

## FINAL TERMS DATED AS OF 6 JANUARY 2021

**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)

### "Mini Future" Certificates relating to a Share

SSPA product type: Mini-Future (2210)

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

## PART A - CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 25 September 2020, 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 25 September 2020 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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH0582878101	10,000,000	10,000,000	CHF 0.99	Call	CHF 71.3495	Upwards to the next 4 digits (0.0001 points)	CHF 74.91	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	8%	+4.50%	Open End	10	No
CH0582878119	10,000,000	10,000,000	CHF 1.54	Put	CHF 96.7097	Downwards to the next 4 digits (0.0001 points)	CHF 91.88	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	8%	-4.50%	Open End	10	No
CH0582878127	10,000,000	10,000,000	CHF 0.20	Call	CHF 10.5525	Upwards to the next 4 digits (0.0001 points)	CHF 10.86	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	CHF1MFSR=	0%	8%	+4.50%	Open End	5	No
CH0582878135	10,000,000	10,000,000	CHF 0.16	Call	CHF 45.5133	Upwards to the next 4 digits (0.0001 points)	CHF 47.78	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	8%	+4.50%	Open End	50	No
CH0582878143	10,000,000	10,000,000	CHF 1.50	Call	CHF 71.9742	Upwards to the next 4 digits (0.0001 points)	CHF 79.17	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	8%	+4.50%	Open End	10	No
CH0582878150	10,000,000	10,000,000	CHF 1.76	Put	CHF 104.6254	Downwards to the next 4 digits (0.0001 points)	CHF 94.17	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	8%	-4.50%	Open End	10	No
CH0582878168	10,000,000	10,000,000	CHF 0.78	Call	CHF 96.1520	Upwards to the next	CHF 99.03	Upwards to the next	0%	20%	3%	100%	CHF1MFSR=	0%	8%	+4.50%	Open End	10	No

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						4 digits (0.0001 points)		2 digits (0.01 points)											
CH0582878176	10,000,000	10,000,000	CHF 0.38	Call	CHF 75.8736	Upwards to the next 4 digits (0.0001 points)	CHF 78.14	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	CHF1MF SR=	0%	8%	+4.50%	Open End	20	No
CH0582878184	10,000,000	10,000,000	CHF 0.86	Call	CHF 878.8894	Upwards to the next 4 digits (0.0001 points)	CHF 966.77	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MF SR=	0%	8%	+4.50%	Open End	200	No
CH0582878192	10,000,000	10,000,000	CHF 0.71	Call	CHF 888.2086	Upwards to the next 4 digits (0.0001 points)	CHF 932.61	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MF SR=	0%	8%	+4.50%	Open End	200	No
CH0582878200	10,000,000	10,000,000	CHF 0.79	Call	CHF 211.2037	Upwards to the next 4 digits (0.0001 points)	CHF 227.04	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	CHF1MF SR=	0%	8%	+4.50%	Open End	50	No
CH0582878218	10,000,000	10,000,000	CHF 0.29	Call	CHF 212.9008	Upwards to the next 4 digits (0.0001 points)	CHF 223.54	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MF SR=	0%	8%	+4.50%	Open End	100	No
CH0582878226	10,000,000	10,000,000	CHF 0.43	Call	CHF 104.7104	Upwards to the next 4 digits (0.0001 points)	CHF 115.18	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MF SR=	0%	8%	+4.50%	Open End	50	No
CH0582878234	10,000,000	10,000,000	CHF 0.21	Call	CHF 11.7402	Upwards to the next 4 digits (0.0001 points)	CHF 12.09	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	CHF1MF SR=	0%	8%	+4.50%	Open End	5	No

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						points)		points)											
CH0582878242	10,000,000	10,000,000	CHF 0.46	Call	CHF 329.4243	Upwards to the next 4 digits (0.0001 points)	CHF 345.89	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	8%	+4.50%	Open End	100	No
CH0582878259	10,000,000	10,000,000	CHF 0.42	Call	CHF 16.4496	Upwards to the next 4 digits (0.0001 points)	CHF 18.09	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	8%	+4.50%	Open End	10	No
CH0582878267	10,000,000	10,000,000	CHF 0.37	Call	CHF 16.9496	Upwards to the next 4 digits (0.0001 points)	CHF 18.64	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	8%	+4.50%	Open End	10	No
CH0582878275	10,000,000	10,000,000	CHF 0.32	Call	CHF 17.4496	Upwards to the next 4 digits (0.0001 points)	CHF 19.19	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	8%	+4.50%	Open End	10	No
CH0582878283	10,000,000	10,000,000	CHF 0.27	Call	CHF 17.9496	Upwards to the next 4 digits (0.0001 points)	CHF 19.74	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	8%	+4.50%	Open End	10	No
CH0582878291	10,000,000	10,000,000	CHF 0.44	Put	CHF 25.0939	Downwards to the next 4 digits (0.0001 points)	CHF 22.59	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	8%	-4.50%	Open End	10	No
CH0582878309	10,000,000	10,000,000	CHF 2.32	Call	USD 112.7916	Upwards to the next 4 digits (0.0001 points)	USD 124.07	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	8%	+4.50%	Open End	10	Yes

