FINAL TERMS DATED AS OF 3 NOVEMBER 2021

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas

(incorporated in France) (as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPR08K5P83

(Note, Warrant and Certificate Programme)

"Knock-Out Warrant" Certificates relating to a Share

SSPA product type: Knock-Out Warrant (2200)

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 24 September 2021, each Supplement to the Base Prospectus published and approved on or before the date of these Final Terms (copies of which are available as described below) and any other Supplement to the Base Prospectus which may have been published and approved before the issue of any additional amount of Securities (the **"Supplements**") (provided that to the extent any such Supplement (i) is published and approved after the date of these Final Terms and (ii) provide for any change to the Conditions of the Securities such changes shall have no effect with respect to the Conditions of the Securities to which these Final Terms relate) (the Base Prospectus and the Supplements, together the **"Base Prospectus"**).

The Base Prospectus has been approved by SIX Exchange Regulation AG ("SIX Exchange Regulation") in its capacity as Swiss Prospectus Office (the "Swiss Prospectus Office") as of 24 September 2021 and constitutes a base prospectus pursuant to article 45 of the Swiss Financial Services Act ("FinSA").

This document constitutes the Final Terms of the Securities described herein and must be read in conjunction with such Base Prospectus.

For the purpose of public offering in Switzerland and/or the admission to trading on SIX Swiss Exchange, these Final Terms will be or have been registered with the Swiss Prospectus Office and are or will be published pursuant to FinSA prior to the public offering of the Securities in Switzerland or the admission to trading of the Securities on SIX Swiss Exchange and the Base Prospectus and these Final Terms together will constitute the prospectus pursuant to FinSA.

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

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

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

The Securities issued pursuant to these Final Terms may be considered structured products in Switzerland pursuant to article 70 FinSA and do not constitute collective investment schemes in the meaning of the Swiss Federal Act on Collective Investment Schemes ("**CISA**"). Accordingly, holders of the Securities do not benefit from protection under the CISA or supervision by the Swiss Financial Market Supervisory Authority ("**FINMA**"). Further, investors are exposed to the Issuer's and the Guarantor's insolvency risk.

The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und - kunden*) within the meaning of FinSA ("**Retail Clients**") in accordance with FinSA.

SPECIFIC PROVISIONS FOR EACH SERIES

| Series Number / ISIN Code | No. of Securitie s issued | No. of Securitie s | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold on the Commence ment Date | Security Threshold Rounding Rule | Minimum Security Percentage | Maximum Security Percentage | Security Percentag e on the Commenc ement Date | Dividend Percentag e | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentag e | Redempt ion Date | Parity | SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m) |
|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|--|-----------------------------------|-----------------------------------|---|----------------------------|------------------------------------|--|--|-------------------------------------|---------------------|--------|--|
| CH1138468 090 | 10,000,0 00 | 10,000,0 00 | CHF 0.20 | Call | CHF 0.981 | Upwards to the next 3 digits (0.0010 points) | CHF 0.981 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 1 | No |
| CH1138468 108 | 10,000,0 00 | 10,000,0 00 | CHF 0.18 | Call | CHF 1.001 | Upwards to the next 3 digits (0.0010 points) | CHF 1.001 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 1 | No |
| CH1138468 116 | 10,000,0 00 | 10,000,0 00 | CHF 0.16 | Call | CHF 1.021 | Upwards to the next 3 digits (0.0010 points) | CHF 1.021 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 1 | No |
| CH1138468 124 | 10,000,0 00 | 10,000,0 00 | CHF 0.14 | Call | CHF 1.041 | Upwards to the next 3 digits (0.0010 points) | CHF 1.041 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 1 | No |
| CH1138468 132 | 10,000,0 00 | 10,000,0 00 | CHF 0.12 | Call | CHF 1.061 | Upwards to the next 3 digits (0.0010 points) | CHF 1.061 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 1 | No |
| CH1138468 140 | 10,000,0 00 | 10,000,0 00 | CHF 0.10 | Call | CHF 1.081 | Upwards to the next 3 digits (0.0010 points) | CHF 1.081 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 1 | No |
| CH1138468 157 | 10,000,0 00 | 10,000,0 00 | CHF 0.08 | Call | CHF 1.101 | Upwards to the next 3 digits (0.0010 points) | CHF 1.101 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 1 | No |

