBP 2,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR =	0%	8%	-4.50%	Open End	10	No
CH1220850866	10,000,000	10,000,000	CHF 0.18	Call	GBP 440.000	Upwards to the next 3 digits (0.0010 points)	GBP 440.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR =	0%	8%	+4.50%	Open End	1	No
CH1220850874	10,000,000	10,000,000	CHF 0.15	Call	CHF 60.000	Upwards to the next 3 digits (0.0010 points)	CHF 60.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1220850882	10,000,000	10,000,000	CHF 0.08	Call	USD 5.000	Upwards to the next 3 digits (0.0010 points)	USD 5.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1220850890	10,000,000	10,000,000	CHF 0.26	Put	USD 15.000	Downwards to the next 3 digits (0.0010 points)	USD 15.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	1	No
CH1220850908	10,000,000	10,000,000	CHF 0.23	Call	CHF 40.000	Upwards to the next 3 digits (0.0010 points)	CHF 40.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1220850916	10,000,000	10,000,000	CHF 6.86	Put	USD 350.000	Downwards to the next 3 digits	USD 350.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1220850924	10,000,000	10,000,000	CHF 0.81	Call	USD 1,700.000	Upwards to the next 3 digits (0.0010 points)	USD 1,700.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1220850932	10,000,000	10,000,000	CHF 0.49	Call	PLN 100.000	Upwards to the next 3 digits (0.0010 points)	PLN 100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	WIPLN1MD=	0%	8%	+4.50%	Open End	10	No
CH1220850940	10,000,000	10,000,000	CHF 1.49	Call	USD 6.000	Upwards to the next 3 digits (0.0010 points)	USD 6.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	No
CH1220850957	10,000,000	10,000,000	CHF 3.37	Call	USD 150.000	Upwards to the next 3 digits (0.0010 points)	USD 150.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1220850965	10,000,000	10,000,000	CHF 0.19	Call	EUR 1.200	Upwards to the next 3 digits (0.0010 points)	EUR 1.200	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1220850973	10,000,000	10,000,000	CHF 0.28	Put	CHF 17.000	Downwards to the next 3 digits (0.0010 points)	CHF 17.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	1	No
CH1220850981	10,000,000	10,000,000	CHF 1.06	Call	EUR 40.000	Upwards to the next 3 digits (0.0010 points)	EUR 40.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No

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CH1220850999	10,000,000	10,000,000	CHF 0.48	Call	EUR 30.000	Upwards to the next 3 digits (0.0010 points)	EUR 30.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1220851005	10,000,000	10,000,000	CHF 0.16	Call	CHF 4.500	Upwards to the next 3 digits (0.0010 points)	CHF 4.500	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1220851013	10,000,000	10,000,000	CHF 0.16	Call	EUR 35.000	Upwards to the next 3 digits (0.0010 points)	EUR 35.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1220851021	10,000,000	10,000,000	CHF 0.81	Put	EUR 9.000	Downwards to the next 3 digits (0.0010 points)	EUR 9.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1220851039	10,000,000	10,000,000	CHF 0.84	Call	USD 30.000	Upwards to the next 3 digits (0.0010 points)	USD 30.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1220851047	10,000,000	10,000,000	CHF 0.16	Put	USD 40.000	Downwards to the next 3 digits (0.0010 points)	USD 40.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1220851054	10,000,000	10,000,000	CHF 2.89	Put	USD 150.000	Downwards to the next 3 digits (0.0010 points)	USD 150.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-6%	Open End	10	No
CH1220851062	10,000,000	10,000,000	CHF 0.25	Call	EUR 25.000	Upwards to the next 3 digits	EUR 25.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1220851070	10,000,000	10,000,000	CHF 0.24	Put	EUR 30.000	Downwards to the next 3 digits (0.0010 points)	EUR 30.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1220851088	10,000,000	10,000,000	CHF 10.26	Put	USD 80.000	Downwards to the next 3 digits (0.0010 points)	USD 80.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	1	No
CH1220851096	10,000,000	10,000,000	CHF 1.20	Call	USD 300.000	Upwards to the next 3 digits (0.0010 points)	USD 300.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1220851104	10,000,000	10,000,000	CHF 0.33	Call	EUR 40.000	Upwards to the next 3 digits (0.0010 points)	EUR 40.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1220851112	10,000,000	10,000,000	CHF 0.31	Put	CHF 100.000	Downwards to the next 3 digits (0.0010 points)	CHF 100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1220851120	10,000,000	10,000,000	CHF 0.12	Call	CHF 41.000	Upwards to the next 3 digits (0.0010 points)	CHF 41.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1220851138	10,000,000	10,000,000	CHF 1.39	Put	EUR 11.000	Downwards to the next 3 digits (0.0010 points)	EUR 11.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No

