

FINAL TERMS DATED AS OF 13 MAY 2021

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

Legal entity identifier (LEI): 7245009UXRIGIRYOB48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Knock-Out Warrant" Certificates relating to a Share

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 25 September 2020, 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 25 September 2020 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 Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1109615182	10,000,000	10,000,000	CHF 2.35	Call	EUR 266.082	Upwards to the next 3 digits (0.0010 points)	EUR 266.082	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
CH1109615190	10,000,000	10,000,000	CHF 0.39	Call	GBp 2,029.031	Upwards to the next 3 digits (0.0010 points)	GBp 2,029.031	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	GBP1MFSR =	0%	8%	+4.50%	Open End	10	No
CH1109615208	10,000,000	10,000,000	CHF 1.82	Call	EUR 67.381	Upwards to the next 3 digits (0.0010 points)	EUR 67.381	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
CH1109615216	10,000,000	10,000,000	CHF 1.27	Put	EUR 95.550	Downwards to the next 3 digits (0.0010 points)	EUR 95.550	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1109615224	10,000,000	10,000,000	CHF 1.10	Call	EUR 45.654	Upwards to the next 3 digits (0.0010 points)	EUR 45.654	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
CH1109615232	10,000,000	10,000,000	CHF 1.47	Put	EUR 69.032	Downwards to the next 3 digits (0.0010 points)	EUR 69.032	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1109615240	10,000,000	10,000,000	CHF 0.25	Call	USD 12.150	Upwards to the next 3 digits (0.0010 points)	USD 12.150	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	No

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CH1109615257	10,000,000	10,000,000	CHF 0.35	Call	USD 37.663	Upwards to the next 3 digits (0.0010 points)	USD 37.663	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1109615265	10,000,000	10,000,000	CHF 0.67	Put	USD 48.896	Downwards to the next 3 digits (0.0010 points)	USD 48.896	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No
CH1109615273	10,000,000	10,000,000	CHF 0.70	Call	EUR 49.845	Upwards to the next 3 digits (0.0010 points)	EUR 49.845	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
CH1109615281	10,000,000	10,000,000	CHF 1.33	Call	EUR 84.884	Upwards to the next 3 digits (0.0010 points)	EUR 84.884	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
CH1109615299	10,000,000	10,000,000	CHF 2.28	Put	USD 2,487.586	Downwards to the next 3 digits (0.0010 points)	USD 2,487.586	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	100	No
CH1109615307	10,000,000	10,000,000	CHF 3.08	Call	EUR 122.993	Upwards to the next 3 digits (0.0010 points)	EUR 122.993	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
CH1109615315	10,000,000	10,000,000	CHF 0.29	Call	EUR 14.298	Upwards to the next 3 digits (0.0010 points)	EUR 14.298	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
CH1109615323	10,000,000	10,000,000	CHF 5.29	Put	USD 297.381	Downwards to the next 3 digits	USD 297.381	Downwards to the next 3 digits	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1109615331	10,000,000	10,000,000	CHF 1.02	Call	EUR 3.290	Upwards to the next 3 digits (0.0010 points)	EUR 3.290	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
CH1109615349	10,000,000	10,000,000	CHF 0.84	Put	EUR 4.990	Downwards to the next 3 digits (0.0010 points)	EUR 4.990	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1109615356	10,000,000	10,000,000	CHF 2.34	Call	USD 92.857	Upwards to the next 3 digits (0.0010 points)	USD 92.857	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1109615364	10,000,000	10,000,000	CHF 2.34	Put	USD 144.735	Downwards to the next 3 digits (0.0010 points)	USD 144.735	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No
CH1109615372	10,000,000	10,000,000	CHF 0.32	Call	USD 50.867	Upwards to the next 3 digits (0.0010 points)	USD 50.867	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1109615380	10,000,000	10,000,000	CHF 1.37	Call	EUR 50.793	Upwards to the next 3 digits (0.0010 points)	EUR 50.793	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
CH1109615398	10,000,000	10,000,000	CHF 1.58	Call	EUR 57.965	Upwards to the next 3 digits (0.0010 points)	EUR 57.965	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