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|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|--|-----------------------------------|-----------------------------------|---|----------------------------|------------------------------------|--|--|-------------------------------------|-------------|--------|--|
| CH1138468 165 | | 10,000,0 00 | CHF 0.45 | Call | CHF 725.280 | Upwards to the next 3 digits (0.0010 points) | CHF 725.280 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 100 | No |
| CH1138468 173 | | 10,000,0 00 | CHF 0.17 | Call | CHF 0.361 | Upwards to the next 3 digits (0.0010 points) | CHF 0.361 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 0.50 | No |
| CH1138468 181 | | 10,000,0 00 | CHF 0.15 | Call | CHF 0.371 | Upwards to the next 3 digits (0.0010 points) | CHF 0.371 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 0.50 | No |
| CH1138468 199 | | 10,000,0 00 | CHF 0.13 | Call | CHF 0.381 | Upwards to the next 3 digits (0.0010 points) | CHF 0.381 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 0.50 | No |
| CH1138468 207 | 10,000,0 00 | 10,000,0 00 | CHF 0.11 | Call | CHF 0.391 | Upwards to the next 3 digits (0.0010 points) | CHF 0.391 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 0.50 | No |
| CH1138468 215 | 10,000,0 00 | 10,000,0 00 | CHF 0.09 | Call | CHF 0.401 | Upwards to the next 3 digits (0.0010 points) | CHF 0.401 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 0.50 | No |
| CH1138468 223 | | 10,000,0 00 | CHF 0.07 | Call | CHF 0.411 | Upwards to the next 3 digits (0.0010 points) | CHF 0.411 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 0.50 | No |
| CH1138468 231 | | 10,000,0 00 | CHF 2.51 | Call | CHF 423.318 | Upwards to the next 3 digits | CHF 423.318 | Upwards to the next 3 digits | N/A | N/A | 0% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 10 | No |

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|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|--|-----------------------------------|-----------------------------------|---|------|------------------------------------|--|--|-------------------------------------|---------------------|--------|--|
| | | | | | | (0.0010 points) | | (0.0010 points) | | | | | | | | | | | |
| CH1138468 249 | 10,000,0 00 | 10,000,0 00 | CHF 1.29 | Put | CHF 17.727 | Downwards to the next 3 digits (0.0010 points) | CHF 17.727 | Downwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 1 | No |
| CH1138468 256 | | 10,000,0 00 | CHF 1.59 | Put | CHF 18.027 | Downwards to the next 3 digits (0.0010 points) | CHF 18.027 | Downwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 1 | No |
| CH1138468 264 | 10,000,0 00 | 10,000,0 00 | CHF 1.89 | Put | CHF 18.327 | Downwards to the next 3 digits (0.0010 points) | CHF 18.327 | Downwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 1 | No |
| CH1138468 272 | 10,000,0 00 | 10,000,0 00 | CHF 1.91 | Call | EUR 268.132 | Upwards to the next 3 digits (0.0010 points) | EUR 268.132 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1138468 280 | 10,000,0 00 | 10,000,0 00 | CHF 0.32 | Call | EUR 46.651 | Upwards to the next 3 digits (0.0010 points) | EUR 46.651 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1138468 298 | 10,000,0 00 | 10,000,0 00 | CHF 1.30 | Put | USD 295.316 | Downwards to the next 3 digits (0.0010 points) | USD 295.316 | Downwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1138468 306 | | 10,000,0 00 | CHF 0.14 | Call | | Upwards to the next 3 digits (0.0010 points) | USD 21.492 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | No |

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| CH1138468 314 | 10,000,0 00 | 10,000,0 00 | CHF 0.33 | Call | EUR 51.793 | Upwards to the next 3 digits (0.0010 points) | EUR 51.793 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1138468 322 | 10,000,0 00 | 10,000,0 00 | CHF 0.23 | Call | EUR 15.901 | Upwards to the next 3 digits (0.0010 points) | EUR 15.901 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1138468 330 | 10,000,0 00 | 10,000,0 00 | CHF 0.66 | Call | USD 9.103 | Upwards to the next 3 digits (0.0010 points) | USD 9.103 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 1 | Yes |
| CH1138468 348 | 10,000,0 00 | 10,000,0 00 | CHF 0.79 | Call | EUR 73.509 | Upwards to the next 3 digits (0.0010 points) | EUR 73.509 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1138468 355 | 10,000,0 00 | 10,000,0 00 | CHF 0.46 | Call | EUR 640.874 | Upwards to the next 3 digits (0.0010 points) | EUR 640.874 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 100 | No |
| CH1138468 363 | 10,000,0 00 | 10,000,0 00 | CHF 0.58 | Call | EUR 5.428 | Upwards to the next 3 digits (0.0010 points) | EUR 5.428 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 1 | No |
| CH1138468 371 | 10,000,0 00 | 10,000,0 00 | CHF 0.47 | Call | EUR 5.528 | Upwards to the next 3 digits (0.0010 points) | EUR 5.528 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 1 | No |
| CH1138468 389 | 10,000,0 00 | 10,000,0 00 | CHF 0.37 | Call | EUR 5.628 | Upwards to the next 3 digits | EUR 5.628 | Upwards to the next 3 digits | N/A | N/A | 0% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 1 | No |

