

FINAL TERMS FOR LISTING PURPOSES ON SIX SWISS EXCHANGE DATED AS OF 23 September 2020

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)

"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.

For the purposes of the listing on SIX Swiss Exchange, the Base Prospectus, as so supplemented, and these Final Terms together will constitute the listing prospectus pursuant to the Listing Rules.

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.

If and to the extent the Securities will be listed on SIX Swiss Exchange, on or prior to the entry into force of FinSA, no Swiss Simplified Prospectus has to be prepared. After such date, a Swiss Simplified Prospectus or a key investor document (*Basisinformationsblatt*) relating to the Securities in the sense of Art. 58 et seq. FinSA ("**KID**") may be required.

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)
CH0566521982	640,000	640,000	CHF 0.79	Put	USD 317.0548	Downwards to the next 4 digits (0.0001 points)	USD 301.21	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	50	No
CH0566521990	250,000	250,000	CHF 2.07	Put	USD 1,657.1327	Downwards to the next 4 digits (0.0001 points)	USD 1,574.28	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566522006	130,000	130,000	CHF 4.06	Put	USD 3,403.8279	Downwards to the next 4 digits (0.0001 points)	USD 3,233.64	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566522014	320,000	320,000	CHF 1.59	Put	USD 95.2600	Downwards to the next 4 digits (0.0001 points)	USD 85.74	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566522022	1,770,000	1,770,000	CHF 0.28	Call	CHF 14.7500	Upwards to the next 4 digits (0.0001 points)	CHF 15.78	Upwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	10	No
CH0566522030	290,000	290,000	CHF 1.74	Put	USD 129.0212	Downwards to the next 4 digits	USD 122.58	Downwards to the next 2 digits	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)
						(0.0001 points)		(0.01 points)											
CH0566522048	1,230,000	1,230,000	CHF 0.41	Put	USD 32.6410	Downwards to the next 4 digits (0.0001 points)	USD 31.01	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566522055	140,000	140,000	CHF 3.59	Put	USD 287.3316	Downwards to the next 4 digits (0.0001 points)	USD 272.97	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566522063	310,000	310,000	CHF 1.65	Put	CHF 606.2737	Downwards to the next 4 digits (0.0001 points)	CHF 575.96	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	50	No
CH0566522071	180,000	180,000	CHF 2.82	Call	CHF 3,361.0280	Upwards to the next 4 digits (0.0001 points)	CHF 3,529.08	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	250	No
CH0566522089	200,000	200,000	CHF 2.57	Put	CHF 4,706.8422	Downwards to the next 4 digits (0.0001 points)	CHF 4,471.50	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	250	No
CH0566522097	680,000	680,000	CHF 0.75	Call	CHF 22.3543	Upwards to the next 4 digits (0.0001 points)	CHF 23.47	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	5	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)											
CH0566522105	580,000	580,000	CHF 0.87	Put	CHF 30.4372	Downwards to the next 4 digits (0.0001 points)	CHF 28.92	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	5	No
CH0566522113	180,000	180,000	CHF 2.93	Put	USD 234.5200	Downwards to the next 4 digits (0.0001 points)	USD 222.80	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	10	No
CH0566522121	1,070,000	1,070,000	CHF 0.47	Put	USD 538.6501	Downwards to the next 4 digits (0.0001 points)	USD 511.72	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD1MFSR=	0%	5%	-4.50%	Open End	100	No
CH0566522139	240,000	240,000	CHF 2.11	Call	CHF 684.9871	Upwards to the next 4 digits (0.0001 points)	CHF 719.23	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	+4.50%	Open End	100	No
CH0566522147	120,000	120,000	CHF 4.36	Put	CHF 439.5153	Downwards to the next 4 digits (0.0001 points)	CHF 417.54	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CHF1MFSR=	0%	5%	-4.50%	Open End	20	No
CH0566522154	60,000	60,000	CHF 9.51	Call	USD 345.6309	Upwards to the next 4 digits (0.0001 points)	USD 380.19	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USD1MFSR=	0%	5%	+8%	Open End	10	Yes

