

FINAL TERMS DATED AS OF 28 August 2020

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Knock-Out Warrant" Certificates relating to a Share

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

PART A - CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 27 September 2019, each Supplement to the Base Prospectus published and approved on or before the date of these Final Terms (copies of which are available as described below) and any other Supplement to the Base Prospectus which may have been published and approved before the issue of any additional amount of Securities (the "**Supplements**") (provided that to the extent any such Supplement (i) is published and approved after the date of these Final Terms and (ii) provide for any change to the Conditions of the Securities such changes shall have no effect with respect to the Conditions of the Securities to which these Final Terms relate), which together constitute an "issuance programme" for the purposes of the listing rules of SIX Exchange Regulation AG (the "**SIX Listing Rules**"), as supplemented by the Additional Rules for the Listing of Derivatives (the "**Additional Listing Rules for Derivatives**") or the Additional Rules for the Listing of Bonds (the "**Additional Listing Rules for Bonds**"), as the case may be, (collectively with the SIX Listing Rules, the "**Listing Rules**") (the "**Base Prospectus**"). This document constitutes the Final Terms of the Securities described herein and must be read in conjunction with such Base Prospectus.

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

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

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

The Securities do not constitute collective investment schemes in the meaning of the Swiss Federal Act on Collective Investment Schemes ("**CISA**"). Accordingly, holders of the Securities do not benefit from protection under the CISA or supervision by the Swiss Financial Market Supervisory Authority ("**FINMA**"). Further, investors are exposed to the Issuer's and the Guarantor's insolvency risk.

