

FINAL TERMS DATED AS OF 23 JUNE 2022

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

Legal entity identifier (LEI): 7245009UXRIGIRYOB48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Mini Future" Certificates relating to a Share

SSPA product type: Mini-Future (2210)

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

PART A - CONTRACTUAL TERMS

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

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

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

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

Full information on BNP Paribas Issuance B.V. (the "**Issuer**"), BNP Paribas (the "**Guarantor**") and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. The Base Prospectus, any Supplement(s) to the Base Prospectus and these Final Terms are available free of charge during normal business hours from BNP Paribas Securities Services, Paris, Succursale de Zurich. Written or oral requests for such documents should be directed to the Principal Security Agent at its principal office set out at the end of the Base Prospectus or may be obtained by telephone (+41 58 212 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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1196163856	10,000,000	10,000,000	CHF 2.67	Call	USD 101.3593	Upwards to the next 4 digits (0.0001 points)	USD 106.42	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196163864	10,000,000	10,000,000	CHF 2.27	Put	USD 152.3967	Downwards to the next 4 digits (0.0001 points)	USD 144.78	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196163872	10,000,000	10,000,000	CHF 3.69	Call	EUR 126.0535	Upwards to the next 4 digits (0.0001 points)	EUR 131.09	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196163880	10,000,000	10,000,000	CHF 7.10	Call	USD 281.1979	Upwards to the next 4 digits (0.0001 points)	USD 309.31	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196163898	10,000,000	10,000,000	CHF 3.29	Call	EUR 96.9857	Upwards to the next 4 digits (0.0001 points)	EUR 101.83	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196163906	10,000,000	10,000,000	CHF 2.27	Call	EUR 106.9857	Upwards to the next 4 digits (0.0001 points)	EUR 112.33	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196163914	10,000,000	10,000,000	CHF 2.40	Put	EUR 152.9106	Downwards to the next 4 digits (0.0001 points)	EUR 145.27	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

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CH1196163922	10,000,000	10,000,000	CHF 1.45	Put	EUR 107.7928	Downwards to the next 4 digits (0.0001 points)	EUR 102.41	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196163930	10,000,000	10,000,000	CHF 0.26	Call	USD 9.8947	Upwards to the next 4 digits (0.0001 points)	USD 10.88	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196163948	10,000,000	10,000,000	CHF 2.96	Put	USD 171.8053	Downwards to the next 4 digits (0.0001 points)	USD 163.22	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196163955	10,000,000	10,000,000	CHF 0.52	Put	EUR 27.9265	Downwards to the next 4 digits (0.0001 points)	EUR 25.84	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196163963	10,000,000	10,000,000	CHF 2.63	Call	GBp 7,962.7073	Upwards to the next 4 digits (0.0001 points)	GBp 8,758.98	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SONIAOSR =	0%	8%	+4.50%	Open End	10	No
CH1196163971	10,000,000	10,000,000	CHF 0.46	Call	EUR 17.8500	Upwards to the next 4 digits (0.0001 points)	EUR 19.63	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196163989	10,000,000	10,000,000	CHF 0.38	Put	EUR 26.0983	Downwards to the next 4 digits (0.0001 points)	EUR 23.49	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196163997	10,000,000	10,000,000	CHF 0.10	Call	USD 5.1211	Upwards to the next 4 digits	USD 5.88	Upwards to the next 2 digits (0.01)	0%	20%	15%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1196164003	10,000,000	10,000,000	CHF 0.75	Put	USD 39.9371	Downwards to the next 4 digits (0.0001 points)	USD 36.95	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196164011	10,000,000	10,000,000	CHF 0.82	Put	EUR 51.7338	Downwards to the next 4 digits (0.0001 points)	EUR 49.67	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196164029	10,000,000	10,000,000	CHF 0.53	Call	GBp 1,820.9589	Upwards to the next 4 digits (0.0001 points)	GBp 1,912.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SONIAOSR =	0%	8%	+4.50%	Open End	10	No
CH1196164037	10,000,000	10,000,000	CHF 1.86	Call	USD 101.8284	Upwards to the next 4 digits (0.0001 points)	USD 112.01	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1196164045	10,000,000	10,000,000	CHF 2.04	Put	USD 142.2030	Downwards to the next 4 digits (0.0001 points)	USD 127.99	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196164052	10,000,000	10,000,000	CHF 1.46	Call	EUR 62.7328	Upwards to the next 4 digits (0.0001 points)	EUR 64.61	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196164060	10,000,000	10,000,000	CHF 0.89	Call	EUR 39.9865	Upwards to the next 4 digits (0.0001 points)	EUR 41.98	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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CH1196164078	10,000,000	10,000,000	CHF 1.18	Put	EUR 60.3420	Downwards to the next 4 digits (0.0001 points)	EUR 57.33	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196164086	10,000,000	10,000,000	CHF 3.37	Call	USD 1,539.6300	Upwards to the next 4 digits (0.0001 points)	USD 1,693.59	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1196164094	10,000,000	10,000,000	CHF 3.08	Put	USD 2,207.2830	Downwards to the next 4 digits (0.0001 points)	USD 1,986.56	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1196164102	10,000,000	10,000,000	CHF 0.71	Call	USD 23.4010	Upwards to the next 4 digits (0.0001 points)	USD 26.91	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1196164110	10,000,000	10,000,000	CHF 2.73	Call	EUR 142.5693	Upwards to the next 4 digits (0.0001 points)	EUR 149.69	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196164128	10,000,000	10,000,000	CHF 2.86	Put	EUR 197.5221	Downwards to the next 4 digits (0.0001 points)	EUR 187.65	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196164136	10,000,000	10,000,000	CHF 3.88	Put	EUR 207.5221	Downwards to the next 4 digits (0.0001 points)	EUR 197.15	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196164144	10,000,000	10,000,000	CHF 1.85	Call	USD 7.2592	Upwards to the next 4 digits	USD 8.71	Upwards to the next 2 digits (0.01 points)	0%	20%	20%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	No

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						(0.0001 points)		points)											
CH1196164151	10,000,000	10,000,000	CHF 3.71	Put	USD 230.7558	Downwards to the next 4 digits (0.0001 points)	USD 219.22	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196164169	10,000,000	10,000,000	CHF 0.45	Call	PLN 68.3235	Upwards to the next 4 digits (0.0001 points)	PLN 78.57	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	WIPLN1MD=	0%	8%	+4.50%	Open End	10	No
CH1196164177	10,000,000	10,000,000	CHF 0.34	Call	PLN 73.3235	Upwards to the next 4 digits (0.0001 points)	PLN 84.32	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	WIPLN1MD=	0%	8%	+4.50%	Open End	10	No
CH1196164185	10,000,000	10,000,000	CHF 0.46	Put	EUR 3.3286	Downwards to the next 4 digits (0.0001 points)	EUR 3.17	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1196164193	10,000,000	10,000,000	CHF 0.92	Call	USD 37.5433	Upwards to the next 4 digits (0.0001 points)	USD 39.42	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196164201	10,000,000	10,000,000	CHF 1.69	Call	EUR 6.5677	Upwards to the next 4 digits (0.0001 points)	EUR 6.83	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1196164219	10,000,000	10,000,000	CHF 1.27	Put	EUR 9.4809	Downwards to the next 4 digits (0.0001 points)	EUR 9.11	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No