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CH1220851146	10,000,000	10,000,000	CHF 0.06	Call	CHF 14.000	Upwards to the next 3 digits (0.0010 points)	CHF 14.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1220851153	10,000,000	10,000,000	CHF 1.22	Call	EUR 24.000	Upwards to the next 3 digits (0.0010 points)	EUR 24.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1220851161	10,000,000	10,000,000	CHF 0.17	Call	USD 25.000	Upwards to the next 3 digits (0.0010 points)	USD 25.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1220851179	10,000,000	10,000,000	CHF 0.33	Put	USD 30.000	Downwards to the next 3 digits (0.0010 points)	USD 30.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1220851187	10,000,000	10,000,000	CHF 5.98	Put	EUR 350.000	Downwards to the next 3 digits (0.0010 points)	EUR 350.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1220851195	10,000,000	10,000,000	CHF 0.47	Call	USD 50.000	Upwards to the next 3 digits (0.0010 points)	USD 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1220851203	10,000,000	10,000,000	CHF 0.53	Put	USD 60.000	Downwards to the next 3 digits (0.0010 points)	USD 60.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1220851211	10,000,000	10,000,000	CHF 0.84	Call	USD 240.000	Upwards to the next 3 digits	USD 240.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

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						(0.0010 points)		(0.0010 points)											
CH1220851229	10,000,000	10,000,000	CHF 0.62	Call	USD 130.0	Upwards to the next 1 digit (0.10 points)	USD 130.0	Upwards to the next 1 digit (0.10 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1220851237	10,000,000	10,000,000	CHF 0.38	Put	USD 140.0	Downwards to the next 1 digit (0.10 points)	USD 140.0	Downwards to the next 1 digit (0.10 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1220851245	10,000,000	10,000,000	CHF 1.17	Call	USD 230.000	Upwards to the next 3 digits (0.0010 points)	USD 230.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1220851252	10,000,000	10,000,000	CHF 0.82	Put	USD 250.000	Downwards to the next 3 digits (0.0010 points)	USD 250.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1220851260	10,000,000	10,000,000	CHF 0.14	Call	NOK 10.000	Upwards to the next 3 digits (0.0010 points)	NOK 10.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	OINOK1MD =	0%	8%	+4.50%	Open End	1	No
CH1220851278	10,000,000	10,000,000	CHF 0.05	Call	NOK 11.000	Upwards to the next 3 digits (0.0010 points)	NOK 11.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	OINOK1MD =	0%	8%	+4.50%	Open End	1	No
CH1220851286	10,000,000	10,000,000	CHF 0.17	Call	USD 40.000	Upwards to the next 3 digits (0.0010 points)	USD 40.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1220851294	10,000,000	10,000,000	CHF 1.15	Call	USD 80.000	Upwards to the next 3	USD 80.000	Upwards to the next 3	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

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						digits (0.0010 points)		digits (0.0010 points)											
CH1220851302	10,000,000	10,000,000	CHF 0.15	Call	USD 12.000	Upwards to the next 3 digits (0.0010 points)	USD 12.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1220851310	10,000,000	10,000,000	CHF 0.31	Call	USD 2.000	Upwards to the next 3 digits (0.0010 points)	USD 2.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	No
CH1220851328	10,000,000	10,000,000	CHF 0.70	Call	USD 80.000	Upwards to the next 3 digits (0.0010 points)	USD 80.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1220851336	10,000,000	10,000,000	CHF 0.12	Call	USD 18.000	Upwards to the next 3 digits (0.0010 points)	USD 18.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+6%	Open End	10	Yes
CH1220851344	10,000,000	10,000,000	CHF 1.42	Call	USD 100.000	Upwards to the next 3 digits (0.0010 points)	USD 100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1220851351	10,000,000	10,000,000	CHF 0.42	Call	USD 110.000	Upwards to the next 3 digits (0.0010 points)	USD 110.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1220851369	10,000,000	10,000,000	CHF 0.16	Call	USD 30.000	Upwards to the next 3 digits (0.0010 points)	USD 30.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	10	Yes

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CH1220851377	10,000,000	10,000,000	CHF 0.39	Call	EUR 86.000	Upwards to the next 3 digits (0.0010 points)	EUR 86.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1220851385	10,000,000	10,000,000	CHF 0.66	Call	CHF 2,100.000	Upwards to the next 3 digits (0.0010 points)	CHF 2,100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1220851393	10,000,000	10,000,000	CHF 0.10	Call	CHF 19.000	Upwards to the next 3 digits (0.0010 points)	CHF 19.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1220851401	10,000,000	10,000,000	CHF 0.20	Put	CHF 22.000	Downwards to the next 3 digits (0.0010 points)	CHF 22.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1220851419	10,000,000	10,000,000	CHF 0.88	Call	EUR 80.000	Upwards to the next 3 digits (0.0010 points)	EUR 80.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1220851427	10,000,000	10,000,000	CHF 0.08	Call	CHF 160.000	Upwards to the next 3 digits (0.0010 points)	CHF 160.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	50	No
CH1220851435	10,000,000	10,000,000	CHF 0.54	Call	USD 300.000	Upwards to the next 3 digits (0.0010 points)	USD 300.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1220851443	10,000,000	10,000,000	CHF 0.46	Put	USD 400.000	Downwards to the next 3 digits	USD 400.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No

