

FINAL TERMS DATED AS OF 17 September 2020

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Knock-Out Warrant" Certificates relating to a Share

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

PART A - CONTRACTUAL TERMS

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

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

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

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

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH0566513948	10,000,000	10,000,000	CHF 0.82	Call	CHF 58.305	Upwards to the next 3 digits (0.0010 points)	CHF 58.305	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0566513955	10,000,000	10,000,000	CHF 0.72	Call	CHF 59.305	Upwards to the next 3 digits (0.0010 points)	CHF 59.305	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0566513963	10,000,000	10,000,000	CHF 0.62	Call	CHF 60.305	Upwards to the next 3 digits (0.0010 points)	CHF 60.305	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0566513971	10,000,000	10,000,000	CHF 0.39	Call	CHF 3,676.332	Upwards to the next 3 digits (0.0010 points)	CHF 3,676.332	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
CH0566513989	10,000,000	10,000,000	CHF 0.28	Call	CHF 78.224	Upwards to the next 3 digits (0.0010 points)	CHF 78.224	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	20	No
CH0566513997	10,000,000	10,000,000	CHF 0.23	Call	CHF 79.224	Upwards to the next 3 digits	CHF 79.224	Upwards to the next 3 digits	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	20	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)											
CH0566514003	10,000,000	10,000,000	CHF 0.18	Call	CHF 80.224	Upwards to the next 3 digits (0.0010 points)	CHF 80.224	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	20	No
CH0566514011	10,000,000	10,000,000	CHF 0.22	Call	CHF 316.614	Upwards to the next 3 digits (0.0010 points)	CHF 316.614	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	100	No
CH0566514029	10,000,000	10,000,000	CHF 0.17	Call	CHF 321.614	Upwards to the next 3 digits (0.0010 points)	CHF 321.614	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	100	No
CH0566514037	10,000,000	10,000,000	CHF 0.29	Call	CHF 236.271	Upwards to the next 3 digits (0.0010 points)	CHF 236.271	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	50	No
CH0566514045	10,000,000	10,000,000	CHF 0.19	Call	CHF 210.145	Upwards to the next 3 digits (0.0010 points)	CHF 210.145	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	50	No
CH0566514052	10,000,000	10,000,000	CHF 0.30	Call	CHF 208.585	Upwards to the next 3 digits (0.0010 points)	CHF 208.585	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	50	No

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						points)		points)											
CH0566514060	10,000,000	10,000,000	CHF 0.26	Call	CHF 191.361	Upwards to the next 3 digits (0.0010 points)	CHF 191.361	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	100	No
CH0566514078	10,000,000	10,000,000	CHF 0.21	Call	CHF 196.361	Upwards to the next 3 digits (0.0010 points)	CHF 196.361	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	100	No
CH0566514086	10,000,000	10,000,000	CHF 0.22	Call	CHF 15.588	Upwards to the next 3 digits (0.0010 points)	CHF 15.588	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0566514094	10,000,000	10,000,000	CHF 0.17	Call	CHF 16.088	Upwards to the next 3 digits (0.0010 points)	CHF 16.088	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0566514102	10,000,000	10,000,000	CHF 0.12	Call	CHF 16.588	Upwards to the next 3 digits (0.0010 points)	CHF 16.588	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0566514110	10,000,000	10,000,000	CHF 0.40	Put	CHF 21.740	Downwards to the next 3 digits (0.0010 points)	CHF 21.740	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	10	No