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CH1196164227	10,000,000	10,000,000	CHF 0.90	Call	EUR 31.6429	Upwards to the next 4 digits (0.0001 points)	EUR 33.22	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196164235	10,000,000	10,000,000	CHF 0.99	Call	EUR 59.0781	Upwards to the next 4 digits (0.0001 points)	EUR 62.03	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196164243	10,000,000	10,000,000	CHF 1.74	Put	EUR 85.9115	Downwards to the next 4 digits (0.0001 points)	EUR 81.62	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196164250	10,000,000	10,000,000	CHF 0.74	Call	EUR 27.1238	Upwards to the next 4 digits (0.0001 points)	EUR 28.48	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196164268	10,000,000	10,000,000	CHF 0.59	Put	EUR 40.2510	Downwards to the next 4 digits (0.0001 points)	EUR 38.24	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196164276	10,000,000	10,000,000	CHF 0.58	Call	USD 23.3189	Upwards to the next 4 digits (0.0001 points)	USD 25.65	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196164284	10,000,000	10,000,000	CHF 0.69	Put	USD 36.4794	Downwards to the next 4 digits (0.0001 points)	USD 32.84	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196164292	10,000,000	10,000,000	CHF 2.58	Put	EUR 178.5427	Downwards to the next 4 digits	EUR 169.62	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1196164300	10,000,000	10,000,000	CHF 3.73	Call	EUR 14.6789	Upwards to the next 4 digits (0.0001 points)	EUR 15.26	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1196164318	10,000,000	10,000,000	CHF 1.62	Put	EUR 10.2593	Downwards to the next 4 digits (0.0001 points)	EUR 9.85	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1196164326	10,000,000	10,000,000	CHF 0.95	Call	USD 31.8149	Upwards to the next 4 digits (0.0001 points)	USD 34.20	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196164334	10,000,000	10,000,000	CHF 0.85	Put	USD 50.4131	Downwards to the next 4 digits (0.0001 points)	USD 46.64	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196164342	10,000,000	10,000,000	CHF 2.05	Call	USD 106.6501	Upwards to the next 4 digits (0.0001 points)	USD 113.04	Upwards to the next 2 digits (0.01 points)	0%	20%	6%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196164359	10,000,000	10,000,000	CHF 0.38	Call	EUR 13.5932	Upwards to the next 4 digits (0.0001 points)	EUR 14.95	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196164367	10,000,000	10,000,000	CHF 1.41	Call	USD 55.3244	Upwards to the next 4 digits (0.0001 points)	USD 66.38	Upwards to the next 2 digits (0.01 points)	0%	20%	20%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

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CH1196164375	10,000,000	10,000,000	CHF 4.93	Call	USD 176.0903	Upwards to the next 4 digits (0.0001 points)	USD 193.69	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196164383	10,000,000	10,000,000	CHF 0.97	Call	EUR 38.0667	Upwards to the next 4 digits (0.0001 points)	EUR 39.97	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196164391	10,000,000	10,000,000	CHF 0.88	Call	USD 57.8084	Upwards to the next 4 digits (0.0001 points)	USD 63.58	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196164409	10,000,000	10,000,000	CHF 1.41	Put	USD 81.4658	Downwards to the next 4 digits (0.0001 points)	USD 73.32	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-6%	Open End	10	No
CH1196164417	10,000,000	10,000,000	CHF 1.05	Call	EUR 35.1214	Upwards to the next 4 digits (0.0001 points)	EUR 36.87	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196164425	10,000,000	10,000,000	CHF 0.85	Call	EUR 37.1214	Upwards to the next 4 digits (0.0001 points)	EUR 38.97	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196164433	10,000,000	10,000,000	CHF 1.11	Put	EUR 56.3258	Downwards to the next 4 digits (0.0001 points)	EUR 53.51	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196164441	10,000,000	10,000,000	CHF 0.71	Call	USD 2.7977	Upwards to the next 4 digits	USD 3.35	Upwards to the next 2 digits (0.01	0%	20%	20%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	Yes

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						(0.0001 points)		points)											
CH1196164458	10,000,000	10,000,000	CHF 6.09	Call	USD 216.7357	Upwards to the next 4 digits (0.0001 points)	USD 225.40	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196164466	10,000,000	10,000,000	CHF 4.69	Put	USD 328.1408	Downwards to the next 4 digits (0.0001 points)	USD 315.02	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196164474	10,000,000	10,000,000	CHF 0.89	Put	EUR 57.3013	Downwards to the next 4 digits (0.0001 points)	EUR 54.44	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196164482	10,000,000	10,000,000	CHF 0.54	Call	EUR 23.1242	Upwards to the next 4 digits (0.0001 points)	EUR 24.85	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196164490	10,000,000	10,000,000	CHF 0.65	Put	EUR 34.7914	Downwards to the next 4 digits (0.0001 points)	EUR 32.19	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196164508	10,000,000	10,000,000	CHF 1.07	Call	EUR 36.8495	Upwards to the next 4 digits (0.0001 points)	EUR 38.69	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196164516	10,000,000	10,000,000	CHF 0.87	Call	EUR 38.8495	Upwards to the next 4 digits (0.0001 points)	EUR 40.79	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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CH1196164524	10,000,000	10,000,000	CHF 3.88	Put	EUR 27.2687	Downwards to the next 4 digits (0.0001 points)	EUR 26.18	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1196164532	10,000,000	10,000,000	CHF 2.39	Call	EUR 7.5785	Upwards to the next 4 digits (0.0001 points)	EUR 8.33	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1196164540	10,000,000	10,000,000	CHF 1.38	Call	EUR 8.5785	Upwards to the next 4 digits (0.0001 points)	EUR 9.43	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1196164557	10,000,000	10,000,000	CHF 1.68	Put	EUR 11.5885	Downwards to the next 4 digits (0.0001 points)	EUR 10.43	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1196164565	10,000,000	10,000,000	CHF 0.79	Call	USD 28.9168	Upwards to the next 4 digits (0.0001 points)	USD 30.07	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196164573	10,000,000	10,000,000	CHF 0.75	Put	USD 44.9284	Downwards to the next 4 digits (0.0001 points)	USD 43.14	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196164581	10,000,000	10,000,000	CHF 1.91	Call	USD 93.4624	Upwards to the next 4 digits (0.0001 points)	USD 97.20	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196164599	10,000,000	10,000,000	CHF 4.82	Put	EUR 361.6471	Downwards to the next 4 digits	EUR 343.57	Downwards to the next 2 digits (0.01	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1196164607	10,000,000	10,000,000	CHF 0.88	Put	EUR 630.0918	Downwards to the next 4 digits (0.0001 points)	EUR 598.59	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	100	No
CH1196164615	10,000,000	10,000,000	CHF 5.48	Put	EUR 273.0442	Downwards to the next 4 digits (0.0001 points)	EUR 262.13	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1196164623	10,000,000	10,000,000	CHF 0.28	Call	NOK 10.3261	Upwards to the next 4 digits (0.0001 points)	NOK 11.35	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	OINOK1MD=	0%	8%	+4.50%	Open End	1	No
CH1196164631	10,000,000	10,000,000	CHF 0.32	Call	USD 133.3368	Upwards to the next 4 digits (0.0001 points)	USD 140.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1196164649	10,000,000	10,000,000	CHF 0.28	Put	USD 195.5718	Downwards to the next 4 digits (0.0001 points)	USD 185.80	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1196164656	10,000,000	10,000,000	CHF 1.48	Put	USD 80.0744	Downwards to the next 4 digits (0.0001 points)	USD 68.07	Downwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196164664	10,000,000	10,000,000	CHF 1.95	Call	USD 86.3372	Upwards to the next 4 digits (0.0001 points)	USD 90.65	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

