

FINAL TERMS DATED AS OF 17 July 2020

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Knock-Out Warrant" Certificates relating to a Share

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

PART A - CONTRACTUAL TERMS

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

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

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

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

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH05596 28307	10,000,000	10,000,000	CHF 0.31	Call	CHF 21.564	Upwards to the next 3 digits (0.0010 points)	CHF 21.564	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	5	No
CH05596 28315	10,000,000	10,000,000	CHF 0.31	Call	CHF 43.191	Upwards to the next 3 digits (0.0010 points)	CHF 43.191	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH05596 28323	9,000,000	9,000,000	CHF 0.88	Call	CHF 47.860	Upwards to the next 3 digits (0.0010 points)	CHF 47.860	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH05596 28331	10,000,000	10,000,000	CHF 0.68	Call	CHF 49.872	Upwards to the next 3 digits (0.0010 points)	CHF 49.872	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH05596 28349	10,000,000	10,000,000	CHF 0.13	Call	CHF 9.480	Upwards to the next 3 digits (0.0010 points)	CHF 9.480	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	5	No
CH05596 28356	10,000,000	10,000,000	CHF 0.11	Call	CHF 9.580	Upwards to the next 3 digits	CHF 9.580	Upwards to the next 3 digits	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	5	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH0559628364	10,000,000	10,000,000	CHF 0.09	Call	CHF 9.680	Upwards to the next 3 digits (0.0010 points)	CHF 9.680	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	5	No
CH0559628372	9,000,000	9,000,000	CHF 0.82	Call	CHF 453.207	Upwards to the next 3 digits (0.0010 points)	CHF 453.207	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	50	No
CH0559628380	10,000,000	10,000,000	CHF 0.35	Call	CHF 3,356.179	Upwards to the next 3 digits (0.0010 points)	CHF 3,356.179	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	1,000	No
CH0559628398	10,000,000	10,000,000	CHF 0.55	Call	CHF 512.953	Upwards to the next 3 digits (0.0010 points)	CHF 512.953	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	100	No
CH0559628406	10,000,000	10,000,000	CHF 0.45	Call	CHF 522.953	Upwards to the next 3 digits (0.0010 points)	CHF 522.953	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	100	No
CH0559628414	10,000,000	10,000,000	CHF 0.35	Call	CHF 532.953	Upwards to the next 3 digits (0.0010 points)	CHF 532.953	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	100	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						points)		points)											
CH0559628422	10,000,000	10,000,000	CHF 0.56	Put	CHF 623.714	Downwards to the next 3 digits (0.0010 points)	CHF 623.714	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0559628430	8,000,000	8,000,000	CHF 0.96	Put	CHF 663.756	Downwards to the next 3 digits (0.0010 points)	CHF 663.756	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0559628448	6,000,000	6,000,000	CHF 1.16	Put	CHF 683.756	Downwards to the next 3 digits (0.0010 points)	CHF 683.756	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0559628455	5,000,000	5,000,000	CHF 1.36	Put	CHF 703.756	Downwards to the next 3 digits (0.0010 points)	CHF 703.756	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0559628463	10,000,000	10,000,000	CHF 0.33	Call	CHF 829.252	Upwards to the next 3 digits (0.0010 points)	CHF 829.252	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	200	No
CH0559628471	10,000,000	10,000,000	CHF 0.28	Call	CHF 839.252	Upwards to the next 3 digits (0.0010 points)	CHF 839.252	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	200	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH0559628489	10,000,000	10,000,000	CHF 0.23	Call	CHF 849.252	Upwards to the next 3 digits (0.0010 points)	CHF 849.252	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MF SR=	0%	5%	+4.50%	Open End	200	No
CH0559628497	10,000,000	10,000,000	CHF 0.20	Call	CHF 2,224.123	Upwards to the next 3 digits (0.0010 points)	CHF 2,224.123	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MF SR=	0%	5%	+4.50%	Open End	1,000	No
CH0559628505	10,000,000	10,000,000	CHF 0.38	Call	CHF 219.938	Upwards to the next 3 digits (0.0010 points)	CHF 219.938	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MF SR=	0%	5%	+4.50%	Open End	50	No
CH0559628513	10,000,000	10,000,000	CHF 0.26	Call	CHF 183.995	Upwards to the next 3 digits (0.0010 points)	CHF 183.995	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MF SR=	0%	5%	+4.50%	Open End	50	No
CH0559628521	10,000,000	10,000,000	CHF 0.17	Call	CHF 197.361	Upwards to the next 3 digits (0.0010 points)	CHF 197.361	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MF SR=	0%	5%	+4.50%	Open End	50	No
CH0559628539	10,000,000	10,000,000	CHF 0.12	Call	CHF 190.194	Upwards to the next 3 digits (0.0010 points)	CHF 190.194	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MF SR=	0%	5%	+4.50%	Open End	100	No
CH05596	10,000	10,000	CHF	Call	CHF	Upwards	CHF	Upwards	N/A	N/A	0%	100%	CHF1MF	0%	5%	+4.50%	Open	5	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
28547	,000	,000	0.12		10.789	to the next 3 digits (0.0010 points)	10.789	to the next 3 digits (0.0010 points)					SR=				End		