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CH0566514128	10,000,000	10,000,000	CHF 0.50	Call	USD 73.408	Upwards to the next 3 digits (0.0010 points)	USD 73.408	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0566514136	10,000,000	10,000,000	CHF 0.86	Put	USD 88.461	Downwards to the next 3 digits (0.0010 points)	USD 88.461	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566514144	10,000,000	10,000,000	CHF 1.04	Put	USD 90.461	Downwards to the next 3 digits (0.0010 points)	USD 90.461	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566514151	10,000,000	10,000,000	CHF 1.23	Put	USD 92.461	Downwards to the next 3 digits (0.0010 points)	USD 92.461	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566514169	10,000,000	10,000,000	CHF 6.92	Call	EUR 250.341	Upwards to the next 3 digits (0.0010 points)	EUR 250.341	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0566514177	10,000,000	10,000,000	CHF 2.60	Call	EUR 290.529	Upwards to the next 3 digits (0.0010 points)	EUR 290.529	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH05665	10,000	10,000	CHF	Call	EUR	Upwards	EUR	Upwards	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)
14185	,000	,000	2.46		259.890	to the next 3 digits (0.0010 points)	259.890	to the next 3 digits (0.0010 points)					R1MD=				End		
CH0566514193	10,000,000	10,000,000	CHF 1.39	Call	EUR 269.890	Upwards to the next 3 digits (0.0010 points)	EUR 269.890	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0566514201	10,000,000	10,000,000	CHF 0.12	Call	EUR 3.522	Upwards to the next 3 digits (0.0010 points)	EUR 3.522	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0566514219	10,000,000	10,000,000	CHF 0.57	Call	EUR 135.804	Upwards to the next 3 digits (0.0010 points)	EUR 135.804	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0566514227	10,000,000	10,000,000	CHF 1.39	Put	USD 293.272	Downwards to the next 3 digits (0.0010 points)	USD 293.272	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566514235	10,000,000	10,000,000	CHF 3.20	Put	USD 313.230	Downwards to the next 3 digits (0.0010 points)	USD 313.230	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566514243	10,000,000	10,000,000	CHF 1.04	Put	USD 1,656.09	Downwards to the	USD 1,656.09	Downwards to the	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No

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					4	next 3 digits (0.0010 points)	4	next 3 digits (0.0010 points)											
CH0566514250	10,000,000	10,000,000	CHF 1.22	Put	USD 1,676.094	Downwards to the next 3 digits (0.0010 points)	USD 1,676.094	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566514268	10,000,000	10,000,000	CHF 1.40	Put	USD 1,696.094	Downwards to the next 3 digits (0.0010 points)	USD 1,696.094	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566514276	10,000,000	10,000,000	CHF 1.58	Put	USD 1,716.094	Downwards to the next 3 digits (0.0010 points)	USD 1,716.094	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566514284	10,000,000	10,000,000	CHF 3.39	Put	USD 1,915.796	Downwards to the next 3 digits (0.0010 points)	USD 1,915.796	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566514292	10,000,000	10,000,000	CHF 1.95	Put	USD 3,370.891	Downwards to the next 3 digits (0.0010 points)	USD 3,370.891	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566514300	10,000,000	10,000,000	CHF 2.40	Put	USD 3,420.891	Downwards to the next 3	USD 3,420.891	Downwards to the next 3	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No

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						digits (0.0010 points)		digits (0.0010 points)											
CH0566514318	10,000,000	10,000,000	CHF 2.85	Put	USD 3,470.891	Downwards to the next 3 digits (0.0010 points)	USD 3,470.891	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566514326	10,000,000	10,000,000	CHF 3.30	Put	USD 3,520.891	Downwards to the next 3 digits (0.0010 points)	USD 3,520.891	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566514334	10,000,000	10,000,000	CHF 0.93	Put	USD 125.850	Downwards to the next 3 digits (0.0010 points)	USD 125.850	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566514342	10,000,000	10,000,000	CHF 1.39	Put	USD 130.850	Downwards to the next 3 digits (0.0010 points)	USD 130.850	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566514359	10,000,000	10,000,000	CHF 1.84	Put	USD 135.850	Downwards to the next 3 digits (0.0010 points)	USD 135.850	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566514367	10,000,000	10,000,000	CHF 2.29	Put	USD 140.850	Downwards to the next 3 digits	USD 140.850	Downwards to the next 3 digits	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH0566514375	10,000,000	10,000,000	CHF 1.61	Put	USD 290.157	Downwards to the next 3 digits (0.0010 points)	USD 290.157	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566514383	10,000,000	10,000,000	CHF 2.06	Put	USD 295.157	Downwards to the next 3 digits (0.0010 points)	USD 295.157	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566514391	10,000,000	10,000,000	CHF 2.51	Put	USD 300.157	Downwards to the next 3 digits (0.0010 points)	USD 300.157	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566514409	10,000,000	10,000,000	CHF 0.23	Call	GBP 167.014	Upwards to the next 3 digits (0.0010 points)	GBP 167.014	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	GBP1MFSR=	0%	5%	+4.50%	Open End	1	No
CH0566514417	10,000,000	10,000,000	CHF 0.18	Call	GBP 172.014	Upwards to the next 3 digits (0.0010 points)	GBP 172.014	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	GBP1MFSR=	0%	5%	+4.50%	Open End	1	No
CH0566514425	10,000,000	10,000,000	CHF 3.37	Call	EUR 394.220	Upwards to the next 3 digits (0.0010 points)	EUR 394.220	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No