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CH1196164672	10,000,000	10,000,000	CHF 2.36	Put	USD 130.9090	Downwards to the next 4 digits (0.0001 points)	USD 124.37	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196164680	10,000,000	10,000,000	CHF 1.78	Put	DKK 894.7527	Downwards to the next 4 digits (0.0001 points)	DKK 850.02	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CIBOR1M=	0%	8%	-4.50%	Open End	10	No
CH1196164698	10,000,000	10,000,000	CHF 2.47	Put	DKK 944.7527	Downwards to the next 4 digits (0.0001 points)	DKK 897.52	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CIBOR1M=	0%	8%	-4.50%	Open End	10	No
CH1196164706	10,000,000	10,000,000	CHF 3.01	Put	USD 191.1683	Downwards to the next 4 digits (0.0001 points)	USD 181.61	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196164714	10,000,000	10,000,000	CHF 0.51	Call	USD 3.3509	Upwards to the next 4 digits (0.0001 points)	USD 3.68	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	No
CH1196164722	10,000,000	10,000,000	CHF 1.32	Call	USD 57.1106	Upwards to the next 4 digits (0.0001 points)	USD 59.96	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196164730	10,000,000	10,000,000	CHF 1.38	Put	USD 84.9312	Downwards to the next 4 digits (0.0001 points)	USD 80.69	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196164748	10,000,000	10,000,000	CHF 0.47	Call	EUR 14.8772	Upwards to the next 4 digits	EUR 16.36	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1196164755	10,000,000	10,000,000	CHF 0.31	Call	USD 12.7330	Upwards to the next 4 digits (0.0001 points)	USD 14.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+6%	Open End	10	Yes
CH1196164763	10,000,000	10,000,000	CHF 1.29	Put	EUR 79.0435	Downwards to the next 4 digits (0.0001 points)	EUR 76.68	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1196164771	10,000,000	10,000,000	CHF 0.32	Call	SEK 100.1659	Upwards to the next 4 digits (0.0001 points)	SEK 110.18	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	STIBOR1M=	0%	8%	+4.50%	Open End	10	No
CH1196164789	10,000,000	10,000,000	CHF 0.22	Call	SEK 110.1659	Upwards to the next 4 digits (0.0001 points)	SEK 121.18	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	STIBOR1M=	0%	8%	+4.50%	Open End	10	No
CH1196164797	10,000,000	10,000,000	CHF 2.52	Put	USD 160.9629	Downwards to the next 4 digits (0.0001 points)	USD 148.09	Downwards to the next 2 digits (0.01 points)	0%	20%	8%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196164805	10,000,000	10,000,000	CHF 0.82	Call	USD 493.5504	Upwards to the next 4 digits (0.0001 points)	USD 542.90	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1196164813	10,000,000	10,000,000	CHF 1.16	Call	GBp 4,100.4139	Upwards to the next 4 digits (0.0001 points)	GBp 4,305.43	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SONIAOSR=	0%	8%	+4.50%	Open End	10	No

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CH1196164821	10,000,000	10,000,000	CHF 1.22	Put	GBp 6,119.8963	Downwards to the next 4 digits (0.0001 points)	GBp 5,813.90	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SONIAOSR =	0%	8%	-4.50%	Open End	10	No
CH1196164839	10,000,000	10,000,000	CHF 1.72	Call	USD 67.5940	Upwards to the next 4 digits (0.0001 points)	USD 81.11	Upwards to the next 2 digits (0.01 points)	0%	20%	20%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196164847	10,000,000	10,000,000	CHF 3.12	Call	USD 130.9454	Upwards to the next 4 digits (0.0001 points)	USD 144.04	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196164854	10,000,000	10,000,000	CHF 2.87	Put	USD 192.8466	Downwards to the next 4 digits (0.0001 points)	USD 173.57	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196164862	10,000,000	10,000,000	CHF 1.93	Call	EUR 75.7081	Upwards to the next 4 digits (0.0001 points)	EUR 79.49	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196164870	10,000,000	10,000,000	CHF 0.98	Call	USD 347.1932	Upwards to the next 4 digits (0.0001 points)	USD 381.91	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1196164888	10,000,000	10,000,000	CHF 0.78	Call	USD 367.1932	Upwards to the next 4 digits (0.0001 points)	USD 403.91	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1196164896	10,000,000	10,000,000	CHF 0.83	Put	USD 534.3327	Downwards to the next 4 digits	USD 480.90	Downwards to the next 2 digits (0.01	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No