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CH1109615406	10,000,000	10,000,000	CHF 1.52	Call	EUR 42.595	Upwards to the next 3 digits (0.0010 points)	EUR 42.595	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
CH1109615414	10,000,000	10,000,000	CHF 0.89	Put	EUR 118.370	Downwards to the next 3 digits (0.0010 points)	EUR 118.370	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1109615422	10,000,000	10,000,000	CHF 1.99	Call	EUR 9.558	Upwards to the next 3 digits (0.0010 points)	EUR 9.558	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
CH1109615430	10,000,000	10,000,000	CHF 1.16	Put	EUR 61.133	Downwards to the next 3 digits (0.0010 points)	EUR 61.133	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1109615448	10,000,000	10,000,000	CHF 1.34	Call	EUR 9.473	Upwards to the next 3 digits (0.0010 points)	EUR 9.473	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
CH1109615455	10,000,000	10,000,000	CHF 2.64	Put	EUR 13.104	Downwards to the next 3 digits (0.0010 points)	EUR 13.104	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1109615463	10,000,000	10,000,000	CHF 0.76	Call	USD 135.348	Upwards to the next 3 digits (0.0010 points)	USD 135.348	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1109615471	10,000,000	10,000,000	CHF 0.39	Call	EUR 10.902	Upwards to the next 3 digits	EUR 10.902	Upwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1109615489	10,000,000	10,000,000	CHF 0.47	Call	EUR 61.568	Upwards to the next 3 digits (0.0010 points)	EUR 61.568	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
CH1109615497	10,000,000	10,000,000	CHF 0.72	Call	GBp 278.031	Upwards to the next 3 digits (0.0010 points)	GBp 278.031	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	GBP1MFSR =	0%	8%	+4.50%	Open End	1	No
CH1109615505	10,000,000	10,000,000	CHF 0.72	Put	GBp 391.369	Downwards to the next 3 digits (0.0010 points)	GBp 391.369	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	GBP1MFSR =	0%	8%	-4.50%	Open End	1	No
CH1109615513	10,000,000	10,000,000	CHF 2.58	Call	USD 331.824	Upwards to the next 3 digits (0.0010 points)	USD 331.824	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1109615521	10,000,000	10,000,000	CHF 0.60	Put	EUR 76.605	Downwards to the next 3 digits (0.0010 points)	EUR 76.605	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1109615539	10,000,000	10,000,000	CHF 0.49	Put	EUR 69.626	Downwards to the next 3 digits (0.0010 points)	EUR 69.626	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1109615547	10,000,000	10,000,000	CHF 1	Call	USD 132.980	Upwards to the next 3 digits (0.0010 points)	USD 132.980	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes

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CH1109615554	10,000,000	10,000,000	CHF 1.12	Call	USD 146.016	Upwards to the next 3 digits (0.0010 points)	USD 146.016	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1109615562	10,000,000	10,000,000	CHF 3.31	Put	USD 195.060	Downwards to the next 3 digits (0.0010 points)	USD 195.060	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No
CH1109615570	10,000,000	10,000,000	CHF 0.23	Call	EUR 8.676	Upwards to the next 3 digits (0.0010 points)	EUR 8.676	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
CH1109615588	10,000,000	10,000,000	CHF 0.23	Put	EUR 12.867	Downwards to the next 3 digits (0.0010 points)	EUR 12.867	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1109615596	10,000,000	10,000,000	CHF 1.28	Put	USD 83.048	Downwards to the next 3 digits (0.0010 points)	USD 83.048	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No
CH1109615604	10,000,000	10,000,000	CHF 0.67	Call	USD 129.702	Upwards to the next 3 digits (0.0010 points)	USD 129.702	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1109615612	10,000,000	10,000,000	CHF 0.54	Call	DKK 440.558	Upwards to the next 3 digits (0.0010 points)	DKK 440.558	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CIBOR1M=	0%	8%	+4.50%	Open End	10	No
CH1109615620	10,000,000	10,000,000	CHF 1.37	Put	DKK 569.978	Downwards to the next 3 digits	DKK 569.978	Downwards to the next 3 digits	N/A	N/A	0%	100%	CIBOR1M=	0%	8%	-4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1109615 638	10,000,000	10,000,000	CHF 1.12	Call	USD 235.056	Upwards to the next 3 digits (0.0010 points)	USD 235.056	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1109615 646	10,000,000	10,000,000	CHF 0.21	Call	USD 37.230	Upwards to the next 3 digits (0.0010 points)	USD 37.230	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1109615 653	10,000,000	10,000,000	CHF 1.37	Put	EUR 96.710	Downwards to the next 3 digits (0.0010 points)	EUR 96.710	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1109615 661	10,000,000	10,000,000	CHF 0.41	Call	EUR 28.347	Upwards to the next 3 digits (0.0010 points)	EUR 28.347	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
CH1109615 679	10,000,000	10,000,000	CHF 0.52	Put	EUR 36.859	Downwards to the next 3 digits (0.0010 points)	EUR 36.859	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1109615 687	10,000,000	10,000,000	CHF 0.97	Put	GBp 7,361.293	Downwards to the next 3 digits (0.0010 points)	GBp 7,361.293	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	GBP1MFSR =	0%	8%	-4.50%	Open End	10	No
CH1109615 695	10,000,000	10,000,000	CHF 1.36	Put	GBp 7,661.293	Downwards to the next 3 digits (0.0010 points)	GBp 7,661.293	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	GBP1MFSR =	0%	8%	-4.50%	Open End	10	No