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CH0582878317	10,000,000	10,000,000	CHF 1.88	Call	USD 117.7916	Upwards to the next 4 digits (0.0001 points)	USD 129.57	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MF SR=	0%	8%	+4.50%	Open End	10	Yes
CH0582878325	10,000,000	10,000,000	CHF 2.49	Put	USD 256.1286	Downwards to the next 4 digits (0.0001 points)	USD 243.33	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MF SR=	0%	8%	-4.50%	Open End	10	No
CH0582878333	10,000,000	10,000,000	CHF 2.93	Put	USD 261.1286	Downwards to the next 4 digits (0.0001 points)	USD 248.08	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MF SR=	0%	8%	-4.50%	Open End	10	No
CH0582878341	10,000,000	10,000,000	CHF 3.81	Put	USD 271.1286	Downwards to the next 4 digits (0.0001 points)	USD 257.58	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MF SR=	0%	8%	-4.50%	Open End	10	No
CH0582878358	10,000,000	10,000,000	CHF 4.69	Put	USD 281.1286	Downwards to the next 4 digits (0.0001 points)	USD 267.08	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MF SR=	0%	8%	-4.50%	Open End	10	No
CH0582878366	10,000,000	10,000,000	CHF 1.68	Put	USD 1,919.7194	Downwards to the next 4 digits (0.0001 points)	USD 1,823.74	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MF SR=	0%	8%	-4.50%	Open End	100	No
CH0582878374	10,000,000	10,000,000	CHF 1.38	Put	USD 145.0747	Downwards to the	USD 137.83	Downwards to the	0%	20%	5%	100%	USD1MF SR=	0%	8%	-4.50%	Open End	10	No

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						next 4 digits (0.0001 points)		next 2 digits (0.01 points)											
CH0582878382	10,000,000	10,000,000	CHF 2.69	Put	USD 159.9984	Downwards to the next 4 digits (0.0001 points)	USD 152.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	8%	-4.50%	Open End	10	No
CH0582878390	10,000,000	10,000,000	CHF 2.57	Call	USD 96.2920	Upwards to the next 4 digits (0.0001 points)	USD 110.73	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MFSR=	0%	8%	+4.50%	Open End	10	Yes
CH0582878408	10,000,000	10,000,000	CHF 2.64	Put	USD 155.5804	Downwards to the next 4 digits (0.0001 points)	USD 132.25	Downwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MFSR=	0%	8%	-4.50%	Open End	10	No
CH0582878416	10,000,000	10,000,000	CHF 1.31	Call	EUR 52.4579	Upwards to the next 4 digits (0.0001 points)	EUR 54.55	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	10	No
CH0582878424	10,000,000	10,000,000	CHF 0.88	Call	EUR 41.5586	Upwards to the next 4 digits (0.0001 points)	EUR 43.22	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	10	No
CH0582878432	10,000,000	10,000,000	CHF 0.67	Call	EUR 43.5586	Upwards to the next 4 digits (0.0001 points)	EUR 45.30	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	10	No
CH05828	10,000,000	10,000,000	CHF	Put	EUR	Downward	EUR	Downward	0%	20%	4%	100%	EURIBOR	0%	8%	-4.50%	Open End	10	No

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78440	000	000	0.65		63.2724	ds to the next 4 digits (0.0001 points)	60.75	ds to the next 2 digits (0.01 points)					1MD=						
CH0582878457	10,000,000	10,000,000	CHF 1.31	Put	EUR 10.1055	Downwards to the next 4 digits (0.0001 points)	EUR 9.71	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	1	No
CH0582878465	10,000,000	10,000,000	CHF 1.69	Call	USD 607.3093	Upwards to the next 4 digits (0.0001 points)	USD 668.04	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	8%	+4.50%	Open End	100	Yes
CH0582878473	10,000,000	10,000,000	CHF 1.25	Call	USD 657.3093	Upwards to the next 4 digits (0.0001 points)	USD 723.04	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	8%	+4.50%	Open End	100	Yes
CH0582878481	10,000,000	10,000,000	CHF 1.17	Put	USD 933.3334	Downwards to the next 4 digits (0.0001 points)	USD 840.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	8%	-4.50%	Open End	100	No
CH0582878499	10,000,000	10,000,000	CHF 6.15	Put	EUR 37.8055	Downwards to the next 4 digits (0.0001 points)	EUR 36.30	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	1	No
CH0582878507	10,000,000	10,000,000	CHF 8.31	Put	EUR 39.8055	Downwards to the next 4 digits	EUR 38.22	Downwards to the next 2 digits	0%	20%	4%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	1	No



