

## FINAL TERMS DATED AS OF 12 FEBRUARY 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)

### "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)
CH05944 96629	10,000,000	10,000,000	CHF 0.74	Call	CHF 71.9187	Upwards to the next 4 digits (0.0001 points)	CHF 75.51	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MF SR=	0%	8%	+4.50%	Open End	25	No
CH05944 96637	10,000,000	10,000,000	CHF 0.50	Call	CHF 77.9187	Upwards to the next 4 digits (0.0001 points)	CHF 81.81	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MF SR=	0%	8%	+4.50%	Open End	25	No
CH05944 96645	10,000,000	10,000,000	CHF 0.12	Put	CHF 55.9736	Downwards to the next 4 digits (0.0001 points)	CHF 53.18	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MF SR=	0%	8%	-4.50%	Open End	50	No
CH05944 96652	10,000,000	10,000,000	CHF 2.04	Put	CHF 124.4292	Downwards to the next 4 digits (0.0001 points)	CHF 111.99	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MF SR=	0%	8%	-4.50%	Open End	10	No
CH05944 96660	10,000,000	10,000,000	CHF 2.24	Put	CHF 126.4292	Downwards to the next 4 digits (0.0001 points)	CHF 113.79	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MF SR=	0%	8%	-4.50%	Open End	10	No
CH05944 96678	10,000,000	10,000,000	CHF 0.57	Call	CHF 540.8596	Upwards to the next 4 digits (0.0001 points)	CHF 567.90	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MF SR=	0%	8%	+4.50%	Open End	100	No
CH05944	10,000,	10,000,	CHF	Call	CHF	Upwards	CHF	Upwards	0%	20%	5%	100%	CHF1MF	0%	8%	+4.50%	Open End	100	No

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96686	000	000	0.47		550.8596	to the next 4 digits (0.0001 points)	578.40	to the next 2 digits (0.01 points)					SR=						
CH05944 96694	10,000,000	10,000,000	CHF 0.84	Call	CHF 951.5594	Upwards to the next 4 digits (0.0001 points)	CHF 1,046.71	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MF SR=	0%	8%	+4.50%	Open End	200	No
CH05944 96702	10,000,000	10,000,000	CHF 0.26	Call	CHF 286.4846	Upwards to the next 4 digits (0.0001 points)	CHF 300.80	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MF SR=	0%	8%	+4.50%	Open End	100	No
CH05944 96710	10,000,000	10,000,000	CHF 0.52	Call	CHF 222.6746	Upwards to the next 4 digits (0.0001 points)	CHF 233.80	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MF SR=	0%	8%	+4.50%	Open End	50	No
CH05944 96728	10,000,000	10,000,000	CHF 0.37	Call	CHF 215.3652	Upwards to the next 4 digits (0.0001 points)	CHF 226.13	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MF SR=	0%	8%	+4.50%	Open End	50	No
CH05944 96736	10,000,000	10,000,000	CHF 0.32	Call	CHF 233.5867	Upwards to the next 4 digits (0.0001 points)	CHF 245.26	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MF SR=	0%	8%	+4.50%	Open End	100	No
CH05944 96744	10,000,000	10,000,000	CHF 0.35	Call	CHF 398.4071	Upwards to the next 4 digits (0.0001 points)	CHF 418.32	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MF SR=	0%	8%	+4.50%	Open End	100	No
CH05944 96751	10,000,000	10,000,000	CHF 0.42	Put	CHF 509.5942	Downwards to the next 4	CHF 484.12	Downwards to the next 2	0%	20%	5%	100%	CHF1MF SR=	0%	8%	-4.50%	Open End	100	No

