

## FINAL TERMS DATED AS OF 31 August 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)

### "Mini Future" 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](http://www.bnpparibasmarkets.ch) or any other website specified in the applicable Final Terms.

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

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

The Securities 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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH0562868684	10,000,000	10,000,000	CHF 0.59	Call	CHF 54.6099	Upwards to the next 4 digits (0.0001 points)	CHF 57.34	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562868692	10,000,000	10,000,000	CHF 0.29	Call	CHF 3,485.4906	Upwards to the next 4 digits (0.0001 points)	CHF 3,659.76	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	1,000	No
CH0562868700	10,000,000	10,000,000	CHF 0.31	Call	CHF 23.3468	Upwards to the next 4 digits (0.0001 points)	CHF 25.68	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562868718	5,000,000	5,000,000	CHF 1.55	Call	CHF 49.7806	Upwards to the next 4 digits (0.0001 points)	CHF 54.75	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562868726	8,000,000	8,000,000	CHF 0.96	Put	CHF 74.8927	Downwards to the next 4 digits (0.0001 points)	CHF 67.41	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562868734	6,000,000	6,000,000	CHF 1.16	Put	CHF 76.8927	Downwards to the next 4 digits	CHF 69.21	Downwards to the next 2 digits	0%	20%	10%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	10	No

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						(0.0001 points)		(0.01 points)											
CH0562868742	10,000,000	10,000,000	CHF 0.56	Call	CHF 809.0793	Upwards to the next 4 digits (0.0001 points)	CHF 889.98	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	200	No
CH0562868759	10,000,000	10,000,000	CHF 0.31	Put	CHF 346.2793	Downwards to the next 4 digits (0.0001 points)	CHF 328.97	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0562868767	10,000,000	10,000,000	CHF 0.50	Call	CHF 214.1286	Upwards to the next 4 digits (0.0001 points)	CHF 224.83	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	50	No
CH0562868775	10,000,000	10,000,000	CHF 0.50	Call	CHF 188.7303	Upwards to the next 4 digits (0.0001 points)	CHF 202.88	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	50	No
CH0562868783	10,000,000	10,000,000	CHF 0.23	Put	CHF 215.8696	Downwards to the next 4 digits (0.0001 points)	CHF 205.08	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0562868791	10,000,000	10,000,000	CHF 0.49	Call	CHF 459.2758	Upwards to the next 4 digits (0.0001 points)	CHF 482.24	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	100	No

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						points)		points)											
CH0562868809	10,000,000	10,000,000	CHF 0.36	Call	CHF 12.2456	Upwards to the next 4 digits (0.0001 points)	CHF 13.47	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562868817	10,000,000	10,000,000	CHF 0.29	Put	CHF 18.7105	Downwards to the next 4 digits (0.0001 points)	CHF 16.84	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562868825	10,000,000	10,000,000	CHF 0.33	Call	EUR 3.6879	Upwards to the next 4 digits (0.0001 points)	EUR 3.87	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0562868833	1,000,000	1,000,000	CHF 4.38	Call	USD 235.6846	Upwards to the next 4 digits (0.0001 points)	USD 247.46	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562868841	2,000,000	2,000,000	CHF 3.93	Call	USD 240.6846	Upwards to the next 4 digits (0.0001 points)	USD 252.71	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562868858	2,000,000	2,000,000	CHF 3.48	Call	USD 245.6846	Upwards to the next 4 digits (0.0001 points)	USD 257.96	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	No

