

FINAL TERMS DATED AS OF 6 OCTOBER 2022

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)

"European Style" Warrants relating to an Index

SSPA product type: Warrant Vanilla (2100)

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 23 September 2022, 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 23 September 2022 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**") 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 Principal Security Agent. 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 6394) 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 Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1220837459	10,000,000	10,000,000	1	CHF 2.57	Call	USD 30,000	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	1,000
CH1220837467	10,000,000	10,000,000	1	CHF 2.40	Call	USD 32,000	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	1,000
CH1220837475	10,000,000	10,000,000	1	CHF 3.45	Call	USD 30,000	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	1,000
CH1220837483	10,000,000	10,000,000	1	CHF 1.08	Put	USD 28,000	March 2023	CBOE (Chicago Board Options Exchange)	17 March 2023	24 March 2023	1,000
CH1220837491	10,000,000	10,000,000	1	CHF 2.05	Put	USD 30,000	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	1,000
CH1220837509	10,000,000	10,000,000	1	CHF 2.49	Put	USD 30,000	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	1,000
CH1220837517	10,000,000	10,000,000	1	CHF 3.31	Put	USD 32,000	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	1,000
CH1220837525	10,000,000	10,000,000	1	CHF 15.84	Call	USD 11,000	June 2023	Chicago Mercantile Exchange (CME)	16 June 2023	23 June 2023	100
CH1220837533	10,000,000	10,000,000	1	CHF 10.12	Call	USD 13,000	December 2023	Chicago Mercantile Exchange (CME)	15 December 2023	22 December 2023	100
CH1220837541	10,000,000	10,000,000	1	CHF 14.41	Call	USD 12,000	December 2023	Chicago Mercantile Exchange (CME)	15 December 2023	22 December 2023	100
CH1220837558	10,000,000	10,000,000	1	CHF 17.02	Call	USD 11,500	December 2023	Chicago Mercantile Exchange (CME)	15 December 2023	22 December 2023	100
CH1220837566	10,000,000	10,000,000	1	CHF 8.36	Put	USD 11,000	June 2023	Chicago Mercantile Exchange (CME)	16 June 2023	23 June 2023	100
CH1220837574	10,000,000	10,000,000	1	CHF 12.15	Put	USD 11,500	December 2023	Chicago Mercantile Exchange (CME)	15 December 2023	22 December 2023	100
CH1220837582	10,000,000	10,000,000	1	CHF 14.21	Put	USD 12,000	December 2023	Chicago Mercantile Exchange (CME)	15 December 2023	22 December 2023	100
CH1220837590	10,000,000	10,000,000	1	CHF 19.25	Put	USD 13,000	December 2023	Chicago Mercantile Exchange (CME)	15 December 2023	22 December 2023	100
CH1220837608	10,000,000	10,000,000	1	CHF 3.25	Call	USD 3,800	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	100
CH1220837616	10,000,000	10,000,000	1	CHF 5.11	Call	USD 3,500	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1220837624	10,000,000	10,000,000	1	CHF 2.84	Call	USD 4,000	September 2023	CBOE (Chicago Board Options Exchange)	15 September 2023	22 September 2023	100
CH1220837632	10,000,000	10,000,000	1	CHF 3.86	Call	USD 3,800	September 2023	CBOE (Chicago Board Options Exchange)	15 September 2023	22 September 2023	100
CH1220837640	10,000,000	10,000,000	1	CHF 5.69	Call	USD 3,500	September 2023	CBOE (Chicago Board Options Exchange)	15 September 2023	22 September 2023	100
CH1220837657	10,000,000	10,000,000	1	CHF 3.37	Call	USD 4,000	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	100
CH1220837665	10,000,000	10,000,000	1	CHF 4.40	Call	USD 3,800	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	100
CH1220837673	10,000,000	10,000,000	1	CHF 1.97	Put	USD 3,500	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	100
CH1220837681	10,000,000	10,000,000	1	CHF 2.98	Put	USD 3,800	June 2023	CBOE (Chicago Board Options Exchange)	16 June 2023	23 June 2023	100
CH1220837699	10,000,000	10,000,000	1	CHF 2.32	Put	USD 3,500	September 2023	CBOE (Chicago Board Options Exchange)	15 September 2023	22 September 2023	100
CH1220837707	10,000,000	10,000,000	1	CHF 3.31	Put	USD 3,800	September 2023	CBOE (Chicago Board Options Exchange)	15 September 2023	22 September 2023	100
CH1220837715	10,000,000	10,000,000	1	CHF 4.18	Put	USD 4,000	September 2023	CBOE (Chicago Board Options Exchange)	15 September 2023	22 September 2023	100
CH1220837723	10,000,000	10,000,000	1	CHF 3.59	Put	USD 3,800	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	100
CH1220837731	10,000,000	10,000,000	1	CHF 4.42	Put	USD 4,000	December 2023	CBOE (Chicago Board Options Exchange)	15 December 2023	22 December 2023	100