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						points)		points)											
CH0566514433	10,000,000	10,000,000	CHF 2.83	Call	EUR 399.220	Upwards to the next 3 digits (0.0010 points)	EUR 399.220	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0566514441	10,000,000	10,000,000	CHF 2.29	Call	EUR 404.220	Upwards to the next 3 digits (0.0010 points)	EUR 404.220	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0566514458	10,000,000	10,000,000	CHF 1.46	Put	USD 224.897	Downwards to the next 3 digits (0.0010 points)	USD 224.897	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566514466	10,000,000	10,000,000	CHF 1.69	Put	USD 227.397	Downwards to the next 3 digits (0.0010 points)	USD 227.397	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566514474	10,000,000	10,000,000	CHF 1.91	Put	USD 229.897	Downwards to the next 3 digits (0.0010 points)	USD 229.897	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566514482	10,000,000	10,000,000	CHF 2.14	Put	USD 232.397	Downwards to the next 3 digits (0.0010 points)	USD 232.397	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH0566514490	10,000,000	10,000,000	CHF 0.32	Put	USD 531.785	Downwards to the next 3 digits (0.0010 points)	USD 531.785	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566514508	10,000,000	10,000,000	CHF 0.41	Put	USD 541.785	Downwards to the next 3 digits (0.0010 points)	USD 541.785	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566514516	10,000,000	10,000,000	CHF 0.51	Put	USD 551.785	Downwards to the next 3 digits (0.0010 points)	USD 551.785	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566514524	10,000,000	10,000,000	CHF 0.42	Call	USD 473.405	Upwards to the next 3 digits (0.0010 points)	USD 473.405	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0566514532	10,000,000	10,000,000	CHF 0.37	Call	USD 478.405	Upwards to the next 3 digits (0.0010 points)	USD 478.405	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0566514540	10,000,000	10,000,000	CHF 0.33	Call	USD 483.405	Upwards to the next 3 digits (0.0010 points)	USD 483.405	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH05665	10,000	10,000	CHF	Put	USD	Downwar	USD	Downwar	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open	100	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
14557	,000	,000	0.39		562.472	ds to the next 3 digits (0.0010 points)	562.472	ds to the next 3 digits (0.0010 points)					SR=				End		
CH0566514565	10,000,000	10,000,000	CHF 0.48	Put	USD 572.472	Downwards to the next 3 digits (0.0010 points)	USD 572.472	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566514573	10,000,000	10,000,000	CHF 0.57	Put	USD 582.472	Downwards to the next 3 digits (0.0010 points)	USD 582.472	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566514581	10,000,000	10,000,000	CHF 0.84	Put	USD 612.448	Downwards to the next 3 digits (0.0010 points)	USD 612.448	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566514599	10,000,000	10,000,000	CHF 0.66	Call	GBp 4,538.799	Upwards to the next 3 digits (0.0010 points)	GBp 4,538.799	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	GBP1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0566514607	10,000,000	10,000,000	CHF 0.54	Call	GBp 4,638.799	Upwards to the next 3 digits (0.0010 points)	GBp 4,638.799	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	GBP1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0566514615	10,000,000	10,000,000	CHF 9.03	Call	USD 350.096	Upwards to the	USD 350.096	Upwards to the	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+8%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						next 3 digits (0.0010 points)		next 3 digits (0.0010 points)											
CH0566514623	10,000,000	10,000,000	CHF 7.22	Call	USD 370.096	Upwards to the next 3 digits (0.0010 points)	USD 370.096	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+8%	Open End	10	Yes
CH0566514631	10,000,000	10,000,000	CHF 5.41	Call	USD 390.096	Upwards to the next 3 digits (0.0010 points)	USD 390.096	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+8%	Open End	10	Yes
CH0566514649	10,000,000	10,000,000	CHF 3.59	Call	USD 410.096	Upwards to the next 3 digits (0.0010 points)	USD 410.096	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+8%	Open End	10	Yes
CH0566514656	10,000,000	10,000,000	CHF 2.88	Put	USD 481.575	Downwards to the next 3 digits (0.0010 points)	USD 481.575	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-8%	Open End	10	No
CH0566514664	10,000,000	10,000,000	CHF 4.69	Put	USD 501.575	Downwards to the next 3 digits (0.0010 points)	USD 501.575	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-8%	Open End	10	No
CH0566514672	10,000,000	10,000,000	CHF 0.26	Call	USD 36.251	Upwards to the next 3	USD 36.251	Upwards to the next 3	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalized Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						digits (0.0010 points)		digits (0.0010 points)											
