

## FINAL TERMS DATED AS OF 28 SEPTEMBER 2021

**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)

### "Knock-Out Warrant" Certificates relating to a Share

SSPA product type: Knock-Out Warrant (2200)

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

## PART A - CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 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 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](http://www.bnpparibasmarkets.ch) or any other website specified in the applicable Final Terms.

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

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

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

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

## SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1138440156	10,000,000	10,000,000	CHF 0.41	Put	CHF 797.029	Downwards to the next 3 digits (0.0010 points)	CHF 797.029	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1138440164	10,000,000	10,000,000	CHF 1.19	Put	CHF 2,280.547	Downwards to the next 3 digits (0.0010 points)	CHF 2,280.547	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1138440172	10,000,000	10,000,000	CHF 0.63	Call	CHF 93.504	Upwards to the next 3 digits (0.0010 points)	CHF 93.504	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1138440180	10,000,000	10,000,000	CHF 0.82	Put	CHF 742.039	Downwards to the next 3 digits (0.0010 points)	CHF 742.039	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	50	No
CH1138440198	10,000,000	10,000,000	CHF 1.22	Put	CHF 762.039	Downwards to the next 3 digits (0.0010 points)	CHF 762.039	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	50	No
CH1138440206	10,000,000	10,000,000	CHF 0.29	Put	CHF 4,530.604	Downwards to the next 3 digits (0.0010 points)	CHF 4,530.604	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	1,000	No
CH1138440214	10,000,000	10,000,000	CHF 0.68	Call	CHF 39.282	Upwards to the next 3 digits (0.0010 points)	CHF 39.282	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No

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CH1138440222	10,000,000	10,000,000	CHF 0.52	Put	CHF 772.239	Downwards to the next 3 digits (0.0010 points)	CHF 772.239	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1138440230	10,000,000	10,000,000	CHF 0.46	Call	CHF 67.686	Upwards to the next 3 digits (0.0010 points)	CHF 67.686	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	20	No
CH1138440248	10,000,000	10,000,000	CHF 1.60	Put	CHF 326.985	Downwards to the next 3 digits (0.0010 points)	CHF 326.985	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1138440255	10,000,000	10,000,000	CHF 0.21	Put	CHF 392.031	Downwards to the next 3 digits (0.0010 points)	CHF 392.031	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1138440263	10,000,000	10,000,000	CHF 1.29	Call	CHF 16.558	Upwards to the next 3 digits (0.0010 points)	CHF 16.558	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1138440271	10,000,000	10,000,000	CHF 1.09	Call	CHF 16.758	Upwards to the next 3 digits (0.0010 points)	CHF 16.758	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1138440289	10,000,000	10,000,000	CHF 1.08	Call	USD 164.553	Upwards to the next 3 digits (0.0010 points)	USD 164.553	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1138440297	10,000,000	10,000,000	CHF 1.85	Call	USD 125.297	Upwards to the next 3 digits	USD 125.297	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1138440305	10,000,000	10,000,000	CHF 1.66	Call	USD 127.297	Upwards to the next 3 digits (0.0010 points)	USD 127.297	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	10	No
CH1138440313	10,000,000	10,000,000	CHF 0.13	Call	USD 20.216	Upwards to the next 3 digits (0.0010 points)	USD 20.216	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1138440321	10,000,000	10,000,000	CHF 1.54	Call	USD 159.589	Upwards to the next 3 digits (0.0010 points)	USD 159.589	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1138440339	10,000,000	10,000,000	CHF 0.24	Call	USD 40.006	Upwards to the next 3 digits (0.0010 points)	USD 40.006	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1138440347	10,000,000	10,000,000	CHF 2.15	Call	USD 15.825	Upwards to the next 3 digits (0.0010 points)	USD 15.825	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	No
CH1138440354	10,000,000	10,000,000	CHF 0.86	Put	USD 19.074	Downwards to the next 3 digits (0.0010 points)	USD 19.074	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	1	No
CH1138440362	10,000,000	10,000,000	CHF 1.92	Put	USD 356.676	Downwards to the next 3 digits (0.0010 points)	USD 356.676	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