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CH0562868866	2,000,000	2,000,000	CHF 3.02	Call	USD 250.6846	Upwards to the next 4 digits (0.0001 points)	USD 263.21	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562868874	3,000,000	3,000,000	CHF 2.57	Call	USD 255.6846	Upwards to the next 4 digits (0.0001 points)	USD 268.46	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562868882	2,000,000	2,000,000	CHF 3.30	Put	USD 320.7097	Downwards to the next 4 digits (0.0001 points)	USD 304.68	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562868890	2,000,000	2,000,000	CHF 3.75	Put	USD 325.7097	Downwards to the next 4 digits (0.0001 points)	USD 309.43	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562868908	1,000,000	1,000,000	CHF 4.20	Put	USD 330.7097	Downwards to the next 4 digits (0.0001 points)	USD 314.18	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562868916	1,000,000	1,000,000	CHF 4.65	Put	USD 335.7097	Downwards to the next 4 digits (0.0001 points)	USD 318.93	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH05628	5,000,000	5,000,000	CHF	Call	EUR	Upwards	EUR	Upwards	0%	20%	4%	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
68924	000	000	1.52		172.9050	to the next 4 digits (0.0001 points)	179.82	to the next 2 digits (0.01 points)					R1MD=				End		
CH05628 68932	3,000,000	3,000,000	CHF 2.14	Call	USD 1,396.8892	Upwards to the next 4 digits (0.0001 points)	USD 1,466.73	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH05628 68940	4,000,000	4,000,000	CHF 1.96	Call	USD 1,416.8892	Upwards to the next 4 digits (0.0001 points)	USD 1,487.73	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH05628 68957	4,000,000	4,000,000	CHF 1.78	Call	USD 1,436.8892	Upwards to the next 4 digits (0.0001 points)	USD 1,508.73	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH05628 68965	5,000,000	5,000,000	CHF 1.60	Call	USD 1,456.8892	Upwards to the next 4 digits (0.0001 points)	USD 1,529.73	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH05628 68973	4,000,000	4,000,000	CHF 1.95	Put	USD 1,849.9306	Downwards to the next 4 digits (0.0001 points)	USD 1,757.44	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH05628 68981	3,000,000	3,000,000	CHF 2.13	Put	USD 1,869.93	Downwards to the	USD 1,776.44	Downwards to the	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No

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					06	next 4 digits (0.0001 points)		next 2 digits (0.01 points)											
CH0562868999	3,000,000	3,000,000	CHF 2.31	Put	USD 1,889.9306	Downwards to the next 4 digits (0.0001 points)	USD 1,795.44	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0562869005	3,000,000	3,000,000	CHF 2.49	Put	USD 1,909.9306	Downwards to the next 4 digits (0.0001 points)	USD 1,814.44	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0562869013	2,000,000	2,000,000	CHF 2.67	Put	USD 1,929.9306	Downwards to the next 4 digits (0.0001 points)	USD 1,833.44	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0562869021	1,000,000	1,000,000	CHF 4.62	Call	USD 2,888.3883	Upwards to the next 4 digits (0.0001 points)	USD 3,032.81	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562869039	1,000,000	1,000,000	CHF 4.17	Call	USD 2,938.3883	Upwards to the next 4 digits (0.0001 points)	USD 3,085.31	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562869047	2,000,000	2,000,000	CHF 3.71	Put	USD 3,810.9402	Downwards to the next 4	USD 3,620.39	Downwards to the next 2	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No

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						digits (0.0001 points)		digits (0.01 points)											
CH0562869054	1,000,000	1,000,000	CHF 4.16	Put	USD 3,860.9402	Downwards to the next 4 digits (0.0001 points)	USD 3,667.89	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0562869062	1,000,000	1,000,000	CHF 4.61	Put	USD 3,910.9402	Downwards to the next 4 digits (0.0001 points)	USD 3,715.39	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0562869070	1,000,000	1,000,000	CHF 5.07	Put	USD 3,960.9402	Downwards to the next 4 digits (0.0001 points)	USD 3,762.89	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0562869088	10,000,000	10,000,000	CHF 0.29	Call	USD 25.4098	Upwards to the next 4 digits (0.0001 points)	USD 26.68	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0562869096	10,000,000	10,000,000	CHF 0.35	Put	USD 32.4564	Downwards to the next 4 digits (0.0001 points)	USD 30.84	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562869104	10,000,000	10,000,000	CHF 0.51	Call	EUR 46.8619	Upwards to the next 4 digits	EUR 48.73	Upwards to the next 2 digits	0%	20%	4%	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	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		(0.01 points)											
CH0562869112	9,000,000	9,000,000	CHF 0.88	Put	EUR 63.1453	Downwards to the next 4 digits (0.0001 points)	EUR 60.62	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0562869120	10,000,000	10,000,000	CHF 0.77	Call	EUR 4.2430	Upwards to the next 4 digits (0.0001 points)	EUR 4.41	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0562869138	10,000,000	10,000,000	CHF 0.66	Call	EUR 4.3430	Upwards to the next 4 digits (0.0001 points)	EUR 4.51	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0562869146	9,000,000	9,000,000	CHF 0.81	Call	EUR 84.4310	Upwards to the next 4 digits (0.0001 points)	EUR 88.65	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562869153	10,000,000	10,000,000	CHF 0.42	Call	EUR 39.1314	Upwards to the next 4 digits (0.0001 points)	EUR 40.69	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562869161	7,000,000	7,000,000	CHF 1.07	Call	EUR 7.3786	Upwards to the next 4 digits (0.0001)	EUR 7.67	Upwards to the next 2 digits (0.01)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No