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH05628 67603	9,000,000	9,000,000	CHF 0.88	Call	CHF 485.044	Upwards to the next 3 digits (0.0010 points)	CHF 485.044	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	50	No
CH05628 67611	10,000,000	10,000,000	CHF 0.16	Call	CHF 76.083	Upwards to the next 3 digits (0.0010 points)	CHF 76.083	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	20	No
CH05628 67629	10,000,000	10,000,000	CHF 0.31	Call	CHF 862.792	Upwards to the next 3 digits (0.0010 points)	CHF 862.792	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	200	No
CH05628 67637	10,000,000	10,000,000	CHF 0.10	Call	CHF 311.015	Upwards to the next 3 digits (0.0010 points)	CHF 311.015	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	100	No
CH05628 67645	10,000,000	10,000,000	CHF 0.33	Call	CHF 225.855	Upwards to the next 3 digits (0.0010 points)	CHF 225.855	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	50	No
CH05628 67652	10,000,000	10,000,000	CHF 0.33	Call	CHF 199.773	Upwards to the next 3 digits	CHF 199.773	Upwards to the next 3 digits	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	50	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH0562867660	10,000,000	10,000,000	CHF 0.28	Call	CHF 341.830	Upwards to the next 3 digits (0.0010 points)	CHF 341.830	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	100	No
CH0562867678	10,000,000	10,000,000	CHF 0.27	Call	CHF 483.459	Upwards to the next 3 digits (0.0010 points)	CHF 483.459	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	100	No
CH0562867686	10,000,000	10,000,000	CHF 0.10	Call	CHF 10.833	Upwards to the next 3 digits (0.0010 points)	CHF 10.833	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	5	No
CH0562867694	10,000,000	10,000,000	CHF 0.10	Call	CHF 15.558	Upwards to the next 3 digits (0.0010 points)	CHF 15.558	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562867702	8,000,000	8,000,000	CHF 0.98	Call	USD 75.224	Upwards to the next 3 digits (0.0010 points)	USD 75.224	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562867710	10,000,000	10,000,000	CHF 0.80	Call	USD 77.224	Upwards to the next 3 digits (0.0010 points)	USD 77.224	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						points)		points)											
CH0562867728	10,000,000	10,000,000	CHF 0.71	Call	USD 78.224	Upwards to the next 3 digits (0.0010 points)	USD 78.224	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562867736	1,000,000	1,000,000	CHF 4.23	Call	USD 245.413	Upwards to the next 3 digits (0.0010 points)	USD 245.413	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562867744	2,000,000	2,000,000	CHF 3.77	Call	USD 250.413	Upwards to the next 3 digits (0.0010 points)	USD 250.413	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562867751	2,000,000	2,000,000	CHF 3.32	Call	USD 255.413	Upwards to the next 3 digits (0.0010 points)	USD 255.413	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562867769	2,000,000	2,000,000	CHF 2.86	Call	USD 260.413	Upwards to the next 3 digits (0.0010 points)	USD 260.413	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562867777	3,000,000	3,000,000	CHF 2.41	Call	USD 265.413	Upwards to the next 3 digits (0.0010 points)	USD 265.413	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH0562867785	3,000,000	3,000,000	CHF 2.45	Put	USD 318.992	Downwards to the next 3 digits (0.0010 points)	USD 318.992	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562867793	2,000,000	2,000,000	CHF 2.91	Put	USD 323.992	Downwards to the next 3 digits (0.0010 points)	USD 323.992	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562867801	2,000,000	2,000,000	CHF 3.36	Put	USD 328.992	Downwards to the next 3 digits (0.0010 points)	USD 328.992	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562867819	4,000,000	4,000,000	CHF 1.72	Call	USD 1,462.532	Upwards to the next 3 digits (0.0010 points)	USD 1,462.532	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562867827	5,000,000	5,000,000	CHF 1.54	Call	USD 1,482.532	Upwards to the next 3 digits (0.0010 points)	USD 1,482.532	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562867835	5,000,000	5,000,000	CHF 1.36	Call	USD 1,502.532	Upwards to the next 3 digits (0.0010 points)	USD 1,502.532	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH05628	6,000,000	6,000,000	CHF	Call	USD	Upwards	USD	Upwards	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open	100	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
67843	000	000	1.18		1,522.532	to the next 3 digits (0.0010 points)	1,522.532	to the next 3 digits (0.0010 points)					SR=				End		
CH05628 67850	4,000,000	4,000,000	CHF 1.89	Put	USD 1,860.247	Downwards to the next 3 digits (0.0010 points)	USD 1,860.247	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MF SR=	0%	5%	-4.50%	Open End	100	No
CH05628 67868	3,000,000	3,000,000	CHF 2.07	Put	USD 1,880.247	Downwards to the next 3 digits (0.0010 points)	USD 1,880.247	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MF SR=	0%	5%	-4.50%	Open End	100	No
CH05628 67876	3,000,000	3,000,000	CHF 2.25	Put	USD 1,900.247	Downwards to the next 3 digits (0.0010 points)	USD 1,900.247	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MF SR=	0%	5%	-4.50%	Open End	100	No
CH05628 67884	2,000,000	2,000,000	CHF 3.95	Call	USD 3,006.908	Upwards to the next 3 digits (0.0010 points)	USD 3,006.908	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MF SR=	0%	5%	+4.50%	Open End	100	Yes
CH05628 67892	2,000,000	2,000,000	CHF 3.50	Call	USD 3,056.908	Upwards to the next 3 digits (0.0010 points)	USD 3,056.908	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MF SR=	0%	5%	+4.50%	Open End	100	Yes