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CH1138440370	10,000,000	10,000,000	CHF 1.19	Call	USD 2,372.546	Upwards to the next 3 digits (0.0010 points)	USD 2,372.546	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1138440388	10,000,000	10,000,000	CHF 0.27	Call	USD 31.025	Upwards to the next 3 digits (0.0010 points)	USD 31.025	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1138440396	10,000,000	10,000,000	CHF 0.23	Call	USD 23.402	Upwards to the next 3 digits (0.0010 points)	USD 23.402	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1138440404	10,000,000	10,000,000	CHF 0.14	Call	USD 24.402	Upwards to the next 3 digits (0.0010 points)	USD 24.402	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1138440412	10,000,000	10,000,000	CHF 0.35	Call	EUR 3.539	Upwards to the next 3 digits (0.0010 points)	EUR 3.539	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1138440420	10,000,000	10,000,000	CHF 0.46	Call	USD 66.829	Upwards to the next 3 digits (0.0010 points)	USD 66.829	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1138440438	10,000,000	10,000,000	CHF 0.36	Call	EUR 5.258	Upwards to the next 3 digits (0.0010 points)	EUR 5.258	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1138440446	10,000,000	10,000,000	CHF 0.85	Call	EUR 66.257	Upwards to the next 3 digits	EUR 66.257	Upwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1138440453	10,000,000	10,000,000	CHF 0.86	Call	EUR 67.938	Upwards to the next 3 digits (0.0010 points)	EUR 67.938	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1138440461	10,000,000	10,000,000	CHF 0.64	Call	EUR 69.938	Upwards to the next 3 digits (0.0010 points)	EUR 69.938	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1138440479	10,000,000	10,000,000	CHF 0.42	Call	EUR 71.938	Upwards to the next 3 digits (0.0010 points)	EUR 71.938	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1138440487	10,000,000	10,000,000	CHF 0.29	Call	USD 40.661	Upwards to the next 3 digits (0.0010 points)	USD 40.661	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1138440495	10,000,000	10,000,000	CHF 0.39	Put	EUR 59.857	Downwards to the next 3 digits (0.0010 points)	EUR 59.857	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1138440503	10,000,000	10,000,000	CHF 0.20	Call	EUR 14.848	Upwards to the next 3 digits (0.0010 points)	EUR 14.848	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1138440511	10,000,000	10,000,000	CHF 0.47	Call	USD 53.219	Upwards to the next 3 digits (0.0010 points)	USD 53.219	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

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CH1138440529	10,000,000	10,000,000	CHF 1.99	Put	USD 373.322	Downwards to the next 3 digits (0.0010 points)	USD 373.322	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1138440537	10,000,000	10,000,000	CHF 0.84	Put	USD 100.092	Downwards to the next 3 digits (0.0010 points)	USD 100.092	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-8%	Open End	10	No
CH1138440545	10,000,000	10,000,000	CHF 0.91	Call	USD 6.078	Upwards to the next 3 digits (0.0010 points)	USD 6.078	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	Yes
CH1138440552	10,000,000	10,000,000	CHF 0.32	Call	GBp 308.490	Upwards to the next 3 digits (0.0010 points)	GBp 308.490	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR =	0%	8%	+4.50%	Open End	1	No
CH1138440560	10,000,000	10,000,000	CHF 0.53	Call	EUR 65.276	Upwards to the next 3 digits (0.0010 points)	EUR 65.276	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1138440578	10,000,000	10,000,000	CHF 0.38	Call	EUR 63.813	Upwards to the next 3 digits (0.0010 points)	EUR 63.813	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1138440586	10,000,000	10,000,000	CHF 0.57	Put	EUR 87.657	Downwards to the next 3 digits (0.0010 points)	EUR 87.657	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1138440594	10,000,000	10,000,000	CHF 0.67	Put	EUR 12.900	Downwards to the next 3 digits	EUR 12.900	Downwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No



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						(0.0010 points)		(0.0010 points)											
CH1138440602	10,000,000	10,000,000	CHF 2.45	Call	EUR 35.305	Upwards to the next 3 digits (0.0010 points)	EUR 35.305	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1138440610	10,000,000	10,000,000	CHF 0.14	Call	EUR 12.327	Upwards to the next 3 digits (0.0010 points)	EUR 12.327	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1138440628	10,000,000	10,000,000	CHF 2.05	Put	EUR 390.578	Downwards to the next 3 digits (0.0010 points)	EUR 390.578	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1138440636	10,000,000	10,000,000	CHF 0.10	Call	NOK 12.937	Upwards to the next 3 digits (0.0010 points)	NOK 12.937	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	OINOK1MD=	0%	8%	+4.50%	Open End	1	No
CH1138440644	10,000,000	10,000,000	CHF 0.75	Put	USD 671.182	Downwards to the next 3 digits (0.0010 points)	USD 671.182	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1138440651	10,000,000	10,000,000	CHF 0.34	Call	USD 24.650	Upwards to the next 3 digits (0.0010 points)	USD 24.650	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1138440669	10,000,000	10,000,000	CHF 0.17	Call	USD 25.164	Upwards to the next 3 digits (0.0010 points)	USD 25.164	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