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						points)		points)											
CH0562869179	10,000,000	10,000,000	CHF 0.50	Put	EUR 43.2566	Downwards to the next 4 digits (0.0001 points)	EUR 41.96	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0562869187	8,000,000	8,000,000	CHF 0.93	Put	EUR 47.2566	Downwards to the next 4 digits (0.0001 points)	EUR 45.84	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0562869195	1,000,000	1,000,000	CHF 4.80	Call	USD 240.0175	Upwards to the next 4 digits (0.0001 points)	USD 252.01	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562869203	1,000,000	1,000,000	CHF 4.35	Call	USD 245.0175	Upwards to the next 4 digits (0.0001 points)	USD 257.26	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562869211	2,000,000	2,000,000	CHF 3.90	Call	USD 250.0175	Upwards to the next 4 digits (0.0001 points)	USD 262.51	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562869229	2,000,000	2,000,000	CHF 3.45	Call	USD 255.0175	Upwards to the next 4 digits (0.0001 points)	USD 267.76	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	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 Comment Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Comment Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Comment Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH0562869237	2,000,000	2,000,000	CHF 3	Call	USD 260.0175	Upwards to the next 4 digits (0.0001 points)	USD 273.01	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562869245	3,000,000	3,000,000	CHF 2.55	Call	USD 265.0175	Upwards to the next 4 digits (0.0001 points)	USD 278.26	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562869252	2,000,000	2,000,000	CHF 2.92	Put	USD 325.5958	Downwards to the next 4 digits (0.0001 points)	USD 309.32	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562869260	2,000,000	2,000,000	CHF 3.38	Put	USD 330.5958	Downwards to the next 4 digits (0.0001 points)	USD 314.07	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562869278	2,000,000	2,000,000	CHF 3.83	Put	USD 335.5958	Downwards to the next 4 digits (0.0001 points)	USD 318.82	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562869286	1,000,000	1,000,000	CHF 4.28	Put	USD 340.5958	Downwards to the next 4 digits (0.0001 points)	USD 323.57	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH05628	1,000,	1,000,	CHF	Put	USD	Downwar	USD	Downwar	0%	20%	5%	100%	USD1MFSR=	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
69294	000	000	4.73		345.5958	ds to the next 4 digits (0.0001 points)	328.32	ds to the next 2 digits (0.01 points)					SR=				End		
CH05628 69302	2,000,000	2,000,000	CHF 3.26	Call	EUR 20.2173	Upwards to the next 4 digits (0.0001 points)	EUR 21.02	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH05628 69310	2,000,000	2,000,000	CHF 3.63	Call	EUR 365.1170	Upwards to the next 4 digits (0.0001 points)	EUR 383.37	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH05628 69328	7,000,000	7,000,000	CHF 1.14	Call	EUR 8.0032	Upwards to the next 4 digits (0.0001 points)	EUR 8.32	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH05628 69336	2,000,000	2,000,000	CHF 2.95	Call	USD 193.8797	Upwards to the next 4 digits (0.0001 points)	USD 203.57	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH05628 69344	2,000,000	2,000,000	CHF 2.73	Call	USD 196.3797	Upwards to the next 4 digits (0.0001 points)	USD 206.19	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH05628 69351	3,000,000	3,000,000	CHF 2.50	Call	USD 198.8797	Upwards to the	USD 208.82	Upwards to the	0%	20%	5%	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						next 4 digits (0.0001 points)		next 2 digits (0.01 points)											
CH0562869369	2,000,000	2,000,000	CHF 3.26	Put	USD 262.7294	Downwards to the next 4 digits (0.0001 points)	USD 249.60	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562869377	2,000,000	2,000,000	CHF 3.49	Put	USD 265.2294	Downwards to the next 4 digits (0.0001 points)	USD 251.97	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562869385	2,000,000	2,000,000	CHF 3.72	Put	USD 267.7294	Downwards to the next 4 digits (0.0001 points)	USD 254.35	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562869393	2,000,000	2,000,000	CHF 3.94	Put	USD 270.2294	Downwards to the next 4 digits (0.0001 points)	USD 256.72	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562869401	10,000,000	10,000,000	CHF 0.70	Call	USD 448.2691	Upwards to the next 4 digits (0.0001 points)	USD 470.68	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562869419	10,000,000	10,000,000	CHF 0.61	Call	USD 458.2691	Upwards to the next 4	USD 481.18	Upwards to the next 2	0%	20%	5%	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						digits (0.0001 points)		digits (0.01 points)											
CH0562869427	7,000,000	7,000,000	CHF 1.06	Put	EUR 5.1609	Downwards to the next 4 digits (0.0001 points)	EUR 4.91	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	1	No
CH0562869435	9,000,000	9,000,000	CHF 0.88	Call	USD 407.5443	Upwards to the next 4 digits (0.0001 points)	USD 438.11	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562869443	10,000,000	10,000,000	CHF 0.79	Call	USD 417.5443	Upwards to the next 4 digits (0.0001 points)	USD 448.86	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562869450	10,000,000	10,000,000	CHF 0.75	Call	USD 422.5443	Upwards to the next 4 digits (0.0001 points)	USD 454.23	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH0562869468	9,000,000	9,000,000	CHF 0.81	Put	USD 594.4055	Downwards to the next 4 digits (0.0001 points)	USD 549.83	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0562869476	8,000,000	8,000,000	CHF 0.90	Put	USD 604.4055	Downwards to the next 4 digits	USD 559.08	Downwards to the next 2 digits	0%	20%	7.50%	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		(0.01 points)											