CH0566514680	10,000,000	10,000,000	CHF 0.30	Put	USD 42.357	Downwards to the next 3 digits (0.0010 points)	USD 42.357	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566514698	10,000,000	10,000,000	CHF 0.34	Put	USD 42.857	Downwards to the next 3 digits (0.0010 points)	USD 42.857	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566514706	10,000,000	10,000,000	CHF 0.39	Put	USD 43.357	Downwards to the next 3 digits (0.0010 points)	USD 43.357	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566514714	10,000,000	10,000,000	CHF 0.43	Put	USD 43.857	Downwards to the next 3 digits (0.0010 points)	USD 43.857	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566514722	10,000,000	10,000,000	CHF 0.48	Call	USD 32.138	Upwards to the next 3 digits (0.0010 points)	USD 32.138	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0566514730	10,000,000	10,000,000	CHF 0.39	Call	USD 33.138	Upwards to the next 3 digits	USD 33.138	Upwards to the next 3 digits	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH0566514748	10,000,000	10,000,000	CHF 0.30	Call	USD 34.138	Upwards to the next 3 digits (0.0010 points)	USD 34.138	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0566514755	10,000,000	10,000,000	CHF 0.36	Call	EUR 48.662	Upwards to the next 3 digits (0.0010 points)	EUR 48.662	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0566513948	56651394	Registered	CIE Financiere Richemont SA	CHF	CH0210483332	CFR.S	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566513955	56651395	Registered	CIE Financiere Richemont SA	CHF	CH0210483332	CFR.S	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566513963	56651396	Registered	CIE Financiere Richemont SA	CHF	CH0210483332	CFR.S	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566513971	56651397	Registered	Givaudan SA	CHF	CH0010645932	GIVN.S	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566513989	56651398	Registered	Novartis AG	CHF	CH0012005267	NOVN.S	www.novartis.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566513997	56651399	Registered	Novartis AG	CHF	CH0012005267	NOVN.S	www.novartis.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
CH0566514003	56651400	Registered	Novartis AG	CHF	CH0012005267	NOVN.S	www.novartis.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514011	56651401	Genusschein	Roche Holding AG	CHF	CH0012032048	ROG.S	www.roche.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514029	56651402	Genusschein	Roche Holding AG	CHF	CH0012032048	ROG.S	www.roche.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514037	56651403	Participation certificates (Partizipationsscheine)	Schindler Holding AG	CHF	CH0024638196	SCHP.S	www.schindler.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514045	56651404	Ordinary	Sika AG	CHF	CH0418792922	SIKA.S	www.sika.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514052	56651405	Registered	Sonova Holding AG	CHF	CH0012549785	SOON.S	www.sonova.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514060	56651406	Ordinary	The Swatch Group AG	CHF	CH0012255151	UHR.S	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514078	56651407	Ordinary	The Swatch Group AG	CHF	CH0012255151	UHR.S	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514086	56651408	Ordinary	ams AG	CHF	AT0000A18XM4	AMS.S	www.ams.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514094	56651409	Ordinary	ams AG	CHF	AT0000A18XM4	AMS.S	www.ams.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514102	56651410	Ordinary	ams AG	CHF	AT0000A18XM4	AMS.S	www.ams.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514110	56651411	Ordinary	ams AG	CHF	AT0000A18XM4	AMS.S	www.ams.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514128	56651412	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH0566514136	56651413	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH0566514144	56651414	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH0566514151	56651415	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH0566514169	56651416	Ordinary	ASML Holding NV	EUR	NL0010273215	ASML.AS	www.asml.com	Euronext Amsterdam	www.euronext.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