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1220837459	122083745	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1220837467	122083746	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1220837475	122083747	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1220837483	122083748	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1220837491	122083749	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1220837509	122083750	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1220837517	122083751	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1220837525	122083752	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1220837533	122083753	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1220837541	122083754	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1220837558	122083755	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1220837566	122083756	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1220837574	122083757	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1220837582	122083758	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1220837590	122083759	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1220837608	122083760	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1220837616	122083761	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1220837624	122083762	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1220837632	122083763	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1220837640	122083764	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1220837657	122083765	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1220837665	122083766	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1220837673	122083767	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1220837681	122083768	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1220837699	122083769	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1220837707	122083770	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1220837715	122083771	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1220837723	122083772	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1220837731	122083773	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.eu.spindices.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	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:** 5 October 2022.
4. **Issue Date:** 6 October 2022.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Warrants.
 - (b) The Securities are Index Securities.
The Securities are "European Style" Warrants.
Automatic Exercise applies.
The provisions of Annex 1 (*Additional Terms and Conditions for Index Securities*) 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. **Exchange Rate:** The Exchange Rate equal one if the relevant Index 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 SA, Paris, Zurich Branch.
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:** Applicable.
 - (a) **Index/Basket of** See the "Specific Provisions for each Series" above.

Indices/Index Sponsor(s):

- (b) **Index Currency:** See the "Specific Provisions for each Series" above.
- (c) **Exchange(s):** See the "Specific Provisions for each Series" above.
- (d) **Related Exchange(s):** All Exchanges.
- (e) **Exchange Business Day:** Single Index Basis.
- (f) **Scheduled Trading Day:** Single Index Basis.
- (g) **Weighting:** Not applicable.
- (h) **Settlement Price:** Index Condition 9 (Futures Price Valuation) applies.
- (i) **Disrupted Day:** As per Conditions.
- (j) **Specified Maximum Days of Disruption:** Twenty (20) Scheduled Trading Days.
- (k) **Valuation Time:** The Scheduled Closing Time on the relevant Futures or Options Exchange in respect of the Current Exchange-traded Contract on the relevant Valuation Date.
- (l) **Index Correction Period:** As per Conditions.
- (m) **Other terms or special conditions:** Not applicable.
- (n) **Additional provisions applicable to Custom Indices:** Not applicable.
- (o) **Additional provisions applicable to Futures Price Valuation:** Applicable.
 - (i) **Exchange-traded Contract:** The futures contract relating to the Index published by the Futures or Options Exchange on the delivery or expiry month.
 - (ii) **Delivery or expiry month:** See the Specific Provisions for each Series above.
 - (iii) **Period of Exchange-traded Contracts:** Not applicable.
 - (iv) **Futures or Options Exchange:** See the "Specific Provisions for each Series" above.
 - (v) **Rolling Futures Contract Securities:** No.
 - (vi) **Futures Rollover Period:** Not applicable.
 - (vii) **Cut-off Time:** Not applicable.
 - (viii) **First Traded Price:** Not applicable.
 - (ix) **Relevant Futures or Options Exchange Website:** Not applicable.
 - (x) **Relevant FTP Screen Page:** Not applicable.
- 23. **Share Securities/ETI Share Securities:** Not applicable.
- 24. **ETI Securities:** Not applicable.
- 25. **Debt Securities:** Not applicable.