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						(0.0001 points)		(0.01 points)											
CH0582878515	10,000,000	10,000,000	CHF 8.58	Call	EUR 433.4791	Upwards to the next 4 digits (0.0001 points)	EUR 455.15	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	10	No
CH0582878523	10,000,000	10,000,000	CHF 5.34	Call	EUR 463.4791	Upwards to the next 4 digits (0.0001 points)	EUR 486.65	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	10	No
CH0582878531	10,000,000	10,000,000	CHF 1.73	Call	EUR 8.6083	Upwards to the next 4 digits (0.0001 points)	EUR 8.95	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	1	No
CH0582878549	10,000,000	10,000,000	CHF 1.19	Call	EUR 9.1083	Upwards to the next 4 digits (0.0001 points)	EUR 9.47	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	1	No
CH0582878556	10,000,000	10,000,000	CHF 1.86	Call	USD 196.5255	Upwards to the next 4 digits (0.0001 points)	USD 206.35	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	8%	+4.50%	Open End	10	Yes
CH0582878564	10,000,000	10,000,000	CHF 0.51	Call	EUR 2.7557	Upwards to the next 4 digits (0.0001 points)	EUR 2.89	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	1	No
CH0582878572	10,000,000	10,000,000	CHF 0.66	Call	USD 29.8331	Upwards to the next 4 digits (0.0001 points)	USD 32.81	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	8%	+4.50%	Open End	10	No