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						(0.0001 points)		points)											
CH1196164904	10,000,000	10,000,000	CHF 0.47	Call	EUR 19.2610	Upwards to the next 4 digits (0.0001 points)	EUR 20.22	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196164912	10,000,000	10,000,000	CHF 1.94	Call	EUR 68.1688	Upwards to the next 4 digits (0.0001 points)	EUR 72.25	Upwards to the next 2 digits (0.01 points)	0%	20%	6%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196164920	10,000,000	10,000,000	CHF 0.64	Call	USD 250.7651	Upwards to the next 4 digits (0.0001 points)	USD 300.91	Upwards to the next 2 digits (0.01 points)	0%	20%	20%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	No
CH1196164938	10,000,000	10,000,000	CHF 1.58	Put	EUR 115.7138	Downwards to the next 4 digits (0.0001 points)	EUR 111.09	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196164946	10,000,000	10,000,000	CHF 1.03	Put	EUR 53.5913	Downwards to the next 4 digits (0.0001 points)	EUR 50.92	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196164953	10,000,000	10,000,000	CHF 2.51	Call	USD 9.8747	Upwards to the next 4 digits (0.0001 points)	USD 11.84	Upwards to the next 2 digits (0.01 points)	0%	20%	20%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	Yes
CH1196164961	10,000,000	10,000,000	CHF 0.59	Call	EUR 17.6055	Upwards to the next 4 digits (0.0001 points)	EUR 18.48	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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CH1196164979	10,000,000	10,000,000	CHF 0.50	Put	EUR 28.3092	Downwards to the next 4 digits (0.0001 points)	EUR 26.90	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196164987	10,000,000	10,000,000	CHF 5.56	Call	USD 218.2601	Upwards to the next 4 digits (0.0001 points)	USD 261.91	Upwards to the next 2 digits (0.01 points)	0%	20%	20%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196164995	10,000,000	10,000,000	CHF 1.85	Call	USD 72.7222	Upwards to the next 4 digits (0.0001 points)	USD 87.26	Upwards to the next 2 digits (0.01 points)	0%	20%	20%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196165000	10,000,000	10,000,000	CHF 2.01	Call	USD 78.8850	Upwards to the next 4 digits (0.0001 points)	USD 94.66	Upwards to the next 2 digits (0.01 points)	0%	20%	20%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1196165018	10,000,000	10,000,000	CHF 1.43	Call	USD 57.1314	Upwards to the next 4 digits (0.0001 points)	USD 59.98	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196165026	10,000,000	10,000,000	CHF 1.95	Call	USD 64.6950	Upwards to the next 4 digits (0.0001 points)	USD 67.92	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1196165034	10,000,000	10,000,000	CHF 1.47	Call	USD 69.6950	Upwards to the next 4 digits (0.0001 points)	USD 73.17	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1196165042	10,000,000	10,000,000	CHF 1.13	Put	EUR 7.4623	Downwards to the next 4 digits	EUR 7.17	Downwards to the next 2 digits (0.01	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		points)											
CH1196165059	10,000,000	10,000,000	CHF 2.25	Call	EUR 7.9295	Upwards to the next 4 digits (0.0001 points)	EUR 8.32	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1196165067	10,000,000	10,000,000	CHF 0.67	Call	USD 27.8553	Upwards to the next 4 digits (0.0001 points)	USD 30.64	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196165075	10,000,000	10,000,000	CHF 1.70	Call	EUR 67.2792	Upwards to the next 4 digits (0.0001 points)	EUR 74.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196165083	10,000,000	10,000,000	CHF 4.61	Call	USD 143.1484	Upwards to the next 4 digits (0.0001 points)	USD 150.30	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196165091	10,000,000	10,000,000	CHF 2.93	Put	USD 221.0981	Downwards to the next 4 digits (0.0001 points)	USD 210.05	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196165109	10,000,000	10,000,000	CHF 2.92	Put	EUR 170.1870	Downwards to the next 4 digits (0.0001 points)	EUR 165.09	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196165117	10,000,000	10,000,000	CHF 0.70	Call	EUR 24.1021	Upwards to the next 4 digits (0.0001 points)	EUR 25.30	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1196165125	10,000,000	10,000,000	CHF 0.49	Call	EUR 26.1021	Upwards to the next 4 digits (0.0001 points)	EUR 27.40	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196165133	10,000,000	10,000,000	CHF 0.48	Put	EUR 35.6590	Downwards to the next 4 digits (0.0001 points)	EUR 33.88	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196165141	10,000,000	10,000,000	CHF 2.73	Call	USD 92.9835	Upwards to the next 4 digits (0.0001 points)	USD 99.49	Upwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196165158	10,000,000	10,000,000	CHF 2.25	Call	USD 97.9835	Upwards to the next 4 digits (0.0001 points)	USD 104.84	Upwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196165166	10,000,000	10,000,000	CHF 1.81	Call	USD 72.7604	Upwards to the next 4 digits (0.0001 points)	USD 76.39	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196165174	10,000,000	10,000,000	CHF 0.44	Call	EUR 20.2481	Upwards to the next 4 digits (0.0001 points)	EUR 21.26	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196165182	10,000,000	10,000,000	CHF 0.56	Put	EUR 30.0932	Downwards to the next 4 digits (0.0001 points)	EUR 28.59	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196165190	10,000,000	10,000,000	CHF 2.43	Call	USD 85.7056	Upwards to the next 4 digits	USD 94.27	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		points)											
CH1196165208	10,000,000	10,000,000	CHF 0.07	Call	CHF 57.9322	Upwards to the next 4 digits (0.0001 points)	CHF 61.98	Upwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1196165216	10,000,000	10,000,000	CHF 0.08	Put	CHF 73.6694	Downwards to the next 4 digits (0.0001 points)	CHF 68.52	Downwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1196165224	10,000,000	10,000,000	CHF 1.65	Call	CHF 518.4047	Upwards to the next 4 digits (0.0001 points)	CHF 544.32	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1196165232	10,000,000	10,000,000	CHF 1.15	Call	CHF 568.4047	Upwards to the next 4 digits (0.0001 points)	CHF 596.82	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1196165240	10,000,000	10,000,000	CHF 2.43	Call	CHF 73.2143	Upwards to the next 4 digits (0.0001 points)	CHF 76.87	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1196165257	10,000,000	10,000,000	CHF 1.43	Call	CHF 83.2143	Upwards to the next 4 digits (0.0001 points)	CHF 87.37	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1196165265	10,000,000	10,000,000	CHF 1.04	Call	CHF 464.8095	Upwards to the next 4 digits (0.0001 points)	CHF 488.05	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1196165273	10,000,000	10,000,000	CHF 0.80	Put	CHF 649.0286	Downwards to the next 4 digits (0.0001 points)	CHF 616.58	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1196165281	10,000,000	10,000,000	CHF 0.69	Call	CHF 24.7006	Upwards to the next 4 digits (0.0001 points)	CHF 25.93	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1196165299	10,000,000	10,000,000	CHF 1.51	Call	CHF 58.8227	Upwards to the next 4 digits (0.0001 points)	CHF 64.70	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1196165307	10,000,000	10,000,000	CHF 0.19	Call	CHF 61.4643	Upwards to the next 4 digits (0.0001 points)	CHF 64.53	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1196165315	10,000,000	10,000,000	CHF 0.94	Call	CHF 301.2753	Upwards to the next 4 digits (0.0001 points)	CHF 323.87	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1196163856	119616385	Ordinary	3M Company	USD	US88579Y1010	MMM.N	www.3m.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196163864	119616386	Ordinary	3M Company	USD	US88579Y1010	MMM.N	www.3m.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1196163872	119616387	Ordinary	adidas AG	EUR	DE000A1EW WW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196163880	119616388	Ordinary	Adobe Inc	USD	US00724F1012	ADBE.OQ	www.adobe.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196163898	119616389	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196163906	119616390	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196163914	119616391	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196163922	119616392	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196163930	119616393	Ordinary	American Airlines Group Inc	USD	US02376R1023	AAL.OQ	www.aa.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196163948	119616394	Ordinary	American Express Co	USD	US0258161092	AXP.N	www.americanexpress.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196163955	119616395	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1196163963	119616396	Ordinary	AstraZeneca plc	GBp	GB0009895292	AZN.L	www.astrazeneca.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1196163971	119616397	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196163989	119616398	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196163997	119616399	Ordinary	Ballard Power Systems Inc	USD	CA0585861085	BLDP.OQ	www.ballard.com	NASDAQ GM	www.nasdaq.com	Zurich	CHF