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						digits (0.0001 points)		digits (0.01 points)											
CH05944 96769	10,000,000	10,000,000	CHF 0.18	Call	CHF 12.7842	Upwards to the next 4 digits (0.0001 points)	CHF 13.16	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	CHF1MFSR=	0%	8%	+4.50%	Open End	5	No
CH05944 96777	10,000,000	10,000,000	CHF 11.39	Call	EUR 364.8781	Upwards to the next 4 digits (0.0001 points)	EUR 383.12	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	10	No
CH05944 96785	10,000,000	10,000,000	CHF 9.23	Call	EUR 384.8781	Upwards to the next 4 digits (0.0001 points)	EUR 404.12	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	10	No
CH05944 96793	10,000,000	10,000,000	CHF 7.07	Call	EUR 404.8781	Upwards to the next 4 digits (0.0001 points)	EUR 425.12	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	10	No
CH05944 96801	10,000,000	10,000,000	CHF 9.51	Put	EUR 558.4672	Downwards to the next 4 digits (0.0001 points)	EUR 530.55	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	10	No
CH05944 96819	10,000,000	10,000,000	CHF 11.67	Put	EUR 578.4672	Downwards to the next 4 digits (0.0001 points)	EUR 549.55	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	10	No
CH05944 96827	10,000,000	10,000,000	CHF 5.17	Call	USD 209.6712	Upwards to the next	USD 220.15	Upwards to the next	0%	20%	5%	100%	USD1MFSR=	0%	8%	+4.50%	Open End	10	No

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						4 digits (0.0001 points)		2 digits (0.01 points)											
CH05944 96835	10,000,000	10,000,000	CHF 4.28	Call	USD 219.6712	Upwards to the next 4 digits (0.0001 points)	USD 230.65	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MF SR=	0%	8%	+4.50%	Open End	10	No
CH05944 96843	10,000,000	10,000,000	CHF 3.39	Call	USD 229.6712	Upwards to the next 4 digits (0.0001 points)	USD 241.15	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MF SR=	0%	8%	+4.50%	Open End	10	No
CH05944 96850	10,000,000	10,000,000	CHF 2.50	Call	USD 239.6712	Upwards to the next 4 digits (0.0001 points)	USD 251.65	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MF SR=	0%	8%	+4.50%	Open End	10	No
CH05944 96868	10,000,000	10,000,000	CHF 2.35	Put	USD 154.6107	Downwards to the next 4 digits (0.0001 points)	USD 146.89	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MF SR=	0%	8%	-4.50%	Open End	10	No
CH05944 96876	10,000,000	10,000,000	CHF 2.37	Call	USD 92.6827	Upwards to the next 4 digits (0.0001 points)	USD 106.58	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MF SR=	0%	8%	+4.50%	Open End	10	No
CH05944 96884	10,000,000	10,000,000	CHF 1.93	Call	USD 97.6827	Upwards to the next 4 digits (0.0001 points)	USD 112.33	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MF SR=	0%	8%	+4.50%	Open End	10	No
CH05944 96892	10,000,000	10,000,000	CHF 0.60	Call	GBP 207.8712	Upwards to the next 4 digits	GBP 218.26	Upwards to the next 2 digits	0%	20%	5%	100%	GBP1MF SR=	0%	8%	+4.50%	Open End	1	No

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						(0.0001 points)		(0.01 points)											
CH05944 96900	10,000,000	10,000,000	CHF 1.40	Call	PLN 211.5164	Upwards to the next 4 digits (0.0001 points)	PLN 243.24	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	WIPLN1MD=	0%	8%	+4.50%	Open End	10	No
CH05944 96918	10,000,000	10,000,000	CHF 1.30	Call	EUR 3.8069	Upwards to the next 4 digits (0.0001 points)	EUR 3.99	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	1	No
CH05944 96926	10,000,000	10,000,000	CHF 0.91	Put	EUR 5.8622	Downwards to the next 4 digits (0.0001 points)	EUR 5.57	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	1	No
CH05944 96934	10,000,000	10,000,000	CHF 0.81	Put	EUR 89.4264	Downwards to the next 4 digits (0.0001 points)	EUR 84.96	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	10	No
CH05944 96942	10,000,000	10,000,000	CHF 0.53	Put	EUR 63.6865	Downwards to the next 4 digits (0.0001 points)	EUR 60.51	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	10	No
CH05944 96959	10,000,000	10,000,000	CHF 0.52	Put	EUR 70.2653	Downwards to the next 4 digits (0.0001 points)	EUR 67.46	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	10	No
CH05944	10,000,	10,000,	CHF	Put	EUR	Downwar	EUR	Downwar	0%	20%	4%	100%	EURIBOR	0%	8%	-4.50%	Open End	10	No