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CH1138440677	10,000,000	10,000,000	CHF 0.56	Call	EUR 80.564	Upwards to the next 3 digits (0.0010 points)	EUR 80.564	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1138440685	10,000,000	10,000,000	CHF 0.30	Call	EUR 28.741	Upwards to the next 3 digits (0.0010 points)	EUR 28.741	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1138440693	10,000,000	10,000,000	CHF 0.15	Call	EUR 17.218	Upwards to the next 3 digits (0.0010 points)	EUR 17.218	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1138440701	10,000,000	10,000,000	CHF 1.09	Call	EUR 104.767	Upwards to the next 3 digits (0.0010 points)	EUR 104.767	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1138440719	10,000,000	10,000,000	CHF 2.08	Call	USD 261.637	Upwards to the next 3 digits (0.0010 points)	USD 261.637	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1138440727	10,000,000	10,000,000	CHF 0.32	Call	USD 631.648	Upwards to the next 3 digits (0.0010 points)	USD 631.648	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1138440735	10,000,000	10,000,000	CHF 8.82	Call	USD 73.302	Upwards to the next 3 digits (0.0010 points)	USD 73.302	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	Yes
CH1138440743	10,000,000	10,000,000	CHF 6.97	Call	USD 75.302	Upwards to the next 3 digits	USD 75.302	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	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)											
CH1138440750	10,000,000	10,000,000	CHF 0.31	Call	EUR 24.216	Upwards to the next 3 digits (0.0010 points)	EUR 24.216	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1138440768	10,000,000	10,000,000	CHF 0.17	Call	EUR 26.561	Upwards to the next 3 digits (0.0010 points)	EUR 26.561	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1138440776	10,000,000	10,000,000	CHF 3.93	Call	USD 730.227	Upwards to the next 3 digits (0.0010 points)	USD 730.227	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+5%	Open End	10	Yes
CH1138440784	10,000,000	10,000,000	CHF 3.47	Call	USD 735.227	Upwards to the next 3 digits (0.0010 points)	USD 735.227	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+5%	Open End	10	Yes
CH1138440792	10,000,000	10,000,000	CHF 3	Call	USD 740.227	Upwards to the next 3 digits (0.0010 points)	USD 740.227	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+5%	Open End	10	Yes
CH1138440800	10,000,000	10,000,000	CHF 2.54	Call	USD 745.227	Upwards to the next 3 digits (0.0010 points)	USD 745.227	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+5%	Open End	10	Yes
CH1138440818	10,000,000	10,000,000	CHF 2.08	Call	USD 750.227	Upwards to the next 3 digits (0.0010 points)	USD 750.227	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+5%	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)
CH1138440826	10,000,000	10,000,000	CHF 1.61	Call	USD 755.227	Upwards to the next 3 digits (0.0010 points)	USD 755.227	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+5%	Open End	10	Yes
CH1138440834	10,000,000	10,000,000	CHF 0.34	Call	USD 45.489	Upwards to the next 3 digits (0.0010 points)	USD 45.489	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1138440842	10,000,000	10,000,000	CHF 0.34	Call	USD 42.842	Upwards to the next 3 digits (0.0010 points)	USD 42.842	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1138440859	10,000,000	10,000,000	CHF 1.26	Call	USD 218.686	Upwards to the next 3 digits (0.0010 points)	USD 218.686	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1138440867	10,000,000	10,000,000	CHF 0.39	Call	EUR 52.459	Upwards to the next 3 digits (0.0010 points)	EUR 52.459	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1138440875	10,000,000	10,000,000	CHF 0.57	Put	EUR 87.968	Downwards to the next 3 digits (0.0010 points)	EUR 87.968	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