CH0559628554	10,000,000	10,000,000	CHF 0.35	Call	CHF 12.998	Upwards to the next 3 digits (0.0010 points)	CHF 12.998	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0559628562	10,000,000	10,000,000	CHF 0.30	Call	CHF 13.498	Upwards to the next 3 digits (0.0010 points)	CHF 13.498	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0559628570	10,000,000	10,000,000	CHF 0.25	Call	CHF 13.998	Upwards to the next 3 digits (0.0010 points)	CHF 13.998	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0559628588	5,000,000	5,000,000	CHF 1.55	Put	USD 265.550	Downwards to the next 3 digits (0.0010 points)	USD 265.550	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0559628596	4,000,000	4,000,000	CHF 1.79	Put	USD 3,197.962	Downwards to the next 3 digits (0.0010 points)	USD 3,197.962	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0559628604	3,000,000	3,000,000	CHF 2.26	Put	USD 3,247.96	Downwards to the	USD 3,247.96	Downwards to the	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
					2	next 3 digits (0.0010 points)	2	next 3 digits (0.0010 points)											
CH0559628612	2,000,000	2,000,000	CHF 2.74	Put	USD 3,297.962	Downwards to the next 3 digits (0.0010 points)	USD 3,297.962	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0559628620	2,000,000	2,000,000	CHF 3.21	Put	USD 3,347.962	Downwards to the next 3 digits (0.0010 points)	USD 3,347.962	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0559628638	2,000,000	2,000,000	CHF 2.88	Call	USD 360.434	Upwards to the next 3 digits (0.0010 points)	USD 360.434	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0559628646	3,000,000	3,000,000	CHF 2.41	Call	USD 365.434	Upwards to the next 3 digits (0.0010 points)	USD 365.434	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0559628653	1,000,000	1,000,000	CHF 6.32	Put	USD 457.666	Downwards to the next 3 digits (0.0010 points)	USD 457.666	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0559628661	1,000,000	1,000,000	CHF 6.79	Put	USD 462.666	Downwards to the next 3	USD 462.666	Downwards to the next 3	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						digits (0.0010 points)		digits (0.0010 points)											
CH0559628679	10,000,000	10,000,000	CHF 0.15	Call	USD 25.481	Upwards to the next 3 digits (0.0010 points)	USD 25.481	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0559628687	10,000,000	10,000,000	CHF 0.55	Call	EUR 4.215	Upwards to the next 3 digits (0.0010 points)	EUR 4.215	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0559628695	10,000,000	10,000,000	CHF 0.44	Call	EUR 4.315	Upwards to the next 3 digits (0.0010 points)	EUR 4.315	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0559628703	10,000,000	10,000,000	CHF 0.31	Call	EUR 34.659	Upwards to the next 3 digits (0.0010 points)	EUR 34.659	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0559628711	10,000,000	10,000,000	CHF 0.19	Call	GBP 165.792	Upwards to the next 3 digits (0.0010 points)	GBP 165.792	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	GBP1MFSR=	0%	5%	+4.50%	Open End	1	No
CH0559628729	10,000,000	10,000,000	CHF 0.13	Call	GBP 170.792	Upwards to the next 3 digits	GBP 170.792	Upwards to the next 3 digits	N/A	N/A	0%	100%	GBP1MFSR=	0%	5%	+4.50%	Open End	1	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH0559628737	10,000,000	10,000,000	CHF 0.09	Call	EUR 5.475	Upwards to the next 3 digits (0.0010 points)	EUR 5.475	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0559628745	3,000,000	3,000,000	CHF 2.18	Call	EUR 386.796	Upwards to the next 3 digits (0.0010 points)	EUR 386.796	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0559628752	10,000,000	10,000,000	CHF 0.26	Call	USD 495.543	Upwards to the next 3 digits (0.0010 points)	USD 495.543	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0559628760	10,000,000	10,000,000	CHF 0.31	Put	USD 556.023	Downwards to the next 3 digits (0.0010 points)	USD 556.023	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0559628778	10,000,000	10,000,000	CHF 0.40	Put	USD 566.023	Downwards to the next 3 digits (0.0010 points)	USD 566.023	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0559628786	10,000,000	10,000,000	CHF 0.50	Put	USD 576.023	Downwards to the next 3 digits (0.0010 points)	USD 576.023	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						points)		points)											
CH0559628794	10,000,000	10,000,000	CHF 0.26	Put	USD 436.197	Downwards to the next 3 digits (0.0010 points)	USD 436.197	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0559628802	10,000,000	10,000,000	CHF 0.79	Call	EUR 13.727	Upwards to the next 3 digits (0.0010 points)	EUR 13.727	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0559628810	900,000	900,000	CHF 8.56	Call	EUR 24.506	Upwards to the next 3 digits (0.0010 points)	EUR 24.506	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0559628828	1,000,000	1,000,000	CHF 6.40	Call	EUR 26.511	Upwards to the next 3 digits (0.0010 points)	EUR 26.511	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0559628836	1,000,000	1,000,000	CHF 4.24	Call	EUR 28.511	Upwards to the next 3 digits (0.0010 points)	EUR 28.511	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0559628844	10,000,000	10,000,000	CHF 0.22	Call	EUR 21.591	Upwards to the next 3 digits (0.0010 points)	EUR 21.591	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH0559628851	10,000,000	10,000,000	CHF 0.47	Call	GBP 4,425.304	Upwards to the next 3 digits (0.0010 points)	GBP 4,425.304	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	