CH1196164003	119616400	Ordinary	Bank of America Corp	USD	US0605051046	BAC.N	www.bankofamerica.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164011	119616401	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164029	119616402	Ordinary	BHP Group LTD	GBp	AU000000BHP4	BHPB.L	www.bhp.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1196164037	119616403	ADR	BioNTech SE	USD	US09075V1026	BNTX.OQ	www.biontech.de	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164045	119616404	ADR	BioNTech SE	USD	US09075V1026	BNTX.OQ	www.biontech.de	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	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1196164052	119616405	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164060	119616406	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196164078	119616407	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196164086	119616408	Ordinary	Booking Holdings Inc	USD	US09857L1089	BKNG.OQ	www.bookingholdings.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164094	119616409	Ordinary	Booking Holdings Inc	USD	US09857L1089	BKNG.OQ	www.bookingholdings.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164102	119616410	Ordinary	Canadian Solar Inc	USD	CA1366351098	CSIQ.OQ	www.canadiansolar.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164110	119616411	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196164128	119616412	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196164136	119616413	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196164144	119616414	Ordinary	Carnival Corp	USD	PA1436583006	CCL.N	www.carnivalcorp.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164151	119616415	Ordinary	Caterpillar Inc	USD	US1491231015	CAT.N	www.caterpillar.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164169	119616416	Ordinary	CD Projekt SA	PLN	PLOPTTC00011	CDR.WA	www.cdprojekt.com	Warsaw Stock Exchange	www.gpw.pl	Zurich	CHF
CH1196164177	119616417	Ordinary	CD Projekt SA	PLN	PLOPTTC00011	CDR.WA	www.cdprojekt.com	Warsaw Stock Exchange	www.gpw.pl	Zurich	CHF
CH1196164185	119616418	Ordinary	CECONOMY AG	EUR	DE0007257503	CECG.DE	www.ceconomy.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164193	119616419	Ordinary	Citigroup Inc	USD	US1729674242	C.N	www.citigroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164201	119616420	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164219	119616421	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164227	119616422	Ordinary	Compugroup Medical SE &	EUR	DE000A288904	COP1n.DE	www.cgm.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
			Co. KGaA								
CH1196164235	119616423	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164243	119616424	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164250	119616425	Ordinary	Covestro AG	EUR	DE0006062144	1COV.DE	www.covestro.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164268	119616426	Ordinary	Covestro AG	EUR	DE0006062144	1COV.DE	www.covestro.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164276	119616427	Ordinary	Delta Air Lines Inc	USD	US2473617023	DAL.N	www.delta.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164284	119616428	Ordinary	Delta Air Lines Inc	USD	US2473617023	DAL.N	www.delta.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164292	119616429	Ordinary	Deutsche Börse AG	EUR	DE0005810055	DB1Gn.DE	www.deutsche-boerse.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164300	119616430	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164318	119616431	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164326	119616432	Ordinary	eBay Inc	USD	US2786421030	EBAY.OQ	www.ebay.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164334	119616433	Ordinary	eBay Inc	USD	US2786421030	EBAY.OQ	www.ebay.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164342	119616434	Ordinary	Electronic Arts Inc	USD	US2855121099	EA.OQ	www.ea.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164359	119616435	Ordinary	Encavis AG	EUR	DE0006095003	ECVG.DE	www.encavis.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164367	119616436	Ordinary	Etsy Inc	USD	US29786A1060	ETSY.OQ	www.etsy.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164375	119616437	Ordinary	FEDEX CORP	USD	US31428X1063	FDX.N	www.fedex.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164383	119616438	Ordinary	Fielmann AG	EUR	DE0005772206	FIEG.DE	www.fielmann.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164391	119616439	Ordinary	First Solar Inc	USD	US3364331070	FSLR.OQ	www.firstsolar.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164409	119616440	Ordinary	First Solar Inc	USD	US3364331070	FSLR.OQ	www.firstsolar.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	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	0				0						
CH1196164417	119616441	Ordinary	Fresenius Medical Care AG & Co. KGaA	EUR	DE0005785802	FMEG.DE	www.fmc-ag.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164425	119616442	Ordinary	Fresenius Medical Care AG & Co. KGaA	EUR	DE0005785802	FMEG.DE	www.fmc-ag.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164433	119616443	Ordinary	Fresenius Medical Care AG & Co. KGaA	EUR	DE0005785802	FMEG.DE	www.fmc-ag.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164441	119616444	Ordinary	FuelCell Energy Inc	USD	US35952H6018	FCEL.OQ	www.fuelcellenergy.com	NASDAQ GM	www.nasdaq.com	Zurich	CHF
CH1196164458	119616445	Ordinary	The Goldman Sachs Group Inc	USD	US38141G1040	GS.N	www.goldmansachs.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164466	119616446	Ordinary	The Goldman Sachs Group Inc	USD	US38141G1040	GS.N	www.goldmansachs.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164474	119616447	Ordinary	HeidelbergCement AG	EUR	DE0006047004	HEIG.DE	www.heidelbergcement.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164482	119616448	Ordinary	HelloFresh SE	EUR	DE000A161408	HFGG.DE	www.hellofresh.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164490	119616449	Ordinary	HelloFresh SE	EUR	DE000A161408	HFGG.DE	www.hellofresh.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164508	119616450	Ordinary	HOCHTIEF AG	EUR	DE0006070006	HOTG.DE	www.hochtief.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164516	119616451	Ordinary	HOCHTIEF AG	EUR	DE0006070006	HOTG.DE	www.hochtief.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164524	119616452	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164532	119616453	Ordinary	ING Groep NV	EUR	NL0011821202	INGA.AS	www.ing.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1196164540	119616454	Ordinary	ING Groep NV	EUR	NL0011821202	INGA.AS	www.ing.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1196164557	119616455	Ordinary	ING Groep NV	EUR	NL0011821202	INGA.AS	www.ing.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1196164565	119616456	Ordinary	Intel Corp	USD	US4581401001	INTC.OQ	www.intel.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164573	119616457	Ordinary	Intel Corp	USD	US4581401001	INTC.OQ	www.intel.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164581	119616458	Ordinary	JPMorgan Chase & Co	USD	US46625H1005	JPM.N	www.jpmorgan.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164599	119616459	Ordinary	L'Oreal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196164607	119616460	Ordinary	LVMH Moët Hennessy - Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196164615	119616461	Registered	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	EUR	DE0008430026	MUVGn.DE	www.munichre.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164623	119616462	Ordinary	NEL ASA	NOK	NO0010081235	NEL.OL	www.nelhydrogen.com	Euronext Oslo	www.euronext.com	Zurich	CHF