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CH0582878580	10,000,000	10,000,000	CHF 0.57	Call	USD 30.8331	Upwards to the next 4 digits (0.0001 points)	USD 33.91	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	8%	+4.50%	Open End	10	No
CH0582878598	10,000,000	10,000,000	CHF 0.55	Put	USD 43.5517	Downwards to the next 4 digits (0.0001 points)	USD 39.20	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	8%	-4.50%	Open End	10	No
CH0582878606	10,000,000	10,000,000	CHF 0.76	Call	SEK 271.3044	Upwards to the next 4 digits (0.0001 points)	SEK 298.43	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	STIBOR1M=	0%	8%	+4.50%	Open End	10	No
CH0582878614	10,000,000	10,000,000	CHF 0.55	Call	SEK 291.3044	Upwards to the next 4 digits (0.0001 points)	SEK 320.43	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	STIBOR1M=	0%	8%	+4.50%	Open End	10	No
CH0582878622	10,000,000	10,000,000	CHF 4.57	Call	USD 18.1758	Upwards to the next 4 digits (0.0001 points)	USD 19.99	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	8%	+5%	Open End	1	Yes
CH0582878630	10,000,000	10,000,000	CHF 3.69	Call	USD 19.1758	Upwards to the next 4 digits (0.0001 points)	USD 21.09	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	8%	+5%	Open End	1	Yes
CH0582878648	10,000,000	10,000,000	CHF 3.46	Call	USD 192.5841	Upwards to the next 4 digits (0.0001 points)	USD 202.21	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	8%	+4.50%	Open End	10	Yes
CH05828	10,000,000	10,000,000	CHF	Put	USD	Downward	USD	Downward	0%	20%	5%	100%	USD1MF	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
78655	000	000	4.13		278.8263	ds to the next 4 digits (0.0001 points)	264.89	ds to the next 2 digits (0.01 points)					SR=						
CH0582878663	10,000,000	10,000,000	CHF 0.93	Call	EUR 97.1382	Upwards to the next 4 digits (0.0001 points)	EUR 101.02	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	10	No
CH0582878671	10,000,000	10,000,000	CHF 2.27	Call	EUR 96.6208	Upwards to the next 4 digits (0.0001 points)	EUR 100.48	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	10	No
CH0582878689	10,000,000	10,000,000	CHF 1.73	Call	EUR 101.6208	Upwards to the next 4 digits (0.0001 points)	EUR 105.68	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	10	No
CH0582878697	10,000,000	10,000,000	CHF 2.85	Put	EUR 143.9727	Downwards to the next 4 digits (0.0001 points)	EUR 138.22	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	10	No
CH0582878705	10,000,000	10,000,000	CHF 0.79	Call	EUR 35.5465	Upwards to the next 4 digits (0.0001 points)	EUR 37.32	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	10	No
CH0582878713	10,000,000	10,000,000	CHF 0.93	Call	USD 39.0700	Upwards to the next 4 digits (0.0001 points)	USD 42.97	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MF SR=	0%	8%	+4.50%	Open End	10	Yes
CH05828	10,000,	10,000,	CHF	Call	USD	Upwards	USD	Upwards	0%	20%	10%	100%	USD1MF	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
78721	000	000	0.75		41.0700	to the next 4 digits (0.0001 points)	45.17	to the next 2 digits (0.01 points)					SR=						
CH0582878739	10,000,000	10,000,000	CHF 0.75	Put	USD 58.1360	Downwards to the next 4 digits (0.0001 points)	USD 52.33	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MF SR=	0%	8%	-4.50%	Open End	10	No
CH0582878747	10,000,000	10,000,000	CHF 1.06	Call	EUR 36.0086	Upwards to the next 4 digits (0.0001 points)	EUR 37.80	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	10	No
CH0582878754	10,000,000	10,000,000	CHF 0.84	Call	EUR 38.0086	Upwards to the next 4 digits (0.0001 points)	EUR 39.90	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	10	No
CH0582878762	10,000,000	10,000,000	CHF 14.47	Call	USD 565.2527	Upwards to the next 4 digits (0.0001 points)	USD 621.77	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MF SR=	0%	8%	+5%	Open End	10	Yes
CH0582878770	10,000,000	10,000,000	CHF 12.71	Call	USD 585.2527	Upwards to the next 4 digits (0.0001 points)	USD 643.77	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MF SR=	0%	8%	+5%	Open End	10	Yes
CH0582878788	10,000,000	10,000,000	CHF 10.95	Call	USD 605.2527	Upwards to the next 4 digits (0.0001 points)	USD 665.77	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MF SR=	0%	8%	+5%	Open End	10	Yes
CH0582878796	10,000,000	10,000,000	CHF 9.19	Call	USD 625.2527	Upwards to the next	USD 687.77	Upwards to the next	0%	20%	10%	100%	USD1MF SR=	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						4 digits (0.0001 points)		2 digits (0.01 points)											
CH0582878804	10,000,000	10,000,000	CHF 10.70	Put	USD 851.3984	Downwards to the next 4 digits (0.0001 points)	USD 766.26	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	8%	-5%	Open End	10	No
CH0582878812	10,000,000	10,000,000	CHF 12.46	Put	USD 871.3984	Downwards to the next 4 digits (0.0001 points)	USD 784.26	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	8%	-5%	Open End	10	No
CH0582878820	10,000,000	10,000,000	CHF 14.21	Put	USD 891.3984	Downwards to the next 4 digits (0.0001 points)	USD 802.26	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	8%	-5%	Open End	10	No
CH0582878838	10,000,000	10,000,000	CHF 15.97	Put	USD 911.3984	Downwards to the next 4 digits (0.0001 points)	USD 820.26	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	8%	-5%	Open End	10	No
CH0582878846	10,000,000	10,000,000	CHF 1.02	Put	USD 66.0775	Downwards to the next 4 digits (0.0001 points)	USD 56.17	Downwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MFSR=	0%	8%	-4.50%	Open End	10	No
CH0582878853	10,000,000	10,000,000	CHF 1.06	Put	USD 66.5775	Downwards to the next 4 digits	USD 56.60	Downwards to the next 2 digits	0%	20%	15%	100%	USD1MFSR=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		(0.01 points)											
CH0582878861	10,000,000	10,000,000	CHF 1.10	Put	USD 67.0775	Downwards to the next 4 digits (0.0001 points)	USD 57.02	Downwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MFSR=	0%	8%	-4.50%	Open End	10	No
CH0582878879	10,000,000	10,000,000	CHF 0.82	Put	USD 60.4881	Downwards to the next 4 digits (0.0001 points)	USD 54.44	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	8%	-4.50%	Open End	10	No
CH0582878887	10,000,000	10,000,000	CHF 1.19	Put	EUR 105.8916	Downwards to the next 4 digits (0.0001 points)	EUR 100.60	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH0582878895	10,000,000	10,000,000	CHF 1.51	Put	EUR 108.8916	Downwards to the next 4 digits (0.0001 points)	EUR 103.45	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH0582878903	10,000,000	10,000,000	CHF 2.16	Put	EUR 114.8916	Downwards to the next 4 digits (0.0001 points)	EUR 109.15	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	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	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0582878101	58287810	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
CH0582878119	58287811	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
CH0582878127	58287812	Registered	Credit Suisse Group AG	CHF	CH0012138530	CSGN.S	<a href="http://www.credit-suisse.com">www.credit-suisse.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0582878135	58287813	Registered	Dufry AG	CHF	CH0023405456	DUFN.S	<a href="http://www.dufry.com">www.dufry.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0582878143	58287814	Registered	Logitech International SA	CHF	CH0025751329	LOGN.S	<a href="http://www.logitech.com">www.logitech.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0582878150	58287815	Registered	Logitech International SA	CHF	CH0025751329	LOGN.S	<a href="http://www.logitech.com">www.logitech.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0582878168	58287816	Registered	Nestle SA	CHF	CH0038863350	NESN.S	<a href="http://www.nestle.com">www.nestle.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0582878176	58287817	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
CH0582878184	58287818	Registered	Partners Group Holding AG	CHF	CH0024608827	PGHN.S	<a href="http://www.partnersgroup.com">www.partnersgroup.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0582878192	58287819	Registered	Straumann Holding AG	CHF	CH0012280076	STMN.S	<a href="http://www.straumann.com">www.straumann.com</a>	SIX Swiss Exchange	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0582878200	58287820	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
CH0582878218	58287821	Ordinary	The Swatch Group AG	CHF	CH0012255151	UHR.S	<a href="http://www.swatchgroup.com">www.swatchgroup.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0582878226	58287822	Registered	Temenos Group AG	CHF	CH0012453913	TEMN.S	<a href="http://www.temenos.com">www.temenos.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0582878234	58287823	Registered	UBS Group AG	CHF	CH0244767585	UBSG.S	<a href="http://www.ubs.com">www.ubs.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0582878242	58287824	Registered	Zurich Insurance Group Ltd	CHF	CH0011075394	ZURN.S	<a href="http://www.zurich.com">www.zurich.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0582878259	58287825	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
CH0582878267	58287826	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
CH0582878275	58287827	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