Series Number / ISIN Code	Valoren Code	Symbol	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
CH0566521982	56652198	PZUABP	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0566521990	56652199	PAVABP	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566522006	56652200	PBVABP	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566522014	56652201	PCVABP	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH0566522022	56652202	PDVABP	Ordinary	ams AG	CHF	AT0000A18XM4	AMS.S	www.ams.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566522030	56652203	PEVABP	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566522048	56652204	PFVABP	Registered	Barrick Gold Corp	USD	CA0679011084	GOLD.N	www.barrick.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH0566522055	56652205	PGVABP	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566522063	56652206	PHVABP	Registered	Geberit AG	CHF	CH0030170408	GEBN.S	www.geberit.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566522071	56652207	PIVABP	Registered	Givaudan SA	CHF	CH0010645932	GIVN.S	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566522089	56652208	PJVABP	Registered	Givaudan SA	CHF	CH0010645932	GIVN.S	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566522097	56652209	PKVABP	Registered	Idorsia Ltd	CHF	CH0363463438	IDIA.S	www.idorsia.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566522105	56652210	PLVABP	Registered	Idorsia Ltd	CHF	CH0363463438	IDIA.S	www.idorsia.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566522113	56652211	PMVABP	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Symbol	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
CH0566522121	56652212	PNVABP	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH0566522139	56652213	POVABP	Registered	Straumann Holding AG	CHF	CH0012280076	STMN.S	www.straumann.com	SIX Swiss Exchange	www.six-group.com	Zurich	CHF
CH0566522147	56652214	PPVABP	Registered	Swiss Life Holding AG	CHF	CH0014852781	SLHN.S	www.swisslife.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH0566522154	56652215	PQVABP	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.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:** 22 September 2020.
4. **Issue Date:** 23 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. 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

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:

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

Underlying Information:

Alibaba

Country/Place of Incorporation: China / Hangzhou

Address:

969 West Wen Yi Road
Yu Hang District
Hangzhou 311121
China

Website: www.alibabagroup.com including any subpages (or any official successor page thereto)

Alibaba Shares are ADRs listed on a continuous basis on the Exchange indicated in the table in Part A in §23 (a).

The ISIN of Alibaba Shares is indicated in the table in Part A in §23 (a).

Alphabet Class C

Country/Place of Incorporation: United States / Mountain View

Address:

1600 Amphitheatre Parkway
Mountain View, CA 94043,
United States of America

Website: www.abc.xyz/investor including any subpages (or any official successor page thereto)

Alphabet Class C Shares are Class C Shares listed on a continuous basis on the Exchange indicated in the table in Part A in §23 (a).

The ISIN of Alphabet Class C Shares is indicated in the table in Part A in §23 (a).

Amazon.com

Country/Place of Incorporation: **[None! (place of incorporation)]**

Website: www.amazon.com including any subpages (or any official successor page thereto)

Amazon.com Shares are ordinary Shares listed on a continuous basis on the Exchange indicated in the table in Part A in §23 (a).

The ISIN of Amazon.com Shares is indicated in the table in Part A in §23 (a).

AMD

Country/Place of Incorporation: **[None! (place of incorporation)]**

Address:

Santa Clara, CA, United States

Website: www.amd.com including any subpages (or any official successor page thereto)

AMD Shares are registered Shares listed on a continuous basis on the Exchange indicated in the table in Part A in §23 (a).

The ISIN of AMD Shares is indicated in the table in Part A in §23 (a).

ams

Country/Place of Incorporation: Austria / Unterpremstätten

Address:

Tobelbader Strasse 30
8141 Premstätten
Austria

Website: www.ams.com including any subpages (or any official successor page thereto)

ams Shares are ordinary Shares listed on a continuous basis on the Exchange indicated in the table in Part A in §23 (a).

The ISIN of ams Shares is indicated in the table in Part A in §23 (a).

Apple

Country/Place of Incorporation: United States / Menlo Park

Address:

1601 Willow Road
Menlo Park, CA 94025
United States

Website: www.apple.com including any subpages (or any official successor page thereto)

Apple Shares are ordinary Shares listed on a continuous basis on the Exchange indicated in the table in Part A in §23 (a).

The ISIN of Apple Shares is indicated in the table in Part A in §23 (a).

Barrick Gold

Country/Place of Incorporation: **[None! (place of incorporation)]**

Website: www.barrick.com including any subpages (or any official successor page thereto)

Barrick Gold Shares are registered Shares listed on a continuous basis on the Exchange indicated in the table in Part A in §23 (a).

The ISIN of Barrick Gold Shares is indicated in the table in Part A in §23 (a).