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96967	000	000	1.06		75.2653	downwards to the next 4 digits (0.0001 points)	72.26	downwards to the next 2 digits (0.01 points)					1MD=						
CH05944 96975	10,000,000	10,000,000	CHF 1.60	Put	EUR 80.2653	Downwards to the next 4 digits (0.0001 points)	EUR 77.06	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	10	No
CH05944 96983	10,000,000	10,000,000	CHF 1.43	Call	EUR 41.3661	Upwards to the next 4 digits (0.0001 points)	EUR 43.43	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	10	No
CH05944 96991	10,000,000	10,000,000	CHF 1.58	Put	EUR 145.1859	Downwards to the next 4 digits (0.0001 points)	EUR 137.93	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	10	No
CH05944 97007	10,000,000	10,000,000	CHF 0.94	Put	USD 53.4352	Downwards to the next 4 digits (0.0001 points)	USD 48.10	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	8%	-4.50%	Open End	10	No
CH05944 97015	10,000,000	10,000,000	CHF 0.75	Put	USD 70.7416	Downwards to the next 4 digits (0.0001 points)	USD 65.44	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USD1MFSR=	0%	8%	-4.50%	Open End	10	No
CH05944 97023	10,000,000	10,000,000	CHF 0.55	Call	USD 20.3013	Upwards to the next 4 digits	USD 24.36	Upwards to the next 2 digits	0%	20%	20%	100%	USD1MFSR=	0%	8%	+4.50%	Open End	10	Yes



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						(0.0001 points)		(0.01 points)											
CH05944 97031	10,000,000	10,000,000	CHF 1.48	Put	USD 116.5267	Downwards to the next 4 digits (0.0001 points)	USD 104.88	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MF SR=	0%	8%	-6%	Open End	10	No
CH05944 97049	10,000,000	10,000,000	CHF 0.56	Call	GBP 225.6213	Upwards to the next 4 digits (0.0001 points)	GBP 236.90	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	GBP1MF SR=	0%	8%	+4.50%	Open End	1	No
CH05944 97056	10,000,000	10,000,000	CHF 0.43	Call	GBP 235.6213	Upwards to the next 4 digits (0.0001 points)	GBP 247.40	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	GBP1MF SR=	0%	8%	+4.50%	Open End	1	No
CH05944 97064	10,000,000	10,000,000	CHF 2.54	Put	USD 332.8063	Downwards to the next 4 digits (0.0001 points)	USD 319.50	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	USD1MF SR=	0%	8%	-4.50%	Open End	10	No
CH05944 97072	10,000,000	10,000,000	CHF 0.88	Put	EUR 86.0156	Downwards to the next 4 digits (0.0001 points)	EUR 81.72	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	10	No
CH05944 97080	10,000,000	10,000,000	CHF 0.90	Put	EUR 81.3979	Downwards to the next 4 digits (0.0001 points)	EUR 75.30	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	10	No
CH05944	10,000,	10,000,	CHF	Put	USD	Downwar	USD	Downwar	0%	20%	4%	100%	USD1MF	0%	8%	-4.50%	Open End	10	No