CH05628 67900	2,000,000	2,000,000	CHF 3.04	Call	USD 3,106.90	Upwards to the	USD 3,106.90	Upwards to the	N/A	N/A	0%	100%	USD1MF SR=	0%	5%	+4.50%	Open End	100	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
					8	next 3 digits (0.0010 points)	8	next 3 digits (0.0010 points)											
CH0562867918	3,000,000	3,000,000	CHF 2.59	Call	USD 3,156.908	Upwards to the next 3 digits (0.0010 points)	USD 3,156.908	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562867926	2,000,000	2,000,000	CHF 3.53	Put	USD 3,831.034	Downwards to the next 3 digits (0.0010 points)	USD 3,831.034	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0562867934	2,000,000	2,000,000	CHF 3.99	Put	USD 3,881.034	Downwards to the next 3 digits (0.0010 points)	USD 3,881.034	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0562867942	1,000,000	1,000,000	CHF 4.44	Put	USD 3,931.034	Downwards to the next 3 digits (0.0010 points)	USD 3,931.034	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0562867959	10,000,000	10,000,000	CHF 0.60	Call	EUR 54.713	Upwards to the next 3 digits (0.0010 points)	EUR 54.713	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562867967	10,000,000	10,000,000	CHF 0.25	Call	USD 26.614	Upwards to the next 3	USD 26.614	Upwards to the next 3	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						digits (0.0010 points)		digits (0.0010 points)											
CH0562867975	10,000,000	10,000,000	CHF 0.40	Call	EUR 48.173	Upwards to the next 3 digits (0.0010 points)	EUR 48.173	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562867983	10,000,000	10,000,000	CHF 0.10	Put	EUR 14.280	Downwards to the next 3 digits (0.0010 points)	EUR 14.280	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0562867991	10,000,000	10,000,000	CHF 0.28	Call	EUR 4.533	Upwards to the next 3 digits (0.0010 points)	EUR 4.533	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0562868007	1,000,000	1,000,000	CHF 4.82	Call	USD 250.780	Upwards to the next 3 digits (0.0010 points)	USD 250.780	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562868015	1,000,000	1,000,000	CHF 4.37	Call	USD 255.780	Upwards to the next 3 digits (0.0010 points)	USD 255.780	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562868023	2,000,000	2,000,000	CHF 3.92	Call	USD 260.780	Upwards to the next 3 digits	USD 260.780	Upwards to the next 3 digits	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH0562868031	2,000,000	2,000,000	CHF 3.46	Call	USD 265.780	Upwards to the next 3 digits (0.0010 points)	USD 265.780	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562868049	2,000,000	2,000,000	CHF 3.01	Call	USD 270.780	Upwards to the next 3 digits (0.0010 points)	USD 270.780	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562868056	3,000,000	3,000,000	CHF 2.55	Call	USD 275.780	Upwards to the next 3 digits (0.0010 points)	USD 275.780	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562868064	3,000,000	3,000,000	CHF 2.10	Call	USD 280.780	Upwards to the next 3 digits (0.0010 points)	USD 280.780	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562868072	4,000,000	4,000,000	CHF 2	Put	USD 325.902	Downwards to the next 3 digits (0.0010 points)	USD 325.902	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562868080	3,000,000	3,000,000	CHF 2.45	Put	USD 330.902	Downwards to the next 3 digits (0.0010 points)	USD 330.902	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						points)		points)											
CH0562868098	2,000,000	2,000,000	CHF 2.91	Put	USD 335.902	Downwards to the next 3 digits (0.0010 points)	USD 335.902	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562868106	2,000,000	2,000,000	CHF 3.36	Put	USD 340.902	Downwards to the next 3 digits (0.0010 points)	USD 340.902	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562868114	8,000,000	8,000,000	CHF 1	Call	EUR 6.007	Upwards to the next 3 digits (0.0010 points)	EUR 6.007	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0562868122	3,000,000	3,000,000	CHF 2.63	Call	EUR 21.342	Upwards to the next 3 digits (0.0010 points)	EUR 21.342	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0562868130	4,000,000	4,000,000	CHF 1.88	Call	USD 200.399	Upwards to the next 3 digits (0.0010 points)	USD 200.399	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562868148	4,000,000	4,000,000	CHF 1.66	Call	USD 202.899	Upwards to the next 3 digits (0.0010 points)	USD 202.899	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH0562868155	2,000,000	2,000,000	CHF 2.90	Put	USD 253.034	Downwards to the next 3 digits (0.0010 points)	USD 253.034	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562868163	2,000,000	2,000,000	CHF 3.12	Put	USD 255.534	Downwards to the next 3 digits (0.0010 points)	USD 255.534	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562868171	2,000,000	2,000,000	CHF 3.35	Put	USD 258.034	Downwards to the next 3 digits (0.0010 points)	USD 258.034	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562868189	10,000,000	10,000,000	CHF 0.63	Call	USD 478.021	Upwards to the next 3 digits (0.0010 points)	USD 478.021	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562868197	10,000,000	10,000,000	CHF 0.54	Call	USD 488.021	Upwards to the next 3 digits (0.0010 points)	USD 488.021	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562868205	10,000,000	10,000,000	CHF 0.45	Call	USD 498.021	Upwards to the next 3 digits (0.0010 points)	USD 498.021	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH05628	10,000	10,000	CHF	Put	USD	Downwards	USD	Downwards	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open	100	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
68213	,000	,000	0.68		622.839	ds to the next 3 digits (0.0010 points)	622.839	ds to the next 3 digits (0.0010 points)					SR=				End		