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						(0.0010 points)		(0.0010 points)											
CH1220851450	10,000,000	10,000,000	CHF 0.04	Call	USD 25.000	Upwards to the next 3 digits (0.0010 points)	USD 25.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	No
CH1220851468	10,000,000	10,000,000	CHF 0.21	Call	CHF 600.000	Upwards to the next 3 digits (0.0010 points)	CHF 600.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1220851476	10,000,000	10,000,000	CHF 0.79	Put	CHF 700.000	Downwards to the next 3 digits (0.0010 points)	CHF 700.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1220851484	10,000,000	10,000,000	CHF 1.29	Call	CHF 210.000	Upwards to the next 3 digits (0.0010 points)	CHF 210.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1220851492	10,000,000	10,000,000	CHF 0.79	Call	CHF 215.000	Upwards to the next 3 digits (0.0010 points)	CHF 215.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1220851500	10,000,000	10,000,000	CHF 0.05	Call	CHF 11.000	Upwards to the next 3 digits (0.0010 points)	CHF 11.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1220851518	10,000,000	10,000,000	CHF 0.32	Call	CHF 230.000	Upwards to the next 3 digits (0.0010 points)	CHF 230.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No

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CH1220851526	10,000,000	10,000,000	CHF 0.88	Call	USD 80.000	Upwards to the next 3 digits (0.0010 points)	USD 80.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1220851534	10,000,000	10,000,000	CHF 0.39	Call	USD 85.000	Upwards to the next 3 digits (0.0010 points)	USD 85.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1220851542	10,000,000	10,000,000	CHF 0.37	Call	CHF 230.000	Upwards to the next 3 digits (0.0010 points)	CHF 230.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1220851559	10,000,000	10,000,000	CHF 0.11	Put	CHF 75.000	Downwards to the next 3 digits (0.0010 points)	CHF 75.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1220851567	10,000,000	10,000,000	CHF 0.16	Call	CHF 110.000	Upwards to the next 3 digits (0.0010 points)	CHF 110.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1220851575	10,000,000	10,000,000	CHF 0.44	Put	USD 70.000	Downwards to the next 3 digits (0.0010 points)	USD 70.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1220851583	10,000,000	10,000,000	CHF 0.08	Call	EUR 8.000	Upwards to the next 3 digits (0.0010 points)	EUR 8.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1220851591	10,000,000	10,000,000	CHF 0.14	Put	CHF 380.000	Downwards to the next 3 digits	CHF 380.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No

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						(0.0010 points)		(0.0010 points)											
CH1220851609	10,000,000	10,000,000	CHF 0.53	Call	USD 20.000	Upwards to the next 3 digits (0.0010 points)	USD 20.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1220851617	10,000,000	10,000,000	CHF 0.52	Call	CHF 50.000	Upwards to the next 3 digits (0.0010 points)	CHF 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1220851625	10,000,000	10,000,000	CHF 0.48	Put	CHF 60.000	Downwards to the next 3 digits (0.0010 points)	CHF 60.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1220851633	10,000,000	10,000,000	CHF 1.20	Call	USD 215.000	Upwards to the next 3 digits (0.0010 points)	USD 215.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	10	Yes
CH1220851641	10,000,000	10,000,000	CHF 0.71	Call	USD 220.000	Upwards to the next 3 digits (0.0010 points)	USD 220.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	10	Yes
CH1220851658	10,000,000	10,000,000	CHF 0.79	Put	USD 235.000	Downwards to the next 3 digits (0.0010 points)	USD 235.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-8%	Open End	10	No
CH1220851666	10,000,000	10,000,000	CHF 0.56	Call	CHF 14.400	Upwards to the next 3 digits (0.0010 points)	CHF 14.400	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No

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CH1220851674	10,000,000	10,000,000	CHF 0.36	Call	CHF 14.600	Upwards to the next 3 digits (0.0010 points)	CHF 14.600	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1220851682	10,000,000	10,000,000	CHF 0.33	Put	USD 30.000	Downwards to the next 3 digits (0.0010 points)	USD 30.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-6%	Open End	10	No
CH1220851690	10,000,000	10,000,000	CHF 0.41	Call	EUR 11.000	Upwards to the next 3 digits (0.0010 points)	EUR 11.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1220851708	10,000,000	10,000,000	CHF 0.57	Put	EUR 12.000	Downwards to the next 3 digits (0.0010 points)	EUR 12.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1220851716	10,000,000	10,000,000	CHF 0.12	Call	EUR 20.000	Upwards to the next 3 digits (0.0010 points)	EUR 20.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1220851724	10,000,000	10,000,000	CHF 0.08	Put	EUR 22.000	Downwards to the next 3 digits (0.0010 points)	EUR 22.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1220851732	10,000,000	10,000,000	CHF 0.19	Call	EUR 30.000	Upwards to the next 3 digits (0.0010 points)	EUR 30.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1220851740	10,000,000	10,000,000	CHF 1.92	Call	USD 80.000	Upwards to the next 3 digits	USD 80.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