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97098	000	000	0.49		64.3781	ds to the next 4 digits (0.0001 points)	61.81	ds to the next 2 digits (0.01 points)					SR=						
CH05944 97106	10,000,000	10,000,000	CHF 3.81	Call	USD 136.4922	Upwards to the next 4 digits (0.0001 points)	USD 163.79	Upwards to the next 2 digits (0.01 points)	0%	20%	20%	100%	USD1MF SR=	0%	8%	+4.50%	Open End	10	Yes
CH05944 97114	10,000,000	10,000,000	CHF 2.28	Call	USD 217.2392	Upwards to the next 4 digits (0.0001 points)	USD 228.10	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MF SR=	0%	8%	+4.50%	Open End	10	Yes
CH05944 97122	10,000,000	10,000,000	CHF 0.75	Call	NOK 25.0967	Upwards to the next 4 digits (0.0001 points)	NOK 27.60	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	OINOK1M D=	0%	8%	+4.50%	Open End	1	No
CH05944 97130	10,000,000	10,000,000	CHF 1.32	Call	USD 44.9185	Upwards to the next 4 digits (0.0001 points)	USD 51.65	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MF SR=	0%	8%	+4.50%	Open End	10	Yes
CH05944 97148	10,000,000	10,000,000	CHF 0.94	Put	USD 668.9857	Downwards to the next 4 digits (0.0001 points)	USD 635.54	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MF SR=	0%	8%	-4.50%	Open End	100	No
CH05944 97155	10,000,000	10,000,000	CHF 1.03	Put	USD 678.9857	Downwards to the next 4 digits (0.0001 points)	USD 645.04	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MF SR=	0%	8%	-4.50%	Open End	100	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH05944 97163	10,000,000	10,000,000	CHF 3.12	Put	USD 177.4558	Downwards to the next 4 digits (0.0001 points)	USD 168.59	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	8%	-4.50%	Open End	10	No
CH05944 97171	10,000,000	10,000,000	CHF 1.45	Put	DKK 545.6019	Downwards to the next 4 digits (0.0001 points)	DKK 518.33	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CIBOR1M=	0%	8%	-4.50%	Open End	10	No
CH05944 97189	10,000,000	10,000,000	CHF 0.84	Call	USD 496.1476	Upwards to the next 4 digits (0.0001 points)	USD 533.35	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USD1MFSR=	0%	8%	+4.50%	Open End	100	Yes
CH05944 97197	10,000,000	10,000,000	CHF 0.75	Call	USD 506.1476	Upwards to the next 4 digits (0.0001 points)	USD 544.10	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USD1MFSR=	0%	8%	+4.50%	Open End	100	Yes
CH05944 97205	10,000,000	10,000,000	CHF 0.89	Put	USD 690.8068	Downwards to the next 4 digits (0.0001 points)	USD 639.00	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USD1MFSR=	0%	8%	-4.50%	Open End	100	No
CH05944 97213	10,000,000	10,000,000	CHF 0.32	Call	EUR 12.4154	Upwards to the next 4 digits (0.0001 points)	EUR 13.03	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	+4.50%	Open End	10	No
CH05944 97221	10,000,000	10,000,000	CHF 0.19	Put	EUR 17.1758	Downwards to the next 4 digits	EUR 16.32	Downwards to the next 2 digits	0%	20%	5%	100%	EURIBOR 1MD=	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 SECURITY PURSUANT TO SECTION 871(m)
						(0.0001 points)		(0.01 points)											
CH05944 97239	10,000,000	10,000,000	CHF 1.04	Put	EUR 141.9684	Downwards to the next 4 digits (0.0001 points)	EUR 136.29	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	10	No
CH05944 97247	10,000,000	10,000,000	CHF 2.12	Put	EUR 151.9684	Downwards to the next 4 digits (0.0001 points)	EUR 145.89	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	10	No
CH05944 97254	10,000,000	10,000,000	CHF 0.45	Put	EUR 53.2618	Downwards to the next 4 digits (0.0001 points)	EUR 50.60	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	10	No
CH05944 97262	10,000,000	10,000,000	CHF 0.99	Put	EUR 58.2619	Downwards to the next 4 digits (0.0001 points)	EUR 55.35	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	10	No
CH05944 97270	10,000,000	10,000,000	CHF 4.75	Put	USD 373.8000	Downwards to the next 4 digits (0.0001 points)	USD 336.42	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	8%	-4.50%	Open End	10	No
CH05944 97288	10,000,000	10,000,000	CHF 12.68	Put	USD 947.2481	Downwards to the next 4 digits (0.0001 points)	USD 852.53	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	8%	-5%	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 SECURITY PURSUANT TO SECTION 871(m)
						points)		points)											
CH05944 97296	10,000,000	10,000,000	CHF 14.46	Put	USD 967.2481	Downwards to the next 4 digits (0.0001 points)	USD 870.53	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MF SR=	0%	8%	-5%	Open End	10	No
CH05944 97304	10,000,000	10,000,000	CHF 0.54	Put	EUR 39.1920	Downwards to the next 4 digits (0.0001 points)	EUR 37.24	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR 1MD=	0%	8%	-4.50%	Open End	10	No