CH1196164631	119616463	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164649	119616464	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164656	119616465	Ordinary	Newmont Corp	USD	US6516391066	NEM.N	www.newmont.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164664	119616466	Class B	NIKE Inc	USD	US6541061031	NKE.N	www.nike.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164672	119616467	Class B	NIKE Inc	USD	US6541061031	NKE.N	www.nike.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164680	119616468	Class B	Novo Nordisk A/S	DKK	DK0060534915	NOVOB.CO	www.novonordisk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1196164698	119616469	Class B	Novo Nordisk A/S	DKK	DK0060534915	NOVOB.CO	www.novonordisk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1196164706	119616470	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164714	119616471	ADR	Oatly Group AB	USD	US67421J1088	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	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1196164722	119616472	Ordinary	PayPal Holdings Inc	USD	US70450Y1038	PYPL.OQ	www.paypal.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164730	119616473	Ordinary	PayPal Holdings Inc	USD	US70450Y1038	PYPL.OQ	www.paypal.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164748	119616474	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1196164755	119616475	Ordinary	Plug Power Inc	USD	US72919P2020	PLUG.OQ	www.plugpower.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH1196164763	119616476	Preferred	Porsche Automobil Holding SE	EUR	DE000PAH0038	PSHG_p.DE	www.porsche.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164771	119616477	Ordinary	PowerCell Sweden AB	SEK	SE0006425815	PCELL.ST	www.powercell.se	NASDAQ Stockholm AB	www.nasdaqomxnordic.com	Zurich	CHF
CH1196164789	119616478	Ordinary	PowerCell Sweden AB	SEK	SE0006425815	PCELL.ST	www.powercell.se	NASDAQ Stockholm AB	www.nasdaqomxnordic.com	Zurich	CHF
CH1196164797	119616479	Ordinary	The Procter & Gamble Co	USD	US7427181091	PG.N	www.pg.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164805	119616480	Ordinary	Regeneron Pharmaceuticals Inc	USD	US75886F1075	REGN.OQ	www.regeneron.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164813	119616481	Ordinary	Rio Tinto plc	GBp	GB0007188757	RIO.L	www.riotinto.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1196164821	119616482	Ordinary	Rio Tinto plc	GBp	GB0007188757	RIO.L	www.riotinto.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1196164839	119616483	Ordinary	Roku Inc	USD	US77543R1023	ROKU.OQ	www.roku.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164847	119616484	Ordinary	Salesforce Inc	USD	US79466L3024	CRM.N	www.salesforce.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164854	119616485	Ordinary	Salesforce Inc	USD	US79466L3024	CRM.N	www.salesforce.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164862	119616486	Ordinary	Sanofi	EUR	FR0000120578	SASY.PA	www.sanofi.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196164870	119616487	Ordinary	ServiceNow Inc	USD	US81762P1021	NOW.N	www.servicenow.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164888	119616488	Ordinary	ServiceNow Inc	USD	US81762P1021	NOW.N	www.servicenow.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164896	119616489	Ordinary	ServiceNow Inc	USD	US81762P1021	NOW.N	www.servicenow.com	New York Stock	www.nyse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	9				1			Exchange (NYSE)			
CH1196164904	119616490	Ordinary	Shell plc	EUR	GB00BP6MXD84	SHEL.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1196164912	119616491	Ordinary	SHOP APOTHEKE EUROPE NV	EUR	NL0012044747	SAEG.DE	www.shop-apotheke.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164920	119616492	Class A	Shopify Inc	USD	CA82509L1076	SHOP.N	www.shopify.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164938	119616493	Registered	Siemens AG	EUR	DE0007236101	SIEGn.DE	www.siemens.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164946	119616494	Registered	Siemens Healthineers AG	EUR	DE000SHL1006	SHLG.DE	www.healthcare.siemens.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196164953	119616495	Ordinary	Snap Inc	USD	US83304A1060	SNAP.N	www.snap.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196164961	119616496	Ordinary	Societe Generale SA	EUR	FR0000130809	SOGN.PA	www.societegenerale.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196164979	119616497	Ordinary	Societe Generale SA	EUR	FR0000130809	SOGN.PA	www.societegenerale.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196164987	119616498	Ordinary	SolarEdge Technologies Inc	USD	US83417M1045	SEDG.OQ	www.solaredge.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196164995	119616499	Ordinary	Splunk Inc	USD	US8486371045	SPLK.OQ	www.splunk.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196165000	119616500	Ordinary	Spotify Technology SA	USD	LU1778762911	SPOT.N	www.spotify.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196165018	119616501	Ordinary	Starbucks Corp	USD	US8552441094	SBUX.OQ	www.starbucks.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196165026	119616502	ADR	Taiwan Semiconductor Manufacturing Company Ltd	USD	US8740391003	TSM.N	www.tsmc.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196165034	119616503	ADR	Taiwan Semiconductor Manufacturing Company Ltd	USD	US8740391003	TSM.N	www.tsmc.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196165042	119616504	Ordinary	thyssenkrupp AG	EUR	DE0007500001	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1196165059	119616505	Ordinary	UniCredit SpA	EUR	IT0005239360	CRDI.MI	www.unicreditgroup.eu	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1196165067	119616506	Ordinary	United Airlines Holdings Inc	USD	US9100471096	UAL.OQ	www.unitedcontinentalholdings.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196165075	119616507	Ordinary	VARTA AG	EUR	DE000A0TGJ55	VAR1.DE	www.varta-ag.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196165083	119616508	Class A	Visa Inc	USD	US92826C8394	V.N	www.visa.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196165091	119616509	Class A	Visa Inc	USD	US92826C8394	V.N	www.visa.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196165109	119616510	Preferred	Volkswagen AG	EUR	DE0007664039	VOWG_p.DE	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196165117	119616511	Ordinary	Vonovia SE	EUR	DE000A1ML7J1	VNAn.DE	www.vonovia.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196165125	119616512	Ordinary	Vonovia SE	EUR	DE000A1ML7J1	VNAn.DE	www.vonovia.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196165133	119616513	Ordinary	Vonovia SE	EUR	DE000A1ML7J1	VNAn.DE	www.vonovia.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196165141	119616514	Ordinary	Walmart Inc	USD	US9311421039	WMT.N	www.walmart.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196165158	119616515	Ordinary	Walmart Inc	USD	US9311421039	WMT.N	www.walmart.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196165166	119616516	Ordinary	The Walt Disney Co	USD	US2546871060	DIS.N	www.thewaltdisneycompany.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196165174	119616517	Ordinary	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	www.corporate.zalando.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196165182	119616518	Ordinary	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	www.corporate.zalando.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196165190	119616519	Class A	Zoom Video Communications Inc	USD	US98980L1017	ZM.OQ	www.zoom.us	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196165208	119616520	Registered	Bachem Holding AG	CHF	CH1176493729	BANB.S	www.bachem.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1196165216	119616521	Registered	Bachem Holding AG	CHF	CH1176493729	BANB.S	www.bachem.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1196165224	119616522	Registered	EMS-Chemie Holding AG	CHF	CH0016440353	EMSN.S	www.ems-group.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1196165232	119616523	Registered	EMS-Chemie Holding AG	CHF	CH0016440353	EMSN.S	www.ems-group.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1196165240	119616524	Registered	SFS Group AG	CHF	CH0239229302	SFSN.S	www.sfs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1196165257	119616525	Registered	SFS Group AG	CHF	CH0239229302	SFSN.S	www.sfs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1196165265	119616526	Registered	Siegfried Holding AG	CHF	CH0014284498	SFZN.S	www.siegfried.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1196165273	119616527	Registered	Siegfried Holding AG	CHF	CH0014284498	SFZN.S	www.siegfried.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1196165281	119616528	Registered	Stadler Rail AG	CHF	CH0002178181	SRAIL.S	www.stadlerrail.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1196165299	119616529	Registered	Temenos AG	CHF	CH0012453913	TEMN.S	www.temenos.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1196165307	119616530	Registered	Zur Rose Group AG	CHF	CH0042615283	ROSEG.S	www.zurrosegroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1196165315	119616531	Registered	dormakaba Holding AG	CHF	CH0011795959	DOKA.S	www.dormakaba.com	SIX Swiss Exchange AG	www.six-group.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:** 22 June 2022.
4. **Issue Date:** 23 June 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 Securities Services, Paris, succursale de Zurich.
18. **Calculation Agent:** BNP Paribas Arbitrage S.N.C.
1 rue Laffitte 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