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						(0.0010 points)		(0.0010 points)											
CH1220851757	10,000,000	10,000,000	CHF 0.92	Call	USD 90.000	Upwards to the next 3 digits (0.0010 points)	USD 90.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1220851765	10,000,000	10,000,000	CHF 0.89	Call	GBp 650.000	Upwards to the next 3 digits (0.0010 points)	GBp 650.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR =	0%	8%	+4.50%	Open End	1	No
CH1220851773	10,000,000	10,000,000	CHF 0.36	Call	EUR 20.000	Upwards to the next 3 digits (0.0010 points)	EUR 20.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1220851781	10,000,000	10,000,000	CHF 0.13	Put	EUR 25.000	Downwards to the next 3 digits (0.0010 points)	EUR 25.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1220851799	10,000,000	10,000,000	CHF 0.35	Call	USD 75.000	Upwards to the next 3 digits (0.0010 points)	USD 75.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1220851807	10,000,000	10,000,000	CHF 0.17	Call	CHF 26.000	Upwards to the next 3 digits (0.0010 points)	CHF 26.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1220851815	10,000,000	10,000,000	CHF 0.07	Call	CHF 27.000	Upwards to the next 3 digits (0.0010 points)	CHF 27.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No

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CH1220851823	10,000,000	10,000,000	CHF 0.13	Put	CHF 29.000	Downwards to the next 3 digits (0.0010 points)	CHF 29.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1220851831	10,000,000	10,000,000	CHF 0.18	Call	CHF 300.000	Upwards to the next 3 digits (0.0010 points)	CHF 300.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1220851849	10,000,000	10,000,000	CHF 0.22	Call	EUR 5.000	Upwards to the next 3 digits (0.0010 points)	EUR 5.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1220851856	10,000,000	10,000,000	CHF 0.76	Put	EUR 6.000	Downwards to the next 3 digits (0.0010 points)	EUR 6.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-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 / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1220850775	122085077	Ordinary	adidas AG	EUR	DE000A1EWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220850783	122085078	Ordinary	Adobe Inc	USD	US00724F1012	ADBE.OQ	www.adobe.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220850791	122085079	Ordinary	Air France - KLM SA	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH1220850809	122085080	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	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 / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1220850817	122085081	Ordinary	American Airlines Group Inc	USD	US02376R1023	AAL.OQ	www.aa.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220850825	122085082	Ordinary	Amgen Inc	USD	US0311621009	AMGN.OQ	www.amgen.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220850833	122085083	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1220850841	122085084	Ordinary	Atos SE	EUR	FR0000051732	ATOS.PA	www.atos.net	Euronext Paris	www.euronext.com	Zurich	CHF
CH1220850858	122085085	Ordinary	BHP Group LTD	GBp	AU000000BHP4	BHPB.L	www.bhp.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1220850866	122085086	Ordinary	BP plc	GBp	GB0007980591	BP.L	www.bp.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1220850874	122085087	Registered	Bachem Holding AG	CHF	CH1176493729	BANB.S	www.bachem.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220850882	122085088	Ordinary	Ballard Power Systems Inc	USD	CA0585861085	BLDP.OQ	www.ballard.com	NASDAQ GM	www.nasdaq.com	Zurich	CHF
CH1220850890	122085089	Registered	Barrick Gold Corp	USD	CA0679011084	GOLD.N	www.barrick.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220850908	122085090	Registered	Basilea Pharmaceutica AG	CHF	CH0011432447	BSLN.S	www.basilea.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220850916	122085091	Class B	Berkshire Hathaway Inc B	USD	US0846707026	BRKb.N	www.berkshirehathaway.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220850924	122085092	Ordinary	Booking Holdings Inc	USD	US09857L1089	BKNG.OQ	www.bookingholdings.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220850932	122085093	Ordinary	CD Projekt SA	PLN	PLOPTTC00011	CDR.WA	www.cdprojekt.com	Warsaw Stock Exchange	www.gpw.pl	Zurich	CHF
CH1220850940	122085094	Ordinary	Carnival Corp	USD	PA1436583006	CCL.N	www.carnivalcorp.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220850957	122085095	Ordinary	Caterpillar Inc	USD	US1491231015	CAT.N	www.caterpillar.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220850965	122085096	Ordinary	CECONOMY AG	EUR	DE0007257503	CECG.DE	www.ceconomy.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220850973	122085097	Registered	Clariant AG	CHF	CH0012142631	CLN.S	www.clariant.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 / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1220850981	122085098	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220850999	122085099	Ordinary	Covestro AG	EUR	DE0006062144	1COV.DE	www.covestro.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220851005	122085100	Registered	Credit Suisse Group AG	CHF	CH0012138530	CSGN.S	www.credit-suisse.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851013	122085101	Ordinary	Delivery Hero SE	EUR	DE000A2E4K43	DHER.DE	www.deliveryhero.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220851021	122085102	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220851039	122085103	Ordinary	eBay Inc	USD	US2786421030	EBAY.OQ	www.ebay.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220851047	122085104	Ordinary	eBay Inc	USD	US2786421030	EBAY.OQ	www.ebay.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220851054	122085105	Ordinary	First Solar Inc	USD	US3364331070	FSLR.OQ	www.firstsolar.