CH05628 68221	10,000,000	10,000,000	CHF 0.77	Put	USD 632.839	Downwards to the next 3 digits (0.0010 points)	USD 632.839	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MF SR=	0%	5%	-4.50%	Open End	100	No
CH05628 68239	10,000,000	10,000,000	CHF 0.49	Call	USD 457.393	Upwards to the next 3 digits (0.0010 points)	USD 457.393	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MF SR=	0%	5%	+4.50%	Open End	100	Yes
CH05628 68247	10,000,000	10,000,000	CHF 0.44	Call	USD 462.393	Upwards to the next 3 digits (0.0010 points)	USD 462.393	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MF SR=	0%	5%	+4.50%	Open End	100	Yes
CH05628 68254	10,000,000	10,000,000	CHF 0.40	Call	USD 467.393	Upwards to the next 3 digits (0.0010 points)	USD 467.393	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MF SR=	0%	5%	+4.50%	Open End	100	Yes
CH05628 68262	10,000,000	10,000,000	CHF 0.75	Put	USD 594.023	Downwards to the next 3 digits (0.0010 points)	USD 594.023	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MF SR=	0%	5%	-4.50%	Open End	100	No
CH05628 68270	9,000,000	9,000,000	CHF 0.85	Put	USD 604.023	Downwards to the	USD 604.023	Downwards to the	N/A	N/A	0%	100%	USD1MF SR=	0%	5%	-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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						next 3 digits (0.0010 points)		next 3 digits (0.0010 points)											
CH0562868288	2,000,000	2,000,000	CHF 2.96	Call	EUR 30.638	Upwards to the next 3 digits (0.0010 points)	EUR 30.638	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0562868296	9,000,000	9,000,000	CHF 0.82	Call	EUR 133.812	Upwards to the next 3 digits (0.0010 points)	EUR 133.812	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562868304	10,000,000	10,000,000	CHF 0.28	Call	CHF 341.830	Upwards to the next 3 digits (0.0010 points)	CHF 341.830	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	100	No
CH0562868312	10,000,000	10,000,000	CHF 0.49	Call	USD 35.662	Upwards to the next 3 digits (0.0010 points)	USD 35.662	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562868320	10,000,000	10,000,000	CHF 0.40	Call	USD 36.662	Upwards to the next 3 digits (0.0010 points)	USD 36.662	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562868338	10,000,000	10,000,000	CHF 0.36	Call	USD 37.162	Upwards to the next 3	USD 37.162	Upwards to the next 3	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						digits (0.0010 points)		digits (0.0010 points)											
CH0562868346	10,000,000	10,000,000	CHF 0.40	Put	USD 45.466	Downwards to the next 3 digits (0.0010 points)	USD 45.466	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562868353	10,000,000	10,000,000	CHF 0.44	Put	USD 45.966	Downwards to the next 3 digits (0.0010 points)	USD 45.966	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562868361	4,000,000	4,000,000	CHF 1.93	Call	EUR 111.162	Upwards to the next 3 digits (0.0010 points)	EUR 111.162	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562868379	4,000,000	4,000,000	CHF 1.71	Call	EUR 113.162	Upwards to the next 3 digits (0.0010 points)	EUR 113.162	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562868387	5,000,000	5,000,000	CHF 1.50	Call	EUR 115.162	Upwards to the next 3 digits (0.0010 points)	EUR 115.162	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562868395	6,000,000	6,000,000	CHF 1.28	Call	EUR 117.162	Upwards to the next 3 digits	EUR 117.162	Upwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH0562868403	7,000,000	7,000,000	CHF 1.07	Call	EUR 119.162	Upwards to the next 3 digits (0.0010 points)	EUR 119.162	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0562867603	56286760	Registered	Geberit AG	CHF	CH0030170408	GEBN.S	www.geberit.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562867611	56286761	Registered	Novartis AG	CHF	CH0012005267	NOVN.S	www.novartis.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562867629	56286762	Registered	Partners Group Holding AG	CHF	CH0024608827	PGHN.S	www.partnersgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562867637	56286763	Genusschein	Roche Holding AG	CHF	CH0012032048	ROG.S	www.roche.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562867645	56286764	Participation certificates (Partizipationsscheine)	Schindler Holding AG	CHF	CH0024638196	SCHP.S	www.schindler.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562867652	56286765	Ordinary	Sika AG	CHF	CH0418792922	SIKA.S	www.sika.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562867660	56286766	Registered	Swiss Life Holding AG	CHF	CH0014852781	SLHN.S	www.swisslife.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562867678	56286767	Registered	Swisscom AG	CHF	CH0008742519	SCMN.S	www.swisscom.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0562867686	56286768	Registered	UBS Group AG	CHF	CH0244767585	UBSG.S	www.ubs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562867694	56286769	Ordinary	ams AG	CHF	AT0000A18XM4	AMS.S	www.ams.