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

- (b) **Valuation Date:** As per OET Certificate Conditions.
- (c) **Exercise Price:** See the "Specific Provisions for each Series" above.
- (d) **Capitalised Exercise Price:** Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.
- OET Website(s):
www.bnpparibasmarkets.ch
- Local Business Day Centre(s): Zurich.
- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**
- (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
- (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
- (iii) **Interbank Rate 2 Screen Page:** Not applicable.
- (iv) **Interbank Rate 2 Specified Time:** Not applicable.
- (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
- (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
- (h) **Automatic Early Redemption:** Applicable.
- (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to :
- in respect of *Call* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Final Price Early} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$
- in respect of *Put* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price Early}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$$
- Where:
- Final Price Early** means as set out in OET Certificate Conditions.
- Capitalised Exercise Price** means as set out in OET Certificate Conditions.
- Parity** means as set out in "Specific Provisions for each Series" above;
- Conversion Rate Early** means the Conversion Rate on the relevant Automatic Early Redemption Valuation Date;
- (ii) **Automatic Early Redemption Date:** The fifth Business Days following the Valuation Date.
- (iii) **Observation Price:** Traded price.

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

The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on the OET Website(s), as set out in § 31(d)
- (vii) **Security Threshold Rounding Rule:** See the "Specific Provisions for each Series" above.
- (viii) **Security Percentage:** See the "Specific Provisions for each Series" above.
- (ix) **Minimum Security Percentage:** See the "Specific Provisions for each Series" above.
- (x) **Maximum Security Percentage:** See the "Specific Provisions for each Series" above.
- (xi) **Reset Date:** The first calendar day in each month or any calendar day.
- (i) **Commencement Date:** As per OET Certificate Conditions.
- (j) **Other provisions:** Not applicable.
- 32. **Constant Leverage Securities:** Not applicable.
- 33. **Additional Disruption Events:** Applicable.
- 34. **Optional Additional Disruption Events:**
 - (a) The following Optional Additional Disruption Events apply to the Securities: Administrator/Benchmark Event
 - Increased Cost of Hedging
 - Currency Event
 - Loss of Stock Borrow
 - Insolvency Filing
 - Increased Cost of Stock Borrow
 - (b) The Maximum Stock Loan Rate is 25%.

The Initial Stock Loan Rate is 25%.
 - (c) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: 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.

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| (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): | <p>-in respect of <i>Call</i> Certificates:</p> $\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$ <p>-in respect of <i>Put</i> Certificates:</p> $\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$ |

Where:

Final Price means as set out in OET Certificate Conditions.

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

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

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

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

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

-in respect of *Put* Certificates:

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

Where:

Final Price means as set out in OET Certificate Conditions.

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

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

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

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

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**
- (a) **Eligibility for sale of Securities in the United States:** The Securities are not eligible for sale in the United States.
Reg. S Compliance Category 2; TEFRA Not applicable
- (b) **Other Selling Restrictions:** Not applicable.
41. **Additional U.S. Federal income tax considerations:** The Securities may be Specified Securities for the purpose of Section 871(m) of the U.S. Internal Revenue Code of 1986 as stated in "Specific Provisions for each Series" above. If the Securities are Specified

Securities, then the following provisions will apply.

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

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

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

42. **Prohibition of Sales to EEA 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:



By:
Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. Governing Law and Jurisdiction

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

3. Ratings

The Securities have not been rated.

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

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

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

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

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

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

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

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

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

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

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

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

SHARE DISCLAIMER

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

6. Operational Information

Relevant Clearing System(s):

