

## FINAL TERMS FOR LISTING PURPOSES ON SIX SWISS EXCHANGE DATED AS OF 17 MARCH 2022

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

**BNP Paribas**  
(incorporated in France)  
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

### "Knock-Out Warrant" Certificates relating to a Share

SSPA product type: Knock-Out Warrant (2200)

**BNP Paribas Arbitrage S.N.C.**  
(as Manager)

## PART A - CONTRACTUAL TERMS

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

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

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

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

Full information on BNP Paribas Issuance B.V. (the "**Issuer**"), BNP Paribas (the "**Guarantor**") and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. The Base Prospectus, any Supplement(s) to the Base Prospectus and these Final Terms are available free of charge during normal business hours from BNP Paribas Securities Services, Paris, Succursale de Zurich. Written or oral requests for such documents should be directed to the Principal Security Agent at its principal office set out at the end of the Base Prospectus or may be obtained by telephone (+41 58 212 6335) or fax (+41 58 212 6360). In addition, copies of any documents incorporated by reference will be made available, along with this Base Prospectus, for viewing on the website of BNPP at the following address [www.bnpparibasmarkets.ch](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 | 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) |
|---------------------------|--------------------------|-------------------|--------------------------|------------|----------------|--|---|--|-----------------------------|-----------------------------|--|---------------------|------------------------------|-----------------------------------|-----------------------------------|---------------------------|-----------------|--------|---|
| CH1166120043              | 560,000                  | 560,000           | CHF 0.90                 | Call       | CHF 6.455      | Upwards to the next 3 digits (0.0010 points)   | CHF 6.455                                   | Upwards to the next 3 digits (0.0010 points)   | N/A                         | N/A                         | 0%   | 100%                | SARON.S                      | 0%                                | 8%                                | +4.50%                    | Open End        | 1      | No  |
| CH1166120050              | 460,000                  | 460,000           | CHF 1.11                 | Put        | CHF 8.471      | Downwards to the next 3 digits (0.0010 points) | CHF 8.471                                   | Downwards to the next 3 digits (0.0010 points) | N/A                         | N/A                         | 0%   | 100%                | SARON.S                      | 0%                                | 8%                                | -4.50%                    | Open End        | 1      | No  |
| CH1166120068              | 820,000                  | 820,000           | CHF 0.61                 | Call       | CHF 31.073     | Upwards to the next 3 digits (0.0010 points)   | CHF 31.073                                  | Upwards to the next 3 digits (0.0010 points)   | N/A                         | N/A                         | 0%   | 100%                | SARON.S                      | 0%                                | 8%                                | +4.50%                    | Open End        | 10     | No  |
| CH1166120076              | 650,000                  | 650,000           | CHF 0.77                 | Put        | CHF 722.900    | Downwards to the next 3 digits (0.0010 points) | CHF 722.900                                 | Downwards to the next 3 digits (0.0010 points) | N/A                         | N/A                         | 0%   | 100%                | SARON.S                      | 0%                                | 8%                                | -4.50%                    | Open End        | 100    | No  |
| CH1166120084              | 110,000                  | 110,000           | CHF 4.59                 | Put        | USD 244.027    | Downwards to the next 3 digits (0.0010 points) | USD 244.027                                 | Downwards to the next 3 digits (0.0010 points) | N/A                         | N/A                         | 0%   | 100%                | USDSOFR=                     | 0%                                | 8%                                | -4.50%                    | Open End        | 10     | No  |
| CH1166120092              | 190,000                  | 190,000           | CHF 2.75                 | Put        | USD 321.237    | Downwards to the next 3 digits (0.0010 points) | USD 321.237                                 | Downwards to the next 3 digits (0.0010 points) | N/A                         | N/A                         | 0%   | 100%                | USDSOFR=                     | 0%                                | 8%                                | -4.50%                    | Open End        | 10     | No  |
| CH1166120100              | 2,280,000                | 2,280,000         | CHF 0.22                 | Put        | USD 259.161    | Downwards to the next 3 digits (0.0010 points) | USD 259.161                                 | Downwards to the next 3 digits (0.0010 points) | N/A                         | N/A                         | 0%   | 100%                | USDSOFR=                     | 0%                                | 8%                                | -4.50%                    | Open End        | 100    | No  |