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CH1109615703	10,000,000	10,000,000	CHF 0.94	Call	EUR 113.802	Upwards to the next 3 digits (0.0010 points)	EUR 113.802	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
CH1109615711	10,000,000	10,000,000	CHF 0.57	Call	USD 1,038.561	Upwards to the next 3 digits (0.0010 points)	USD 1,038.561	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	100	No
CH1109615729	10,000,000	10,000,000	CHF 3.08	Call	EUR 111.911	Upwards to the next 3 digits (0.0010 points)	EUR 111.911	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
CH1109615737	10,000,000	10,000,000	CHF 3.81	Put	EUR 174.771	Downwards to the next 3 digits (0.0010 points)	EUR 174.771	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1109615745	10,000,000	10,000,000	CHF 0.75	Call	EUR 39.155	Upwards to the next 3 digits (0.0010 points)	EUR 39.155	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
CH1109615752	10,000,000	10,000,000	CHF 0.42	Call	USD 48.312	Upwards to the next 3 digits (0.0010 points)	USD 48.312	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1109615760	10,000,000	10,000,000	CHF 0.87	Call	USD 103.416	Upwards to the next 3 digits (0.0010 points)	USD 103.416	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1109615778	10,000,000	10,000,000	CHF 2.19	Call	USD 86.019	Upwards to the next 3 digits	USD 86.019	Upwards to the next 3 digits	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1109615786	10,000,000	10,000,000	CHF 1.55	Put	USD 127.438	Downwards to the next 3 digits (0.0010 points)	USD 127.438	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No
CH1109615794	10,000,000	10,000,000	CHF 0.66	Call	EUR 87.952	Upwards to the next 3 digits (0.0010 points)	EUR 87.952	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
CH1109615802	10,000,000	10,000,000	CHF 0.22	Call	GBp 122.636	Upwards to the next 3 digits (0.0010 points)	GBp 122.636	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	GBP1MFSR =	0%	8%	+4.50%	Open End	1	No
CH1109615810	10,000,000	10,000,000	CHF 1.09	Call	USD 127.404	Upwards to the next 3 digits (0.0010 points)	USD 127.404	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1109615828	10,000,000	10,000,000	CHF 1.44	Put	USD 197.013	Downwards to the next 3 digits (0.0010 points)	USD 197.013	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1109615182	11096151	Ordinary	adidas AG	EUR	DE000A1EW	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.deutsche-borse.de	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	8				WW0				boerse.com		
CH1109615190	110961519	Ordinary	BHP Group plc	GBp	GB00BH0P3Z91	BHPB.L	www.bhp.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1109615208	110961520	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615216	110961521	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615224	110961522	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1109615232	110961523	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1109615240	110961524	Ordinary	Ballard Power Systems Inc	USD	CA0585861085	BLDP.OQ	www.ballard.com	NASDAQ GM	www.nasdaq.com	Zurich	CHF
CH1109615257	110961525	Ordinary	Bank of America Corp	USD	US0605051046	BAC.N	www.bankofamerica.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1109615265	110961526	Ordinary	Bank of America Corp	USD	US0605051046	BAC.N	www.bankofamerica.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1109615273	110961527	Registered	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615281	110961528	Bearer	Beiersdorf AG	EUR	DE0005200000	BEIG.DE	www.beiersdorf.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615299	110961529	Ordinary	Booking Holdings Inc	USD	US09857L1089	BKNG.OQ	www.bookingholdings.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1109615307	110961530	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1109615315	110961531	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1109615323	110961532	Ordinary	Caterpillar Inc	USD	US1491231015	CAT.N	www.caterpillar.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1109615331	110961533	Ordinary	CECONOMY AG	EUR	DE0007257503	CECG.DE	www.ceconomy.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615349	110961534	Ordinary	CECONOMY AG	EUR	DE0007257503	CECG.DE	www.ceconomy.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615356	11096153	Ordinary	Citrix Systems	USD	US177376100	CTXS.OQ	www.citrix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	5		Inc		2						
CH1109615364	110961536	Ordinary	Citrix Systems Inc	USD	US1773761002	CTXS.OQ	www.citrix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1109615372	110961537	Ordinary	Coca Cola Co	USD	US1912161007	KO.N	www.coca-colacompany.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1109615380	110961538	Ordinary	Compugroup Medical SE & Co. KGaA	EUR	DE000A288904	COP1n.DE	www.cgm.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615398	110961539	Registered	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615406	110961540	Ordinary	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1109615414	110961541	Ordinary	Delivery Hero SE	EUR	DE000A2E4K43	DERH.DE	www.deliveryhero.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615422	110961542	Registered	Deutsche Bank AG	EUR	DE0005140008	DBGn.DE	www.db.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615430	110961543	Registered	Deutsche Post AG-REG	EUR	DE0005552004	DPWGn.DE	www.deutschepost.