CH05944 97312	10,000,000	10,000,000	CHF 1.32	Put	USD 82.6213	Downwards to the next 4 digits (0.0001 points)	USD 70.23	Downwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MF SR=	0%	8%	-4.50%	Open End	10	No
CH05944 97320	10,000,000	10,000,000	CHF 1.41	Put	USD 83.6213	Downwards to the next 4 digits (0.0001 points)	USD 71.08	Downwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MF SR=	0%	8%	-4.50%	Open End	10	No
CH05944 97338	10,000,000	10,000,000	CHF 1.50	Put	USD 84.6213	Downwards to the next 4 digits (0.0001 points)	USD 71.93	Downwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MF SR=	0%	8%	-4.50%	Open End	10	No
CH05944 97346	10,000,000	10,000,000	CHF 1.03	Put	USD 74.7531	Downwards to the next 4 digits (0.0001 points)	USD 67.28	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MF SR=	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 SECURITY PURSUANT TO SECTION 871(m)
CH0594497353	10,000,000	10,000,000	CHF 3.49	Put	USD 228.8665	Downwards to the next 4 digits (0.0001 points)	USD 217.43	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MF SR=	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
CH0594496629	59449662	Registered	BB Biotech AG	CHF	CH0038389992	BION.S	<a href="http://www.bbbiotech.ch">www.bbbiotech.ch</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0594496637	59449663	Registered	BB Biotech AG	CHF	CH0038389992	BION.S	<a href="http://www.bbbiotech.ch">www.bbbiotech.ch</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0594496645	59449664	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
CH0594496652	59449665	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
CH0594496660	59449666	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
CH0594496678	59449667	Registered	Lonza Group Ltd	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
CH0594496686	59449668	Registered	Lonza Group Ltd	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
CH0594496694	59449669	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
CH0594496702	59449670	Genusschein	Roche Holding AG	CHF	CH0012032048	ROG.S	<a href="http://www.roche.com">www.roche.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0594496710	59449671	Participation certificates	Schindler Holding AG	CHF	CH0024638196	SCHP.S	<a href="http://www.schindler.com">www.schindler.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
		(Partizipationsscheine)									
CH0594496728	59449672	Registered	Sonova Holding AG	CHF	CH0012549785	SOON.S	<a href="http://www.sonova.com">www.sonova.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0594496736	59449673	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
CH0594496744	59449674	Registered	Swiss Life Holding AG	CHF	CH0014852781	SLHN.S	<a href="http://www.swisslife.com">www.swisslife.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0594496751	59449675	Registered	Swisscom AG	CHF	CH0008742519	SCMN.S	<a href="http://www.swisscom.com">www.swisscom.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0594496769	59449676	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
CH0594496777	59449677	Ordinary	ASML Holding NV	EUR	NL0010273215	ASML.AS	<a href="http://www.asml.com">www.asml.com</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH0594496785	59449678	Ordinary	ASML Holding NV	EUR	NL0010273215	ASML.AS	<a href="http://www.asml.com">www.asml.com</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH0594496793	59449679	Ordinary	ASML Holding NV	EUR	NL0010273215	ASML.AS	<a href="http://www.asml.com">www.asml.com</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH0594496801	59449680	Ordinary	ASML Holding NV	EUR	NL0010273215	ASML.AS	<a href="http://www.asml.com">www.asml.com</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH0594496819	59449681	Ordinary	ASML Holding NV	EUR	NL0010273215	ASML.AS	<a href="http://www.asml.com">www.asml.com</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH0594496827	59449682	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
CH0594496835	59449683	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
CH0594496843	59449684	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
CH0594496850	59449685	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
CH0594496868	59449686	Ordinary	American Express Co	USD	US0258161092	AXP.N	<a href="http://www.americanexpress.com">www.americanexpress.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0594496876	59449687	ADR	BioNTech SE	USD	US09075V1026	BNTX.OQ	<a href="http://www.biontech.de">www.biontech.de</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594496884	59449688	ADR	BioNTech SE	USD	US09075V1026	BNTX.OQ	<a href="http://www.biontech.de">www.biontech.de</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
CH0594496892	59449689	Ordinary	BP plc	GBp	GB0007980591	BP.L	<a href="http://www.bp.com">www.bp.com</a>	London Stock Exchange	<a href="http://www.londonstockexchange.com">www.londonstockexchange.com</a>	Zurich	CHF