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|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|--|-----------------------------------|-----------------------------------|---|----------------------------|------------------------------------|--|--|-------------------------------------|---------------------|--------|--|
| | | | | | | (0.0010 points) | | (0.0010 points) | | | | | | | | | | | |
| CH1138468 397 | | 10,000,0 00 | CHF 1.76 | Call | 311.040 | Upwards to the next 3 digits (0.0010 points) | USD 311.040 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1138468 405 | | 10,000,0 00 | CHF 0.20 | Call | NOK 16.890 | Upwards to the next 3 digits (0.0010 points) | NOK 16.890 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | OINOK1MD = | 0% | 8% | +4.50% | Open End | 1 | No |
| CH1138468 413 | 10,000,0 00 | 10,000,0 00 | CHF 0.47 | Call | 633.057 | Upwards to the next 3 digits (0.0010 points) | USD 633.057 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 100 | Yes |
| CH1138468 421 | | 10,000,0 00 | CHF 1.29 | Call | 152.219 | Upwards to the next 3 digits (0.0010 points) | USD 152.219 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1138468 439 | | 10,000,0 00 | CHF 1.62 | Call | 240.222 | Upwards to the next 3 digits (0.0010 points) | USD 240.222 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1138468 447 | 10,000,0 00 | 10,000,0 00 | CHF 0.31 | Call | | Upwards to the next 3 digits (0.0010 points) | USD 33.406 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1138468 454 | | 10,000,0 00 | CHF 1.63 | Put | USD 250.106 | Downwards to the next 3 digits (0.0010 points) | USD 250.106 | Downwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |

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|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|--|-----------------------------------|-----------------------------------|---|----------------------------|------------------------------------|--|--|-------------------------------------|-------------|--------|--|
| CH1138468 462 | 10,000,0 00 | 10,000,0 00 | CHF 0.49 | Call | USD 36.263 | Upwards to the next 3 digits (0.0010 points) | USD 36.263 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +6% | Open End | 10 | Yes |
| CH1138468 470 | 10,000,0 00 | 10,000,0 00 | CHF 0.31 | Call | USD 38.263 | Upwards to the next 3 digits (0.0010 points) | | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +6% | Open End | 10 | Yes |
| CH1138468 488 | 10,000,0 00 | 10,000,0 00 | CHF 1.88 | Call | USD 282.771 | Upwards to the next 3 digits (0.0010 points) | 282 771 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1138468 496 | | 10,000,0 00 | CHF 1.86 | Call | USD 131.473 | Upwards to the next 3 digits (0.0010 points) | | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1138468 504 | 10,000,0 00 | 10,000,0 00 | CHF 8.62 | Call | USD 1,063.746 | Upwards to the next 3 digits (0.0010 points) | 1,063.746 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +8% | Open End | 10 | Yes |
| CH1138468 512 | 10,000,0 00 | 10,000,0 00 | CHF 7.71 | Call | USD 1,073.746 | | 1,073.746 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +8% | Open End | 10 | Yes |
| CH1138468 520 | 10,000,0 00 | 10,000,0 00 | CHF 6.79 | Call | USD 1,083.746 | Upwards to the next 3 digits (0.0010 points) | 1,083.746 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +8% | Open End | 10 | Yes |
| CH1138468 538 | 10,000,0 00 | 10,000,0 00 | CHF 6.34 | Call | USD 1,088.746 | Upwards to the next 3 digits | USD 1,088.746 | Upwards to the next 3 digits | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +8% | Open End | 10 | Yes |

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| | | | | | | (0.0010 points) | | (0.0010 points) | | | | | | | | | | | |
| CH1138468 546 | 10,000,0 00 | 10,000,0 00 | CHF 5.88 | Call | 1,093.746 | Upwards to the next 3 digits (0.0010 points) | 1,093.740 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +8% | Open End | 10 | Yes |
| CH1138468 553 | 10,000,0 00 | 10,000,0 00 | CHF 5.42 | Call | USD 1,098.746 | Upwards to the next 3 digits (0.0010 points) | 1,030.740 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +8% | Open End | 10 | Yes |
| CH1138468 561 | 10,000,0 00 | 10,000,0 00 | CHF 4.97 | Call | USD 1,103.746 | Upwards to the next 3 digits (0.0010 points) | 1,103.740 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +8% | Open End | 10 | Yes |
| CH1138468 579 | 10,000,0 00 | 10,000,0 00 | CHF 4.51 | Call | USD 1,108.746 | Upwards to the next 3 digits (0.0010 points) | 1,108.746 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +8% | Open End | 10 | Yes |
| CH1138468 587 | 10,000,0 00 | 10,000,0 00 | CHF 4.06 | Call | USD 1,113.746 | Upwards to the next 3 digits (0.0010 points) | 1,113.740 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +8% | Open End | 10 | Yes |
| CH1138468 595 | 10,000,0 00 | 10,000,0 00 | CHF 3.60 | Call | USD 1,118.746 | Upwards to the next 3 digits (0.0010 points) | 1,118.746 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +8% | Open End | 10 | Yes |
| CH1138468 603 | 10,000,0 00 | 10,000,0 00 | CHF 3.14 | Call | | Upwards to the next 3 digits (0.0010 points) | 1,123.746 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +8% | Open End | 10 | Yes |