| Series Number / ISIN Code | No. of Securities issued | No. of Securities | Issue Price per Security | Call / Put | Exercise Price | 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) |
|---------------------------|--------------------------|-------------------|--------------------------|------------|----------------|--|---|--|-----------------------------|-----------------------------|--|---------------------|------------------------------|-----------------------------------|-----------------------------------|---------------------------|-----------------|--------|---|
| CH1166120118              | 590,000                  | 590,000           | CHF 0.86                 | Put        | CHF 94.094     | Downwards to the next 3 digits (0.0010 points) | CHF 94.094                                  | Downwards to the next 3 digits (0.0010 points) | N/A                         | N/A                         | 0%   | 100%                | SARON.S                      | 0%                                | 8%                                | -4.50%                    | Open End        | 10     | No  |
| CH1166120126              | 380,000                  | 380,000           | CHF 1.32                 | Put        | USD 962.608    | Downwards to the next 3 digits (0.0010 points) | USD 962.608                                 | Downwards to the next 3 digits (0.0010 points) | N/A                         | N/A                         | 0%   | 100%                | USDSOFR=                     | 0%                                | 8%                                | -8%                       | Open End        | 100    | No  |
| CH1166120134              | 190,000                  | 190,000           | CHF 2.76                 | Call       | CHF 13.800     | Upwards to the next 3 digits (0.0010 points)   | CHF 13.800                                  | Upwards to the next 3 digits (0.0010 points)   | N/A                         | N/A                         | 0%   | 100%                | SARON.S                      | 0%                                | 8%                                | +4.50%                    | Open End        | 1      | No  |
| CH1166120142              | 180,000                  | 180,000           | CHF 2.92                 | Put        | CHF 19.484     | Downwards to the next 3 digits (0.0010 points) | CHF 19.484                                  | Downwards to the next 3 digits (0.0010 points) | N/A                         | N/A                         | 0%   | 100%                | SARON.S                      | 0%                                | 8%                                | -4.50%                    | Open End        | 1      | No  |

| Series Number / ISIN Code | Valoren Code | Symbol | 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 |
|---------------------------|--------------|--------|---------------|------------------------|----------------|---------------|---|--|-----------------------|--|---------------------|---------------------|
| CH1166120043              | 116612004    | SULABP | Registered    | Credit Suisse Group AG | CHF            | CH0012138530  | CSGN.S                                      | <a href="http://www.credit-suisse.com">www.credit-suisse.com</a> | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a> | Zurich              | CHF                 |
| CH1166120050              | 116612005    | SUMABP | Registered    | Credit Suisse Group AG | CHF            | CH0012138530  | CSGN.S                                      | <a href="http://www.credit-suisse.com">www.credit-suisse.com</a> | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a> | Zurich              | CHF                 |
| CH1166120068              | 116612006    | SUNABP | Registered    | Dufry AG               | CHF            | CH0023405456  | DUFN.S                                      | <a href="http://www.dufry.com">www.dufry.com</a>                 | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a> | Zurich              | CHF                 |
| CH116612007               | 1166120      | SUOABP | Registered    | Lonza Group            | CHF            | CH00138410    | LONN.S                                      | <a href="http://www.lonzagroup.com">www.lonzagroup.com</a>       | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a> | Zurich              | CHF                 |