CH0562869484	8,000,000	8,000,000	CHF 0.99	Put	USD 614.4055	Downwards to the next 4 digits (0.0001 points)	USD 568.33	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0562869492	7,000,000	7,000,000	CHF 1.14	Call	EUR 129.2377	Upwards to the next 4 digits (0.0001 points)	EUR 134.40	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562869500	10,000,000	10,000,000	CHF 0.18	Call	EUR 12.4239	Upwards to the next 4 digits (0.0001 points)	EUR 13.04	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562869518	10,000,000	10,000,000	CHF 0.24	Put	EUR 16.3854	Downwards to the next 4 digits (0.0001 points)	EUR 15.57	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0562869526	10,000,000	10,000,000	CHF 0.48	Call	EUR 40.6514	Upwards to the next 4 digits (0.0001 points)	EUR 42.68	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562869534	10,000,000	10,000,000	CHF 0.30	Call	EUR 30.6355	Upwards to the next 4 digits (0.0001)	EUR 32.16	Upwards to the next 2 digits (0.01)	0%	20%	5%	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						points)		points)											
CH0562869542	9,000,000	9,000,000	CHF 0.83	Call	USD 31.2092	Upwards to the next 4 digits (0.0001 points)	USD 35.89	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562869559	10,000,000	10,000,000	CHF 0.78	Call	USD 31.7092	Upwards to the next 4 digits (0.0001 points)	USD 36.46	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562869567	10,000,000	10,000,000	CHF 0.74	Call	USD 32.2092	Upwards to the next 4 digits (0.0001 points)	USD 37.04	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562869575	10,000,000	10,000,000	CHF 0.77	Put	USD 48.9432	Downwards to the next 4 digits (0.0001 points)	USD 41.61	Downwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562869583	9,000,000	9,000,000	CHF 0.82	Put	USD 49.4432	Downwards to the next 4 digits (0.0001 points)	USD 42.03	Downwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562869591	9,000,000	9,000,000	CHF 0.86	Put	USD 49.9432	Downwards to the next 4 digits (0.0001 points)	USD 42.46	Downwards to the next 2 digits (0.01 points)	0%	20%	15%	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 Comment Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Comment Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Comment Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH0562869609	8,000,000	8,000,000	CHF 0.91	Put	USD 50.4432	Downwards to the next 4 digits (0.0001 points)	USD 42.88	Downwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0562869617	10,000,000	10,000,000	CHF 0.59	Call	USD 26.2655	Upwards to the next 4 digits (0.0001 points)	USD 28.89	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562869625	10,000,000	10,000,000	CHF 0.54	Call	USD 26.7655	Upwards to the next 4 digits (0.0001 points)	USD 29.44	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562869633	10,000,000	10,000,000	CHF 0.50	Call	USD 27.2655	Upwards to the next 4 digits (0.0001 points)	USD 29.99	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562869641	10,000,000	10,000,000	CHF 0.45	Call	USD 27.7655	Upwards to the next 4 digits (0.0001 points)	USD 30.54	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0562869658	10,000,000	10,000,000	CHF 0.47	Put	USD 37.9930	Downwards to the next 4 digits (0.0001 points)	USD 34.20	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH05628	2,000,000	2,000,000	CHF	Call	EUR	Upwards	EUR	Upwards	0%	20%	10%	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
69666	000	000	2.89		105.5406	to the next 4 digits (0.0001 points)	116.09	to the next 2 digits (0.01 points)					R1MD=				End		
CH05628 69674	2,000,000	2,000,000	CHF 2.67	Call	EUR 107.5406	Upwards to the next 4 digits (0.0001 points)	EUR 118.29	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH05628 69682	3,000,000	3,000,000	CHF 2.46	Call	EUR 109.5406	Upwards to the next 4 digits (0.0001 points)	EUR 120.49	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH05628 69690	3,000,000	3,000,000	CHF 2.24	Call	EUR 111.5406	Upwards to the next 4 digits (0.0001 points)	EUR 122.69	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH05628 69708	3,000,000	3,000,000	CHF 2.03	Call	EUR 113.5406	Upwards to the next 4 digits (0.0001 points)	EUR 124.89	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH05628 69716	5,000,000	5,000,000	CHF 1.43	Call	EUR 127.3126	Upwards to the next 4 digits (0.0001 points)	EUR 131.13	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH05628 69724	6,000,000	6,000,000	CHF 1.22	Call	EUR 129.3126	Upwards to the	EUR 133.19	Upwards to the	0%	20%	3%	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						next 4 digits (0.0001 points)		next 2 digits (0.01 points)											
CH0562869732	6,000,000	6,000,000	CHF 1.30	Call	EUR 61.6413	Upwards to the next 4 digits (0.0001 points)	EUR 64.72	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0562869740	5,000,000	5,000,000	CHF 1.42	Put	EUR 86.9494	Downwards to the next 4 digits (0.0001 points)	EUR 82.61	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	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	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0562868684	56286868	Registered	CIE Financiere Richemont SA	CHF	CH0210483332	CFR.S	<a href="http://www.richemont.com">www.richemont.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0562868692	56286869	Registered	Givaudan SA	CHF	CH0010645932	GIVN.S	<a href="http://www.givaudan.com">www.givaudan.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0562868700	56286870	Registered	Idorsia Ltd	CHF	CH0363463438	IDIA.S	<a href="http://www.idorsia.com">www.idorsia.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0562868718	56286871	Registered	Logitech International SA	CHF	CH0025751329	LOGN.S	<a href="http://www.logitech.com">www.logitech.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0562868726	56286872	Registered	Logitech International SA	CHF	CH0025751329	LOGN.S	<a href="http://www.logitech.com">www.logitech.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0562868734	56286873	Registered	Logitech International	CHF	CH0025751329	LOGN.S	<a href="http://www.logitech.com">www.logitech.com</a>	SIX Swiss	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
			SA					Exchange AG			