| Series Number / ISIN Code | No. of Securitie s issued | No. of Securitie s | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold on the Commence ment Date | Security Threshold Rounding Rule | Minimum Security Percentage | Maximum Security Percentage | Security Percentag e on the Commenc ement Date | Dividend Percentag e | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentag e | Redempt ion Date | Parity | SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m) |
|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|--|-----------------------------------|-----------------------------------|---|----------------------------|------------------------------------|--|--|-------------------------------------|---------------------|--------|--|
| CH1138468 611 | 10,000,0 00 | 10,000,0 00 | CHF 2.69 | Call | USD 1,128.746 | Upwards to the next 3 digits (0.0010 points) | USD 1,128.746 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +8% | Open End | 10 | Yes |
| CH1138468 629 | 10,000,0 00 | 10,000,0 00 | CHF 2.23 | Call | USD 1,133.746 | Upwards to the next 3 digits (0.0010 points) | USD 1,133.746 | Upwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | +8% | Open End | 10 | Yes |
| CH1138468 637 | 10,000,0 00 | 10,000,0 00 | CHF 2.27 | Put | USD 1,183.106 | Downwards to the next 3 digits (0.0010 points) | | Downwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | -8% | Open End | 10 | No |
| CH1138468 645 | 10,000,0 00 | 10,000,0 00 | CHF 3.19 | Put | USD 1,193.106 | Downwards to the next 3 digits (0.0010 points) | USD 1,193.106 | Downwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | -8% | Open End | 10 | No |
| CH1138468 652 | 10,000,0 00 | 10,000,0 00 | CHF 4.10 | Put | USD 1,203.106 | Downwards to the next 3 digits (0.0010 points) | | Downwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | -8% | Open End | 10 | No |
| CH1138468 660 | 10,000,0 00 | 10,000,0 00 | CHF 5.93 | Put | USD 1,223.106 | Downwards to the next 3 digits (0.0010 points) | USD 1,223.106 | Downwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | -8% | Open End | 10 | No |
| CH1138468 678 | 10,000,0 00 | 10,000,0 00 | CHF 6.84 | Put | USD 1,233.106 | Downwards to the next 3 digits (0.0010 points) | USD 1,233.106 | Downwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | -8% | Open End | 10 | No |
| CH1138468 686 | 10,000,0 00 | 10,000,0 00 | CHF 9.49 | Put | USD 1,262.209 | Downwards to the next 3 digits | USD 1,262.209 | Downwards to the next 3 digits | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | -8% | Open End | 10 | No |

