

## FINAL TERMS DATED AS OF 16 AUGUST 2022

**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)

### "Factor Long" and "Factor Short" Certificates relating to an Index

SSPA product type: Constant Leverage (2300)

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

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

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

The Securities 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	Long CV <sub>0</sub> / Short CV <sub>0</sub>	Long / Short	Leverag e Factor	Reset Threshol d Percenta ge	Dividend Percenta ge	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redempt ion Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1210505389	100,000	100,000	CHF 10	CHF 10	Short	15	5%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open- end	No
CH1210505397	100,000	100,000	CHF 10	CHF 10	Short	12	7%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open- end	No
CH1210505405	100,000	100,000	CHF 10	CHF 10	Short	10	9%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open- end	No
CH1210505413	100,000	100,000	CHF 10	CHF 10	Long	10	9%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open- end	No
CH1210505421	100,000	100,000	CHF 10	CHF 10	Long	12	7%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open- end	No
CH1210505439	100,000	100,000	CHF 10	CHF 10	Long	15	5%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open- end	No
CH1210505447	100,000	100,000	CHF 9.66	EUR 10	Short	15	5%	N/A	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1210505454	100,000	100,000	CHF 9.66	EUR 10	Short	12	7%	N/A	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1210505462	100,000	100,000	CHF 9.66	EUR 10	Short	10	9%	N/A	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1210505470	100,000	100,000	CHF 9.66	EUR 10	Short	8	11%	N/A	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1210505488	100,000	100,000	CHF 9.66	EUR 10	Long	6	15%	N/A	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1210505496	100,000	100,000	CHF 9.66	EUR 10	Long	8	11%	N/A	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1210505504	100,000	100,000	CHF 9.66	EUR 10	Long	10	9%	N/A	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1210505512	100,000	100,000	CHF 9.66	EUR 10	Long	12	7%	N/A	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1210505520	100,000	100,000	CHF 9.66	EUR 10	Long	15	5%	N/A	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1210505538	100,000	100,000	CHF 9.66	EUR 10	Short	15	5%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open- end	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Long CV <sub>0</sub> / Short CV <sub>0</sub>	Long / Short	Leverag e Factor	Reset Threshol d Percenta ge	Dividend Percenta ge	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redempt ion Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1210505546	100,000	100,000	CHF 9.66	EUR 10	Short	12	7%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1210505553	100,000	100,000	CHF 9.66	EUR 10	Short	10	9%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1210505561	100,000	100,000	CHF 9.66	EUR 10	Short	8	11%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1210505579	100,000	100,000	CHF 9.66	EUR 10	Long	8	11%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1210505587	100,000	100,000	CHF 9.66	EUR 10	Long	10	9%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1210505595	100,000	100,000	CHF 9.66	EUR 10	Long	12	7%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1210505603	100,000	100,000	CHF 9.66	EUR 10	Long	15	5%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1210505611	100,000	100,000	CHF 9.44	USD 10	Short	15	5%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505629	100,000	100,000	CHF 9.44	USD 10	Short	12	7%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505637	100,000	100,000	CHF 9.44	USD 10	Short	10	9%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505645	100,000	100,000	CHF 9.44	USD 10	Short	8	11%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505652	100,000	100,000	CHF 9.44	USD 10	Long	10	9%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505660	100,000	100,000	CHF 9.44	USD 10	Long	12	7%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505678	100,000	100,000	CHF 9.44	USD 10	Long	15	5%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505686	100,000	100,000	CHF 9.44	USD 10	Short	15	5%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505694	100,000	100,000	CHF 9.44	USD 10	Short	12	7%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505702	100,000	100,000	CHF 9.44	USD 10	Short	10	9%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505710	100,000	100,000	CHF 9.44	USD 10	Short	8	11%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-	No