CH0562868742	56286874	Registered	Partners Group Holding AG	CHF	CH0024608827	PGHN.S	<a href="http://www.partnersgroup.com">www.partnersgroup.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0562868759	56286875	Genusschein	Roche Holding AG	CHF	CH0012032048	ROG.S	<a href="http://www.roche.com">www.roche.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0562868767	56286876	Participation certificates (Partizipationsscheine)	Schindler Holding AG	CHF	CH0024638196	SCHP.S	<a href="http://www.schindler.com">www.schindler.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0562868775	56286877	Ordinary	Sika AG	CHF	CH0418792922	SIKA.S	<a href="http://www.sika.com">www.sika.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0562868783	56286878	Ordinary	The Swatch Group AG	CHF	CH0012255151	UHR.S	<a href="http://www.swatchgroup.com">www.swatchgroup.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0562868791	56286879	Registered	Swisscom AG	CHF	CH0008742519	SCMN.S	<a href="http://www.swisscom.com">www.swisscom.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0562868809	56286880	Ordinary	ams AG	CHF	AT0000A18XM4	AMS.S	<a href="http://www.ams.com">www.ams.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0562868817	56286881	Ordinary	ams AG	CHF	AT0000A18XM4	AMS.S	<a href="http://www.ams.com">www.ams.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH0562868825	56286882	Ordinary	Air France - KLM SA	EUR	FR0000031122	AIRF.PA	<a href="http://www.airfrance.fr">www.airfrance.fr</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH0562868833	56286883	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	<a href="http://www.alibabagroup.com">www.alibabagroup.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562868841	56286884	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	<a href="http://www.alibabagroup.com">www.alibabagroup.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562868858	56286885	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	<a href="http://www.alibabagroup.com">www.alibabagroup.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562868866	56286886	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	<a href="http://www.alibabagroup.com">www.alibabagroup.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562868874	56286887	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	<a href="http://www.alibabagroup.com">www.alibabagroup.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562868882	56286888	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	<a href="http://www.alibabagroup.com">www.alibabagroup.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0562868890	56286889	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	<a href="http://www.alibabagroup.com">www.alibabagroup.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562868908	56286890	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	<a href="http://www.alibabagroup.com">www.alibabagroup.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562868916	56286891	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	<a href="http://www.alibabagroup.com">www.alibabagroup.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562868924	56286892	Registered	Allianz SE	EUR	DE0008404005	ALVG.DE	<a href="http://www.allianz.com">www.allianz.com</a>	Deutsche Börse AG	<a href="http://www.boerse-frankfurt.de">www.boerse-frankfurt.de</a>	Zurich	CHF
CH0562868932	56286893	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	<a href="http://www.abc.xyz/investor">www.abc.xyz/investor</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562868940	56286894	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	<a href="http://www.abc.xyz/investor">www.abc.xyz/investor</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562868957	56286895	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	<a href="http://www.abc.xyz/investor">www.abc.xyz/investor</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562868965	56286896	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	<a href="http://www.abc.xyz/investor">www.abc.xyz/investor</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562868973	56286897	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	<a href="http://www.abc.xyz/investor">www.abc.xyz/investor</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562868981	56286898	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	<a href="http://www.abc.xyz/investor">www.abc.xyz/investor</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562868999	56286899	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	<a href="http://www.abc.xyz/investor">www.abc.xyz/investor</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869005	56286900	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	<a href="http://www.abc.xyz/investor">www.abc.xyz/investor</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869013	56286901	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	<a href="http://www.abc.xyz/investor">www.abc.xyz/investor</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869021	56286902	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	<a href="http://www.amazon.com">www.amazon.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869039	56286903	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	<a href="http://www.amazon.com">www.amazon.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869047	56286904	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	<a href="http://www.amazon.com">www.amazon.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869054	56286905	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	<a href="http://www.amazon.com">www.amazon.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869062	56286906	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	<a href="http://www.amazon.com">www.amazon.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869070	56286907	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	<a href="http://www.amazon.com">www.amazon.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869088	56286908	Registered	Barrick Gold Corp	USD	CA0679011084	GOLD.N	<a href="http://www.barrick.com">www.barrick.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562869096	56286909	Registered	Barrick Gold Corp	USD	CA0679011084	GOLD.N	<a href="http://www.barrick.com">www.barrick.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562869104	56286910	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	<a href="http://www.basf.com">www.basf.com</a>	Deutsche Börse AG	<a href="http://www.boerse-frankfurt.de">www.boerse-frankfurt.de</a>	Zurich	CHF