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0582878283	58287828	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
CH0582878291	58287829	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
CH0582878309	58287830	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
CH0582878317	58287831	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
CH0582878325	58287832	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
CH0582878333	58287833	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
CH0582878341	58287834	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
CH0582878358	58287835	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
CH0582878366	58287836	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	<a href="http://www.abc.xyz/investor">www.abc.xyz/investor</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0582878374	58287837	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	<a href="http://www.apple.com">www.apple.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0582878382	58287838	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	<a href="http://www.apple.com">www.apple.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0582878390	58287839	Registered	Beyond Meat Inc	USD	US08862E1091	BYND.OQ	<a href="http://www.beyondmeat.com">www.beyondmeat.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0582878408	58287840	Registered	Beyond Meat Inc	USD	US08862E1091	BYND.OQ	<a href="http://www.beyondmeat.com">www.beyondmeat.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0582878416	58287841	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	<a href="http://www.basf.com">www.basf.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0582878424	58287842	Registered	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	<a href="http://www.bayer.de">www.bayer.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0582878432	58287843	Registered	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	<a href="http://www.bayer.de">www.bayer.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0582878440	58287844	Registered	Daimler AG	EUR	DE0007100000	DAIGn.DE	<a href="http://www.daimler.com">www.daimler.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0582878457	58287845	Registered	Deutsche Bank AG	EUR	DE0005140008	DBKGn.DE	<a href="http://www.db.com">www.db.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.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	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0582878465	58287846	Ordinary	Intuitive Surgical Inc	USD	US46120E6023	ISRG.OQ	<a href="http://www.intuitive.com">www.intuitive.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0582878473	58287847	Ordinary	Intuitive Surgical Inc	USD	US46120E6023	ISRG.OQ	<a href="http://www.intuitive.com">www.intuitive.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0582878481	58287848	Ordinary	Intuitive Surgical Inc	USD	US46120E6023	ISRG.OQ	<a href="http://www.intuitive.com">www.intuitive.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0582878499	58287849	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
CH0582878507	58287850	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
CH0582878515	58287851	Ordinary	LVMH Moet Hennessy - Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	<a href="http://www.lvmh.fr">www.lvmh.fr</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH0582878523	58287852	Ordinary	LVMH Moet Hennessy - Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	<a href="http://www.lvmh.fr">www.lvmh.fr</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH0582878531	58287853	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	<a href="http://www.lufthansagroup.com">www.lufthansagroup.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0582878549	58287854	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	<a href="http://www.lufthansagroup.com">www.lufthansagroup.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0582878556	58287855	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	<a href="http://www.microsoft.com">www.microsoft.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0582878564	58287856	Ordinary	Nokia Oyj (FI)	EUR	FI0009000681	NOKIA.HE	<a href="http://www.nokia.com">www.nokia.com</a>	NASDAQ OMX Helsinki	<a href="http://www.nasdaqomxnordic.com">www.nasdaqomxnordic.com</a>	Zurich	CHF
CH0582878572	58287857	Ordinary	Pan American Silver Corp	USD	CA6979001089	PAAS.OQ	<a href="http://www.panamericansilver.com">www.panamericansilver.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0582878580	58287858	Ordinary	Pan American Silver Corp	USD	CA6979001089	PAAS.OQ	<a href="http://www.panamericansilver.com">www.panamericansilver.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0582878598	58287859	Ordinary	Pan American Silver Corp	USD	CA6979001089	PAAS.OQ	<a href="http://www.panamericansilver.com">www.panamericansilver.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0582878606	58287860	Ordinary	PowerCell Sweden AB	SEK	SE0006425815	PCELL.ST	<a href="http://www.powercell.se">www.powercell.se</a>	NASDAQ OMX Stockholm	<a href="http://www.nasdaqomxnordic.com">www.nasdaqomxnordic.com</a>	Zurich	CHF
CH0582878614	58287861	Ordinary	PowerCell Sweden AB	SEK	SE0006425815	PCELL.ST	<a href="http://www.powercell.se">www.powercell.se</a>	NASDAQ OMX Stockholm	<a href="http://www.nasdaqomxnordic.com">www.nasdaqomxnordic.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	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0582878622	58287862	Class A	Palantir Technologies Inc	USD	US69608A1088	PLTR.N	<a href="http://www.palantir.com">www.palantir.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0582878630	58287863	Class A	Palantir Technologies Inc	USD	US69608A1088	PLTR.N	<a href="http://www.palantir.com">www.palantir.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0582878648	58287864	Ordinary	PayPal Holdings Inc	USD	US70450Y1038	PYPL.OQ	<a href="http://www.paypal.com">www.paypal.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0582878655	58287865	Ordinary	PayPal Holdings Inc	USD	US70450Y1038	PYPL.OQ	<a href="http://www.paypal.com">www.paypal.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0582878663	58287866	Ordinary	SAP SE	EUR	DE0007164600	SAPG.DE	<a href="http://www.sap.de">www.sap.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0582878671	58287867	Registered	Siemens AG	EUR	DE0007236101	SIEGn.DE	<a href="http://www.siemens.de">www.siemens.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0582878689	58287868	Registered	Siemens AG	EUR	DE0007236101	SIEGn.DE	<a href="http://www.siemens.de">www.siemens.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0582878697	58287869	Registered	Siemens AG	EUR	DE0007236101	SIEGn.DE	<a href="http://www.siemens.de">www.siemens.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0582878705	58287870	Registered	Siemens Healthineers AG	EUR	DE000SHL1006	SHLG.DE	<a href="http://www.healthcare.siemens.com">www.healthcare.siemens.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0582878713	58287871	Ordinary	Snap Inc	USD	US83304A1060	SNAP.N	<a href="http://www.snap.com">www.snap.com</a>	New York Stock Exchange (NYSE)	-	Zurich	CHF
CH0582878721	58287872	Ordinary	Snap Inc	USD	US83304A1060	SNAP.N	<a href="http://www.snap.com">www.snap.com</a>	New York Stock Exchange (NYSE)	-	Zurich	CHF
CH0582878739	58287873	Ordinary	Snap Inc	USD	US83304A1060	SNAP.N	<a href="http://www.snap.com">www.snap.com</a>	New York Stock Exchange (NYSE)	-	Zurich	CHF
CH0582878747	58287874	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
CH0582878754	58287875	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
CH0582878762	58287876	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
CH0582878770	58287877	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
CH0582878788	58287878	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