SIX SIS Ltd., Olten, Switzerland

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	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. 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. Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.			
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	Issuer The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherlands. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands. Guarantor 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.			
B.2	ISIN	As set out in table below.			
B.3	Nature of Securities	Certificates.			
B.4	Product Name	"Mini Future" Certificates relating to a Share			
B.5	Issue Date	23 June 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	Selling restrictions	As per the Base Prospectus.			
Series Number / ISIN Code		Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1196163856		3M Company	CHF 2.67	CHF	Open End
CH1196163864		3M Company	CHF 2.27	CHF	Open End
CH1196163872		adidas AG	CHF 3.69	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1196163880	Adobe Inc	CHF 7.10	CHF	Open End
CH1196163898	Air Liquide SA	CHF 3.29	CHF	Open End
CH1196163906	Air Liquide SA	CHF 2.27	CHF	Open End
CH1196163914	Air Liquide SA	CHF 2.40	CHF	Open End
CH1196163922	Airbus SE	CHF 1.45	CHF	Open End
CH1196163930	American Airlines Group Inc	CHF 0.26	CHF	Open End
CH1196163948	American Express Co	CHF 2.96	CHF	Open End
CH1196163955	ArcelorMittal SA	CHF 0.52	CHF	Open End
CH1196163963	AstraZeneca plc	CHF 2.63	CHF	Open End
CH1196163971	AXA SA	CHF 0.46	CHF	Open End
CH1196163989	AXA SA	CHF 0.38	CHF	Open End
CH1196163997	Ballard Power Systems Inc	CHF 0.10	CHF	Open End
CH1196164003	Bank of America Corp	CHF 0.75	CHF	Open End
CH1196164011	BASF SE	CHF 0.82	CHF	Open End
CH1196164029	BHP Group LTD	CHF 0.53	CHF	Open End
CH1196164037	BioNTech SE	CHF 1.86	CHF	Open End
CH1196164045	BioNTech SE	CHF 2.04	CHF	Open End
CH1196164052	Bayerische Motoren Werke AG	CHF 1.46	CHF	Open End
CH1196164060	BNP Paribas SA	CHF 0.89	CHF	Open End
CH1196164078	BNP Paribas SA	CHF 1.18	CHF	Open End
CH1196164086	Booking Holdings Inc	CHF 3.37	CHF	Open End
CH1196164094	Booking Holdings Inc	CHF 3.08	CHF	Open End
CH1196164102	Canadian Solar Inc	CHF 0.71	CHF	Open End
CH1196164110	Capgemini SE	CHF 2.73	CHF	Open End
CH1196164128	Capgemini SE	CHF 2.86	CHF	Open End
CH1196164136	Capgemini SE	CHF 3.88	CHF	Open End
CH1196164144	Carnival Corp	CHF 1.85	CHF	Open End
CH1196164151	Caterpillar Inc	CHF 3.71	CHF	Open End
CH1196164169	CD Projekt SA	CHF 0.45	CHF	Open End
CH1196164177	CD Projekt SA	CHF 0.34	CHF	Open End
CH1196164185	CECONOMY AG	CHF 0.46	CHF	Open End
CH1196164193	Citigroup Inc	CHF 0.92	CHF	Open End
CH1196164201	Commerzbank AG	CHF 1.69	CHF	Open End
CH1196164219	Commerzbank AG	CHF 1.27	CHF	Open End
CH1196164227	Compugroup Medical SE & Co. KGaA	CHF 0.90	CHF	Open End
CH1196164235	Continental AG	CHF 0.99	CHF	Open End
CH1196164243	Continental AG	CHF 1.74	CHF	Open End
CH1196164250	Covestro AG	CHF 0.74	CHF	Open End
CH1196164268	Covestro AG	CHF 0.59	CHF	Open End
CH1196164276	Delta Air Lines Inc	CHF 0.58	CHF	Open End
CH1196164284	Delta Air Lines Inc	CHF 0.69	CHF	Open End
CH1196164292	Deutsche Börse AG	CHF 2.58	CHF	Open End
CH1196164300	Deutsche Telekom AG	CHF 3.73	CHF	Open End
CH1196164318	E.ON SE	CHF 1.62	CHF	Open End
CH1196164326	eBay Inc	CHF 0.95	CHF	Open End
CH1196164334	eBay Inc	CHF 0.85	CHF	Open End
CH1196164342	Electronic Arts Inc	CHF 2.05	CHF	Open End
CH1196164359	Encavis AG	CHF 0.38	CHF	Open End
CH1196164367	Etsy Inc	CHF 1.41	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1196164375	FEDEX CORP	CHF 4.93	CHF	Open End
CH1196164383	Fielmann AG	CHF 0.97	CHF	Open End
CH1196164391	First Solar Inc	CHF 0.88	CHF	Open End
CH1196164409	First Solar Inc	CHF 1.41	CHF	Open End
CH1196164417	Fresenius Medical Care AG & Co. KGaA	CHF 1.05	CHF	Open End
CH1196164425	Fresenius Medical Care AG & Co. KGaA	CHF 0.85	CHF	Open End
CH1196164433	Fresenius Medical Care AG & Co. KGaA	CHF 1.11	CHF	Open End
CH1196164441	FuelCell Energy Inc	CHF 0.71	CHF	Open End
CH1196164458	The Goldman Sachs Group Inc	CHF 6.09	CHF	Open End
CH1196164466	The Goldman Sachs Group Inc	CHF 4.69	CHF	Open End
CH1196164474	HeidelbergCement AG	CHF 0.89	CHF	Open End
CH1196164482	HelloFresh SE	CHF 0.54	CHF	Open End
CH1196164490	HelloFresh SE	CHF 0.65	CHF	Open End
CH1196164508	HOCHTIEF AG	CHF 1.07	CHF	Open End
CH1196164516	HOCHTIEF AG	CHF 0.87	CHF	Open End
CH1196164524	Infineon Technologies AG	CHF 3.88	CHF	Open End
CH1196164532	ING Groep NV	CHF 2.39	CHF	Open End
CH1196164540	ING Groep NV	CHF 1.38	CHF	Open End
CH1196164557	ING Groep NV	CHF 1.68	CHF	Open End
CH1196164565	Intel Corp	CHF 0.79	CHF	Open End
CH1196164573	Intel Corp	CHF 0.75	CHF	Open End
CH1196164581	JPMorgan Chase & Co	CHF 1.91	CHF	Open End
CH1196164599	L'Oreal SA	CHF 4.82	CHF	Open End
CH1196164607	LVMH Moët Hennessy - Louis Vuitton SE	CHF 0.88	CHF	Open End
CH1196164615	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	CHF 5.48	CHF	Open End
CH1196164623	NEL ASA	CHF 0.28	CHF	Open End
CH1196164631	Netflix Inc	CHF 0.32	CHF	Open End
CH1196164649	Netflix Inc	CHF 0.28	CHF	Open End
CH1196164656	Newmont Corp	CHF 1.48	CHF	Open End
CH1196164664	NIKE Inc	CHF 1.95	CHF	Open End
CH1196164672	NIKE Inc	CHF 2.36	CHF	Open End
CH1196164680	Novo Nordisk A/S	CHF 1.78	CHF	Open End
CH1196164698	Novo Nordisk A/S	CHF 2.47	CHF	Open End
CH1196164706	NVIDIA Corp	CHF 3.01	CHF	Open End
CH1196164714	Oatly Group AB	CHF 0.51	CHF	Open End
CH1196164722	PayPal Holdings Inc	CHF 1.32	CHF	Open End
CH1196164730	PayPal Holdings Inc	CHF 1.38	CHF	Open End
CH1196164748	Koninklijke Philips NV	CHF 0.47	CHF	Open End
CH1196164755	Plug Power Inc	CHF 0.31	CHF	Open End
CH1196164763	Porsche Automobil Holding SE	CHF 1.29	CHF	Open End
CH1196164771	PowerCell Sweden AB	CHF 0.32	CHF	Open End
CH1196164789	PowerCell Sweden AB	CHF 0.22	CHF	Open End
CH1196164797	The Procter & Gamble Co	CHF 2.52	CHF	Open End
CH1196164805	Regeneron Pharmaceuticals Inc	CHF 0.82	CHF	Open End
CH1196164813	Rio Tinto plc	CHF 1.16	CHF	Open End
CH1196164821	Rio Tinto plc	CHF 1.22	CHF	Open End
CH1196164839	Roku Inc	CHF 1.72	CHF	Open End
CH1196164847	Salesforce Inc	CHF 3.12	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1196164854	Salesforce Inc	CHF 2.87	CHF	Open End
CH1196164862	Sanofi	CHF 1.93	CHF	Open End
CH1196164870	ServiceNow Inc	CHF 0.98	CHF	Open End
CH1196164888	ServiceNow Inc	CHF 0.78	CHF	Open End
CH1196164896	ServiceNow Inc	CHF 0.83	CHF	Open End
CH1196164904	Shell plc	CHF 0.47	CHF	Open End
CH1196164912	SHOP APOTHEKE EUROPE NV	CHF 1.94	CHF	Open End
CH1196164920	Shopify Inc	CHF 0.64	CHF	Open End
CH1196164938	Siemens AG	CHF 1.58	CHF	Open End
CH1196164946	Siemens Healthineers AG	CHF 1.03	CHF	Open End
CH1196164953	Snap Inc	CHF 2.51	CHF	Open End
CH1196164961	Societe Generale SA	CHF 0.59	CHF	Open End
CH1196164979	Societe Generale SA	CHF 0.50	CHF	Open End
CH1196164987	SolarEdge Technologies Inc	CHF 5.56	CHF	Open End
CH1196164995	Splunk Inc	CHF 1.85	CHF	Open End
CH1196165000	Spotify Technology SA	CHF 2.01	CHF	Open End
CH1196165018	Starbucks Corp	CHF 1.43	CHF	Open End
CH1196165026	Taiwan Semiconductor Manufacturing Company Ltd	CHF 1.95	CHF	Open End
CH1196165034	Taiwan Semiconductor Manufacturing Company Ltd	CHF 1.47	CHF	Open End
CH1196165042	thyssenkrupp AG	CHF 1.13	CHF	Open End
CH1196165059	UniCredit SpA	CHF 2.25	CHF	Open End
CH1196165067	United Airlines Holdings Inc	CHF 0.67	CHF	Open End
CH1196165075	VARTA AG	CHF 1.70	CHF	Open End
CH1196165083	Visa Inc	CHF 4.61	CHF	Open End
CH1196165091	Visa Inc	CHF 2.93	CHF	Open End
CH1196165109	Volkswagen AG	CHF 2.92	CHF	Open End
CH1196165117	Vonovia SE	CHF 0.70	CHF	Open End
CH1196165125	Vonovia SE	CHF 0.49	CHF	Open End
CH1196165133	Vonovia SE	CHF 0.48	CHF	Open End
CH1196165141	Walmart Inc	CHF 2.73	CHF	Open End
CH1196165158	Walmart Inc	CHF 2.25	CHF	Open End
CH1196165166	The Walt Disney Co	CHF 1.81	CHF	Open End
CH1196165174	Zalando SE	CHF 0.44	CHF	Open End
CH1196165182	Zalando SE	CHF 0.56	CHF	Open End
CH1196165190	Zoom Video Communications Inc	CHF 2.43	CHF	Open End
CH1196165208	Bachem Holding AG	CHF 0.07	CHF	Open End
CH1196165216	Bachem Holding AG	CHF 0.08	CHF	Open End
CH1196165224	EMS-Chemie Holding AG	CHF 1.65	CHF	Open End
CH1196165232	EMS-Chemie Holding AG	CHF 1.15	CHF	Open End
CH1196165240	SFS Group AG	CHF 2.43	CHF	Open End
CH1196165257	SFS Group AG	CHF 1.43	CHF	Open End
CH1196165265	Siegfried Holding AG	CHF 1.04	CHF	Open End
CH1196165273	Siegfried Holding AG	CHF 0.80	CHF	Open End
CH1196165281	Stadler Rail AG	CHF 0.69	CHF	Open End
CH1196165299	Temenos AG	CHF 1.51	CHF	Open End
CH1196165307	Zur Rose Group AG	CHF 0.19	CHF	Open End
CH1196165315	dormakaba Holding AG	CHF 0.94	CHF	Open End