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220851062	122085106	Ordinary	Fresenius Medical Care AG & Co. KGaA	EUR	DE0005785802	FMEG.DE	www.fmc-ag.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220851070	122085107	Ordinary	Fresenius Medical Care AG & Co. KGaA	EUR	DE0005785802	FMEG.DE	www.fmc-ag.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220851088	122085108	Ordinary	GENERAL ELECTRIC CO	USD	US3696043013	GE.N	www.ge.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220851096	122085109	Ordinary	The Goldman Sachs Group Inc	USD	US38141G1040	GS.N	www.goldmansachs.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220851104	122085110	Ordinary	HeidelbergCement AG	EUR	DE0006047004	HEIG.DE	www.heidelbergcement.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220851112	122085111	Registered	Helvetia Holding AG	CHF	CH0466642201	HELN.S	www.helvetia.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851120	122085112	Registered	Holcim Ltd	CHF	CH0012214059	HOLN.S	www.holcim.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851138	122085113	Ordinary	ING Groep NV	EUR	NL0011821202	INGA.AS	www.ing.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1220851146	122085114	Registered	Idorsia Ltd	CHF	CH036346343	IDIA.S	www.idorsia.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 / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	4				8						
CH1220851153	122085115	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220851161	122085116	Ordinary	Intel Corp	USD	US4581401001	INTC.OQ	www.intel.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220851179	122085117	Ordinary	Intel Corp	USD	US4581401001	INTC.OQ	www.intel.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220851187	122085118	Ordinary	Linde plc	EUR	IE00BZ12WP82	LINI.DE	www.linde.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220851195	122085119	Ordinary	Micron Technology Inc	USD	US5951121038	MU.OQ	www.micron.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220851203	122085120	Ordinary	Micron Technology Inc	USD	US5951121038	MU.OQ	www.micron.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220851211	122085121	Ordinary	McDonald's Corp	USD	US5801351017	MCD.N	www.mcdonalds.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220851229	122085122	Class A	Meta Platforms Inc	USD	US30303M1027	META.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220851237	122085123	Class A	Meta Platforms Inc	USD	US30303M1027	META.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220851245	122085124	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220851252	122085125	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220851260	122085126	Ordinary	NEL ASA	NOK	NO0010081235	NEL.OL	www.nelhydrogen.com	Euronext Oslo	www.euronext.com	Zurich	CHF
CH1220851278	122085127	Ordinary	NEL ASA	NOK	NO0010081235	NEL.OL	www.nelhydrogen.com	Euronext Oslo	www.euronext.com	Zurich	CHF
CH1220851286	122085128	Ordinary	Newmont Corp	USD	US6516391066	NEM.N	www.newmont.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220851294	122085129	Class B	NIKE Inc	USD	US6541061031	NKE.N	www.nike.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220851302	122085130	Ordinary	Norwegian Cruise Line Holdings Ltd	USD	BMG667211046	NCLH.N	www.nclhld.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220851310	122085131	ADR	Oatly Group AB	USD	US67421J108	OTLY.OQ	www.oatly.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	1				8						
CH1220851328	122085132	Ordinary	PayPal Holdings Inc	USD	US70450Y1038	PYPL.OQ	www.paypal.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220851336	122085133	Ordinary	Plug Power Inc	USD	US72919P2020	PLUG.OQ	www.plugpower.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH1220851344	122085134	Ordinary	Qualcomm Inc	USD	US7475251036	QCOM.OQ	www.qualcomm.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220851351	122085135	Ordinary	Qualcomm Inc	USD	US7475251036	QCOM.OQ	www.qualcomm.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220851369	122085136	Class A	Rivian Automotive Inc	USD	US76954A1034	RIVN.OQ	www.rivian.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220851377	122085137	Ordinary	SAP SE	EUR	DE0007164600	SAPG.DE	www.sap.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220851385	122085138	Registered	SGS SA	CHF	CH0002497458	SGSN.S	www.sgs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851393	122085139	Registered	SIG Group AG	CHF	CH0435377954	SIGNC.S	www.sig.biz	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851401	122085140	Registered	SIG Group AG	CHF	CH0435377954	SIGNC.S	www.sig.biz	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851419	122085141	Ordinary	Sixt SE	EUR	DE0007231326	SIXG.DE	www.ag.sixt.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220851427	122085142	Participation Certificate	Schindler Holding AG	CHF	CH0024638196	SCHP.S	www.schindler.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851435	122085143	Ordinary	ServiceNow Inc	USD	US81762P1021	NOW.N	www.servicenow.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220851443	122085144	Ordinary	ServiceNow Inc	USD	US81762P1021	NOW.N	www.servicenow.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220851450	122085145	Class A	Shopify Inc	USD	CA82509L1076	SHOP.N	www.shopify.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220851468	122085146	Registered	Siegfried Holding AG	CHF	CH0014284498	SFZN.S	www.siegfried.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851476	122085147	Registered	Siegfried Holding AG	CHF	CH0014284498	SFZN.S	www.siegfried.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851484	122085148	Ordinary	Sika AG	CHF	CH0418792922	SIKA.S	www.sika.