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
CH1138440156	113844015	Registered	Bachem Holding AG	CHF	CH0012530207	BANB.S	<a href="http://www.bachem.com">www.bachem.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1138440164	113844016	Registered	Barry Callebaut AG	CHF	CH0009002962	BARN.S	<a href="http://www.barry-callebaut.com">www.barry-callebaut.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1138440172	113844017	Registered	CIE Financiere Richemont SA	CHF	CH0210483332	CFR.S	<a href="http://www.richemont.com">www.richemont.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1138440180	113844018	Registered	Geberit AG	CHF	CH0030170408	GEBN.S	<a href="http://www.geberit.com">www.geberit.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1138440198	113844019	Registered	Geberit AG	CHF	CH0030170408	GEBN.S	<a href="http://www.geberit.com">www.geberit.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1138440206	113844020	Registered	Givaudan SA	CHF	CH0010645932	GIVN.S	<a href="http://www.givaudan.com">www.givaudan.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1138440214	113844021	Registered	Holcim Ltd	CHF	CH0012214059	HOLN.S	<a href="http://www.lafargeholcim.com/">www.lafargeholcim.com/</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1138440222	113844022	Registered	Lonza Group AG	CHF	CH0013841017	LONN.S	<a href="http://www.lonzagroup.com">www.lonzagroup.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1138440230	113844023	Registered	Novartis AG	CHF	CH0012005267	NOVN.S	<a href="http://www.novartis.com">www.novartis.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1138440248	113844024	Ordinary	Sika AG	CHF	CH0418792922	SIKA.S	<a href="http://www.sika.com">www.sika.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1138440255	113844025	Registered	Zur Rose Group AG	CHF	CH0042615283	ROSEG.S	<a href="http://www.zurrosegroup.com">www.zurrosegroup.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1138440263	113844026	Ordinary	ams AG	CHF	AT0000A18XM4	AMS.S	<a href="http://www.ams.com">www.ams.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1138440271	113844027	Ordinary	ams AG	CHF	AT0000A18XM4	AMS.S	<a href="http://www.ams.com">www.ams.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1138440289	113844028	Class A	Airbnb Inc	USD	US0090661010	ABNB.OQ	<a href="http://www.airbnb.com">www.airbnb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1138440297	113844029	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	<a href="http://www.alibabagroup.com">www.alibabagroup.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1138440305	113844030	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	<a href="http://www.alibabagroup.com">www.alibabagroup.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1138440313	113844031	Ordinary	American Airlines Group Inc	USD	US02376R1023	AAL.OQ	<a href="http://www.aa.com">www.aa.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1138440321	11384403	Ordinary	American	USD	US025816109	AXP.N	<a href="http://www.americanexpress.com">www.americanexpress.com</a>	New York Stock	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	2		Express Co		2		<a href="#">com</a>	Exchange (NYSE)			
CH1138440339	113844033	Ordinary	Bank of America Corp	USD	US0605051046	BAC.N	<a href="#">www.bankofamerica.com</a>	New York Stock Exchange (NYSE)	<a href="#">www.nyse.com</a>	Zurich	CHF
CH1138440347	113844034	Registered	Barrick Gold Corp	USD	CA0679011084	GOLD.N	<a href="#">www.barrick.com</a>	New York Stock Exchange (NYSE)	<a href="#">www.nyse.com</a>	Zurich	CHF
CH1138440354	113844035	Registered	Barrick Gold Corp	USD	CA0679011084	GOLD.N	<a href="#">www.barrick.com</a>	New York Stock Exchange (NYSE)	<a href="#">www.nyse.com</a>	Zurich	CHF
CH1138440362	113844036	ADR	BioNTech SE	USD	US09075V1026	BNTX.OQ	<a href="#">www.biontech.de</a>	NASDAQ GS	<a href="#">www.nasdaq.com</a>	Zurich	CHF
CH1138440370	113844037	Ordinary	Booking Holdings Inc	USD	US09857L1089	BKNG.OQ	<a href="#">www.bookingholdings.com</a>	NASDAQ GS	<a href="#">www.nasdaq.com</a>	Zurich	CHF
CH1138440388	113844038	Ordinary	Canadian Solar Inc	USD	CA1366351098	CSIQ.OQ	<a href="#">www.canadiansolar.com</a>	NASDAQ GS	<a href="#">www.nasdaq.com</a>	Zurich	CHF
CH1138440396	113844039	Ordinary	Carnival Corp	USD	PA1436583006	CCL.N	<a href="#">www.carnivalcorp.com</a>	New York Stock Exchange (NYSE)	<a href="#">www.nyse.com</a>	Zurich	CHF
CH1138440404	113844040	Ordinary	Carnival Corp	USD	PA1436583006	CCL.N	<a href="#">www.carnivalcorp.com</a>	New York Stock Exchange (NYSE)	<a href="#">www.nyse.com</a>	Zurich	CHF
CH1138440412	113844041	Ordinary	CECONOMY AG	EUR	DE0007257503	CECG.DE	<a href="#">www.ceconomy.de</a>	Deutsche Börse AG	<a href="#">www.deutsche-boerse.com</a>	Zurich	CHF
CH1138440420	113844042	Ordinary	Citigroup Inc	USD	US1729674242	C.N	<a href="#">www.citigroup.com</a>	New York Stock Exchange (NYSE)	<a href="#">www.nyse.com</a>	Zurich	CHF
CH1138440438	113844043	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	<a href="#">www.commerzbank.com</a>	Deutsche Börse AG	<a href="#">www.deutsche-boerse.com</a>	Zurich	CHF
CH1138440446	113844044	Ordinary	Compugroup Medical SE & Co. KGaA	EUR	DE000A288904	COP1n.DE	<a href="#">www.cgm.com</a>	Deutsche Börse AG	<a href="#">www.deutsche-boerse.com</a>	Zurich	CHF
CH1138440453	113844045	Registered	Daimler AG	EUR	DE0007100000	DAIGn.DE	<a href="#">www.daimler.com</a>	Deutsche Börse AG	<a href="#">www.deutsche-boerse.com</a>	Zurich	CHF
CH1138440461	113844046	Registered	Daimler AG	EUR	DE0007100000	DAIGn.DE	<a href="#">www.daimler.com</a>	Deutsche Börse AG	<a href="#">www.deutsche-boerse.com</a>	Zurich	CHF
CH1138440479	113844047	Registered	Daimler AG	EUR	DE0007100000	DAIGn.DE	<a href="#">www.daimler.com</a>	Deutsche Börse AG	<a href="#">www.deutsche-boerse.com</a>	Zurich	CHF
CH1138440487	113844048	Ordinary	Delta Air Lines Inc	USD	US2473617023	DAL.N	<a href="#">www.delta.com</a>	New York Stock Exchange (NYSE)	<a href="#">www.nyse.com</a>	Zurich	CHF
CH1138440495	113844049	Registered	Deutsche Post AG-REG	EUR	DE0005552004	DPWGn.DE	<a href="#">www.deutschepost.de</a>	Deutsche Börse AG	<a href="#">www.deutsche-boerse.com</a>	Zurich	CHF