| Series Number / ISIN Code | Valoren Code | Symbol | 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 |
|---------------------------|--------------|--------|---------------|-----------------------|----------------|---------------|---|--|-----------------------|--|---------------------|---------------------|
| 6                         | 07           |        |               | AG                    |                | 17            |   |  |                       |  |                     |                     |
| CH1166120084              | 116612008    | SUPABP | Class A       | Meta Platforms Inc    | USD            | US30303M1027  | FB.OQ                                       | <a href="http://www.investor.fb.com">www.investor.fb.com</a> | NASDAQ GS             | <a href="http://www.nasdaq.com">www.nasdaq.com</a>       | Zurich              | CHF                 |
| CH1166120092              | 116612009    | SUQABP | Ordinary      | Microsoft Corp        | USD            | US5949181045  | MSFT.OQ                                     | <a href="http://www.microsoft.com">www.microsoft.com</a>     | NASDAQ GS             | <a href="http://www.nasdaq.com">www.nasdaq.com</a>       | Zurich              | CHF                 |
| CH1166120100              | 116612010    | SURABP | Ordinary      | NVIDIA Corp           | USD            | US67066G1040  | NVDA.OQ                                     | <a href="http://www.nvidia.com">www.nvidia.com</a>           | NASDAQ GS             | <a href="http://www.nasdaq.com">www.nasdaq.com</a>       | Zurich              | CHF                 |
| CH1166120118              | 116612011    | SUSABP | Registered    | Swiss Re AG           | CHF            | CH0126881561  | SRENH.S                                     | <a href="http://www.swissre.com">www.swissre.com</a>         | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a> | Zurich              | CHF                 |
| CH1166120126              | 116612012    | SUTABP | Ordinary      | Tesla Inc             | USD            | US88160R1014  | TSLA.OQ                                     | <a href="http://www.teslamotors.com">www.teslamotors.com</a> | NASDAQ GS             | <a href="http://www.nasdaq.com">www.nasdaq.com</a>       | Zurich              | CHF                 |
| CH1166120134              | 116612013    | SUUABP | Registered    | UBS Group AG          | CHF            | CH0244767585  | UBSG.S                                      | <a href="http://www.ubs.com">www.ubs.com</a>                 | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a> | Zurich              | CHF                 |
| CH1166120142              | 116612014    | SUVABP | Registered    | UBS Group AG          | CHF            | CH0244767585  | UBSG.S                                      | <a href="http://www.ubs.com">www.ubs.com</a>                 | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a> | Zurich              | CHF                 |

## GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 16 March 2022.
4. **Issue Date:** 17 March 2022.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
  - (a) Certificates.
  - (b) The Securities are Share Securities.  
The Certificates are OET Certificates and are OET Call Certificates or OET Put Certificates.  
  
The provisions of Annex 2 (*Additional Terms and Conditions for Share Securities*) and Annex 11 (*Additional Terms and Conditions for OET Certificates*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**
  - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
11. **Relevant Asset(s):** Not applicable.
12. **Entitlement:** Not applicable.
13. **Conversion Rate:** The Conversion Rate equal one if the relevant Share Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
16. **Minimum Trading Size:** Not applicable.
17. **Security Agent:** BNP Paribas Securities Services, Paris, succursale de Zurich.
18. **Calculation Agent:** BNP Paribas Arbitrage S.N.C.  
1 rue Laffitte 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

## PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

|  |   |
|--|---|
| <b>Securities:</b>   | Share Securities: Applicable.   |
| (a) <b>Share(s)/Share Company/Basket Company/GDR/ADR/ETI Interest/Basket of ETI Interests:</b> | In respect of a Series, the share specified in the Type of Share and issued by the Share Company in each case in respect of such Series in "Specific Provisions for each Series" above (each a " <b>Share</b> "). |
| (b) <b>Relative Performance Basket:</b>  | Not applicable.   |
| (c) <b>Share/ETI Interest Currency:</b>  | See the "Specific Provisions for each Series" above.  |
| (d) <b>Exchange(s):</b>  | See the "Specific Provisions for each Series" above.  |
| (e) <b>Related Exchange(s):</b>  | All Exchanges.  |
| (f) <b>Exchange Business Day:</b>  | Single Share Basis.   |
| (g) <b>Scheduled Trading Day:</b>  | Single Share Basis.   |
| (h) <b>Weighting:</b>  | Not applicable.   |
| (i) <b>Settlement Price:</b>   | Official closing price.   |
| (j) <b>Disrupted Day:</b>  | As per Conditions.  |
| (k) <b>Specified Maximum Days of Disruption:</b>   | Twenty (20) Scheduled Trading Days.   |
| (l) <b>Valuation Time:</b>   | The Scheduled Closing Time as defined in Condition 1.   |
| (m) <b>Delayed Redemption of Occurrence of an Extraordinary Event:</b>                         | Not applicable.   |
| (n) <b>Share/ETI Interest Correction Period:</b>   | As per Conditions.  |
| (o) <b>Dividend Payment:</b>   | Not applicable.   |
| (p) <b>Listing Change:</b>   | Applicable.   |
| (q) <b>Listing Suspension:</b>   | Applicable.   |
| (r) <b>Illiquidity:</b>  | Applicable.   |
| (s) <b>Tender Offer:</b>   | Applicable.   |
| (t) <b>Hedging Liquidity Event:</b>  | Not applicable.   |
| (u) <b>Other terms or special conditions:</b>  | Not applicable.   |
| 24. <b>ETI Securities:</b>   | Not applicable.   |
| 25. <b>Debt Securities:</b>  | Not applicable.   |
| 26. <b>Commodity Securities:</b>   | Not applicable.   |
| 27. <b>Inflation Index Securities:</b>   | Not applicable.   |
| 28. <b>Currency Securities:</b>  | Not applicable.   |
| 29. <b>Fund Securities:</b>  | Not applicable.   |
| 30. <b>Futures Securities:</b>   | Not applicable.   |
| 31. <b>OET Certificates:</b>   | Applicable.   |
| (a) <b>Final Price:</b>  | 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](http://www.bnpparibasmarkets.ch)
- Local Business Day Centre(s): Zurich.
- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**
- (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
  - (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
  - (iii) **Interbank Rate 2 Screen Page:** Not applicable.
  - (iv) **Interbank Rate 2 Specified Time:** Not applicable.
  - (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
  - (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
- (h) **Automatic Early Redemption:** Applicable.
- (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to 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 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. The information included in Part B to these Final Terms (the "**Additional Information**") consists of extracts from or summaries of information that is publicly available. The Issuer confirms that such information has been accurately reproduced and that, so far as it is aware and is able to ascertain from information published by Share Company, no facts have been omitted which would render the reproduced inaccurate or misleading.