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CH0562869112	56286911	Registered	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	<a href="http://www.bayer.de">www.bayer.de</a>	Deutsche Börse AG	<a href="http://www.boerse-frankfurt.de">www.boerse-frankfurt.de</a>	Zurich	CHF
CH0562869120	56286912	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	<a href="http://www.commerzbank.com">www.commerzbank.com</a>	Deutsche Börse AG	<a href="http://www.boerse-frankfurt.de">www.boerse-frankfurt.de</a>	Zurich	CHF
CH0562869138	56286913	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	<a href="http://www.commerzbank.com">www.commerzbank.com</a>	Deutsche Börse AG	<a href="http://www.boerse-frankfurt.de">www.boerse-frankfurt.de</a>	Zurich	CHF
CH0562869146	56286914	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	<a href="http://www.continental.de">www.continental.de</a>	Deutsche Börse AG	-	Zurich	CHF
CH0562869153	56286915	Registered	Daimler AG	EUR	DE0007100000	DAIGn.DE	<a href="http://www.daimler.com">www.daimler.com</a>	Deutsche Börse AG	<a href="http://www.boerse-frankfurt.de">www.boerse-frankfurt.de</a>	Zurich	CHF
CH0562869161	56286916	Registered	Deutsche Bank AG	EUR	DE0005140008	DBGn.DE	<a href="http://www.db.com">www.db.com</a>	Deutsche Börse AG	<a href="http://www.boerse-frankfurt.de">www.boerse-frankfurt.de</a>	Zurich	CHF
CH0562869179	56286917	Registered	Deutsche Post AG-REG	EUR	DE0005552004	DPWGn.DE	<a href="http://www.deutschepost.de">www.deutschepost.de</a>	Deutsche Börse AG	-	Zurich	CHF
CH0562869187	56286918	Registered	Deutsche Post AG-REG	EUR	DE0005552004	DPWGn.DE	<a href="http://www.deutschepost.de">www.deutschepost.de</a>	Deutsche Börse AG	-	Zurich	CHF
CH0562869195	56286919	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869203	56286920	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869211	56286921	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869229	56286922	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869237	56286923	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869245	56286924	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869252	56286925	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869260	56286926	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869278	56286927	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869286	56286928	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869294	56286929	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869302	56286930	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	<a href="http://www.infineon.de">www.infineon.de</a>	Deutsche Börse AG	-	Zurich	CHF
CH0562869310	56286931	Ordinary	LVMH Moët Hennessy - Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	<a href="http://www.lvmh.fr">www.lvmh.fr</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH0562869328	56286932	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	<a href="http://www.lufthansagroup.com">www.lufthansagroup.com</a>	Deutsche Börse AG	<a href="http://www.boerse-frankfurt.de">www.boerse-frankfurt.de</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0562869336	56286933	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	<a href="http://www.microsoft.com">www.microsoft.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869344	56286934	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	<a href="http://www.microsoft.com">www.microsoft.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869351	56286935	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	<a href="http://www.microsoft.com">www.microsoft.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869369	56286936	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	<a href="http://www.microsoft.com">www.microsoft.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869377	56286937	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	<a href="http://www.microsoft.com">www.microsoft.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869385	56286938	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	<a href="http://www.microsoft.com">www.microsoft.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869393	56286939	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	<a href="http://www.microsoft.com">www.microsoft.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869401	56286940	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	<a href="http://www.netflix.com">www.netflix.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869419	56286941	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	<a href="http://www.netflix.com">www.netflix.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869427	56286942	Ordinary	Nokia Oyj (FI)	EUR	FI0009000681	NOKIA.HE	<a href="http://www.nokia.com">www.nokia.com</a>	NASDAQ OMX Helsinki	<a href="http://www.nasdaqomxnordic.com">www.nasdaqomxnordic.com</a>	Zurich	CHF