| Series Number / ISIN Code | No. of Securitie s issued | No. of Securitie s | lssue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold on the Commence ment Date | Security Threshold Rounding Rule | Minimum Security Percentage | Maximum Security Percentage | Security Percentag e on the Commenc ement Date | | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentag e | Redempt ion Date | Parity | SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m) |
|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|--|-----------------------------------|-----------------------------------|---|------|------------------------------------|--|--|-------------------------------------|---------------------|--------|--|
| | | | | | | (0.0010 points) | | (0.0010 points) | | | | | | | | | | | |
| CH1138468 694 | 10,000,0 00 | 10,000,0 00 | CHF 11.32 | Put | USD 1,282.209 | Downwards to the next 3 digits (0.0010 points) | USD 1,282.209 | Downwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | | Open End | 10 | No |
| CH1138468 702 | 10,000,0 00 | 10,000,0 00 | CHF 13.15 | Put | USD 1,302.209 | Downwards to the next 3 digits (0.0010 points) | USD 1,302.209 | Downwards to the next 3 digits (0.0010 points) | N/A | N/A | 0% | 100% | USDSOFR= | 0% | 8% | -8% | 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 | Settleme nt Currency |
|------------------------------|-----------------|---------------|-----------------------------|-------------------|------------------|--|--------------------------|-----------------------|-------------------|---------------------------|----------------------------|
| CH1138468090 | 11384680 9 | Registered | Aryzta AG | CHF | CH004323836 6 | ARYN.S | www.aryzta.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1138468108 | 11384681 0 | Registered | Aryzta AG | CHF | CH004323836 6 | ARYN.S | www.aryzta.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1138468116 | 11384681 1 | Registered | Aryzta AG | CHF | CH004323836 6 | ARYN.S | www.aryzta.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1138468124 | 11384681 2 | Registered | Aryzta AG | CHF | CH004323836 6 | ARYN.S | www.aryzta.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1138468132 | 11384681 3 | Registered | Aryzta AG | CHF | CH004323836 6 | ARYN.S | www.aryzta.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1138468140 | 11384681 4 | Registered | Aryzta AG | CHF | CH004323836 6 | ARYN.S | www.aryzta.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1138468157 | 11384681 5 | Registered | Aryzta AG | CHF | CH004323836 6 | ARYN.S | www.aryzta.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 | Settleme nt Currency |
|------------------------------|-----------------|---------------|-------------------------------|-------------------|------------------|--|----------------------------|-----------------------------------|-----------------------------|---------------------------|----------------------------|
| CH1138468165 | 11384681 6 | Registered | Lonza Group AG | CHF | CH001384101 7 | LONN.S | www.lonzagroup.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1138468173 | 11384681 7 | Registered | Meyer Burger Technology AG | CHF | CH010850379 5 | MBTN.S | www.meyerburger.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1138468181 | 11384681 8 | Registered | Meyer Burger Technology AG | CHF | CH010850379 5 | MBTN.S | www.meyerburger.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1138468199 | 11384681 9 | Registered | Meyer Burger Technology AG | CHF | CH010850379 5 | MBTN.S | www.meyerburger.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1138468207 | 11384682 0 | Registered | Meyer Burger Technology AG | CHF | CH010850379 5 | MBTN.S | www.meyerburger.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1138468215 | 11384682 1 | Registered | Meyer Burger Technology AG | CHF | CH010850379 5 | MBTN.S | www.meyerburger.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1138468223 | 11384682 2 | Registered | Meyer Burger Technology AG | CHF | CH010850379 5 | MBTN.S | www.meyerburger.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1138468231 | 11384682 3 | Registered | VAT Group AG | CHF | CH031186490 1 | VACN.S | www.vatvalve.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1138468249 | 11384682 4 | Ordinary | ams AG | CHF | AT0000A18X M4 | AMS.S | www.ams.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1138468256 | 11384682 5 | Ordinary | ams AG | CHF | AT0000A18X M4 | AMS.S | www.ams.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1138468264 | 11384682 6 | Ordinary | ams AG | CHF | AT0000A18X M4 | AMS.S | www.ams.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1138468272 | 11384682 7 | Ordinary | adidas AG | EUR | DE000A1EW WW0 | ADSGn.DE | www.adidas-group.com | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1138468280 | 11384682 8 | Registered | Bayer AG | EUR | DE000BAY00 17 | BAYGn.DE | www.bayer.de | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1138468298 | 11384682 9 | ADR | BioNTech SE | USD | US09075V102 6 | BNTX.OQ | www.biontech.de | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468306 | 11384683 0 | Ordinary | Carnival Corp | USD | PA143658300 6 | CCL.N | www.carnivalcorp.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1138468314 | 11384683 1 | Registered | Deutsche Post AG-REG | EUR | DE000555200 4 | DPWGn.DE | www.deutschepost.de | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1138468322 | 11384683 2 | Ordinary | Encavis AG | EUR | DE000609500 3 | ECVG.DE | www.encavis.com | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1138468330 | 11384683 3 | Ordinary | FuelCell Energy Inc | USD | US35952H601 8 | FCEL.OQ | www.fuelcellenergy.co m | NASDAQ GM | 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 | Settleme nt Currency |
|------------------------------|-----------------|---------------|--|-------------------|------------------|--|----------------------------|-----------------------------------|-----------------------------|---------------------------|----------------------------|
| CH1138468348 | 11384683 4 | Ordinary | HelloFresh SE | EUR | DE000A16140 8 | HFGG.DE | www.hellofresh.de | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1138468355 | 11384683 5 | Ordinary | LVMH Moet Hennessy - Louis Vuitton SE | EUR | FR000012101 4 | LVMH.PA | www.lvmh.fr | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1138468363 | 11384683 6 | Registered | Deutsche Lufthansa AG | EUR | DE000823212 5 | LHAG.DE | www.lufthansagroup.co | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1138468371 | 11384683 7 | Registered | Deutsche Lufthansa AG | EUR | DE000823212 5 | LHAG.DE | www.lufthansagroup.co m | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1138468389 | 11384683 8 | Registered | Deutsche Lufthansa AG | EUR | DE000823212 5 | LHAG.DE | www.lufthansagroup.co | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1138468397 | 11384683 9 | Ordinary | Microsoft Corp | USD | US594918104 5 | MSFT.OQ | www.microsoft.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468405 | 11384684 0 | Ordinary | NEL ASA | NOK | NO001008123 5 | NEL.OL | www.nelhydrogen.com | Oslo Stock Exchange (OSE) | www.oslobors.no | Zurich | CHF |
| CH1138468413 | 11384684 1 | Ordinary | Netflix Inc | USD | US64110L106 1 | NFLX.OQ | www.netflix.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468421 | 11384684 2 | Class B | NIKE Inc | USD | US654106103 1 | NKE.N | www.nike.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1138468439 | 11384684 3 | Ordinary | NVIDIA Corp | USD | US67066G104 0 | NVDA.OQ | www.nvidia.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468447 | 11384684 4 | Registered | On Holding AG | USD | CH113454047 0 | ONON.N | www.on-running.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1138468454 | 11384684 5 | Ordinary | PayPal Holdings Inc | USD | US70450Y103 8 | PYPL.OQ | www.paypal.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468462 | 11384684 6 | Ordinary | Plug Power Inc | USD | US72919P202 0 | PLUG.OQ | www.plugpower.com | NASDAQ CM | www.nasdaq.com | Zurich | CHF |
| CH1138468470 | 11384684 7 | Ordinary | Plug Power Inc | USD | US72919P202 0 | PLUG.OQ | www.plugpower.com | NASDAQ CM | www.nasdaq.com | Zurich | CHF |
| CH1138468488 | 11384684 8 | Ordinary | Salesforce.com Inc | USD | US79466L302 4 | CRM.N | www.salesforce.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1138468496 | 11384684 9 | Ordinary | Teladoc Health Inc | USD | US87918A105 1 | TDOC.N | www.teladochealth.co m | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1138468504 | 11384685 0 | Ordinary | Tesla Inc | USD | US88160R101 4 | 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 | Settleme nt Currency |
|------------------------------|-----------------|---------------|-----------------------------|-------------------|------------------|--|--------------------------|-----------|------------------|---------------------------|----------------------------|
| CH1138468512 | 11384685 1 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468520 | 11384685 2 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468538 | 11384685 3 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468546 | 11384685 4 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468553 | 11384685 5 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468561 | 11384685 6 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468579 | 11384685 7 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468587 | 11384685 8 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468595 | 11384685 9 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468603 | 11384686 0 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468611 | 11384686 1 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468629 | 11384686 2 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468637 | 11384686 3 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468645 | 11384686 4 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468652 | 11384686 5 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468660 | 11384686 6 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468678 | 11384686 7 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468686 | 11384686 8 | Ordinary | Tesla Inc | USD | US88160R101 4 | 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 | | Reuters Code of Share / Reuters Screen Page | Share Company Website | Exchange | Exchange Website | Business Day Centre | Settleme nt Currency |
|------------------------------|-----------------|---------------|-----------------------------|-------------------|------------------|--|--------------------------|-----------|------------------|---------------------------|----------------------------|
| CH1138468694 | 11384686 9 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1138468702 | 11384687 0 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.teslamotors.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |

GENERAL PROVISIONS

The following terms apply to each series of Securities:

| 1. | Issuer: | BNP Paribas Issuance B.V. |
|-----|--|--|
| 2. | Guarantor: | BNP Paribas |
| 3. | Trade Date: | 2 November 2021. |
| 4. | Issue Date: | 3 November 2021. |
| 5. | Consolidation: | Not applicable. |
| 6. | Type of Securities: | (a) Certificates. |
| | | (b) The Securities are Share Securities. |
| | | The Certificates are OET Certificates and are OET Call Certificates or OET Put Certificates. |
| | | The provisions of Annex 2 (<i>Additional Terms and Conditions for Share Securities</i>) and Annex 11 (<i>Additional Terms and Conditions for OET Certificates</i>) 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. |
| | (1) | Valuation Time: | The Scheduled Closing Time as defined in Condition 1. |
| | (m) | Delayed Redemption of Occurrence of an Extraordinary Event: | Not applicable. |
| | (n) | Share/ETI Interest Correction Period: | As per Conditions. |
| | (0) | 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 Securi | ties: | Not applicable. |
| 25. | Debt Secu | rities: | Not applicable. |
| 26. | Commodit | y Securities: | Not applicable. |
| 27. | Inflation In | dex Securities: | Not applicable. |
| 28. | | | Not applicable. |
| | Fund Secu | | Not applicable. |
| | Futures Se | | Not applicable. |
| 31. | OET Certif | | 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: 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. |
| | Not applicable. The Certificates are not Partly Paid Certificates. |
| Certificate: | |
| (b) Partly Paid Certificates: | The Certificates are not Partly Paid Certificates. |
| Certificate:(b) Partly Paid Certificates:(c) Interest: | The Certificates are not Partly Paid Certificates. Not applicable. |
| Certificate: (b) Partly Paid Certificates: (c) Interest: (d) Accrual to Redemption: | The Certificates are not Partly Paid Certificates. Not applicable. Not applicable. |
| Certificate: (b) Partly Paid Certificates: (c) Interest: (d) Accrual to Redemption: (e) Fixed Rate Provisions: (f) Floating Rate Provisions: (g) Linked Interest Certificates: | The Certificates are not Partly Paid Certificates. Not applicable. Not applicable. Not applicable. |
| Certificate: (b) Partly Paid Certificates: (c) Interest: (d) Accrual to Redemption: (e) Fixed Rate Provisions: (f) Floating Rate Provisions: (g) Linked Interest | The Certificates are not Partly Paid Certificates. Not applicable. Not applicable. Not applicable. Not applicable. |
| Certificate: (b) Partly Paid Certificates: (c) Interest: (d) Accrual to Redemption: (e) Fixed Rate Provisions: (f) Floating Rate Provisions: (g) Linked Interest Certificates: (h) Index Linked Interest | The Certificates are not Partly Paid Certificates. Not applicable. Not applicable. Not applicable. Not applicable. |
| Certificate: (b) Partly Paid Certificates: (c) Interest: (d) Accrual to Redemption: (e) Fixed Rate Provisions: (f) Floating Rate Provisions: (g) Linked Interest Certificates: (h) Index Linked Interest Certificates: (i) Share Linked/ETI Share Linked Interest | The Certificates are not Partly Paid Certificates. Not applicable. Not applicable. Not applicable. Not applicable. Not applicable. |

| (l) | Commodity Linked Interest Certificates: | Not applicable. | | | |
|-----|--|---|--|--|--|
| (m) | Inflation Index Linked Interest Certificates: | Not applicable. | | | |
| (n) | Currency Linked Interest Certificates: | Not applicable. | | | |
| (0) | 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 | -in respect of <i>Call</i> Certificates: | | | |

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

-in respect of Put Certificates:

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

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):

calculation of such

amount(s):

- (t) Automatic Early Redemption:
- (u) Cash Settlement Amount:

Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.