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0582878796	58287879	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
CH0582878804	58287880	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
CH0582878812	58287881	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
CH0582878820	58287882	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
CH0582878838	58287883	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
CH0582878846	58287884	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	<a href="http://www.twitter.com">www.twitter.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0582878853	58287885	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	<a href="http://www.twitter.com">www.twitter.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0582878861	58287886	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	<a href="http://www.twitter.com">www.twitter.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0582878879	58287887	Registered	Uber Technologies Inc	USD	US90353T1007	UBER.N	<a href="http://www.uber.com">www.uber.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0582878887	58287888	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
CH0582878895	58287889	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
CH0582878903	58287890	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:** 5 January 2021.
4. **Issue Date:** 6 January 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:** 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 :
- in respect of *Call* Certificates:
- $$\text{Max} \left( 0; \left( \frac{\text{Final Price Early} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$
- in respect of *Put* Certificates:
- $$\text{Max} \left( 0; \left( \frac{\text{Capitalised Exercise Price} - \text{Final Price Early}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$$
- Where:
- Final Price Early** means as set out in OET Certificate Conditions.
- Capitalised Exercise Price** means as set out in OET Certificate Conditions.
- Parity** means as set out in "Specific Provisions for each Series" above;
- Conversion Rate Early** means the Conversion Rate on the relevant Automatic Early Redemption Valuation Date;
- (ii) **Automatic Early Redemption Date:** The fifth Business Days following the Valuation Date.
- (iii) **Observation Price:** Traded price.

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

#### PROVISIONS RELATING TO WARRANTS

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

#### PROVISIONS RELATING TO CERTIFICATES

38. **Provisions relating to Certificates:** Applicable.
- (a) **Notional Amount of each Certificate:** Not applicable.
  - (b) **Partly Paid Certificates:** The Certificates are not Partly Paid Certificates.

- (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 OET Certificate Conditions.



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

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

(iv) **Notice Period (if different from those set out in the Conditions):** Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.

(t) **Automatic Early Redemption:** Not applicable.

(u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:  
-in respect of *Call* Certificates:

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

-in respect of *Put* Certificates:

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

Where:

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

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

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

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

(v) **Strike Date:** Not applicable.