CH0594496900	59449690	Ordinary	CD Projekt SA	PLN	PLOPTTC00011	CDR.WA	<a href="http://www.cdprojekt.com">www.cdprojekt.com</a>	Warsaw Stock Exchange	<a href="http://www.gpw.pl">www.gpw.pl</a>	Zurich	CHF
CH0594496918	59449691	Ordinary	CECONOMY AG	EUR	DE0007257503	CECG.DE	<a href="http://www.ceconomy.de">www.ceconomy.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0594496926	59449692	Ordinary	CECONOMY AG	EUR	DE0007257503	CECG.DE	<a href="http://www.ceconomy.de">www.ceconomy.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0594496934	59449693	Ordinary	Compugroup Medical SE & Co. KGaA	EUR	DE000A288904	COP1n.DE	<a href="http://www.cgm.com">www.cgm.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0594496942	59449694	Ordinary	Covestro AG	EUR	DE0006062144	1COV.DE	<a href="http://www.covestro.de">www.covestro.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0594496959	59449695	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
CH0594496967	59449696	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
CH0594496975	59449697	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
CH0594496983	59449698	Ordinary	Danone SA	EUR	FR0000120644	DANO.PA	<a href="http://www.danone.com">www.danone.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH0594496991	59449699	Ordinary	Delivery Hero SE	EUR	DE000A2E4K43	DDHER.DE	<a href="http://www.deliveryhero.com">www.deliveryhero.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0594497007	59449700	Ordinary	Delta Air Lines Inc	USD	US2473617023	DAL.N	<a href="http://www.delta.com">www.delta.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0594497015	59449701	Ordinary	eBay Inc	USD	US2786421030	EBAY.OQ	<a href="http://www.ebay.com">www.ebay.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594497023	59449702	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
CH0594497031	59449703	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
CH0594497049	59449704	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
CH0594497056	59449705	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
CH0594497064	59449706	Ordinary	The Goldman Sachs Group	USD	US38141G1040	GS.N	<a href="http://www.goldmansachs.com">www.goldmansachs.com</a>	New York Stock Exchange (NYSE)	<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	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
			Inc								
CH0594497072	59449707	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
CH0594497080	59449708	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
CH0594497098	59449709	Ordinary	Intel Corp	USD	US4581401001	INTC.OQ	<a href="http://www.intel.com">www.intel.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594497106	59449710	Ordinary	Moderna Inc	USD	US60770K1079	MRNA.OQ	<a href="http://www.modernatx.com">www.modernatx.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594497114	59449711	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
CH0594497122	59449712	Ordinary	NEL ASA	NOK	NO0010081235	NEL.OL	<a href="http://www.nelhydrogen.com">www.nelhydrogen.com</a>	Oslo Stock Exchange (OSE)	<a href="https://www.oslobors.no">https://www.oslobors.no</a>	Zurich	CHF
CH0594497130	59449713	Ordinary	Newmont Corp	USD	US6516391066	NEM.N	<a href="http://www.newmont.com">www.newmont.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0594497148	59449714	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
CH0594497155	59449715	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
CH0594497163	59449716	Class B	NIKE Inc	USD	US6541061031	NKE.N	<a href="http://www.nike.com">www.nike.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0594497171	59449717	Registered	Novo Nordisk A/S	DKK	DK0060534915	NOVOB.CO	<a href="http://www.novonordisk.com">www.novonordisk.com</a>	OMX Nordic Exchange Copenhagen A/S	<a href="http://www.nasdaqomxnordic.com">www.nasdaqomxnordic.com</a>	Zurich	CHF
CH0594497189	59449718	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	<a href="http://www.nvidia.com">www.nvidia.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594497197	59449719	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	<a href="http://www.nvidia.com">www.nvidia.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594497205	59449720	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	<a href="http://www.nvidia.com">www.nvidia.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594497213	59449721	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
CH0594497221	59449722	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
CH0594497239	59449723	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
CH0594497247	59449724	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

