

FINAL TERMS DATED AS OF 21 September 2020

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)

"Mini Future" Certificates relating to a Share

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 27 September 2019, 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), which together constitute an "issuance programme" for the purposes of the listing rules of SIX Exchange Regulation AG (the "**SIX Listing Rules**"), as supplemented by the Additional Rules for the Listing of Derivatives (the "**Additional Listing Rules for Derivatives**") or the Additional Rules for the Listing of Bonds (the "**Additional Listing Rules for Bonds**"), as the case may be, (collectively with the SIX Listing Rules, the "**Listing Rules**") (the "**Base Prospectus**"). This document constitutes the Final Terms of the Securities described herein and must be read in conjunction with such Base Prospectus.

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

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

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

The Securities 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.

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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH0566514896	10,000,000	10,000,000	CHF 0.51	Call	CHF 48.1312	Upwards to the next 4 digits (0.0001 points)	CHF 50.53	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0566514904	10,000,000	10,000,000	CHF 0.49	Call	CHF 58.8702	Upwards to the next 4 digits (0.0001 points)	CHF 61.81	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0566514912	10,000,000	10,000,000	CHF 0.37	Call	CHF 3,691.1441	Upwards to the next 4 digits (0.0001 points)	CHF 3,875.70	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	1,000	No
CH0566514920	10,000,000	10,000,000	CHF 0.82	Call	CHF 57.3461	Upwards to the next 4 digits (0.0001 points)	CHF 63.08	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0566514938	10,000,000	10,000,000	CHF 0.48	Call	CHF 523.4054	Upwards to the next 4 digits (0.0001 points)	CHF 549.57	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	100	No
CH0566514946	10,000,000	10,000,000	CHF 0.28	Call	CHF 78.1905	Upwards to the next 4 digits	CHF 80.53	Upwards to the next 2 digits	0%	20%	3%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	20	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		(0.01 points)											
CH0566514953	10,000,000	10,000,000	CHF 0.31	Call	CHF 312.7153	Upwards to the next 4 digits (0.0001 points)	CHF 328.35	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	100	No
CH0566514961	10,000,000	10,000,000	CHF 0.46	Call	CHF 838.9759	Upwards to the next 4 digits (0.0001 points)	CHF 880.92	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	200	No
CH0566514979	10,000,000	10,000,000	CHF 0.39	Call	CHF 234.4696	Upwards to the next 4 digits (0.0001 points)	CHF 246.19	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	50	No
CH0566514987	10,000,000	10,000,000	CHF 0.50	Call	CHF 199.0446	Upwards to the next 4 digits (0.0001 points)	CHF 213.97	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	50	No
CH0566514995	10,000,000	10,000,000	CHF 0.48	Put	CHF 161.0669	Downwards to the next 4 digits (0.0001 points)	CHF 144.97	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	50	No
CH0566515000	10,000,000	10,000,000	CHF 0.27	Call	CHF 15.7762	Upwards to the next 4 digits (0.0001 points)	CHF 17.35	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						points)		points)											
CH0566515018	10,000,000	10,000,000	CHF 0.41	Put	CHF 22.6327	Downwards to the next 4 digits (0.0001 points)	CHF 20.37	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566515026	10,000,000	10,000,000	CHF 1.28	Put	USD 90.6888	Downwards to the next 4 digits (0.0001 points)	USD 81.62	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566515034	10,000,000	10,000,000	CHF 2.05	Call	EUR 261.7156	Upwards to the next 4 digits (0.0001 points)	EUR 272.18	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0566515042	10,000,000	10,000,000	CHF 5.84	Put	USD 340.0054	Downwards to the next 4 digits (0.0001 points)	USD 323.01	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566515059	10,000,000	10,000,000	CHF 1.55	Put	USD 1,665.7208	Downwards to the next 4 digits (0.0001 points)	USD 1,582.44	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566515067	10,000,000	10,000,000	CHF 1.73	Put	USD 1,685.7208	Downwards to the next 4 digits (0.0001 points)	USD 1,601.44	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH0566515075	10,000,000	10,000,000	CHF 2.63	Put	USD 1,785.4707	Downwards to the next 4 digits (0.0001 points)	USD 1,696.20	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566515083	10,000,000	10,000,000	CHF 3.12	Put	USD 3,352.2240	Downwards to the next 4 digits (0.0001 points)	USD 3,184.61	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566515091	10,000,000	10,000,000	CHF 3.58	Put	USD 3,402.2240	Downwards to the next 4 digits (0.0001 points)	USD 3,232.11	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566515109	10,000,000	10,000,000	CHF 4.03	Put	USD 3,452.2240	Downwards to the next 4 digits (0.0001 points)	USD 3,279.61	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566515117	10,000,000	10,000,000	CHF 1.09	Put	USD 122.3625	Downwards to the next 4 digits (0.0001 points)	USD 116.25	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566515125	10,000,000	10,000,000	CHF 0.29	Put	USD 32.3688	Downwards to the next 4 digits (0.0001 points)	USD 30.76	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH05665	10,000	10,000	CHF	Put	EUR	Downwar	EUR	Downwar	0%	20%	5%	100%	EURIBO	0%	5%	-4.50%	Open	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
15133	,000	,000	0.19		15.3524	downwards to the next 4 digits (0.0001 points)	14.59	downwards to the next 2 digits (0.01 points)					R1MD=				End		