Facebook

Country/Place of Incorporation: United States / Palo Alto

Address:

1601, Ave S. Californie,
Palo Alto,
CA 94304, USA

Website: www.investor.fb.com including any subpages (or any official successor page thereto)

Facebook Shares are ordinary Shares listed on a continuous basis on the Exchange indicated in the table in Part A in §23 (a).

The ISIN of Facebook Shares is indicated in the table in Part A in §23 (a).

Geberit

Country/Place of Incorporation: Switzerland / Jona

Address:

Schachenstrasse 77
8645 Jona
Switzerland

Website: www.geberit.com including any subpages (or any official successor page thereto)

Geberit Shares are registered Shares listed on a continuous basis on the Exchange indicated in the table in Part A in §23 (a).

The ISIN of Geberit Shares is indicated in the table in Part A in §23 (a).

Givaudan

Country/Place of Incorporation: Switzerland / Vernier

Address:

5, Chemin de la Parfumerie
1214 Vernier
Switzerland

Website: www.givaudan.com including any subpages (or any official successor page thereto)

Givaudan Shares are registered Shares listed on a continuous basis on the Exchange indicated in the table in Part A in §23 (a).

The ISIN of Givaudan Shares is indicated in the table in Part A in §23 (a).

Idorsia

Country/Place of Incorporation: Switzerland / Allschwil

Address:

Hegenheimermattweg 91
4123 Allschwil
Switzerland

Website: www.idorsia.com including any subpages (or any official successor page thereto)

Idorsia Shares are registered Shares listed on a continuous basis on the Exchange indicated in the table in Part A in §23 (a).

The ISIN of Idorsia Shares is indicated in the table in Part A in §23 (a).

Microsoft

Country/Place of Incorporation: United States / Redmond

Address:

Microsoft Visitor Center
Building 92 (Microsoft Corporate Headquarters)
15010 NE 36th Street
Redmond, WA 98052

Website: www.microsoft.com including any subpages (or any official successor page thereto)

Microsoft Shares are ordinary Shares listed on a continuous basis on the Exchange indicated in the table in Part A in §23 (a).

The ISIN of Microsoft Shares is indicated in the table in Part A in §23 (a).

Netflix

Country/Place of Incorporation: United States / Los Gatos

Address:

Netflix,
100 Winchester Circle,
Los Gatos, CA 95032
USA

Website: www.netflix.com including any subpages (or any official successor page thereto)

Netflix Shares are ordinary Shares listed on a continuous basis on the Exchange indicated in the table in Part A in §23 (a).

The ISIN of Netflix Shares is indicated in the table in Part A in §23 (a).

Straumann

Country/Place of Incorporation: **[None! (place of incorporation)]**

Website: www.straumann.com including any subpages (or any official successor page thereto)

Straumann Shares are registered Shares listed on a continuous basis on the Exchange indicated in the table in Part A in §23 (a).

The ISIN of Straumann Shares is indicated in the table in Part A in §23 (a).

Swiss Life

Country/Place of Incorporation: Switzerland / Zurich

Address:

General Guisan-Quai 40 / Postfach 2831
8022 Zürich
Switzerland

Website: www.swisslife.com including any subpages (or any official successor page thereto)

Swiss Life Shares are registered Shares listed on a continuous basis on the Exchange indicated in the table in Part A in §23 (a).

The ISIN of Swiss Life Shares is indicated in the table in Part A in §23 (a).

Tesla Motors

Country/Place of Incorporation: United States / Palo Alto

Address:

3500 Deer Creek Road
Palo Alto, CA 94304
United States

Website: www.teslamotors.com including any subpages (or any official successor page thereto)

Tesla Motors Shares are ordinary Shares listed on a continuous basis on the Exchange indicated in the table in Part A in §23 (a).

The ISIN of Tesla Motors Shares is indicated in the table in Part A in §23 (a).

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.

No Material Adverse Change. Save as disclosed in the Base Prospectus in respect of BNPP and the BNPP Group, including with respect to the impact that the health crisis resulting from the coronavirus (COVID-19) may have, there has been no significant change in the financial or trading position of BNPP B.V. since 31 December 2019 (being the end of the last financial period for which audited financial statements have been published).

Save as disclosed in the Base Prospectus, there has been no significant change in the financial or trading position of BNPP or the BNPP Group since 31 March 2020.

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 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.

7. Operational Information

Relevant Clearing System(s): SIX SIS Ltd., Olten, Switzerland