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														end	
CH1210505728	100,000	100,000	CHF 9.44	USD 10	Short	6	15%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505736	100,000	100,000	CHF 9.44	USD 10	Long	6	15%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505744	100,000	100,000	CHF 9.44	USD 10	Long	8	11%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505751	100,000	100,000	CHF 9.44	USD 10	Long	10	9%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505769	100,000	100,000	CHF 9.44	USD 10	Long	12	7%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505777	100,000	100,000	CHF 9.44	USD 10	Short	15	5%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505785	100,000	100,000	CHF 9.44	USD 10	Short	12	7%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505793	100,000	100,000	CHF 9.44	USD 10	Short	10	9%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505801	100,000	100,000	CHF 9.44	USD 10	Short	8	11%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505819	100,000	100,000	CHF 9.44	USD 10	Short	6	15%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505827	100,000	100,000	CHF 9.44	USD 10	Long	8	11%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505835	100,000	100,000	CHF 9.44	USD 10	Long	10	9%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505843	100,000	100,000	CHF 9.44	USD 10	Long	12	7%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No
CH1210505850	100,000	100,000	CHF 9.44	USD 10	Long	15	5%	100%	1.20% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open- end	No

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	Observation Price	Observation Price Source
CH1210505389	121050538	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505397	121050539	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505405	121050540	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505413	121050541	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505421	121050542	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505439	121050543	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505447	121050544	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505454	121050545	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505462	121050546	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505470	121050547	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505488	121050548	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505496	121050549	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505504	121050550	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505512	121050551	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505520	121050552	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505538	121050553	CAC 40®	EUR	FR0003500008	.FCHI	Euronext N.V.	<a href="http://www.euronext.com">www.euronext.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505546	121050554	CAC 40®	EUR	FR0003500008	.FCHI	Euronext N.V.	<a href="http://www.euronext.com">www.euronext.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF	Official level	Index Sponsor

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	Observation Price	Observation Price Source
CH1210505553	121050555	CAC 40®	EUR	FR000350008	.FCHI	Euronext N.V.	<a href="http://www.euronext.com">www.euronext.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505561	121050556	CAC 40®	EUR	FR000350008	.FCHI	Euronext N.V.	<a href="http://www.euronext.com">www.euronext.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505579	121050557	CAC 40®	EUR	FR000350008	.FCHI	Euronext N.V.	<a href="http://www.euronext.com">www.euronext.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505587	121050558	CAC 40®	EUR	FR000350008	.FCHI	Euronext N.V.	<a href="http://www.euronext.com">www.euronext.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505595	121050559	CAC 40®	EUR	FR000350008	.FCHI	Euronext N.V.	<a href="http://www.euronext.com">www.euronext.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505603	121050560	CAC 40®	EUR	FR000350008	.FCHI	Euronext N.V.	<a href="http://www.euronext.com">www.euronext.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505611	121050561	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF	Official level	Index Sponsor
CH1210505629	121050562	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF	Official level	Index Sponsor
CH1210505637	121050563	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF	Official level	Index Sponsor
CH1210505645	121050564	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF	Official level	Index Sponsor
CH1210505652	121050565	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF	Official level	Index Sponsor
CH1210505660	121050566	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF	Official level	Index Sponsor

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	Observation Price	Observation Price Source
CH1210505678	121050567	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF	Official level	Index Sponsor
CH1210505686	121050568	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505694	121050569	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505702	121050570	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505710	121050571	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505728	121050572	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505736	121050573	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505744	121050574	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505751	121050575	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505769	121050576	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF	Official level	Index Sponsor
CH1210505777	121050577	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF	Official level	Index Sponsor
CH1210505785	121050578	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF	Official level	Index Sponsor
CH1210505793	121050579	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF	Official level	Index Sponsor
CH1210505801	121050580	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index	-	Zurich	CHF	Official level	Index Sponsor



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	Observation Price	Observation Price Source
						("SPDJ")		(Multi-Exchange Index)					
CH1210505819	121050581	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF	Official level	Index Sponsor
CH1210505827	121050582	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF	Official level	Index Sponsor
CH1210505835	121050583	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF	Official level	Index Sponsor
CH1210505843	121050584	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF	Official level	Index Sponsor
CH1210505850	121050585	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF	Official level	Index Sponsor

## 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:** 15 August 2022.
4. **Issue Date:** 16 August 2022.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
  - (a) Certificates.
  - (b) The Securities are Index Securities.  
The Securities are Constant Leverage Certificates and are Constant Leverage Long or Constant Leverage Short Certificates.  
  