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:



By: .....

Duly authorised

The Guarantor accepts responsibility for the information contained in these Final Terms. To the best of the knowledge of the Guarantor (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. The information included in Part B to these Final Terms (the "**Additional Information**") consists of extracts from or summaries of information that is publicly available. The Guarantor confirms that such information has been accurately reproduced and that, so far as it is aware and is able to ascertain from information published by Share Company, no facts have been omitted which would render the reproduced inaccurate or misleading.

Signed on behalf of BNP Paribas

As Guarantor:



By: .....

Duly authorised



By: .....

Duly authorised

## PART B - OTHER INFORMATION

### 1. Listing and Admission to trading

Application has been made by the Issuer (or on its behalf) for the Securities to be admitted provisionally to trading on SIX Swiss Exchange with effect from the Issue Date. Application for listing on SIX Swiss Exchange will be made by the Issuer (or on its behalf) for the Securities as soon as possible thereafter. The last day of trading is: open-end

### 2. Additional information Required for Securities to be listed on SIX Swiss Exchange

#### Listing/Trading information:

|                                   |   |
|-----------------------------------|---|
| <b>Trading Size and Ratio:</b>    | minimum Trading Size is (one) 1 Certificate and the standard exercise ratio is the Parity |
| <b>First Trading Day:</b>         | the Issue Date  |
| <b>Last Trading Day and Time:</b> | open-end  |
| <b>Capital Protection:</b>        | no capital protection   |
| <b>Type of quoting:</b>           | not applicable  |

#### Information relating to underlyings:

| Name                       | Country/Place of Incorporation | Address  |
|----------------------------|--------------------------------|--|
| Credit Suisse Group AG-REG | Switzerland / Zurich           | Paradeplatz 8<br>8070 Zurich<br>Switzerland                                    |
| Dufry AG-REG               | Switzerland / Basel            | Brunngässlein 12<br>4010 Basel<br>Switzerland                                  |
| Lonza Group AG-REG         | Switzerland / Basel            | Münchensteinerstrasse 38<br>4002 Basel<br>Switzerland                          |
| Meta Platforms Inc         | United States / Menlo Park     | 1601 Willow Road<br>Menlo Park, CA 94025<br>United States of America           |
| Microsoft Corp             | United States / Redmond        | One Microsoft Way<br>Redmond, WA 98052-6399<br>United States of America        |
| NVIDIA Corp                | United States / Santa Clara    | 2788 San Tomas Expressway<br>Santa Clara, CA 95050<br>United States of America |
| Swiss Re AG-REG            | Switzerland / Zurich           | Mythenquai 50/60<br>8022 Zurich<br>Switzerland                                 |
| Tesla Inc                  | United States / Palo Alto      | 3500 Deer Creek Road<br>Palo Alto, CA 94304<br>United States of America        |
| UBS Group AG-REG           | Switzerland / Zurich           | Bahnhofstrasse 45<br>8001 Zurich<br>Switzerland                                |

#### Additional information:

Name and address of the representative for purposes of Article 43 of the Listing Rules of SIX Exchange Regulation AG: BNP Paribas (Suisse) SA, Selnaustrasse 16, CH8022 Zurich, Switzerland.