CH05665 15141	10,000,000	10,000,000	CHF 0.24	Put	EUR 15.8524	Downwards to the next 4 digits (0.0001 points)	EUR 15.06	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH05665 15158	10,000,000	10,000,000	CHF 0.86	Put	EUR 98.2959	Downwards to the next 4 digits (0.0001 points)	EUR 93.39	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH05665 15166	10,000,000	10,000,000	CHF 3.18	Put	USD 289.8178	Downwards to the next 4 digits (0.0001 points)	USD 275.33	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH05665 15174	10,000,000	10,000,000	CHF 3.63	Put	USD 294.8178	Downwards to the next 4 digits (0.0001 points)	USD 280.08	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH05665 15182	10,000,000	10,000,000	CHF 4.09	Put	USD 299.8178	Downwards to the next 4 digits (0.0001 points)	USD 284.83	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH05665 15190	10,000,000	10,000,000	CHF 0.19	Call	GBP 167.9064	Upwards to the	GBP 176.30	Upwards to the	0%	20%	5%	100%	GBP1MFSR=	0%	5%	+4.50%	Open End	1	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						next 4 digits (0.0001 points)		next 2 digits (0.01 points)											
CH0566515208	10,000,000	10,000,000	CHF 1.93	Put	EUR 25.8524	Downwards to the next 4 digits (0.0001 points)	EUR 24.82	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	1	No
CH0566515216	10,000,000	10,000,000	CHF 9.30	Put	EUR 506.4828	Downwards to the next 4 digits (0.0001 points)	EUR 481.16	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0566515224	10,000,000	10,000,000	CHF 10.37	Put	EUR 516.4828	Downwards to the next 4 digits (0.0001 points)	EUR 490.66	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0566515232	10,000,000	10,000,000	CHF 0.65	Call	EUR 8.0215	Upwards to the next 4 digits (0.0001 points)	EUR 8.34	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0566515240	10,000,000	10,000,000	CHF 4.44	Call	USD 154.0981	Upwards to the next 4 digits (0.0001 points)	USD 161.80	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes
CH0566515257	10,000,000	10,000,000	CHF 2.21	Put	USD 227.2029	Downwards to the next 4	USD 215.85	Downwards to the next 2	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						digits (0.0001 points)		digits (0.01 points)											
CH05665 15265	10,000,000	10,000,000	CHF 2.43	Put	USD 229.7029	Downwards to the next 4 digits (0.0001 points)	USD 218.22	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH05665 15273	10,000,000	10,000,000	CHF 1.01	Call	USD 358.8716	Upwards to the next 4 digits (0.0001 points)	USD 376.81	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	100	Yes
CH05665 15281	10,000,000	10,000,000	CHF 0.56	Put	USD 531.8929	Downwards to the next 4 digits (0.0001 points)	USD 505.30	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH05665 15299	10,000,000	10,000,000	CHF 0.65	Put	USD 541.8929	Downwards to the next 4 digits (0.0001 points)	USD 514.80	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH05665 15307	10,000,000	10,000,000	CHF 0.65	Call	DKK 392.5787	Upwards to the next 4 digits (0.0001 points)	DKK 412.20	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CIBOR1M=	0%	5%	+4.50%	Open End	10	No
CH05665 15315	10,000,000	10,000,000	CHF 0.68	Put	USD 573.0951	Downwards to the next 4 digits	USD 530.12	Downwards to the next 2 digits	0%	20%	7.50%	100%	USD1MFSR=	0%	5%	-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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		(0.01 points)											
CH0566515323	10,000,000	10,000,000	CHF 2.05	Call	EUR 13.9122	Upwards to the next 4 digits (0.0001 points)	EUR 15.02	Upwards to the next 2 digits (0.01 points)	0%	20%	8%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	1	No
CH0566515331	10,000,000	10,000,000	CHF 2.04	Put	EUR 17.7115	Downwards to the next 4 digits (0.0001 points)	EUR 16.30	Downwards to the next 2 digits (0.01 points)	0%	20%	8%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	1	No
CH0566515349	10,000,000	10,000,000	CHF 0.80	Call	EUR 23.7318	Upwards to the next 4 digits (0.0001 points)	EUR 24.68	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0566515356	10,000,000	10,000,000	CHF 0.33	Put	EUR 26.0403	Downwards to the next 4 digits (0.0001 points)	EUR 24.74	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	10	No
CH0566515364	10,000,000	10,000,000	CHF 0.75	Call	GBP 4,443.2023	Upwards to the next 4 digits (0.0001 points)	GBP 4,665.36	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	GBP1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0566515372	10,000,000	10,000,000	CHF 0.31	Call	EUR 35.1527	Upwards to the next 4 digits (0.0001 points)	EUR 36.91	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						points)		points)											
CH0566515380	10,000,000	10,000,000	CHF 0.40	Call	EUR 38.7165	Upwards to the next 4 digits (0.0001 points)	EUR 40.65	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0566515398	10,000,000	10,000,000	CHF 7.83	Call	USD 337.2547	Upwards to the next 4 digits (0.0001 points)	USD 370.98	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	+8%	Open End	10	Yes
CH0566515406	10,000,000	10,000,000	CHF 6.90	Put	USD 499.4057	Downwards to the next 4 digits (0.0001 points)	USD 449.47	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	-8%	Open End	10	No
CH0566515414	10,000,000	10,000,000	CHF 8.72	Put	USD 519.4057	Downwards to the next 4 digits (0.0001 points)	USD 467.47	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	-8%	Open End	10	No
CH0566515422	10,000,000	10,000,000	CHF 0.78	Put	USD 47.9017	Downwards to the next 4 digits (0.0001 points)	USD 40.72	Downwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566515430	10,000,000	10,000,000	CHF 0.43	Call	USD 32.3179	Upwards to the next 4 digits (0.0001 points)	USD 35.54	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	+4.50%	Open End	10	Yes