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562867702	56286770	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH0562867710	56286771	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH0562867728	56286772	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH0562867736	56286773	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562867744	56286774	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562867751	56286775	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562867769	56286776	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562867777	56286777	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562867785	56286778	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562867793	56286779	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562867801	56286780	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562867819	56286781	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562867827	56286782	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562867835	56286783	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0562867843	56286784	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562867850	56286785	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562867868	56286786	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562867876	56286787	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562867884	56286788	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562867892	56286789	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562867900	56286790	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562867918	56286791	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562867926	56286792	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562867934	56286793	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562867942	56286794	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562867959	56286795	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0562867967	56286796	Registered	Barrick Gold Corp	USD	CA0679011084	GOLD.N	www.barrick.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562867975	56286797	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0562867983	56286798	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH0562867991	56286799	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	www.commerzbank.com	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0562868007	56286800	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868015	56286801	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868023	56286802	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868031	56286803	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868049	56286804	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868056	56286805	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868064	56286806	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868072	56286807	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868080	56286808	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868098	56286809	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0562868106	56286810	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868114	56286811	Ordinary	ING Groep NV	EUR	NL0011821202	INGA.AS	www.ing.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH0562868122	56286812	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	-	Zurich	CHF
CH0562868130	56286813	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868148	56286814	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868155	56286815	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868163	56286816	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868171	56286817	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868189	56286818	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868197	56286819	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868205	56286820	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868213	56286821	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868221	56286822	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868239	56286823	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868247	56286824	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868254	56286825	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868262	56286826	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868270	56286827	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0562868288	56286828	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0562868296	56286829	Ordinary	SAP SE	EUR	DE0007164600	SAPG.DE	www.sap.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0562868304	56286830	Registered	Swiss Life Holding AG	CHF	CH0014852781	SLHN.S	www.swisslife.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0562868312	56286831	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	www.twitter.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562868320	56286832	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	www.twitter.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562868338	56286833	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	www.twitter.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 / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
								Exchange (NYSE)			
CH0562868346	56286834	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	www.twitter.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562868353	56286835	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	www.twitter.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0562868361	56286836	Ordinary	VARTA AG	EUR	DE000A0TGJ55	VAR1.DE	www.varta-ag.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0562868379	56286837	Ordinary	VARTA AG	EUR	DE000A0TGJ55	VAR1.DE	www.varta-ag.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0562868387	56286838	Ordinary	VARTA AG	EUR	DE000A0TGJ55	VAR1.DE	www.varta-ag.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0562868395	56286839	Ordinary	VARTA AG	EUR	DE000A0TGJ55	VAR1.DE	www.varta-ag.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0562868403	56286840	Ordinary	VARTA AG	EUR	DE000A0TGJ55	VAR1.DE	www.varta-ag.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 27 August 2020.
4. **Issue Date:** 28 August 2020.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Certificates are Open End Turbo Certificates and are OET Call Certificates or OET Put Certificates.