The provisions of Annex 1 (*Additional Terms and Conditions for Index Securities*) and Annex 11 (*Additional Terms and Conditions for Constant Leverage 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 rate of exchange (including any rates of exchange pursuant to which the relevant rate of exchange is derived), determined by the Calculation Agent for conversion of any amount into the Settlement Currency or Calculation Currency, as applicable.
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:** Applicable.
  - (a) **Index/Basket of Indices/Index Sponsor(s):** See the "Specific Provisions for each Series" above.

- (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:** As set out in sub-paragraph (b) of the definition of "Settlement Price" provided in Condition 1 of Annex 1 - Additional Terms and Conditions for Index Securities.
  - (i) **Disrupted Day:** As per Conditions.
  - (j) **Specified Maximum Days of Disruption:** Twenty (20) Scheduled Trading Days.
  - (k) **Valuation Time:** The Scheduled Closing Time as defined in Condition 1.
  - (l) **Delayed Redemption on Occurrence of an Index Adjustments Event:** Not applicable.
  - (m) **Index Correction Period:** As per Conditions.
  - (n) **Other terms or special conditions:** Not applicable.
  - (o) **Additional provisions applicable to Custom Indices:** Not applicable.
  - (p) **Additional provisions applicable to Futures Price Valuation:** 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:** The Certificates are Long Certificates and/or Short Certificates as specified in "Specific Provisions for each Series" above.  
Commencement Date: Issue Date.  
Specified Venue: SIX Swiss Exchange.  
Final Constant Leverage Valuation Date: Not applicable.  
Calculation Time: As per Constant Leverage Security Condition 1.
- (a) **Cut-off Time:** As per Constant Leverage Security Conditions.
  - (b) **Fee:** See the "Specific Provisions for each Series" above.  
Fee Range: See the "Specific Provisions for each Series" above.

(c) <b>Hedging Cost:</b>	See the "Specific Provisions for each Series" above.
	Maximum Hedging Cost: See the "Specific Provisions for each Series" above.
	Minimum Hedging Cost: See the "Specific Provisions for each Series" above.
(d) <b>Leverage Factor:</b>	See the "Specific Provisions for each Series" above.
(e) <b>Observation Price:</b>	See the "Specific Provisions for each Series" above.
(f) <b>Observation Price Source:</b>	See the "Specific Provisions for each Series" above.
(g) <b>Interest Margin:</b>	See the "Specific Provisions for each Series" above.
	Maximum Interest Margin: See the "Specific Provisions for each Series" above.
	Minimum Interest Margin: See the "Specific Provisions for each Series" above.
(h) <b>Reference Interest Rate</b>	
<b>(<math>r^u_{t-1}</math>):</b>	
(i) <b>Fixed Rate:</b>	Not applicable.
(ii) <b>Reference Floating Rate:</b>	Applicable.
(A) <b>Reference Floating Rate Option:</b>	See the "Specific Provisions for each Series" above.
(B) <b>Reference Floating Rate Option Page:</b>	See the "Specific Provisions for each Series" above.
(C) <b>Reference Floating Rate Option Time:</b>	See the "Specific Provisions for each Series" above.
(i) <b>Underlying Business Day:</b>	As per Conditions.
(j) <b>Reset Threshold Percentage:</b>	See the "Specific Provisions for each Series" above.
33. <b>Additional Disruption Events:</b>	Applicable.
34. <b>Optional Additional Disruption Events:</b>	(a) The following Optional Additional Disruption Events apply to the Securities:
	Administrator/Benchmark Event
	Increased Cost of Hedging
	Currency Event
	Loss of Stock Borrow
	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. <b>Knock-in Event:</b>	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:** Applicable from one (1) calendar day after the Commencement Date.
    - (i) **Optional Redemption Date(s):** The day falling five (5) Business Days following the relevant Optional Redemption Valuation Date.
    - (ii) **Optional Redemption Valuation Date:** The date designated as such by the Issuer in the notice notifying the Holders that the Issuer will redeem early all the Certificates then outstanding, provided that if such date is not a Relevant Business Day, the Optional Redemption Valuation Date will be the next following Relevant Business Day.
    - (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):**
      - In respect of Long Certificates:  
The Optional Redemption Amount in respect of each Certificate will be the "Long Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the