Not applicable.

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

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

-in respect of Put Certificates:

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

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 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 and UK Retail Investors:

- (a) Selling Restriction: Applicable.
- (b) Legend: 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:

1th

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 : <u>markets.ch@bnpparibas.com</u>

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

SHARE DISCLAIMER

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

6. Operational Information

Relevant Clearing System(s):

SIX SIS Ltd., Olten, Switzerland

SUMMARY OF FINAL TERMS

This shall constitute a summary of the Final Terms (the "Summary") pursuant to Art. 56 para. 2 FinSO.

| | | Part A – Intro | duction | | | | | |
|------------|---------------------------------------|--|---|---|---|--|--|--|
| A.1 | Introduction and Warnings | The Securities may only be offered accordance with the requiremen approved by the SIX Exchange F of 24 September 2021 and the same meaning as set forth in the | ts of the FinSA, as fu Regulation AG in its ca Final Terms. Terms ι Base Prospectus and | rther set out in the pacity as Swiss F used in this Sum the Final Terms. | he Base Prospectus Prospectus Office as mary shall have the | | | |
| | | The Securities may be considered FinSA and are neither subject to credit risk of the Issuer and/or the the Base Prospectus. | authorisation nor supe ne Guarantor. Investo | ervision by FINM rs should read th | A. Investors bear the le section "Risks" of | | | |
| | | Investing in the Securities may p of their investment. | out Investor's capital a | t risk. Investors n | nay lose some or all | | | |
| A.2 | Investment Decis | | Any decision to invest in any Securities should be based on a consideration of the B Prospectus and the Final Terms as a whole, including any documents incorporated l reference. | | | | | |
| A.3 | Liability | The Issuer or the Guarantor may together with the other parts of th not provide, when read together v Terms, key information in order to Securities. | e Base Prospectus ar with the other parts of | d the Final Term the Base Prospec | s or where it does ctus and the Final | | | |
| | | Part B – Sec | curities | | | | | |
| B.1 | Issuer/Guarantor | The legal company name of the domicile of the Issuer is Amster Herengracht 595, 1017 CE Amster | erdam, Netherland. Tl | ne registered off | | | | |
| | | Guarantor The legal company name of the of the Guarantor is Paris, France Italiens – 75009 Paris, France. | | | | | | |
| B.2 | ISIN | As set out in table below. | | | | | | |
| B.3 | Nature of Securit | ies Certificates. | | | | | | |
| B.4 | Product Name | "Knock-Out Warrant" Certificates | relating to a Share | | | | | |
| B.5 | Issue Date | 3 November 2021 | 0 | | | | | |
| B.6 | Redemption Date | | | | | | | |
| B.7 | Issue Price | As set out in table below. | | | | | | |
| B.8 | Underlyings | As set out in table below. | | | | | | |
| B.9 | Settlement | Settlement type: cash settlement | | | | | | |
| | | Settlement currency: As set out in | | | | | | |
| | | Part C – Offer and Adm | | | | | | |
| C.1 | Public Offer | The Securities may be offered, so retail clients (<i>Privatkundinnen un</i> in accordance with FinSA starting | <i>d -kunden</i>) within the r | ctly or indirectly, in neaning of FinSA | n Switzerland to (" Retail Clients ") | | | |
| C.2 | Admission to Trading/listing | Not applicable. | | | | | | |
| C 2 | | · · · | | | • | | | |
| C.3 C.4 | Clearing System Selling restrictio | SIX SIS Ltd., Olten, Switzerland As per the Base Prospectus. | | | | | | |
| | ries Number / ISIN Code | Share Company / Share | Issue Price per Security | Settlement Currency | Redemption Date | | | |
| | 1138468090 | Aryzta AG | CHF 0.20 | CHF | Open End | | | |
| | 1138468108 | Aryzta AG Aryzta AG | CHF 0.20 | CHF | Open End | | | |
| | 1138468116 | Aryzta AG Aryzta AG | CHF 0.18 | CHF | Open End | | | |
| | 1130400110 | AI YZIA AU | | | | | | |