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
					1				<a href="http://boerse.com">boerse.com</a>		
CH0594497254	59449725	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
CH0594497262	59449726	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
CH0594497270	59449727	Ordinary	SolarEdge Technologies Inc	USD	US83417M1045	SEDG.OQ	<a href="http://www.solaredge.com">www.solaredge.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594497288	59449728	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
CH0594497296	59449729	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
CH0594497304	59449730	Ordinary	TOTAL SE	EUR	FR0000120271	TOTF.PA	<a href="http://www.total.com">www.total.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH0594497312	59449731	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
CH0594497320	59449732	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
CH0594497338	59449733	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
CH0594497346	59449734	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
CH0594497353	59449735	Ordinary	The Walt Disney Co	USD	US2546871060	DIS.N	<a href="http://www.thewaltdisneycompany.com">www.thewaltdisneycompany.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.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:** 11 February 2021.
4. **Issue Date:** 12 February 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) <b>Interest:</b>   | Not applicable.  |
| (d) <b>Accrual to Redemption:</b>  | Not applicable.  |
| (e) <b>Fixed Rate Provisions:</b>  | Not applicable.  |
| (f) <b>Floating Rate Provisions:</b>   | Not applicable.  |
| (g) <b>Linked Interest Certificates:</b>   | Not applicable.  |
| (h) <b>Index Linked Interest Certificates:</b>   | Not applicable.  |
| (i) <b>Share Linked/ETI Share Linked Interest Certificates:</b>                                  | Not applicable.  |
| (j) <b>ETI Linked Interest Certificates:</b>   | Not applicable.  |
| (k) <b>Debt Linked Interest Certificates:</b>  | Not applicable.  |
| (l) <b>Commodity Linked Interest Certificates:</b>   | Not applicable.  |
| (m) <b>Inflation Index Linked Interest Certificates:</b>   | Not applicable.  |
| (n) <b>Currency Linked Interest Certificates:</b>  | Not applicable.  |
| (o) <b>Fund Linked Interest Certificates:</b>  | Not applicable.  |
| (p) <b>Futures Linked Interest Certificates:</b>   | Not applicable.  |
| (q) <b>Instalment Certificates:</b>  | The Certificates are not Instalment Certificates.  |
| (r) <b>Issuer Call Option:</b>   | Not applicable.  |
| (s) <b>Holder Put Option:</b>  | 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) <b>Optional Redemption Date(s):</b>  | The day falling ten (10) Business Days immediately following the relevant Optional Redemption Valuation Date.  |
| (ii) <b>Optional Redemption Valuation Date:</b>  | 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) <b>Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):</b> | <p>-in respect of <i>Call</i> Certificates:</p> $\text{Max} \left( 0; \left( \frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$ <p>-in respect of <i>Put</i> Certificates:</p> $\text{Max} \left( 0; \left( \frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$ |