CH0562869435	56286943	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	<a href="http://www.nvidia.com">www.nvidia.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869443	56286944	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	<a href="http://www.nvidia.com">www.nvidia.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869450	56286945	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	<a href="http://www.nvidia.com">www.nvidia.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869468	56286946	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	<a href="http://www.nvidia.com">www.nvidia.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869476	56286947	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	<a href="http://www.nvidia.com">www.nvidia.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869484	56286948	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	<a href="http://www.nvidia.com">www.nvidia.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0562869492	56286949	Ordinary	SAP SE	EUR	DE0007164600	SAPG.DE	<a href="http://www.sap.de">www.sap.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0562869500	56286950	Ordinary	Societe Generale SA	EUR	FR0000130809	SOGN.PA	<a href="http://www.societegenerale.com">www.societegenerale.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH0562869518	56286951	Ordinary	Societe Generale SA	EUR	FR0000130809	SOGN.PA	<a href="http://www.societegenerale.com">www.societegenerale.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH0562869526	56286952	Ordinary	TeamViewer AG	EUR	DE000A2YN900	TMV.DE	<a href="http://www.teamviewer.com">www.teamviewer.com</a>	Deutsche Börse AG	<a href="http://www.boerse-frankfurt.de">www.boerse-frankfurt.de</a>	Zurich	CHF
CH0562869534	56286953	Ordinary	TOTAL SE	EUR	FR0000120271	TOTF.PA	<a href="http://www.total.com">www.total.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH0562869542	56286954	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	<a href="http://www.twitter.com">www.twitter.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562869559	56286955	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	<a href="http://www.twitter.com">www.twitter.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562869567	56286956	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	<a href="http://www.twitter.com">www.twitter.com</a>	New York Stock Exchange	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
								(NYSE)			
CH0562869575	56286957	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	<a href="http://www.twitter.com">www.twitter.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562869583	56286958	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	<a href="http://www.twitter.com">www.twitter.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562869591	56286959	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	<a href="http://www.twitter.com">www.twitter.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562869609	56286960	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	<a href="http://www.twitter.com">www.twitter.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562869617	56286961	Registered	Uber Technologies Inc	USD	US90353T1007	UBER.N	<a href="http://www.uber.com">www.uber.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562869625	56286962	Registered	Uber Technologies Inc	USD	US90353T1007	UBER.N	<a href="http://www.uber.com">www.uber.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562869633	56286963	Registered	Uber Technologies Inc	USD	US90353T1007	UBER.N	<a href="http://www.uber.com">www.uber.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562869641	56286964	Registered	Uber Technologies Inc	USD	US90353T1007	UBER.N	<a href="http://www.uber.com">www.uber.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562869658	56286965	Registered	Uber Technologies Inc	USD	US90353T1007	UBER.N	<a href="http://www.uber.com">www.uber.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0562869666	56286966	Ordinary	VARTA AG	EUR	DE000A0TGJ55	VAR1.DE	<a href="http://www.varta-ag.com">www.varta-ag.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0562869674	56286967	Ordinary	VARTA AG	EUR	DE000A0TGJ55	VAR1.DE	<a href="http://www.varta-ag.com">www.varta-ag.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0562869682	56286968	Ordinary	VARTA AG	EUR	DE000A0TGJ55	VAR1.DE	<a href="http://www.varta-ag.com">www.varta-ag.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0562869690	56286969	Ordinary	VARTA AG	EUR	DE000A0TGJ55	VAR1.DE	<a href="http://www.varta-ag.com">www.varta-ag.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0562869708	56286970	Ordinary	VARTA AG	EUR	DE000A0TGJ55	VAR1.DE	<a href="http://www.varta-ag.com">www.varta-ag.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF



Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0562869716	56286971	Preferred	Volkswagen AG	EUR	DE0007664039	VOWG_p.DE	<a href="http://www.volkswagen.de">www.volkswagen.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0562869724	56286972	Preferred	Volkswagen AG	EUR	DE0007664039	VOWG_p.DE	<a href="http://www.volkswagen.de">www.volkswagen.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0562869732	56286973	Bearer	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	<a href="http://www.corporate.zalando.de">www.corporate.zalando.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH0562869740	56286974	Bearer	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	<a href="http://www.corporate.zalando.de">www.corporate.zalando.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF

## GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 28 August 2020.
4. **Issue Date:** 31 August 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.

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

- (a) **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:** Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.

OET Website(s):

[www.bnpparibasmarkets.ch](http://www.bnpparibasmarkets.ch)

Local Business Day Centre(s): Zurich.

- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**
  - (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
  - (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
  - (iii) **Interbank Rate 2 Screen Page:** Not applicable.
  - (iv) **Interbank Rate 2 Specified Time:** Not applicable.
  - (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
  - (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
- (h) **Automatic Early Redemption:** Applicable.
  - (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to :

-in respect of *Call* Certificates:

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

-in respect of *Put* Certificates:

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

Where:

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

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

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

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

- (ii) **Automatic Early Redemption Date:** The fifth Business Days following the Valuation Date.

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

**Certificate:**

- (b) **Partly Paid Certificates:** The Certificates are not Partly Paid Certificates.
- (c) **Interest:** Not applicable.
- (d) **Accrual to Redemption:** Not applicable.
- (e) **Fixed Rate Provisions:** Not applicable.
- (f) **Floating Rate Provisions:** Not applicable.
- (g) **Linked Interest Certificates:** Not applicable.
- (h) **Index Linked Interest Certificates:** Not applicable.
- (i) **Share Linked/ETI Share Linked Interest Certificates:** Not applicable.
- (j) **ETI Linked Interest Certificates:** Not applicable.
- (k) **Debt Linked Interest Certificates:** Not applicable.
- (l) **Commodity Linked Interest Certificates:** Not applicable.
- (m) **Inflation Index Linked Interest Certificates:** Not applicable.
- (n) **Currency Linked Interest Certificates:** Not applicable.
- (o) **Fund Linked Interest Certificates:** Not applicable.
- (p) **Futures Linked Interest Certificates:** Not applicable.
- (q) **Instalment Certificates:** The Certificates are not Instalment Certificates.
- (r) **Issuer Call Option:** Not applicable.
- (s) **Holder Put Option:** Applicable provided that (i) no Automatic Early Redemption Event has occurred and (ii) the Issuer has not already designated the Valuation Date in accordance with the OET Certificate Conditions.
- (i) **Optional Redemption Date(s):** The day falling ten (10) Business Days immediately following the relevant Optional Redemption Valuation Date.
- (ii) **Optional Redemption Valuation Date:** The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 27.
- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):** -in respect of *Call* Certificates:

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

-in respect of *Put* Certificates:

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

Where:

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

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

Conditions.

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

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

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

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

-in respect of *Put* Certificates:

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

Where:

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

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

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

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

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

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

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

40. **Selling Restrictions:**

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

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

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

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

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

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

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

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

**Responsibility**

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

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:



By: .....

Duly authorised



## PART B - OTHER INFORMATION

### 1. Listing and Admission to trading

The Securities are unlisted.

### 2. Governing Law and Jurisdiction

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

### 3. Ratings

The Securities have not been rated.

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

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

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

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

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

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

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

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

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

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

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

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

### SHARE DISCLAIMER

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

## 6. Operational Information

### Relevant Clearing System(s):

SIX SIS Ltd., Olten, Switzerland