26. **Commodity Securities:** Not applicable.
27. **Inflation Index Securities:** Not applicable.
28. **Currency Securities:** Not applicable.
29. **Fund Securities:** Not applicable.
30. **Futures Securities:** Not applicable.
31. **OET Certificates:** 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

Hedging Disruption

(b) The Maximum Stock Loan Rate is 25%.

The Initial Stock Loan Rate is 25%.
35. **Knock-in Event:** Not applicable.
36. **Knock-out Event:** Not applicable.

PROVISIONS RELATING TO WARRANTS

37. **Provisions relating to Warrants:** Applicable.
- (a) **Units:** Warrants must be exercised in Units. Each Unit consists of the number of Warrants set out in "Specific Provisions for each Series" above.
- (b) **Minimum Exercise Number:** The minimum number of Warrants that may be exercised (including automatic exercise) on any day by any Holder is one (1) Warrant, and Warrants may only be exercised (including automatic exercise) in integral multiples of one (1) Warrant in excess thereof.
- (c) **Maximum Exercise Number:** Not applicable.
- (d) **Exercise Price(s):** The exercise price(s) per Warrant (which may be subject to adjustment in accordance with Annex 1) is set out in "Specific Provisions for each Series" above.
- (e) **Exercise Date:** The exercise date of the Warrants is set out in "Specific Provisions for each Series" above, provided that, if such date is not an Exercise Business Day, the Exercise Date shall be the immediately succeeding Exercise Business Day.
- (f) **Exercise Period:** Not applicable.
- (g) **Valuation Date:** The Valuation Date shall be the Actual Exercise Date of the relevant Warrant, subject to adjustments in accordance with Condition 20.
- (h) **Strike Date:** Not applicable.
- (i) **Averaging:** Averaging does not apply to the Warrants.
- (j) **Observation Dates:** Not applicable.
- (k) **Observation Period:** Not applicable.
- (l) **Cash Settlement Amount:** A Holder, upon due exercise, will receive from the Issuer on the Settlement Date, in respect of each Warrant, a Cash Settlement Amount calculated by the Calculation Agent (which shall not be less than zero)

equal to:

-in respect of *Call* Warrants:

Max [0 ; Settlement Price Final - Exercise Price] / [Parity x Exchange Rate Final]

-in respect of *Put* warrants:

Max [0 ; Exercise Price - Settlement Price Final] / [Parity x Exchange Rate Final]

Where:

Settlement Price Final means the Settlement Price on the Valuation Date.

Exercise Price means as set out in "Specific Provisions for each Series" above.

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

Exchange Rate Final means the Exchange Rate on the relevant Valuation Date.

(m) **Settlement Date:** See the "Specific Provisions for each Series" above.

PROVISIONS RELATING TO CERTIFICATES

38. **Provisions relating to Certificates:** 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 are not Specified Securities for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.
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:



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 Call or Put Warrant is a leveraged Warrant with a fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant Index as described in Part A "Specific Provisions for each Series" (the "Underlying Index") that is greater than the capital invested. The leveraged nature of the Warrants means that any movement in the value of the Underlying Index will have a magnified effect on the value of the Warrants, both positively and negatively.

The Warrants are "Call" and "Put" Warrants.

With a Call Warrant Holders benefit from excess (if any) of the Settlement Price on the Valuation Date over the Exercise Price (divided by the product of the Exchange Rate Final, if any, and Parity).

With a Put Warrant Holders benefit from excess (if any) of the Exercise Price on the Valuation Date over the Settlement Price (divided by the product of the Exchange Rate Final, if any, and Parity).

On the Settlement Date, Holders will receive an amount, which may be zero, determined by reference to the performance of the Underlying Index and, if applicable, the performance of the Exchange Rate between the Index Currency and the Settlement Currency.