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CH1138440503	113844050	Ordinary	Encavis AG	EUR	DE0006095003	ECVG.DE	<a href="http://www.encavis.com">www.encavis.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1138440511	113844051	Ordinary	Exxon Mobil Corp	USD	US30231G1022	XOM.N	<a href="http://www.exxonmobil.com">www.exxonmobil.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1138440529	113844052	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1138440537	113844053	Ordinary	First Solar Inc	USD	US3364331070	FSLR.OQ	<a href="http://www.firstsolar.com">www.firstsolar.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1138440545	113844054	Ordinary	FuelCell Energy Inc	USD	US35952H6018	FCEL.OQ	<a href="http://www.fuelcellenergy.com">www.fuelcellenergy.com</a>	NASDAQ GM	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1138440552	113844055	Ordinary	Glencore plc	GBp	JE00B4T3BW64	GLEN.L	<a href="http://www.glencore.com">www.glencore.com</a>	London Stock Exchange	<a href="http://www.londonstockexchange.com">www.londonstockexchange.com</a>	Zurich	CHF
CH1138440560	113844056	Ordinary	HOCHTIEF AG	EUR	DE0006070006	HOTG.DE	<a href="http://www.hochtief.de">www.hochtief.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1138440578	113844057	Ordinary	HeidelbergCement AG	EUR	DE0006047004	HEIG.DE	<a href="http://www.heidelbergcement.de">www.heidelbergcement.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1138440586	113844058	Ordinary	HelloFresh SE	EUR	DE000A161408	HFGG.DE	<a href="http://www.hellofresh.de">www.hellofresh.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1138440594	113844059	Ordinary	ING Groep NV	EUR	NL0011821202	INGA.AS	<a href="http://www.ing.com">www.ing.com</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1138440602	113844060	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	<a href="http://www.infineon.de">www.infineon.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1138440610	113844061	Registered	K+S AG	EUR	DE000KSAG888	SDFGn.DE	<a href="http://www.k-plus-s.com">www.k-plus-s.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1138440628	113844062	Ordinary	L'Oreal SA	EUR	FR0000120321	OREP.PA	<a href="http://www.loreal.com">www.loreal.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1138440636	113844063	Ordinary	NEL ASA	NOK	NO0010081235	NEL.OL	<a href="http://www.nelhydrogen.com">www.nelhydrogen.com</a>	Oslo Stock Exchange (OSE)	<a href="http://www.oslobors.no">www.oslobors.no</a>	Zurich	CHF
CH1138440644	113844064	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	<a href="http://www.netflix.com">www.netflix.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1138440651	113844065	Ordinary	Norwegian Cruise Line Holdings Ltd	USD	BMG667211046	NCLH.N	<a href="http://www.nclhld.com">www.nclhld.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1138440669	113844066	Ordinary	Plug Power Inc	USD	US72919P2020	PLUG.OQ	<a href="http://www.plugpower.com">www.plugpower.com</a>	NASDAQ CM	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF

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CH1138440677	113844067	Preferred	Porsche Automobil Holding SE	EUR	DE000PAH0038	PSHG_p.DE	<a href="http://www.porsche.com">www.porsche.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1138440685	113844068	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	<a href="http://www.renault.com">www.renault.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1138440693	113844069	Ordinary	Royal Dutch Shell plc A	EUR	GB00B03MLX29	RDSa.AS	<a href="http://www.shell.com">www.shell.com</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1138440701	113844070	Ordinary	Safran SA	EUR	FR0000073272	SAF.PA	<a href="http://www.safran-group.com">www.safran-group.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1138440719	113844071	Ordinary	Salesforce.com Inc	USD	US79466L3024	CRM.N	<a href="http://www.salesforce.com">www.salesforce.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1138440727	113844072	Ordinary	ServiceNow Inc	USD	US81762P1021	NOW.N	<a href="http://www.servicenow.com">www.servicenow.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1138440735	113844073	Ordinary	Snap Inc	USD	US83304A1060	SNAP.N	<a href="http://www.snap.com">www.snap.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1138440743	113844074	Ordinary	Snap Inc	USD	US83304A1060	SNAP.N	<a href="http://www.snap.com">www.snap.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1138440750	113844075	Ordinary	Societe Generale SA	EUR	FR0000130809	SOGN.PA	<a href="http://www.societegenerale.com">www.societegenerale.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1138440768	113844076	Ordinary	TeamViewer AG	EUR	DE000A2YN900	TMV.DE	<a href="http://www.teamviewer.com">www.teamviewer.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1138440776	113844077	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	<a href="http://www.teslamotors.com">www.teslamotors.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1138440784	113844078	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	<a href="http://www.teslamotors.com">www.teslamotors.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1138440792	113844079	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	<a href="http://www.teslamotors.com">www.teslamotors.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1138440800	113844080	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	<a href="http://www.teslamotors.com">www.teslamotors.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1138440818	113844081	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	<a href="http://www.teslamotors.com">www.teslamotors.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1138440826	113844082	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	<a href="http://www.teslamotors.com">www.teslamotors.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1138440834	113844083	Ordinary	United Airlines Holdings Inc	USD	US9100471096	UAL.OQ	<a href="http://www.unitedcontinentalholdings.com">www.unitedcontinentalholdings.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1138440842	11384408	Registered	Uber	USD	US90353T100	UBER.N	<a href="http://www.uber.com">www.uber.com</a>	New York Stock	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF



Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	4		Technologies Inc		7			Exchange (NYSE)			
CH1138440859	113844085	Class A	Visa Inc	USD	US92826C8394	V.N	<a href="http://www.visa.com">www.visa.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1138440867	113844086	Ordinary	Vonovia SE	EUR	DE000A1ML7J1	VNAn.DE	<a href="http://www.vonovia.de">www.vonovia.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1138440875	113844087	Ordinary	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	<a href="http://www.corporate.zalando.de">www.corporate.zalando.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	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 September 2021.
4. **Issue Date:** 28 September 2021.
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.