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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH0566515448	10,000,000	10,000,000	CHF 1.38	Call	EUR 63.7627	Upwards to the next 4 digits (0.0001 points)	EUR 66.95	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No
CH0566515455	10,000,000	10,000,000	CHF 0.95	Call	EUR 67.7627	Upwards to the next 4 digits (0.0001 points)	EUR 71.15	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	5%	+4.50%	Open End	10	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH0566514896	56651489	Ordinary	Alcon AG	CHF	CH0432492467	ALCC.S	www.alcon.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514904	56651490	Registered	CIE Financiere Richemont SA	CHF	CH0210483332	CFR.S	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514912	56651491	Registered	Givaudan SA	CHF	CH0010645932	GIVN.S	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514920	56651492	Registered	Logitech International SA	CHF	CH0025751329	LOGN.S	www.logitech.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514938	56651493	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514946	56651494	Registered	Novartis AG	CHF	CH0012005267	NOVN.S	www.novartis.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514953	56651495	Genusschein	Roche Holding AG	CHF	CH0012032048	ROG.S	www.roche.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514961	56651496	Registered	Straumann Holding	CHF	CH0012280076	STMN.S	www.straumann.com	SIX Swiss	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settleme nt Currency
			AG					Exchange			
CH0566514979	56651497	Participation certificates (Partizipationsscheine)	Schindler Holding AG	CHF	CH0024638196	SCHP.S	www.schindler.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514987	56651498	Ordinary	Sika AG	CHF	CH0418792922	SIKA.S	www.sika.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566514995	56651499	Registered	Temenos Group AG	CHF	CH0012453913	TEMN.S	www.temenos.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566515000	56651500	Ordinary	ams AG	CHF	AT0000A18XM4	AMS.S	www.ams.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566515018	56651501	Ordinary	ams AG	CHF	AT0000A18XM4	AMS.S	www.ams.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566515026	56651502	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH0566515034	56651503	Ordinary	adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0566515042	56651504	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0566515059	56651505	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515067	56651506	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515075	56651507	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515083	56651508	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515091	56651509	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515109	56651510	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515117	56651511	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515125	56651512	Registered	Barrick Gold Corp	USD	CA0679011084	GOLD.N	www.barrick.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0566515133	56651513	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH0566515141	56651514	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH0566515158	56651515	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0566515166	56651516	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settleme nt Currency
CH0566515174	56651517	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515182	56651518	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515190	56651519	Ordinary	Glencore plc	GBp	JE00B4T3BW64	GLEN.L	www.glencore.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH0566515208	56651520	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0566515216	56651521	Ordinary	LVMH Moët Hennessy - Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH0566515224	56651522	Ordinary	LVMH Moët Hennessy - Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH0566515232	56651523	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	www.lufthansagroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0566515240	56651524	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515257	56651525	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515265	56651526	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515273	56651527	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515281	56651528	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515299	56651529	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515307	56651530	Registered	Novo Nordisk A/S	DKK	DK0060534915	NOVOB.CO	www.novonordisk.com	OMX Nordic Exchange Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH0566515315	56651531	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515323	56651532	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH0566515331	56651533	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH0566515349	56651534	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0566515356	56651535	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH0566515364	56651536	Ordinary	Rio Tinto plc	GBp	GB0007188757	RIO.L	www.riotinto.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH0566515372	56651537	Registered	Siemens Healthineers AG	EUR	DE000SHL1006	SHLG.DE	www.healthcare.siemens.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0566515380	56651538	Ordinary	TeamViewer AG	EUR	DE000A2YN900	TMV.DE	www.teamviewer.com	Deutsche Börse	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settleme nt Currency
								AG	boerse.com		
CH0566515398	56651539	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515406	56651540	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515414	56651541	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566515422	56651542	Registered	Twitter Inc	USD	US90184L1026	TWTR.N	www.twitter.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0566515430	56651543	Registered	Uber Technologies Inc	USD	US90353T1007	UBER.N	www.uber.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0566515448	56651544	Ordinary	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	www.corporate.zalando.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH0566515455	56651545	Ordinary	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	www.corporate.zalando.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 18 September 2020.
4. **Issue Date:** 21 September 2020.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**