GBP1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0559628869	10,000,000	10,000,000	CHF 0.35	Call	GBP 4,525.304	Upwards to the next 3 digits (0.0010 points)	GBP 4,525.304	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	GBP1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0559628877	3,000,000	3,000,000	CHF 2.40	Put	EUR 158.524	Downwards to the next 3 digits (0.0010 points)	EUR 158.524	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0559628885	2,000,000	2,000,000	CHF 3.48	Put	EUR 168.524	Downwards to the next 3 digits (0.0010 points)	EUR 168.524	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0559628893	10,000,000	10,000,000	CHF 0.49	Call	EUR 43.563	Upwards to the next 3 digits (0.0010 points)	EUR 43.563	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0559628901	10,000,000	10,000,000	CHF 0.38	Call	EUR 44.563	Upwards to the next 3 digits (0.0010 points)	EUR 44.563	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH05596	10,000	10,000	CHF	Put	EUR	Downward	EUR	Downward	N/A	N/A	0%	100%	EURIBO	0%	5%	-4.50%	Open	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
28919	,000	,000	0.51		52.854	ds to the next 3 digits (0.0010 points)	52.854	ds to the next 3 digits (0.0010 points)					R1MD=				End		
CH0559628927	2,000,000	2,000,000	CHF 3.50	Call	USD 1,176.021	Upwards to the next 3 digits (0.0010 points)	USD 1,176.021	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0559628935	2,000,000	2,000,000	CHF 3.31	Call	USD 1,196.041	Upwards to the next 3 digits (0.0010 points)	USD 1,196.041	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0559628943	2,000,000	2,000,000	CHF 3.12	Call	USD 1,216.061	Upwards to the next 3 digits (0.0010 points)	USD 1,216.061	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0559628950	2,000,000	2,000,000	CHF 2.93	Call	USD 1,236.082	Upwards to the next 3 digits (0.0010 points)	USD 1,236.082	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0559628968	2,000,000	2,000,000	CHF 2.74	Call	USD 1,256.102	Upwards to the next 3 digits (0.0010 points)	USD 1,256.102	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0559628976	3,000,000	3,000,000	CHF 2.55	Call	USD 1,276.12	Upwards to the	USD 1,276.12	Upwards to the	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
					3	next 3 digits (0.0010 points)	3	next 3 digits (0.0010 points)											
CH0559628984	3,000,000	3,000,000	CHF 2.18	Call	USD 1,315.970	Upwards to the next 3 digits (0.0010 points)	USD 1,315.970	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0559628992	4,000,000	4,000,000	CHF 1.99	Call	USD 1,335.974	Upwards to the next 3 digits (0.0010 points)	USD 1,335.974	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0559629008	4,000,000	4,000,000	CHF 1.80	Call	USD 1,355.980	Upwards to the next 3 digits (0.0010 points)	USD 1,355.980	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0559629016	4,000,000	4,000,000	CHF 1.61	Call	USD 1,375.986	Upwards to the next 3 digits (0.0010 points)	USD 1,375.986	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0559629024	5,000,000	5,000,000	CHF 1.42	Call	USD 1,395.991	Upwards to the next 3 digits (0.0010 points)	USD 1,395.991	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0559629032	6,000,000	6,000,000	CHF 1.23	Call	USD 1,415.996	Upwards to the next 3	USD 1,415.996	Upwards to the next 3	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						digits (0.0010 points)		digits (0.0010 points)											
CH0559629040	7,000,000	7,000,000	CHF 1.04	Call	USD 1,435.996	Upwards to the next 3 digits (0.0010 points)	USD 1,435.996	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0559629057	8,000,000	8,000,000	CHF 0.95	Call	USD 1,445.996	Upwards to the next 3 digits (0.0010 points)	USD 1,445.996	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0559629065	9,000,000	9,000,000	CHF 0.85	Call	USD 1,455.996	Upwards to the next 3 digits (0.0010 points)	USD 1,455.996	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0559629073	10,000,000	10,000,000	CHF 0.76	Call	USD 1,465.996	Upwards to the next 3 digits (0.0010 points)	USD 1,465.996	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0559629081	9,000,000	9,000,000	CHF 0.88	Put	USD 1,638.689	Downwards to the next 3 digits (0.0010 points)	USD 1,638.689	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0559629099	7,000,000	7,000,000	CHF 1.07	Put	USD 1,658.689	Downwards to the next 3 digits	USD 1,658.689	Downwards to the next 3 digits	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH0559629107	6,000,000	6,000,000	CHF 1.26	Put	USD 1,678.689	Downwards to the next 3 digits (0.0010 points)	USD 1,678.689	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0559629115	5,000,000	5,000,000	CHF 1.44	Put	USD 1,698.689	Downwards to the next 3 digits (0.0010 points)	USD 1,698.689	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0559629123	4,000,000	4,000,000	CHF 1.63	Put	USD 1,718.689	Downwards to the next 3 digits (0.0010 points)	USD 1,718.689	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0559629131	2,000,000	2,000,000	CHF 3.53	Put	USD 1,918.649	Downwards to the next 3 digits (0.0010 points)	USD 1,918.649	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0559628307	55962830	Registered	ABB Ltd	CHF	CH0012221716	ABBN.S	www.abb.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0559628315	55962831	Registered	Adecco Group AG	CHF	CH0012138605	ADEN.S	www.adecco.