(w) **Redemption Valuation Date:** Not applicable.

(x) **Averaging:** Averaging does not apply to the Securities.

(y) **Observation Dates:** Not applicable.

(z) **Observation Period:** Not applicable.

(aa) **Settlement Business Day:** Not applicable.

(bb) **Cut-off Date:** Not applicable.

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

#### DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

(a) **Eligibility for sale of Securities in the United States:** The Securities are not eligible for sale in the United States.

Reg. S Compliance Category 2; TEFRA Not applicable

(b) **Other Selling Restrictions:** Not applicable.

41. **Additional U.S. Federal income tax considerations:** The Securities may be Specified Securities for the purpose of Section 871(m) of the U.S. Internal Revenue Code of 1986 as stated in "Specific Provisions for each Series" above. If the Securities are Specified

Securities, then the following provisions will apply.

Additional information regarding the application of Section 871(m) to the Securities will be available at [markets.ch@bnpparibas.com](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:** 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 Mini Future Call or Put Certificate is an Open End Turbo ("OET") Certificate being a leveraged security with no fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant Share as described in Part A "Specific Provisions for each Series" (the "Underlying Share") that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the Underlying Share will have a magnified effect on the value of the Certificates, both positively and negatively.

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

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

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

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

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

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

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

<b>Part A – Introduction</b>				
<b>A.1</b>	<b>Introduction and Warnings</b>	<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 25 September 2020 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>		
<b>A.2</b>	<b>Investment Decision</b>	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.		
<b>A.3</b>	<b>Liability</b>	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.		
<b>Part B – Securities</b>				
<b>B.1</b>	<b>Issuer/Guarantor</b>	<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, Netherland. 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>B.2</b>	<b>ISIN</b>	As set out in table below.		
<b>B.3</b>	<b>Nature of Securities</b>	Certificates.		
<b>B.4</b>	<b>Product Name</b>	"Mini Future" Certificates relating to a Share		
<b>B.5</b>	<b>Issue Date</b>	6 January 2021		
<b>B.6</b>	<b>Redemption Date</b>	As set out in table below.		
<b>B.7</b>	<b>Issue Price</b>	As set out in table below.		
<b>B.8</b>	<b>Underlyings</b>	As set out in table below.		
<b>B.9</b>	<b>Settlement</b>	Settlement type: cash settlement. Settlement currency: As set out in table below.		
<b>Part C – Offer and Admission to Trading</b>				
<b>C.1</b>	<b>Public Offer</b>	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.		
<b>C.2</b>	<b>Admission to Trading/listing</b>	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
<b>C.3</b>	<b>Clearing System</b>	SIX SIS Ltd., Olten, Switzerland		
<b>C.4</b>	<b>Selling restrictions</b>	As per the Base Prospectus.		
Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH0582878101	CIE Financiere Richemont SA	CHF 0.99	CHF	Open End
CH0582878119	CIE Financiere Richemont SA	CHF 1.54	CHF	Open End
CH0582878127	Credit Suisse Group AG	CHF 0.20	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH0582878135	Dufry AG	CHF 0.16	CHF	Open End
CH0582878143	Logitech International SA	CHF 1.50	CHF	Open End
CH0582878150	Logitech International SA	CHF 1.76	CHF	Open End
CH0582878168	Nestle SA	CHF 0.78	CHF	Open End
CH0582878176	Novartis AG	CHF 0.38	CHF	Open End
CH0582878184	Partners Group Holding AG	CHF 0.86	CHF	Open End
CH0582878192	Straumann Holding AG	CHF 0.71	CHF	Open End
CH0582878200	Sika AG	CHF 0.79	CHF	Open End
CH0582878218	The Swatch Group AG	CHF 0.29	CHF	Open End
CH0582878226	Temenos Group AG	CHF 0.43	CHF	Open End
CH0582878234	UBS Group AG	CHF 0.21	CHF	Open End
CH0582878242	Zurich Insurance Group Ltd	CHF 0.46	CHF	Open End
CH0582878259	ams AG	CHF 0.42	CHF	Open End
CH0582878267	ams AG	CHF 0.37	CHF	Open End
CH0582878275	ams AG	CHF 0.32	CHF	Open End
CH0582878283	ams AG	CHF 0.27	CHF	Open End
CH0582878291	ams AG	CHF 0.44	CHF	Open End
CH0582878309	Airbnb Inc	CHF 2.32	CHF	Open End
CH0582878317	Airbnb Inc	CHF 1.88	CHF	Open End
CH0582878325	Alibaba Group Holding Ltd	CHF 2.49	CHF	Open End
CH0582878333	Alibaba Group Holding Ltd	CHF 2.93	CHF	Open End
CH0582878341	Alibaba Group Holding Ltd	CHF 3.81	CHF	Open End
CH0582878358	Alibaba Group Holding Ltd	CHF 4.69	CHF	Open End
CH0582878366	Alphabet Inc	CHF 1.68	CHF	Open End
CH0582878374	Apple Inc	CHF 1.38	CHF	Open End
CH0582878382	Apple Inc	CHF 2.69	CHF	Open End
CH0582878390	Beyond Meat Inc	CHF 2.57	CHF	Open End
CH0582878408	Beyond Meat Inc	CHF 2.64	CHF	Open End
CH0582878416	BASF SE	CHF 1.31	CHF	Open End
CH0582878424	Bayer AG	CHF 0.88	CHF	Open End
CH0582878432	Bayer AG	CHF 0.67	CHF	Open End
CH0582878440	Daimler AG	CHF 0.65	CHF	Open End
CH0582878457	Deutsche Bank AG	CHF 1.31	CHF	Open End
CH0582878465	Intuitive Surgical Inc	CHF 1.69	CHF	Open End
CH0582878473	Intuitive Surgical Inc	CHF 1.25	CHF	Open End
CH0582878481	Intuitive Surgical Inc	CHF 1.17	CHF	Open End
CH0582878499	Infineon Technologies AG	CHF 6.15	CHF	Open End
CH0582878507	Infineon Technologies AG	CHF 8.31	CHF	Open End
CH0582878515	LVMH Moet Hennessy - Louis Vuitton SE	CHF 8.58	CHF	Open End
CH0582878523	LVMH Moet Hennessy - Louis Vuitton SE	CHF 5.34	CHF	Open End
CH0582878531	Deutsche Lufthansa AG	CHF 1.73	CHF	Open End
CH0582878549	Deutsche Lufthansa AG	CHF 1.19	CHF	Open End
CH0582878556	Microsoft Corp	CHF 1.86	CHF	Open End
CH0582878564	Nokia Oyj (FI)	CHF 0.51	CHF	Open End
CH0582878572	Pan American Silver Corp	CHF 0.66	CHF	Open End
CH0582878580	Pan American Silver Corp	CHF 0.57	CHF	Open End
CH0582878598	Pan American Silver Corp	CHF 0.55	CHF	Open End
CH0582878606	PowerCell Sweden AB	CHF 0.76	CHF	Open End
CH0582878614	PowerCell Sweden AB	CHF 0.55	CHF	Open End