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

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

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

Index Disclaimer

Neither the Issuer nor the Guarantor shall have any liability for any act or failure to act by an Index Sponsor in connection with the calculation, adjustment or maintenance of an Index. Except as disclosed prior to the Issue Date, neither the Issuer, the Guarantor nor their affiliates has any affiliation with or control over an Index or Index Sponsor or any control over the computation, composition or dissemination of an Index. Although the Calculation Agent will obtain information concerning an Index from publicly available sources it believes reliable, it will not independently verify this information. Accordingly, no representation, warranty or undertaking (express or implied) is made and no responsibility is accepted by the Issuer, the Guarantor, their affiliates or the Calculation Agent as to the accuracy, completeness and timeliness of information

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Dow Jones Industrial Average® Index

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6. Operational Information

- i. **Relevant Clearing System(s):** SIX SIS Ltd., Olten, Switzerland
- ii. **Intermediary:** SIX SIS Ltd., Olten, Switzerland

SUMMARY OF FINAL TERMS

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

Part A – Introduction				
A.1	Introduction and Warnings	<p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 23 September 2022 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>		
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.		
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.		
Part B – Securities				
B.1	Issuer/Guarantor	<p>Issuer</p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
B.2	ISIN	As set out in table below.		
B.3	Nature of Securities	Warrants.		
B.4	Product Name	"European Style" Warrants relating to an Index		
B.5	Issue Date	6 October 2022		
B.6	Settlement Date	As set out in table below.		
B.7	Issue Price	As set out in table below.		
B.8	Underlyings	As set out in table below.		
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.		
Part C – Offer and Admission to Trading				
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.		
C.2	Admission to Trading/listing	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland		
C.4	Intermediary	SIX SIS Ltd., Olten, Switzerland		
C.45	Selling restrictions	As per the Base Prospectus.		
Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1220837459	Dow Jones Industrial Average®	CHF 2.57	CHF	23 June 2023
CH1220837467	Dow Jones Industrial Average®	CHF 2.40	CHF	22 December 2023

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1220837475	Dow Jones Industrial Average®	CHF 3.45	CHF	22 December 2023
CH1220837483	Dow Jones Industrial Average®	CHF 1.08	CHF	24 March 2023
CH1220837491	Dow Jones Industrial Average®	CHF 2.05	CHF	23 June 2023
CH1220837509	Dow Jones Industrial Average®	CHF 2.49	CHF	22 December 2023
CH1220837517	Dow Jones Industrial Average®	CHF 3.31	CHF	22 December 2023
CH1220837525	Nasdaq-100 ®	CHF 15.84	CHF	23 June 2023
CH1220837533	Nasdaq-100 ®	CHF 10.12	CHF	22 December 2023
CH1220837541	Nasdaq-100 ®	CHF 14.41	CHF	22 December 2023
CH1220837558	Nasdaq-100 ®	CHF 17.02	CHF	22 December 2023
CH1220837566	Nasdaq-100 ®	CHF 8.36	CHF	23 June 2023
CH1220837574	Nasdaq-100 ®	CHF 12.15	CHF	22 December 2023
CH1220837582	Nasdaq-100 ®	CHF 14.21	CHF	22 December 2023
CH1220837590	Nasdaq-100 ®	CHF 19.25	CHF	22 December 2023
CH1220837608	S&P 500®	CHF 3.25	CHF	23 June 2023
CH1220837616	S&P 500®	CHF 5.11	CHF	23 June 2023
CH1220837624	S&P 500®	CHF 2.84	CHF	22 September 2023
CH1220837632	S&P 500®	CHF 3.86	CHF	22 September 2023
CH1220837640	S&P 500®	CHF 5.69	CHF	22 September 2023
CH1220837657	S&P 500®	CHF 3.37	CHF	22 December 2023
CH1220837665	S&P 500®	CHF 4.40	CHF	22 December 2023
CH1220837673	S&P 500®	CHF 1.97	CHF	23 June 2023
CH1220837681	S&P 500®	CHF 2.98	CHF	23 June 2023
CH1220837699	S&P 500®	CHF 2.32	CHF	22 September 2023
CH1220837707	S&P 500®	CHF 3.31	CHF	22 September 2023
CH1220837715	S&P 500®	CHF 4.18	CHF	22 September 2023
CH1220837723	S&P 500®	CHF 3.59	CHF	22 December 2023
CH1220837731	S&P 500®	CHF 4.42	CHF	22 December 2023