There has been no material adverse change in the financial position or prospects of BNPP or the BNPP Group since 31 December 2020 (being

the end of the last financial period for which audited financial statements have been published).

**Commissions:** Not applicable

### 3. 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.

### 4. Ratings

The Securities have not been rated.

### 5. 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.

### 6. 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](mailto:markets.ch@bnpparibas.com)

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

### SHARE DISCLAIMER

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

Securities do not give the right to dividends distributed by the Share Company or voting rights or any other right with respect of the Share Company.

## **7. 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.

| <b>Part A – Introduction</b>                   |                                     |   |                     |                 |
|--|-------------------------------------|---|---------------------|-----------------|
| <b>A.1</b>                                     | <b>Introduction and Warnings</b>    | <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> |                     |                 |
| <b>A.2</b>                                     | <b>Investment Decision</b>          | 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.   |                     |                 |
| <b>A.3</b>                                     | <b>Liability</b>                    | 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.   |                     |                 |
| <b>Part B – Securities</b>                     |                                     |   |                     |                 |
| <b>B.1</b>                                     | <b>Issuer/Guarantor</b>             | <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, Netherland. 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>B.2</b>                                     | <b>ISIN</b>                         | As set out in table below.  |                     |                 |
| <b>B.3</b>                                     | <b>Nature of Securities</b>         | Certificates.   |                     |                 |
| <b>B.4</b>                                     | <b>Product Name</b>                 | "Knock-Out Warrant" Certificates relating to a Share  |                     |                 |
| <b>B.5</b>                                     | <b>Issue Date</b>                   | 17 March 2022   |                     |                 |
| <b>B.6</b>                                     | <b>Redemption Date</b>              | As set out in table below.  |                     |                 |
| <b>B.7</b>                                     | <b>Issue Price</b>                  | As set out in table below.  |                     |                 |
| <b>B.8</b>                                     | <b>Underlyings</b>                  | As set out in table below.  |                     |                 |
| <b>B.9</b>                                     | <b>Settlement</b>                   | Settlement type: cash settlement.<br>Settlement currency: As set out in table below.  |                     |                 |
| <b>Part C – Offer and Admission to Trading</b> |                                     |   |                     |                 |
| <b>C.1</b>                                     | <b>Public Offer</b>                 | 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.   |                     |                 |
| <b>C.2</b>                                     | <b>Admission to Trading/listing</b> | Application will be made to list the Securities on SIX Swiss Exchange.<br>The Securities will be provisionally admitted to trading on the Issue Date.   |                     |                 |
| <b>C.3</b>                                     | <b>Clearing System</b>              | SIX SIS Ltd., Olten, Switzerland  |                     |                 |
| <b>C.4</b>                                     | <b>Selling restrictions</b>         | As per the Base Prospectus.   |                     |                 |
| Series Number / ISIN Code                      | Share Company / Share               | Issue Price per Security  | Settlement Currency | Redemption Date |
| CH1166120043                                   | Credit Suisse Group AG              | CHF 0.90  | CHF                 | Open End        |
| CH1166120050                                   | Credit Suisse Group AG              | CHF 1.11  | CHF                 | Open End        |
| CH1166120068                                   | Dufry AG                            | CHF 0.61  | CHF                 | Open End        |



| <b>Series Number / ISIN Code</b> | <b>Share Company / Share</b> | <b>Issue Price per Security</b> | <b>Settlement Currency</b> | <b>Redemption Date</b> |
|----------------------------------|------------------------------|---------------------------------|----------------------------|------------------------|
| CH1166120076                     | Lonza Group AG               | CHF 0.77                        | CHF                        | Open End               |
| CH1166120084                     | Meta Platforms Inc           | CHF 4.59                        | CHF                        | Open End               |
| CH1166120092                     | Microsoft Corp               | CHF 2.75                        | CHF                        | Open End               |
| CH1166120100                     | NVIDIA Corp                  | CHF 0.22                        | CHF                        | Open End               |
| CH1166120118                     | Swiss Re AG                  | CHF 0.86                        | CHF                        | Open End               |
| CH1166120126                     | Tesla Inc                    | CHF 1.32                        | CHF                        | Open End               |
| CH1166120134                     | UBS Group AG                 | CHF 2.76                        | CHF                        | Open End               |
| CH1166120142                     | UBS Group AG                 | CHF 2.92                        | CHF                        | Open End               |