references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".

- In respect of Short Certificates:

The Optional Redemption Amount in respect of each Certificate will be the "Short Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".

- (iv) **Notice Period (if different from those set out in the Conditions):** Not less than one (1) calendar day prior to the contemplated Optional Redemption Valuation Date.
- (s) **Holder Put Option:** Applicable.
  - (i) **Optional Redemption Date(s):** The day falling five (5) 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.
  - (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):**

- In respect of Long Certificates:

The Optional Redemption Amount in respect of each Certificate will be the "Long Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".

- In respect of Short Certificates:

The Optional Redemption Amount in respect of each Certificate will be the "Short Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
- (iv) **Notice Period (if different from those set out in the Conditions):** Not less than thirty (30) calendar days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early Redemption:** Not applicable.
- (u) **Cash Settlement Amount:**

- In respect of the Cash Settlement Amount in relation to Issuer Call Option, please refer to item 38(r)(iii).

- In respect of the Cash Settlement Amount in relation to Holder Put Option, please refer to item 38(s)(iii).
- (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 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**

Factor Long Certificates and Factor Short Certificates are Index Securities being leveraged securities with no fixed term, which give investors a level of exposure from moderate to high to the price and performance of the relevant Underlying Index as described in Part A "Product Specific Provisions (all Securities)" (Item 22) that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the relevant Index will have a magnified effect on the value of the Certificates, both positively and negatively.

With regard to Factor Long Certificates the Certificates will increase in value when the relevant Underlying Index increases in value and decrease in value when the relevant Underlying Index decreases in value. With regard to Factor Short Certificates the Certificates will increase in value when the relevant Index decreases in value and decrease in value when the relevant Underlying Index increases in value.

The Certificates are "Index Securities" Certificates. The Certificates feature a constant Leverage Factor and a Reset Threshold. With regard to Factor Long Certificates a Reset Event occurs if, on any Underlying Business Day, in the determination of the Calculation Agent the official level of the relevant Underlying Index is at one or more time during any Observation Time Period, equal to or less than the Reset Threshold. With regard to Factor Short Certificates a Reset Event occurs if, on any Underlying Business Day, in the determination of the Calculation Agent the official level of the relevant Underlying Index is at one or more time during any Observation Time Period, equal to or greater than the Reset Threshold. After a Reset Event the Reset Threshold will be reset intraday until the next Reset Event or the next Underlying Business Day whichever comes first.

While the use of leverage allows for potential multiples of a return (assuming a return is achieved) when the Underlying Index moves in the anticipated direction, it will conversely magnify losses when the Underlying Index moves against expectations.

The Certificates have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

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](mailto: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 concerning an Index.