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615448	110961544	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615455	110961545	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615463	110961546	Ordinary	Electronic Arts Inc	USD	US2855121099	EA.OQ	www.ea.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1109615471	110961547	Ordinary	Encavis AG	EUR	DE0006095003	ECVG.DE	www.encavis.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615489	110961548	Ordinary	Fresenius Medical Care AG & Co. KGaA	EUR	DE0005785802	FMEG.DE	www.fmc-ag.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615497	110961549	Ordinary	Glencore plc	GBp	JE00B4T3BW64	GLEN.L	www.glencore.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1109615505	110961550	Ordinary	Glencore plc	GBp	JE00B4T3BW64	GLEN.L	www.glencore.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1109615513	110961551	Ordinary	The Goldman Sachs Group Inc	USD	US38141G1040	GS.N	www.goldmansachs.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1109615521	110961552	Ordinary	HOCHTIEF AG	EUR	DE0006070006	HOTG.DE	www.hochtief.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615539	110961553	Ordinary	HelloFresh SE	EUR	DE000A161408	HFGG.DE	www.hellofresh.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615547	110961554	Ordinary	IBM	USD	US4592001014	IBM.N	www.ibm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1109615554	110961555	Ordinary	JPMorgan Chase & Co	USD	US46625H1005	JPM.N	www.jpmorgan.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1109615562	110961556	Ordinary	JPMorgan Chase & Co	USD	US46625H1005	JPM.N	www.jpmorgan.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1109615570	110961557	Registered	K+S AG	EUR	DE000KSAG888	SDFGn.DE	www.k-plus-s.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615588	110961558	Registered	K+S AG	EUR	DE000KSAG888	SDFGn.DE	www.k-plus-s.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615596	110961559	Ordinary	Newmont Corp	USD	US6516391066	NEM.N	www.newmont.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1109615604	110961560	Class B	NIKE Inc	USD	US6541061031	NKE.N	www.nike.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1109615612	110961561	Registered	Novo Nordisk A/S	DKK	DK0060534915	NOVOB.CO	www.novonordisk.com	OMX Nordic Exchange Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1109615620	110961562	Registered	Novo Nordisk A/S	DKK	DK0060534915	NOVOB.CO	www.novonordisk.com	OMX Nordic Exchange Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1109615638	110961563	Ordinary	PayPal Holdings Inc	USD	US70450Y1038	PYPL.OQ	www.paypal.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1109615646	110961564	Ordinary	Pfizer Inc	USD	US7170811035	PFE.N	www.pfizer.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1109615653	110961565	Preferred	Porsche Automobil Holding SE	EUR	DE000PAH0038	PSHG_p.DE	www.porsche.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615661	110961566	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1109615679	110961567	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1109615687	110961568	Ordinary	Rio Tinto plc	GBp	GB0007188757	RIO.L	www.riotinto.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1109615695	110961569	Ordinary	Rio Tinto plc	GBp	GB0007188757	RIO.L	www.riotinto.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	9				7				nge.com		
CH1109615703	110961570	Ordinary	Safran SA	EUR	FR0000073272	SAF.PA	www.safran-group.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1109615711	110961571	Ordinary	Shopify Inc	USD	CA82509L1076	SHOP.N	www.shopify.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1109615729	110961572	Registered	Siemens AG	EUR	DE0007236101	SIEGn.DE	www.siemens.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615737	110961573	Registered	Siemens AG	EUR	DE0007236101	SIEGn.DE	www.siemens.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615745	110961574	Registered	Siemens Healthineers AG	EUR	DE000SHL1006	SHLG.DE	www.healthcare.siemens.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1109615752	110961575	Ordinary	Snap Inc	USD	US83304A1060	SNAP.N	www.snap.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1109615760	110961576	Ordinary	Starbucks Corp	USD	US8552441094	SBUX.OQ	www.starbucks.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1109615778	110961577	ADR	Taiwan Semiconductor Manufacturing Company Ltd	USD	US8740391003	TSM.N	www.tsmc.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1109615786	110961578	ADR	Taiwan Semiconductor Manufacturing Company Ltd	USD	US8740391003	TSM.N	www.tsmc.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1109615794	110961579	Ordinary	Vinci SA	EUR	FR0000125486	SGEF.PA	www.vinci.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1109615802	110961580	Ordinary	Vodafone Group plc	GBp	GB00BH4HKS39	VOD.L	www.vodafone.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1109615810	110961581	Ordinary	Walmart Inc	USD	US9311421039	WMT.N	www.walmart.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1109615828	110961582	Ordinary	The Walt Disney Co	USD	US2546871060	DIS.N	www.thewaltdisneycompany.com	New York Stock Exchange (NYSE)	www.nyse.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:** 12 May 2021.
4. **Issue Date:** 13 May 2021.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Certificates are Open End Turbo Certificates and are OET Call Certificates or OET Put Certificates.