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 / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1220851492	122085149	Ordinary	Sika AG	CHF	CH0418792922	SIKA.S	www.sika.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851500	122085150	Registered	SoftwareONE Holding AG	CHF	CH0496451508	SWON.S	www.softwareone.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851518	122085151	Registered	Sonova Holding AG	CHF	CH0012549785	SOON.S	www.sonova.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851526	122085152	Ordinary	Spotify Technology SA	USD	LU1778762911	SPOT.N	www.spotify.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220851534	122085153	Ordinary	Spotify Technology SA	USD	LU1778762911	SPOT.N	www.spotify.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220851542	122085154	Ordinary	The Swatch Group AG	CHF	CH0012255151	UHR.S	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851559	122085155	Registered	Swiss Re AG	CHF	CH0126881561	SRENH.S	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851567	122085156	Registered	Swissquote Group Holding SA	CHF	CH0010675863	SQN.S	www.swissquote.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851575	122085157	ADR	Taiwan Semiconductor Manufacturing Company Ltd	USD	US8740391003	TSM.N	www.tsmc.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220851583	122085158	Ordinary	TeamViewer AG	EUR	DE000A2YN900	TMV.DE	www.teamviewer.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220851591	122085159	Registered	Tecan Group AG	CHF	CH0012100191	TECN.S	www.tecan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851609	122085160	Ordinary	Teladoc Health Inc	USD	US87918A1051	TDOC.N	www.teladochealth.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220851617	122085161	Registered	Temenos AG	CHF	CH0012453913	TEMN.S	www.temenos.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851625	122085162	Registered	Temenos AG	CHF	CH0012453913	TEMN.S	www.temenos.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851633	122085163	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220851641	122085164	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220851658	12208516	Ordinary	Tesla Inc	USD	US88160R101	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	5				4						
CH1220851666	122085166	Registered	UBS Group AG	CHF	CH0244767585	UBSG.S	www.ubs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851674	122085167	Registered	UBS Group AG	CHF	CH0244767585	UBSG.S	www.ubs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851682	122085168	Registered	Uber Technologies Inc	USD	US90353T1007	UBER.N	www.uber.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220851690	122085169	Ordinary	UniCredit SpA	EUR	IT0005239360	CRDI.MI	www.unicreditgroup.eu	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1220851708	122085170	Ordinary	UniCredit SpA	EUR	IT0005239360	CRDI.MI	www.unicreditgroup.eu	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1220851716	122085171	Ordinary	Vonovia SE	EUR	DE000A1ML7J1	VNAn.DE	www.vonovia.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220851724	122085172	Ordinary	Vonovia SE	EUR	DE000A1ML7J1	VNAn.DE	www.vonovia.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220851732	122085173	Ordinary	VARTA AG	EUR	DE000A0TGJ55	VAR1.DE	www.varta-ag.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220851740	122085174	Ordinary	The Walt Disney Co	USD	US2546871060	DIS.N	www.thewaltdisneycompany.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220851757	122085175	Ordinary	The Walt Disney Co	USD	US2546871060	DIS.N	www.thewaltdisneycompany.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1220851765	122085176	Class A	Wise plc	GBp	GB00BL9YR756	WISEa.L	www.wise.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1220851773	122085177	Ordinary	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	www.corporate.zalando.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220851781	122085178	Ordinary	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	www.corporate.zalando.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220851799	122085179	Class A	Zoom Video Communications Inc	USD	US98980L1017	ZM.OQ	www.zoom.us	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1220851807	122085180	Registered	Zur Rose Group AG	CHF	CH0042615283	ROSEG.S	www.zurrosegroupp.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851815	122085181	Registered	Zur Rose Group AG	CHF	CH0042615283	ROSEG.S	www.zurrosegroupp.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851823	122085182	Registered	Zur Rose Group	CHF	CH004261528	ROSEG.S	www.zurrosegroupp.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 / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	2		AG		3						
CH1220851831	122085183	Registered	dormakaba Holding AG	CHF	CH0011795959	DOKA.S	www.dormakaba.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1220851849	122085184	Ordinary	thyssenkrupp AG	EUR	DE0007500001	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1220851856	122085185	Ordinary	thyssenkrupp AG	EUR	DE0007500001	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	www.deutsche-boerse.com	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:** 18 October 2022.
4. **Issue Date:** 19 October 2022.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Certificates are OET 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 SA, Paris, Zurich Branch.
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:	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:** Unrounded 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 0 (zero).
 - (ii) **Automatic Early Redemption Date:** Not applicable.
 - (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:** Every 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: Not applicable.
- 35. **Knock-in Event:** Not applicable.
- 36. **Knock-out Event:** Not applicable.