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## **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 24 September 2021 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><b>Issuer</b></p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "<b>Issuer</b>"). The domicile of the Issuer is Amsterdam, Netherlands. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p><b>Guarantor</b></p> <p>The legal company name of the Guarantor is BNP Paribas (the "<b>Guarantor</b>"). 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	"Factor Long" and "Factor Short" Certificates relating to an Index			
B.5	Issue Date	16 August 2022			
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 (" <b>Retail Clients</b> ") 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		Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1210505389		Swiss Market Index®	CHF 10	CHF	Open End
CH1210505397		Swiss Market Index®	CHF 10	CHF	Open End
CH1210505405		Swiss Market Index®	CHF 10	CHF	Open End

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1210505413	Swiss Market Index®	CHF 10	CHF	Open End
CH1210505421	Swiss Market Index®	CHF 10	CHF	Open End
CH1210505439	Swiss Market Index®	CHF 10	CHF	Open End
CH1210505447	DAX®	CHF 9.66	CHF	Open End
CH1210505454	DAX®	CHF 9.66	CHF	Open End
CH1210505462	DAX®	CHF 9.66	CHF	Open End
CH1210505470	DAX®	CHF 9.66	CHF	Open End
CH1210505488	DAX®	CHF 9.66	CHF	Open End
CH1210505496	DAX®	CHF 9.66	CHF	Open End
CH1210505504	DAX®	CHF 9.66	CHF	Open End
CH1210505512	DAX®	CHF 9.66	CHF	Open End
CH1210505520	DAX®	CHF 9.66	CHF	Open End
CH1210505538	CAC 40®	CHF 9.66	CHF	Open End
CH1210505546	CAC 40®	CHF 9.66	CHF	Open End
CH1210505553	CAC 40®	CHF 9.66	CHF	Open End
CH1210505561	CAC 40®	CHF 9.66	CHF	Open End
CH1210505579	CAC 40®	CHF 9.66	CHF	Open End
CH1210505587	CAC 40®	CHF 9.66	CHF	Open End
CH1210505595	CAC 40®	CHF 9.66	CHF	Open End
CH1210505603	CAC 40®	CHF 9.66	CHF	Open End
CH1210505611	Dow Jones Industrial Average®	CHF 9.44	CHF	Open End
CH1210505629	Dow Jones Industrial Average®	CHF 9.44	CHF	Open End
CH1210505637	Dow Jones Industrial Average®	CHF 9.44	CHF	Open End
CH1210505645	Dow Jones Industrial Average®	CHF 9.44	CHF	Open End
CH1210505652	Dow Jones Industrial Average®	CHF 9.44	CHF	Open End
CH1210505660	Dow Jones Industrial Average®	CHF 9.44	CHF	Open End
CH1210505678	Dow Jones Industrial Average®	CHF 9.44	CHF	Open End
CH1210505686	Nasdaq-100 ®	CHF 9.44	CHF	Open End
CH1210505694	Nasdaq-100 ®	CHF 9.44	CHF	Open End
CH1210505702	Nasdaq-100 ®	CHF 9.44	CHF	Open End
CH1210505710	Nasdaq-100 ®	CHF 9.44	CHF	Open End
CH1210505728	Nasdaq-100 ®	CHF 9.44	CHF	Open End
CH1210505736	Nasdaq-100 ®	CHF 9.44	CHF	Open End
CH1210505744	Nasdaq-100 ®	CHF 9.44	CHF	Open End
CH1210505751	Nasdaq-100 ®	CHF 9.44	CHF	Open End
CH1210505769	Nasdaq-100 ®	CHF 9.44	CHF	Open End
CH1210505777	S&P 500®	CHF 9.44	CHF	Open End
CH1210505785	S&P 500®	CHF 9.44	CHF	Open End
CH1210505793	S&P 500®	CHF 9.44	CHF	Open End
CH1210505801	S&P 500®	CHF 9.44	CHF	Open End
CH1210505819	S&P 500®	CHF 9.44	CHF	Open End
CH1210505827	S&P 500®	CHF 9.44	CHF	Open End
CH1210505835	S&P 500®	CHF 9.44	CHF	Open End
CH1210505843	S&P 500®	CHF 9.44	CHF	Open End
CH1210505850	S&P 500®	CHF 9.44	CHF	Open End