CH0566514177	56651417	Ordinary	ASML Holding NV	EUR	NL0010273215	ASML.AS	www.asml.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH0566514185	56651418	Ordinary	adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0566514193	56651419	Ordinary	adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0566514201	56651420	Ordinary	Air France - KLM SA	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH0566514219	56651421	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH0566514227	56651422	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0566514235	56651423	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0566514243	56651424	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514250	56651425	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514268	56651426	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514276	56651427	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514284	56651428	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514292	56651429	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514300	56651430	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514318	56651431	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514326	56651432	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514334	56651433	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514342	56651434	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514359	56651435	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514367	56651436	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514375	56651437	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514383	56651438	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514391	56651439	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514409	56651440	Ordinary	Glencore plc	GBp	JE00B4T3BW64	GLEN.L	www.glencore.com	London Stock Exchange	www.londonstockexchange.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
CH0566514417	56651441	Ordinary	Glencore plc	GBp	JE00B4T3BW64	GLEN.L	www.glencore.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH0566514425	56651442	Ordinary	LVMH Moet Hennessy - Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH0566514433	56651443	Ordinary	LVMH Moet Hennessy - Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH0566514441	56651444	Ordinary	LVMH Moet Hennessy - Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH0566514458	56651445	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514466	56651446	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514474	56651447	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514482	56651448	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514490	56651449	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514508	56651450	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514516	56651451	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514524	56651452	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514532	56651453	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514540	56651454	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514557	56651455	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514565	56651456	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514573	56651457	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514581	56651458	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514599	56651459	Ordinary	Rio Tinto plc	GBp	GB0007188757	RIO.L	www.riotinto.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH0566514607	56651460	Ordinary	Rio Tinto plc	GBp	GB0007188757	RIO.L	www.riotinto.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH0566514615	56651461	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514623	56651462	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514631	56651463	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514649	56651464	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0566514656	56651465	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514664	56651466	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566514672	56651467	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	www.twitter.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0566514680	56651468	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	www.twitter.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0566514698	56651469	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	www.twitter.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0566514706	56651470	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	www.twitter.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0566514714	56651471	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	www.twitter.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0566514722	56651472	Registered	Uber Technologies Inc	USD	US90353T1007	UBER.N	www.uber.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0566514730	56651473	Registered	Uber Technologies Inc	USD	US90353T1007	UBER.N	www.uber.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0566514748	56651474	Registered	Uber Technologies Inc	USD	US90353T1007	UBER.N	www.uber.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0566514755	56651475	Ordinary	Unilever NV	EUR	NL0000388619	UNA.AS	www.unilever.com	Euronext Amsterdam	www.euronext.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 September 2020.
4. **Issue Date:** 17 September 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