Where:

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

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

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

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

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

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

-in respect of *Put* Certificates:

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

Where:

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

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

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

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

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

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

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



Securities, then the following provisions will apply.

Additional information regarding the application of Section 871(m) to the Securities will be available at [markets.ch@bnpparibas.com](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) <b>Selling Restriction:</b> | Not applicable. |
| (b) <b>Legend:</b>              | 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.

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 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>			
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	"Mini Future" Certificates relating to a Share			
B.5	Issue Date	12 February 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
CH0594496629		BB Biotech AG	CHF 0.74	CHF	Open End
CH0594496637		BB Biotech AG	CHF 0.50	CHF	Open End
CH0594496645		Dufry AG	CHF 0.12	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH0594496652	Logitech International SA	CHF 2.04	CHF	Open End
CH0594496660	Logitech International SA	CHF 2.24	CHF	Open End
CH0594496678	Lonza Group Ltd	CHF 0.57	CHF	Open End
CH0594496686	Lonza Group Ltd	CHF 0.47	CHF	Open End
CH0594496694	Partners Group Holding AG	CHF 0.84	CHF	Open End
CH0594496702	Roche Holding AG	CHF 0.26	CHF	Open End
CH0594496710	Schindler Holding AG	CHF 0.52	CHF	Open End
CH0594496728	Sonova Holding AG	CHF 0.37	CHF	Open End
CH0594496736	The Swatch Group AG	CHF 0.32	CHF	Open End
CH0594496744	Swiss Life Holding AG	CHF 0.35	CHF	Open End
CH0594496751	Swisscom AG	CHF 0.42	CHF	Open End
CH0594496769	UBS Group AG	CHF 0.18	CHF	Open End
CH0594496777	ASML Holding NV	CHF 11.39	CHF	Open End
CH0594496785	ASML Holding NV	CHF 9.23	CHF	Open End
CH0594496793	ASML Holding NV	CHF 7.07	CHF	Open End
CH0594496801	ASML Holding NV	CHF 9.51	CHF	Open End
CH0594496819	ASML Holding NV	CHF 11.67	CHF	Open End
CH0594496827	Alibaba Group Holding Ltd	CHF 5.17	CHF	Open End
CH0594496835	Alibaba Group Holding Ltd	CHF 4.28	CHF	Open End
CH0594496843	Alibaba Group Holding Ltd	CHF 3.39	CHF	Open End
CH0594496850	Alibaba Group Holding Ltd	CHF 2.50	CHF	Open End
CH0594496868	American Express Co	CHF 2.35	CHF	Open End
CH0594496876	BioNTech SE	CHF 2.37	CHF	Open End
CH0594496884	BioNTech SE	CHF 1.93	CHF	Open End
CH0594496892	BP plc	CHF 0.60	CHF	Open End
CH0594496900	CD Projekt SA	CHF 1.40	CHF	Open End
CH0594496918	CECONOMY AG	CHF 1.30	CHF	Open End
CH0594496926	CECONOMY AG	CHF 0.91	CHF	Open End
CH0594496934	Compugroup Medical SE & Co. KGaA	CHF 0.81	CHF	Open End
CH0594496942	Covestro AG	CHF 0.53	CHF	Open End
CH0594496959	Daimler AG	CHF 0.52	CHF	Open End
CH0594496967	Daimler AG	CHF 1.06	CHF	Open End
CH0594496975	Daimler AG	CHF 1.60	CHF	Open End
CH0594496983	Danone SA	CHF 1.43	CHF	Open End
CH0594496991	Delivery Hero SE	CHF 1.58	CHF	Open End
CH0594497007	Delta Air Lines Inc	CHF 0.94	CHF	Open End
CH0594497015	eBay Inc	CHF 0.75	CHF	Open End
CH0594497023	FuelCell Energy Inc	CHF 0.55	CHF	Open End
CH0594497031	First Solar Inc	CHF 1.48	CHF	Open End
CH0594497049	Glencore plc	CHF 0.56	CHF	Open End
CH0594497056	Glencore plc	CHF 0.43	CHF	Open End
CH0594497064	The Goldman Sachs Group Inc	CHF 2.54	CHF	Open End
CH0594497072	HOCHTIEF AG	CHF 0.88	CHF	Open End
CH0594497080	HelloFresh SE	CHF 0.90	CHF	Open End
CH0594497098	Intel Corp	CHF 0.49	CHF	Open End
CH0594497106	Moderna Inc	CHF 3.81	CHF	Open End
CH0594497114	Microsoft Corp	CHF 2.28	CHF	Open End
CH0594497122	NEL ASA	CHF 0.75	CHF	Open End
CH0594497130	Newmont Corp	CHF 1.32	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH0594497148	Netflix Inc	CHF 0.94	CHF	Open End
CH0594497155	Netflix Inc	CHF 1.03	CHF	Open End
CH0594497163	NIKE Inc	CHF 3.12	CHF	Open End
CH0594497171	Novo Nordisk A/S	CHF 1.45	CHF	Open End
CH0594497189	NVIDIA Corp	CHF 0.84	CHF	Open End
CH0594497197	NVIDIA Corp	CHF 0.75	CHF	Open End
CH0594497205	NVIDIA Corp	CHF 0.89	CHF	Open End
CH0594497213	Royal Dutch Shell Plc A	CHF 0.32	CHF	Open End
CH0594497221	Royal Dutch Shell Plc A	CHF 0.19	CHF	Open End
CH0594497239	Siemens AG	CHF 1.04	CHF	Open End
CH0594497247	Siemens AG	CHF 2.12	CHF	Open End
CH0594497254	Siemens Healthineers AG	CHF 0.45	CHF	Open End
CH0594497262	Siemens Healthineers AG	CHF 0.99	CHF	Open End
CH0594497270	SolarEdge Technologies Inc	CHF 4.75	CHF	Open End
CH0594497288	Tesla Inc	CHF 12.68	CHF	Open End
CH0594497296	Tesla Inc	CHF 14.46	CHF	Open End
CH0594497304	TOTAL SE	CHF 0.54	CHF	Open End
CH0594497312	Twitter Inc	CHF 1.32	CHF	Open End
CH0594497320	Twitter Inc	CHF 1.41	CHF	Open End
CH0594497338	Twitter Inc	CHF 1.50	CHF	Open End
CH0594497346	Uber Technologies Inc	CHF 1.03	CHF	Open End
CH0594497353	The Walt Disney Co	CHF 3.49	CHF	Open End