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

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

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

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

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

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

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

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

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

Where:

Final Price means as set out in OET Certificate Conditions.

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

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

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

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

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

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

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

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

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

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

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

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

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

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

Responsibility

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

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:



By:

Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. Governing Law and Jurisdiction

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

3. Ratings

The Securities have not been rated.

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

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

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

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

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

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

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

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

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

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

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

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

SHARE DISCLAIMER

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

6. Operational Information

Relevant Clearing System(s):

SIX SIS Ltd., Olten, Switzerland

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 25 September 2020 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, Netherlands. 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	Certificates.			
B.4	Product Name	"Knock-Out Warrant" Certificates relating to a Share			
B.5	Issue Date	13 May 2021			
B.6	Redemption 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	Selling restrictions	As per the Base Prospectus.			
Series Number / ISIN Code		Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1109615182		adidas AG	CHF 2.35	CHF	Open End
CH1109615190		BHP Group plc	CHF 0.39	CHF	Open End
CH1109615208		Bayerische Motoren Werke AG	CHF 1.82	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1109615216	Bayerische Motoren Werke AG	CHF 1.27	CHF	Open End
CH1109615224	BNP Paribas SA	CHF 1.10	CHF	Open End
CH1109615232	BNP Paribas SA	CHF 1.47	CHF	Open End
CH1109615240	Ballard Power Systems Inc	CHF 0.25	CHF	Open End
CH1109615257	Bank of America Corp	CHF 0.35	CHF	Open End
CH1109615265	Bank of America Corp	CHF 0.67	CHF	Open End
CH1109615273	Bayer AG	CHF 0.70	CHF	Open End
CH1109615281	Beiersdorf AG	CHF 1.33	CHF	Open End
CH1109615299	Booking Holdings Inc	CHF 2.28	CHF	Open End
CH1109615307	Capgemini SE	CHF 3.08	CHF	Open End
CH1109615315	Carrefour SA	CHF 0.29	CHF	Open End
CH1109615323	Caterpillar Inc	CHF 5.29	CHF	Open End
CH1109615331	CECONOMY AG	CHF 1.02	CHF	Open End
CH1109615349	CECONOMY AG	CHF 0.84	CHF	Open End
CH1109615356	Citrix Systems Inc	CHF 2.34	CHF	Open End
CH1109615364	Citrix Systems Inc	CHF 2.34	CHF	Open End
CH1109615372	Coca Cola Co	CHF 0.32	CHF	Open End
CH1109615380	Compugroup Medical SE & Co. KGaA	CHF 1.37	CHF	Open End
CH1109615398	Daimler AG	CHF 1.58	CHF	Open End
CH1109615406	Danone SA	CHF 1.52	CHF	Open End
CH1109615414	Delivery Hero SE	CHF 0.89	CHF	Open End
CH1109615422	Deutsche Bank AG	CHF 1.99	CHF	Open End
CH1109615430	Deutsche Post AG-REG	CHF 1.16	CHF	Open End
CH1109615448	E.ON SE	CHF 1.34	CHF	Open End
CH1109615455	E.ON SE	CHF 2.64	CHF	Open End
CH1109615463	Electronic Arts Inc	CHF 0.76	CHF	Open End
CH1109615471	Encavis AG	CHF 0.39	CHF	Open End
CH1109615489	Fresenius Medical Care AG & Co. KGaA	CHF 0.47	CHF	Open End
CH1109615497	Glencore plc	CHF 0.72	CHF	Open End
CH1109615505	Glencore plc	CHF 0.72	CHF	Open End
CH1109615513	The Goldman Sachs Group Inc	CHF 2.58	CHF	Open End
CH1109615521	HOCHTIEF AG	CHF 0.60	CHF	Open End
CH1109615539	HelloFresh SE	CHF 0.49	CHF	Open End
CH1109615547	IBM	CHF 1	CHF	Open End
CH1109615554	JPMorgan Chase & Co	CHF 1.12	CHF	Open End
CH1109615562	JPMorgan Chase & Co	CHF 3.31	CHF	Open End
CH1109615570	K+S AG	CHF 0.23	CHF	Open End
CH1109615588	K+S AG	CHF 0.23	CHF	Open End
CH1109615596	Newmont Corp	CHF 1.28	CHF	Open End
CH1109615604	NIKE Inc	CHF 0.67	CHF	Open End
CH1109615612	Novo Nordisk A/S	CHF 0.54	CHF	Open End
CH1109615620	Novo Nordisk A/S	CHF 1.37	CHF	Open End
CH1109615638	PayPal Holdings Inc	CHF 1.12	CHF	Open End
CH1109615646	Pfizer Inc	CHF 0.21	CHF	Open End
CH1109615653	Porsche Automobil Holding SE	CHF 1.37	CHF	Open End
CH1109615661	Renault SA	CHF 0.41	CHF	Open End
CH1109615679	Renault SA	CHF 0.52	CHF	Open End
CH1109615687	Rio Tinto plc	CHF 0.97	CHF	Open End
CH1109615695	Rio Tinto plc	CHF 1.36	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1109615703	Safran SA	CHF 0.94	CHF	Open End
CH1109615711	Shopify Inc	CHF 0.57	CHF	Open End
CH1109615729	Siemens AG	CHF 3.08	CHF	Open End
CH1109615737	Siemens AG	CHF 3.81	CHF	Open End
CH1109615745	Siemens Healthineers AG	CHF 0.75	CHF	Open End
CH1109615752	Snap Inc	CHF 0.42	CHF	Open End
CH1109615760	Starbucks Corp	CHF 0.87	CHF	Open End
CH1109615778	Taiwan Semiconductor Manufacturing Company Ltd	CHF 2.19	CHF	Open End
CH1109615786	Taiwan Semiconductor Manufacturing Company Ltd	CHF 1.55	CHF	Open End
CH1109615794	Vinci SA	CHF 0.66	CHF	Open End
CH1109615802	Vodafone Group plc	CHF 0.22	CHF	Open End
CH1109615810	Walmart Inc	CHF 1.09	CHF	Open End
CH1109615828	The Walt Disney Co	CHF 1.44	CHF	Open End