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628323	55962832	Ordinary	Alcon AG	CHF	CH0432492467	ALCC.S	www.alcon.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628331	55962833	Ordinary	Alcon AG	CHF	CH0432492467	ALCC.S	www.alcon.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628349	55962834	Registered	Credit Suisse Group AG	CHF	CH0012138530	CSGN.S	www.credit-suisse.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628356	55962835	Registered	Credit Suisse Group AG	CHF	CH0012138530	CSGN.S	www.credit-suisse.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628364	55962836	Registered	Credit Suisse Group AG	CHF	CH0012138530	CSGN.S	www.credit-suisse.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628372	55962837	Registered	Geberit AG	CHF	CH0030170408	GEBN.S	www.geberit.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628380	55962838	Registered	Givaudan SA	CHF	CH0010645932	GIVN.S	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628398	55962839	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628406	55962840	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628414	55962841	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628422	55962842	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628430	55962843	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628448	55962844	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628455	55962845	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628463	55962846	Registered	Partners Group Holding AG	CHF	CH0024608827	PGHN.S	www.partnersgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628471	55962847	Registered	Partners Group Holding AG	CHF	CH0024608827	PGHN.S	www.partnersgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628489	55962848	Registered	Partners Group Holding AG	CHF	CH0024608827	PGHN.S	www.partnersgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0559628497	55962849	Registered	SGS SA	CHF	CH0002497458	SGSN.S	www.sgs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628505	55962850	Participation certificates (Partizipationsscheine)	Schindler Holding AG	CHF	CH0024638196	SCHP.S	www.schindler.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628513	55962851	Ordinary	Sika AG	CHF	CH0418792922	SIKA.S	www.sika.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628521	55962852	Registered	Sonova Holding AG	CHF	CH0012549785	SOON.S	www.sonova.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628539	55962853	Ordinary	The Swatch Group AG	CHF	CH0012255151	UHR.S	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628547	55962854	Registered	UBS Group AG	CHF	CH0244767585	UBSG.S	www.ubs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628554	55962855	Ordinary	ams AG	CHF	AT0000A18XM4	AMS.S	www.ams.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628562	55962856	Ordinary	ams AG	CHF	AT0000A18XM4	AMS.S	www.ams.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628570	55962857	Ordinary	ams AG	CHF	AT0000A18XM4	AMS.S	www.ams.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0559628588	55962858	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0559628596	55962859	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628604	55962860	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628612	55962861	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628620	55962862	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628638	55962863	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628646	55962864	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628653	55962865	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628661	55962866	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628679	55962867	Registered	Barrick Gold Corp	USD	CA0679011084	GOLD.N	www.barrick.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0559628687	55962868	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	www.commerzbank.com	Deutsche Börse	www.boerse-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
							m	AG	frankfurt.de		
CH0559628695	55962869	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	www.commerzbank.com	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0559628703	55962870	Registered	Daimler AG	EUR	DE0007100000	DAIGN.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0559628711	55962871	Ordinary	Glencore plc	GBp	JE00B4T3BW64	GLEN.L	www.glencore.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH0559628729	55962872	Ordinary	Glencore plc	GBp	JE00B4T3BW64	GLEN.L	www.glencore.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH0559628737	55962873	Registered	K+S AG	EUR	DE000KSAG888	SDFGN.DE	www.k-plus-s.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0559628745	55962874	Ordinary	LVMH Moët Hennessy - Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH0559628752	55962875	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628760	55962876	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628778	55962877	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628786	55962878	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628794	55962879	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628802	55962880	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH0559628810	55962881	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0559628828	55962882	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0559628836	55962883	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0559628844	55962884	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH0559628851	55962885	Ordinary	Rio Tinto plc	GBp	GB0007188757	RIO.L	www.riotinto.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH0559628869	55962886	Ordinary	Rio Tinto plc	GBp	GB0007188757	RIO.L	www.riotinto.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH0559628877	55962887	Ordinary	SAP SE	EUR	DE0007164600	SAPG.DE	www.sap.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0559628885	55962888	Ordinary	SAP SE	EUR	DE0007164600	SAPG.DE	www.sap.de	Deutsche Börse	www.deutsche-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