<b>Securities:</b>	Share Securities: Applicable.
(a) <b>Share(s)/Share Company/Basket Company/GDR/ADR/ETI Interest/Basket of ETI Interests:</b>	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 " <b>Share</b> ").
(b) <b>Relative Performance Basket:</b>	Not applicable.
(c) <b>Share/ETI Interest Currency:</b>	See the "Specific Provisions for each Series" above.
(d) <b>Exchange(s):</b>	See the "Specific Provisions for each Series" above.
(e) <b>Related Exchange(s):</b>	All Exchanges.
(f) <b>Exchange Business Day:</b>	Single Share Basis.
(g) <b>Scheduled Trading Day:</b>	Single Share Basis.
(h) <b>Weighting:</b>	Not applicable.
(i) <b>Settlement Price:</b>	Official closing price.
(j) <b>Disrupted Day:</b>	As per Conditions.
(k) <b>Specified Maximum Days of Disruption:</b>	Twenty (20) Scheduled Trading Days.
(l) <b>Valuation Time:</b>	The Scheduled Closing Time as defined in Condition 1.
(m) <b>Delayed Redemption of Occurrence of an Extraordinary Event:</b>	Not applicable.
(n) <b>Share/ETI Interest Correction Period:</b>	As per Conditions.
(o) <b>Dividend Payment:</b>	Not applicable.
(p) <b>Listing Change:</b>	Applicable.
(q) <b>Listing Suspension:</b>	Applicable.
(r) <b>Illiquidity:</b>	Applicable.
(s) <b>Tender Offer:</b>	Applicable.
(t) <b>Hedging Liquidity Event:</b>	Not applicable.
(u) <b>Other terms or special conditions:</b>	Not applicable.
24. <b>ETI Securities:</b>	Not applicable.
25. <b>Debt Securities:</b>	Not applicable.
26. <b>Commodity Securities:</b>	Not applicable.
27. <b>Inflation Index Securities:</b>	Not applicable.
28. <b>Currency Securities:</b>	Not applicable.
29. <b>Fund Securities:</b>	Not applicable.
30. <b>Futures Securities:</b>	Not applicable.
31. <b>OET Certificates:</b>	Applicable.
(a) <b>Final Price:</b>	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](http://www.bnpparibasmarkets.ch)
- Local Business Day Centre(s): Zurich.
- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**
- (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
  - (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
  - (iii) **Interbank Rate 2 Screen Page:** Not applicable.
  - (iv) **Interbank Rate 2 Specified Time:** Not applicable.
  - (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
  - (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
- (h) **Automatic Early Redemption:** Applicable.
- (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to 0 (zero).
  - (ii) **Automatic Early Redemption Date:** Not applicable.
  - (iii) **Observation Price:** Traded price.
  - (iv) **Observation Price Source:** Exchange.
  - (v) **Observation Time(s):** At any time during the opening hours of the Exchange.
  - (vi) **Security Threshold:** As per OET Certificate Conditions.
- The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on the OET Website(s), as set out in § 31(d)
- (vii) **Security Threshold Rounding Rule:** See the "Specific Provisions for each Series" above.
  - (viii) **Security Percentage:** See the "Specific Provisions for each Series" above.
  - (ix) **Minimum Security Percentage:** See the "Specific Provisions for each Series" above.
  - (x) **Maximum Security Percentage:** See the "Specific Provisions for each Series" above.

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

#### PROVISIONS RELATING TO WARRANTS

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

#### PROVISIONS RELATING TO CERTIFICATES

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

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

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

Where:

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

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

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

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

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

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

## DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

### 40. **Selling Restrictions:**

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

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

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

Additional information regarding the application of Section 871(m) to the Securities will be available at [markets.ch@bnpparibas.com](mailto: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 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](mailto: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	<p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 24 September 2021 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>			
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.			
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.			
Part B – Securities					
B.1	Issuer/Guarantor	<p><b>Issuer</b></p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "<b>Issuer</b>"). The domicile of the Issuer is Amsterdam, Netherlands. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p><b>Guarantor</b></p> <p>The legal company name of the Guarantor is BNP Paribas (the "<b>Guarantor</b>"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>			
B.2	ISIN	As set out in table below.			
B.3	Nature of Securities	Certificates.			
B.4	Product Name	"Knock-Out Warrant" Certificates relating to a Share			
B.5	Issue Date	28 September 2021			
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 (" <b>Retail Clients</b> ") 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
CH1138440156		Bachem Holding AG	CHF 0.41	CHF	Open End
CH1138440164		Barry Callebaut AG	CHF 1.19	CHF	Open End
CH1138440172		CIE Financiere Richemont SA	CHF 0.63	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1138440180	Geberit AG	CHF 0.82	CHF	Open End
CH1138440198	Geberit AG	CHF 1.22	CHF	Open End
CH1138440206	Givaudan SA	CHF 0.29	CHF	Open End
CH1138440214	Holcim Ltd	CHF 0.68	CHF	Open End
CH1138440222	Lonza Group AG	CHF 0.52	CHF	Open End
CH1138440230	Novartis AG	CHF 0.46	CHF	Open End
CH1138440248	Sika AG	CHF 1.60	CHF	Open End
CH1138440255	Zur Rose Group AG	CHF 0.21	CHF	Open End
CH1138440263	ams AG	CHF 1.29	CHF	Open End
CH1138440271	ams AG	CHF 1.09	CHF	Open End
CH1138440289	Airbnb Inc	CHF 1.08	CHF	Open End
CH1138440297	Alibaba Group Holding Ltd	CHF 1.85	CHF	Open End
CH1138440305	Alibaba Group Holding Ltd	CHF 1.66	CHF	Open End
CH1138440313	American Airlines Group Inc	CHF 0.13	CHF	Open End
CH1138440321	American Express Co	CHF 1.54	CHF	Open End
CH1138440339	Bank of America Corp	CHF 0.24	CHF	Open End
CH1138440347	Barrick Gold Corp	CHF 2.15	CHF	Open End
CH1138440354	Barrick Gold Corp	CHF 0.86	CHF	Open End
CH1138440362	BioNTech SE	CHF 1.92	CHF	Open End
CH1138440370	Booking Holdings Inc	CHF 1.19	CHF	Open End
CH1138440388	Canadian Solar Inc	CHF 0.27	CHF	Open End
CH1138440396	Carnival Corp	CHF 0.23	CHF	Open End
CH1138440404	Carnival Corp	CHF 0.14	CHF	Open End
CH1138440412	CECONOMY AG	CHF 0.35	CHF	Open End
CH1138440420	Citigroup Inc	CHF 0.46	CHF	Open End
CH1138440438	Commerzbank AG	CHF 0.36	CHF	Open End
CH1138440446	Compugroup Medical SE & Co. KGaA	CHF 0.85	CHF	Open End
CH1138440453	Daimler AG	CHF 0.86	CHF	Open End
CH1138440461	Daimler AG	CHF 0.64	CHF	Open End
CH1138440479	Daimler AG	CHF 0.42	CHF	Open End
CH1138440487	Delta Air Lines Inc	CHF 0.29	CHF	Open End
CH1138440495	Deutsche Post AG-REG	CHF 0.39	CHF	Open End
CH1138440503	Encavis AG	CHF 0.20	CHF	Open End
CH1138440511	Exxon Mobil Corp	CHF 0.47	CHF	Open End
CH1138440529	Facebook Inc A	CHF 1.99	CHF	Open End
CH1138440537	First Solar Inc	CHF 0.84	CHF	Open End
CH1138440545	FuelCell Energy Inc	CHF 0.91	CHF	Open End
CH1138440552	Glencore plc	CHF 0.32	CHF	Open End
CH1138440560	HOCHTIEF AG	CHF 0.53	CHF	Open End
CH1138440578	HeidelbergCement AG	CHF 0.38	CHF	Open End
CH1138440586	HelloFresh SE	CHF 0.57	CHF	Open End
CH1138440594	ING Groep NV	CHF 0.67	CHF	Open End
CH1138440602	Infineon Technologies AG	CHF 2.45	CHF	Open End
CH1138440610	K+S AG	CHF 0.14	CHF	Open End
CH1138440628	L'Oreal SA	CHF 2.05	CHF	Open End
CH1138440636	NEL ASA	CHF 0.10	CHF	Open End
CH1138440644	Netflix Inc	CHF 0.75	CHF	Open End
CH1138440651	Norwegian Cruise Line Holdings Ltd	CHF 0.34	CHF	Open End
CH1138440669	Plug Power Inc	CHF 0.17	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1138440677	Porsche Automobil Holding SE	CHF 0.56	CHF	Open End
CH1138440685	Renault SA	CHF 0.30	CHF	Open End
CH1138440693	Royal Dutch Shell plc A	CHF 0.15	CHF	Open End
CH1138440701	Safran SA	CHF 1.09	CHF	Open End
CH1138440719	Salesforce.com Inc	CHF 2.08	CHF	Open End
CH1138440727	ServiceNow Inc	CHF 0.32	CHF	Open End
CH1138440735	Snap Inc	CHF 8.82	CHF	Open End
CH1138440743	Snap Inc	CHF 6.97	CHF	Open End
CH1138440750	Societe Generale SA	CHF 0.31	CHF	Open End
CH1138440768	TeamViewer AG	CHF 0.17	CHF	Open End
CH1138440776	Tesla Inc	CHF 3.93	CHF	Open End
CH1138440784	Tesla Inc	CHF 3.47	CHF	Open End
CH1138440792	Tesla Inc	CHF 3	CHF	Open End
CH1138440800	Tesla Inc	CHF 2.54	CHF	Open End
CH1138440818	Tesla Inc	CHF 2.08	CHF	Open End
CH1138440826	Tesla Inc	CHF 1.61	CHF	Open End
CH1138440834	United Airlines Holdings Inc	CHF 0.34	CHF	Open End
CH1138440842	Uber Technologies Inc	CHF 0.34	CHF	Open End
CH1138440859	Visa Inc	CHF 1.26	CHF	Open End
CH1138440867	Vonovia SE	CHF 0.39	CHF	Open End
CH1138440875	Zalando SE	CHF 0.57	CHF	Open End