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

- 38. **Provisions relating to Certificates:** Applicable.
 - (a) **Notional Amount of each Certificate:** Not applicable.
 - (b) **Partly Paid Certificates:** The Certificates are not Partly Paid Certificates.
 - (c) **Interest:** Not applicable.
 - (d) **Accrual to Redemption:** Not applicable.
 - (e) **Fixed Rate Provisions:** Not applicable.
 - (f) **Floating Rate Provisions:** Not applicable.
 - (g) **Linked Interest Certificates:** Not applicable.
 - (h) **Index Linked Interest Certificates:** Not applicable.
 - (i) **Share Linked/ETI Share Linked Interest Certificates:** Not applicable.
 - (j) **ETI Linked Interest Certificates:** Not applicable.
 - (k) **Debt Linked Interest Certificates:** Not applicable.

- (l) **Commodity Linked Interest Certificates:** Not applicable.
- (m) **Inflation Index Linked Interest Certificates:** Not applicable.
- (n) **Currency Linked Interest Certificates:** Not applicable.
- (o) **Fund Linked Interest Certificates:** Not applicable.
- (p) **Futures Linked Interest Certificates:** Not applicable.
- (q) **Instalment Certificates:** The Certificates are not Instalment Certificates.
- (r) **Issuer Call Option:** 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 § 31(d).
- 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 § 31(d).

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 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 black ink, consisting of a stylized 'D' shape with a horizontal line extending to the right and a vertical line extending upwards from the left side of the 'D'.

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 Knock-Out Warrant 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 equal to the Capitalised Exercise Price in respect of Call Certificates and 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 equal to zero 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