<b>Series Number / ISIN Code</b>	<b>Share Company / Share</b>	<b>Issue Price per Security</b>	<b>Settlement Currency</b>	<b>Redemption Date</b>
CH0582878622	Palantir Technologies Inc	CHF 4.57	CHF	Open End
CH0582878630	Palantir Technologies Inc	CHF 3.69	CHF	Open End
CH0582878648	PayPal Holdings Inc	CHF 3.46	CHF	Open End
CH0582878655	PayPal Holdings Inc	CHF 4.13	CHF	Open End
CH0582878663	SAP SE	CHF 0.93	CHF	Open End
CH0582878671	Siemens AG	CHF 2.27	CHF	Open End
CH0582878689	Siemens AG	CHF 1.73	CHF	Open End
CH0582878697	Siemens AG	CHF 2.85	CHF	Open End
CH0582878705	Siemens Healthineers AG	CHF 0.79	CHF	Open End
CH0582878713	Snap Inc	CHF 0.93	CHF	Open End
CH0582878721	Snap Inc	CHF 0.75	CHF	Open End
CH0582878739	Snap Inc	CHF 0.75	CHF	Open End
CH0582878747	TeamViewer AG	CHF 1.06	CHF	Open End
CH0582878754	TeamViewer AG	CHF 0.84	CHF	Open End
CH0582878762	Tesla Inc	CHF 14.47	CHF	Open End
CH0582878770	Tesla Inc	CHF 12.71	CHF	Open End
CH0582878788	Tesla Inc	CHF 10.95	CHF	Open End
CH0582878796	Tesla Inc	CHF 9.19	CHF	Open End
CH0582878804	Tesla Inc	CHF 10.70	CHF	Open End
CH0582878812	Tesla Inc	CHF 12.46	CHF	Open End
CH0582878820	Tesla Inc	CHF 14.21	CHF	Open End
CH0582878838	Tesla Inc	CHF 15.97	CHF	Open End
CH0582878846	Twitter Inc	CHF 1.02	CHF	Open End
CH0582878853	Twitter Inc	CHF 1.06	CHF	Open End
CH0582878861	Twitter Inc	CHF 1.10	CHF	Open End
CH0582878879	Uber Technologies Inc	CHF 0.82	CHF	Open End
CH0582878887	Zalando SE	CHF 1.19	CHF	Open End
CH0582878895	Zalando SE	CHF 1.51	CHF	Open End
CH0582878903	Zalando SE	CHF 2.16	CHF	Open End