(a) Certificates.

(b) The Securities are Share Securities.

The Certificates are Open End Turbo Certificates and are OET Call Certificates or OET Put Certificates.

The provisions of Annex 2 (*Additional Terms and Conditions for Share Securities*) and Annex 11 (*Additional Terms and Conditions for OET Certificates*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**

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

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

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

- (a) **Final Price:** As per OET Certificate Conditions.
- (b) **Valuation Date:** As per OET Certificate Conditions.
- (c) **Exercise Price:** See the "Specific Provisions for each Series" above.
- (d) **Capitalised Exercise Price:** Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.

OET Website(s):

www.bnpparibasmarkets.ch

Local Business Day Centre(s): Zurich.

- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**

- (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
- (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
- (iii) **Interbank Rate 2 Screen Page:** Not applicable.
- (iv) **Interbank Rate 2 Specified Time:** Not applicable.
- (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
- (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.

- (h) **Automatic Early Redemption:** Applicable.

- (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to :

-in respect of *Call* Certificates:

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

-in respect of *Put* Certificates:

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

Where:

Final Price Early means as set out in OET Certificate Conditions.

Capitalised Exercise Price means as set out in OET Certificate Conditions.

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

Conversion Rate Early means the Conversion Rate on the relevant Automatic Early Redemption Valuation Date;

- (ii) **Automatic Early Redemption Date:** The fifth Business Days following the Valuation Date.

- (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:** The first calendar day in each month or any 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 (in the case of Certificates): 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** Not applicable.

Certificate:

- (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 OET Certificate

Conditions.

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 OET Certificate Conditions.

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

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

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

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

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

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

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

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

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

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

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

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

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

Responsibility

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

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:



By:

Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. Governing Law and Jurisdiction

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

3. Ratings

The Securities have not been rated.

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

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

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

The Share Mini Future 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 higher than the Capitalised Exercise Price in respect of Call Certificates and lower than the Capitalised Exercise Price in respect of 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 between zero and their residual value if the level of the Underlying Share reaches the Capitalised Exercise Price. Otherwise they have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

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

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

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

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

SHARE DISCLAIMER

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

6. Operational Information

Relevant Clearing System(s):

SIX SIS Ltd., Olten, Switzerland