| Series Number / ISIN Code | Share Company / Share | Issue Price per Security | Settlement Currency | Redemption Date |
|------------------------------|---------------------------------------|-----------------------------|------------------------|-----------------|
| CH1138468124 | Aryzta AG | CHF 0.14 | CHF | Open End |
| CH1138468132 | Aryzta AG | CHF 0.12 | CHF | Open End |
| CH1138468140 | Aryzta AG | CHF 0.10 | CHF | Open End |
| CH1138468157 | Aryzta AG | CHF 0.08 | CHF | Open End |
| CH1138468165 | Lonza Group AG | CHF 0.45 | CHF | Open End |
| CH1138468173 | Meyer Burger Technology AG | CHF 0.17 | CHF | Open End |
| CH1138468181 | Meyer Burger Technology AG | CHF 0.15 | CHF | Open End |
| CH1138468199 | Meyer Burger Technology AG | CHF 0.13 | CHF | Open End |
| CH1138468207 | Meyer Burger Technology AG | CHF 0.11 | CHF | Open End |
| CH1138468215 | Meyer Burger Technology AG | CHF 0.09 | CHF | Open End |
| CH1138468223 | Meyer Burger Technology AG | CHF 0.07 | CHF | Open End |
| CH1138468231 | VAT Group AG | CHF 2.51 | CHF | Open End |
| CH1138468249 | ams AG | CHF 1.29 | CHF | Open End |
| CH1138468256 | ams AG | CHF 1.59 | CHF | Open End |
| CH1138468264 | ams AG | CHF 1.89 | CHF | Open End |
| CH1138468272 | adidas AG | CHF 1.91 | CHF | Open End |
| CH1138468280 | Bayer AG | CHF 0.32 | CHF | Open End |
| CH1138468298 | BioNTech SE | CHF 1.30 | CHF | Open End |
| CH1138468306 | Carnival Corp | CHF 0.14 | CHF | Open End |
| CH1138468314 | Deutsche Post AG-REG | CHF 0.33 | CHF | Open End |
| CH1138468322 | Encavis AG | CHF 0.23 | CHF | Open End |
| CH1138468330 | FuelCell Energy Inc | CHF 0.66 | CHF | Open End |
| CH1138468348 | HelloFresh SE | CHF 0.79 | CHF | Open End |
| CH1138468355 | LVMH Moet Hennessy - Louis Vuitton SE | CHF 0.46 | CHF | Open End |
| CH1138468363 | Deutsche Lufthansa AG | CHF 0.58 | CHF | Open End |
| CH1138468371 | Deutsche Lufthansa AG | CHF 0.47 | CHF | Open End |
| CH1138468389 | Deutsche Lufthansa AG | CHF 0.37 | CHF | Open End |
| CH1138468397 | Microsoft Corp | CHF 1.76 | CHF | Open End |
| CH1138468405 | NEL ASA | CHF 0.20 | CHF | Open End |
| CH1138468413 | Netflix Inc | CHF 0.47 | CHF | Open End |
| CH1138468421 | NIKE Inc | CHF 1.29 | CHF | Open End |
| CH1138468439 | NVIDIA Corp | CHF 1.62 | CHF | Open End |
| CH1138468447 | On Holding AG | CHF 0.31 | CHF | Open End |
| CH1138468454 | PayPal Holdings Inc | CHF 1.63 | CHF | Open End |
| CH1138468462 | Plug Power Inc | CHF 0.49 | CHF | Open End |
| CH1138468470 | Plug Power Inc | CHF 0.31 | CHF | Open End |
| CH1138468488 | Salesforce.com Inc | CHF 1.88 | CHF | Open End |
| CH1138468496 | Teladoc Health Inc | CHF 1.86 | CHF | Open End |
| CH1138468504 | | | CHF | Open End |
| CH1138468512 | Tesla Inc Tesla Inc | CHF 8.62 CHF 7.71 | CHF | |
| | | | CHF | Open End |
| CH1138468520 | Tesla Inc | CHF 6.79 | | Open End |
| CH1138468538 | Tesla Inc | CHF 6.34 | CHF | Open End |
| CH1138468546 | Tesla Inc | CHF 5.88 | | Open End |
| CH1138468553 | Tesla Inc | CHF 5.42 | CHF | Open End |
| CH1138468561 | | CHF 4.97 | CHF | Open End |
| CH1138468579 | Tesla Inc | CHF 4.51 | CHF | Open End |
| CH1138468587 | Tesla Inc | CHF 4.06 | CHF | Open End |
| CH1138468595 | Tesla Inc | CHF 3.60 | CHF | Open End |
| CH1138468603 | Tesla Inc | CHF 3.14 | CHF | Open End |

| Series Number / ISIN Code | Share Company / Share | Issue Price per Security | Settlement Currency | Redemption Date |
|------------------------------|-----------------------|-----------------------------|------------------------|-----------------|
| CH1138468611 | Tesla Inc | CHF 2.69 | CHF | Open End |
| CH1138468629 | Tesla Inc | CHF 2.23 | CHF | Open End |
| CH1138468637 | Tesla Inc | CHF 2.27 | CHF | Open End |
| CH1138468645 | Tesla Inc | CHF 3.19 | CHF | Open End |
| CH1138468652 | Tesla Inc | CHF 4.10 | CHF | Open End |
| CH1138468660 | Tesla Inc | CHF 5.93 | CHF | Open End |
| CH1138468678 | Tesla Inc | CHF 6.84 | CHF | Open End |
| CH1138468686 | Tesla Inc | CHF 9.49 | CHF | Open End |
| CH1138468694 | Tesla Inc | CHF 11.32 | CHF | Open End |
| CH1138468702 | Tesla Inc | CHF 13.15 | CHF | Open End |