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

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

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

- (a) **Final Price:** As per OET Certificate Conditions.
- (b) **Valuation Date:** As per OET Certificate Conditions.
- (c) **Exercise Price:** See the "Specific Provisions for each Series" above.
- (d) **Capitalised Exercise Price:** Unrounded Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.
- OET Website(s):
www.bnpparibasmarkets.ch
- Local Business Day Centre(s): Zurich.
- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**
- (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
 - (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
 - (iii) **Interbank Rate 2 Screen Page:** Not applicable.
 - (iv) **Interbank Rate 2 Specified Time:** Not applicable.
 - (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
 - (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
- (h) **Automatic Early Redemption:** Applicable.
- (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to 0 (zero).
 - (ii) **Automatic Early Redemption Date:** Not applicable.
 - (iii) **Observation Price:** Traded price.
 - (iv) **Observation Price Source:** Exchange.
 - (v) **Observation Time(s):** At any time during the opening hours of the Exchange.
 - (vi) **Security Threshold:** As per OET Certificate Conditions.
- The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on the OET Website(s), as set out in § 31(d)
- (vii) **Security Threshold Rounding Rule:** See the "Specific Provisions for each Series" above.
 - (viii) **Security Percentage:** See the "Specific Provisions for each Series" above.
 - (ix) **Minimum Security Percentage:** See the "Specific Provisions for each Series" above.

- (x) **Maximum Security Percentage:** See the "Specific Provisions for each Series" above.
- (xi) **Reset Date:** Every calendar day.
- (i) **Commencement Date:** As per OET Certificate Conditions.
- (j) **Other provisions:** Not applicable.
- 32. **Constant Leverage Securities:** Not applicable.
- 33. **Additional Disruption Events:** Applicable.
- 34. **Optional Additional Disruption Events:**
 - (a) The following Optional Additional Disruption Events apply to the Securities:Administrator/Benchmark Event
 - Increased Cost of Hedging
 - Currency Event
 - Loss of Stock Borrow
 - Insolvency Filing
 - Increased Cost of Stock Borrow
 - (b) The Maximum Stock Loan Rate is 25%.
The Initial Stock Loan Rate is 25%.
 - (c) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event (in the case of Certificates): Not applicable.
- 35. **Knock-in Event:** Not applicable.
- 36. **Knock-out Event:** Not applicable.

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

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

Certificates:

- (k) **Debt Linked Interest Certificates:** Not applicable.
- (l) **Commodity Linked Interest Certificates:** Not applicable.
- (m) **Inflation Index Linked Interest Certificates:** Not applicable.
- (n) **Currency Linked Interest Certificates:** Not applicable.
- (o) **Fund Linked Interest Certificates:** Not applicable.
- (p) **Futures Linked Interest Certificates:** Not applicable.
- (q) **Instalment Certificates:** The Certificates are not Instalment Certificates.
- (r) **Issuer Call Option:** Not applicable.
- (s) **Holder Put Option:** Applicable provided that (i) no Automatic Early Redemption Event has occurred and (ii) the Issuer has not already designated the Valuation Date in accordance with the OET Certificate Conditions.
- (i) **Optional Redemption Date(s):** The day falling ten (10) Business Days immediately following the relevant Optional Redemption Valuation Date.
- (ii) **Optional Redemption Valuation Date:** The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 27.
- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):** -in respect of *Call* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$
- in respect of *Put* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$$
- Where:
- Final Price** means as set out in OET Certificate Conditions.
- Capitalised Exercise Price** means as set out in § 31(d).
- Parity** means as set out in "Specific Provisions for each Series" above;
- Conversion Rate Early** means the Conversion Rate on the relevant Optional Redemption Valuation Date;
- (iv) **Notice Period (if different from those set out in the Conditions):** Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early Redemption:** Not applicable.
- (u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:
- in respect of *Call* Certificates:

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

-in respect of *Put* Certificates:

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

Where:

Final Price means as set out in OET Certificate Conditions.

Capitalised Exercise Price means as set out in § 31(d).

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

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

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

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

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

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

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

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

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

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

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

42. **Prohibition of Sales to EEA Retail**

Investors:

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

Responsibility

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

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:



By:

Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. Governing Law and Jurisdiction

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

3. Ratings

The Securities have not been rated.

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

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

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

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

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

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

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

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

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

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

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

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

SHARE DISCLAIMER

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

6. Operational Information

Relevant Clearing System(s):

SIX SIS Ltd., Olten, Switzerland