								AG	boerse.com		
CH0559628893	55962889	Ordinary	TeamViewer AG	EUR	DE000A2YN900	TMV.DE	www.teamviewer.com	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0559628901	55962890	Ordinary	TeamViewer AG	EUR	DE000A2YN900	TMV.DE	www.teamviewer.com	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0559628919	55962891	Ordinary	TeamViewer AG	EUR	DE000A2YN900	TMV.DE	www.teamviewer.com	Deutsche Börse AG	www.boerse-frankfurt.de	Zurich	CHF
CH0559628927	55962892	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628935	55962893	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628943	55962894	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628950	55962895	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628968	55962896	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628976	55962897	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628984	55962898	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559628992	55962899	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559629008	55962900	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559629016	55962901	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559629024	55962902	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559629032	55962903	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559629040	55962904	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559629057	55962905	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559629065	55962906	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559629073	55962907	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559629081	55962908	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559629099	55962909	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559629107	55962910	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559629115	55962911	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559629123	55962912	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0559629131	55962913	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 16 July 2020.
4. **Issue Date:** 17 July 2020.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Certificates are Open End Turbo Certificates and are OET Call Certificates or OET Put Certificates.

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

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

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

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

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

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

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

Certificates:

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

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

-in respect of *Put* Certificates:

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

Where:

Final Price means as set out in OET Certificate Conditions.

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

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

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

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

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

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

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

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

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

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

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

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

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

Investors:

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

Responsibility

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

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:

By:

Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. Governing Law and Jurisdiction

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

3. Ratings

The Securities have not been rated.

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

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

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

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

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

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

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

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

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

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

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

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

SHARE DISCLAIMER

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

6. Operational Information

Relevant Clearing System(s):

SIX SIS Ltd., Olten, Switzerland