- i. **Relevant Clearing System(s):** SIX SIS Ltd., Olten, Switzerland
- ii. **Intermediary:** 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 23 September 2022 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>		
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.		
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.		
Part B – Securities				
B.1	Issuer/Guarantor	<p>Issuer</p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
B.2	ISIN	As set out in table below.		
B.3	Nature of Securities	Certificates.		
B.4	Product Name	"Knock-Out Warrant" Certificates relating to a Share		
B.5	Issue Date	19 October 2022		
B.6	Redemption Date	As set out in table below.		
B.7	Issue Price	As set out in table below.		
B.8	Underlyings	As set out in table below.		
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.		
Part C – Offer and Admission to Trading				
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.		
C.2	Admission to Trading/listing	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland		
C.4	Intermediary	SIX SIS Ltd., Olten, Switzerland		
C.45	Selling restrictions	As per the Base Prospectus.		
Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1220850775	adidas AG	CHF 1.92	CHF	Open End
CH1220850783	Adobe Inc	CHF 1.89	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1220850791	Air France - KLM SA	CHF 0.16	CHF	Open End
CH1220850809	Airbus SE	CHF 0.98	CHF	Open End
CH1220850817	American Airlines Group Inc	CHF 0.14	CHF	Open End
CH1220850825	Amgen Inc	CHF 1.39	CHF	Open End
CH1220850833	ArcelorMittal SA	CHF 0.23	CHF	Open End
CH1220850841	Atos SE	CHF 0.10	CHF	Open End
CH1220850858	BHP Group LTD	CHF 0.22	CHF	Open End
CH1220850866	BP plc	CHF 0.18	CHF	Open End
CH1220850874	Bachem Holding AG	CHF 0.15	CHF	Open End
CH1220850882	Ballard Power Systems Inc	CHF 0.08	CHF	Open End
CH1220850890	Barrick Gold Corp	CHF 0.26	CHF	Open End
CH1220850908	Basilea Pharmaceutica AG	CHF 0.23	CHF	Open End
CH1220850916	Berkshire Hathaway Inc B	CHF 6.86	CHF	Open End
CH1220850924	Booking Holdings Inc	CHF 0.81	CHF	Open End
CH1220850932	CD Projekt SA	CHF 0.49	CHF	Open End
CH1220850940	Carnival Corp	CHF 1.49	CHF	Open End
CH1220850957	Caterpillar Inc	CHF 3.37	CHF	Open End
CH1220850965	CECONOMY AG	CHF 0.19	CHF	Open End
CH1220850973	Clariant AG	CHF 0.28	CHF	Open End
CH1220850981	Continental AG	CHF 1.06	CHF	Open End
CH1220850999	Covestro AG	CHF 0.48	CHF	Open End
CH1220851005	Credit Suisse Group AG	CHF 0.16	CHF	Open End
CH1220851013	Delivery Hero SE	CHF 0.16	CHF	Open End
CH1220851021	E.ON SE	CHF 0.81	CHF	Open End
CH1220851039	eBay Inc	CHF 0.84	CHF	Open End
CH1220851047	eBay Inc	CHF 0.16	CHF	Open End
CH1220851054	First Solar Inc	CHF 2.89	CHF	Open End
CH1220851062	Fresenius Medical Care AG & Co. KGaA	CHF 0.25	CHF	Open End
CH1220851070	Fresenius Medical Care AG & Co. KGaA	CHF 0.24	CHF	Open End
CH1220851088	GENERAL ELECTRIC CO	CHF 10.26	CHF	Open End
CH1220851096	The Goldman Sachs Group Inc	CHF 1.20	CHF	Open End
CH1220851104	HeidelbergCement AG	CHF 0.33	CHF	Open End
CH1220851112	Helvetia Holding AG	CHF 0.31	CHF	Open End
CH1220851120	Holcim Ltd	CHF 0.12	CHF	Open End
CH1220851138	ING Groep NV	CHF 1.39	CHF	Open End
CH1220851146	Idorsia Ltd	CHF 0.06	CHF	Open End
CH1220851153	Infineon Technologies AG	CHF 1.22	CHF	Open End
CH1220851161	Intel Corp	CHF 0.17	CHF	Open End
CH1220851179	Intel Corp	CHF 0.33	CHF	Open End
CH1220851187	Linde plc	CHF 5.98	CHF	Open End
CH1220851195	Micron Technology Inc	CHF 0.47	CHF	Open End
CH1220851203	Micron Technology Inc	CHF 0.53	CHF	Open End
CH1220851211	McDonald's Corp	CHF 0.84	CHF	Open End
CH1220851229	Meta Platforms Inc	CHF 0.62	CHF	Open End
CH1220851237	Meta Platforms Inc	CHF 0.38	CHF	Open End
CH1220851245	Microsoft Corp	CHF 1.17	CHF	Open End
CH1220851252	Microsoft Corp	CHF 0.82	CHF	Open End
CH1220851260	NEL ASA	CHF 0.14	CHF	Open End
CH1220851278	NEL ASA	CHF 0.05	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1220851286	Newmont Corp	CHF 0.17	CHF	Open End
CH1220851294	NIKE Inc	CHF 1.15	CHF	Open End
CH1220851302	Norwegian Cruise Line Holdings Ltd	CHF 0.15	CHF	Open End
CH1220851310	Oatly Group AB	CHF 0.31	CHF	Open End
CH1220851328	PayPal Holdings Inc	CHF 0.70	CHF	Open End
CH1220851336	Plug Power Inc	CHF 0.12	CHF	Open End
CH1220851344	Qualcomm Inc	CHF 1.42	CHF	Open End
CH1220851351	Qualcomm Inc	CHF 0.42	CHF	Open End
CH1220851369	Rivian Automotive Inc	CHF 0.16	CHF	Open End
CH1220851377	SAP SE	CHF 0.39	CHF	Open End
CH1220851385	SGS SA	CHF 0.66	CHF	Open End
CH1220851393	SIG Group AG	CHF 0.10	CHF	Open End
CH1220851401	SIG Group AG	CHF 0.20	CHF	Open End
CH1220851419	Sixt SE	CHF 0.88	CHF	Open End
CH1220851427	Schindler Holding AG	CHF 0.08	CHF	Open End
CH1220851435	ServiceNow Inc	CHF 0.54	CHF	Open End
CH1220851443	ServiceNow Inc	CHF 0.46	CHF	Open End
CH1220851450	Shopify Inc	CHF 0.04	CHF	Open End
CH1220851468	Siegfried Holding AG	CHF 0.21	CHF	Open End
CH1220851476	Siegfried Holding AG	CHF 0.79	CHF	Open End
CH1220851484	Sika AG	CHF 1.29	CHF	Open End
CH1220851492	Sika AG	CHF 0.79	CHF	Open End
CH1220851500	SoftwareONE Holding AG	CHF 0.05	CHF	Open End
CH1220851518	Sonova Holding AG	CHF 0.32	CHF	Open End
CH1220851526	Spotify Technology SA	CHF 0.88	CHF	Open End
CH1220851534	Spotify Technology SA	CHF 0.39	CHF	Open End
CH1220851542	The Swatch Group AG	CHF 0.37	CHF	Open End
CH1220851559	Swiss Re AG	CHF 0.11	CHF	Open End
CH1220851567	Swissquote Group Holding SA	CHF 0.16	CHF	Open End
CH1220851575	Taiwan Semiconductor Manufacturing Company Ltd	CHF 0.44	CHF	Open End
CH1220851583	TeamViewer AG	CHF 0.08	CHF	Open End
CH1220851591	Tecan Group AG	CHF 0.14	CHF	Open End
CH1220851609	Teladoc Health Inc	CHF 0.53	CHF	Open End
CH1220851617	Temenos AG	CHF 0.52	CHF	Open End
CH1220851625	Temenos AG	CHF 0.48	CHF	Open End
CH1220851633	Tesla Inc	CHF 1.20	CHF	Open End
CH1220851641	Tesla Inc	CHF 0.71	CHF	Open End
CH1220851658	Tesla Inc	CHF 0.79	CHF	Open End
CH1220851666	UBS Group AG	CHF 0.56	CHF	Open End
CH1220851674	UBS Group AG	CHF 0.36	CHF	Open End
CH1220851682	Uber Technologies Inc	CHF 0.33	CHF	Open End
CH1220851690	UniCredit SpA	CHF 0.41	CHF	Open End
CH1220851708	UniCredit SpA	CHF 0.57	CHF	Open End
CH1220851716	Vonovia SE	CHF 0.12	CHF	Open End
CH1220851724	Vonovia SE	CHF 0.08	CHF	Open End
CH1220851732	VARTA AG	CHF 0.19	CHF	Open End
CH1220851740	The Walt Disney Co	CHF 1.92	CHF	Open End
CH1220851757	The Walt Disney Co	CHF 0.92	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1220851765	Wise plc	CHF 0.89	CHF	Open End
CH1220851773	Zalando SE	CHF 0.36	CHF	Open End
CH1220851781	Zalando SE	CHF 0.13	CHF	Open End
CH1220851799	Zoom Video Communications Inc	CHF 0.35	CHF	Open End
CH1220851807	Zur Rose Group AG	CHF 0.17	CHF	Open End
CH1220851815	Zur Rose Group AG	CHF 0.07	CHF	Open End
CH1220851823	Zur Rose Group AG	CHF 0.13	CHF	Open End
CH1220851831	dormakaba Holding AG	CHF 0.18	CHF	Open End
CH1220851849	thyssenkrupp AG	CHF 0.22	CHF	Open End
CH1220851856	thyssenkrupp AG	CHF 0.76	CHF	Open End