

FINAL TERMS DATED AS OF 24 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)

"European Style" Warrants relating to an Index

SSPA product type: Warrant Vanilla (2100)

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

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

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

The Securities issued pursuant to these Final Terms may be considered structured products in Switzerland pursuant to article 70 FinSA and do not constitute collective investment schemes in the meaning of the Swiss Federal Act on Collective Investment Schemes ("**CISA**"). Accordingly, holders of the Securities do not benefit from protection under the CISA or supervision by the Swiss Financial Market Supervisory Authority ("**FINMA**"). Further, investors are exposed to the Issuer's and the Guarantor's insolvency risk.

The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und -kunden*) within the meaning of FinSA ("**Retail Clients**") in accordance with FinSA.

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1178093089	10,000,000	10,000,000	1	CHF 5.06	Call	EUR 15,000	July 2022	Eurex	15 July 2022	22 July 2022	100
CH1178093097	10,000,000	10,000,000	1	CHF 6.09	Call	EUR 15,000	August 2022	Eurex	19 August 2022	26 August 2022	100
CH1178093105	10,000,000	10,000,000	1	CHF 20.71	Call	EUR 13,200	December 2022	Eurex	16 December 2022	23 December 2022	100
CH1178093113	10,000,000	10,000,000	1	CHF 11.83	Call	EUR 14,800	March 2023	Eurex	17 March 2023	24 March 2023	100
CH1178093121	10,000,000	10,000,000	1	CHF 15.43	Call	EUR 14,200	March 2023	Eurex	17 March 2023	24 March 2023	100
CH1178093139	10,000,000	10,000,000	1	CHF 18.08	Call	EUR 13,800	March 2023	Eurex	17 March 2023	24 March 2023	100
CH1178093147	10,000,000	10,000,000	1	CHF 20.90	Call	EUR 13,400	March 2023	Eurex	17 March 2023	24 March 2023	100
CH1178093154	10,000,000	10,000,000	1	CHF 13.66	Call	EUR 14,800	June 2023	Eurex	16 June 2023	23 June 2023	100
CH1178093162	10,000,000	10,000,000	1	CHF 17.27	Call	EUR 14,200	June 2023	Eurex	16 June 2023	23 June 2023	100
CH1178093170	10,000,000	10,000,000	1	CHF 19.90	Call	EUR 13,800	June 2023	Eurex	16 June 2023	23 June 2023	100
CH1178093188	10,000,000	10,000,000	1	CHF 21.97	Call	EUR 13,500	June 2023	Eurex	16 June 2023	23 June 2023	100
CH1178093196	10,000,000	10,000,000	1	CHF 14.86	Call	EUR 14,800	September 2023	Eurex	15 September 2023	22 September 2023	100
CH1178093204	10,000,000	10,000,000	1	CHF 18.43	Call	EUR 14,200	September 2023	Eurex	15 September 2023	22 September 2023	100
CH1178093212	10,000,000	10,000,000	1	CHF 21.03	Call	EUR 13,800	September 2023	Eurex	15 September 2023	22 September 2023	100
CH1178093220	10,000,000	10,000,000	1	CHF 26.63	Call	EUR 13,000	September 2023	Eurex	15 September 2023	22 September 2023	100
CH1178093238	10,000,000	10,000,000	1	CHF 13.87	Call	EUR 15,200	December 2023	Eurex	15 December 2023	22 December 2023	100
CH1178093246	10,000,000	10,000,000	1	CHF 18.33	Call	EUR 14,400	December 2023	Eurex	15 December 2023	22 December 2023	100
CH1178093253	10,000,000	10,000,000	1	CHF 20.83	Call	EUR 14,000	December 2023	Eurex	15 December 2023	22 December 2023	100
CH1178093261	10,000,000	10,000,000	1	CHF 24.14	Call	EUR 13,500	December 2023	Eurex	15 December 2023	22 December 2023	100
CH1178093279	10,000,000	10,000,000	1	CHF 11.04	Put	EUR 15,000	July 2022	Eurex	15 July 2022	22 July 2022	100
CH1178093287	10,000,000	10,000,000	1	CHF 10.65	Put	EUR 13,500	March 2023	Eurex	17 March 2023	24 March 2023	100
CH1178093295	10,000,000	10,000,000	1	CHF 12.36	Put	EUR 14,000	March 2023	Eurex	17 March 2023	24 March 2023	100
CH1178093303	10,000,000	10,000,000	1	CHF 13.91	Put	EUR 14,400	March 2023	Eurex	17 March 2023	24 March 2023	100
CH1178093311	10,000,000	10,000,000	1	CHF 15.71	Put	EUR 14,800	March 2023	Eurex	17 March 2023	24 March 2023	100
CH1178093329	10,000,000	10,000,000	1	CHF 11.77	Put	EUR 13,500	June 2023	Eurex	16 June 2023	23 June 2023	100
CH1178093337	10,000,000	10,000,000	1	CHF 13.51	Put	EUR 14,000	June 2023	Eurex	16 June 2023	23 June 2023	100
CH1178093345	10,000,000	10,000,000	1	CHF 15.06	Put	EUR 14,400	June 2023	Eurex	16 June 2023	23 June 2023	100
CH1178093352	10,000,000	10,000,000	1	CHF 16.83	Put	EUR 14,800	June 2023	Eurex	16 June 2023	23 June 2023	100
CH1178093360	10,000,000	10,000,000	1	CHF 20.97	Put	EUR 15,600	June 2023	Eurex	16 June 2023	23 June 2023	100

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CH1178093378	10,000,000	10,000,000	1	CHF 12.67	Put	EUR 13,500	September 2023	Eurex	15 September 2023	22 September 2023	100
CH1178093386	10,000,000	10,000,000	1	CHF 14.43	Put	EUR 14,000	September 2023	Eurex	15 September 2023	22 September 2023	100
CH1178093394	10,000,000	10,000,000	1	CHF 16	Put	EUR 14,400	September 2023	Eurex	15 September 2023	22 September 2023	100
CH1178093402	10,000,000	10,000,000	1	CHF 17.77	Put	EUR 14,800	September 2023	Eurex	15 September 2023	22 September 2023	100
CH1178093410	10,000,000	10,000,000	1	CHF 13.47	Put	EUR 13,500	December 2023	Eurex	15 December 2023	22 December 2023	100
CH1178093428	10,000,000	10,000,000	1	CHF 15.25	Put	EUR 14,000	December 2023	Eurex	15 December 2023	22 December 2023	100
CH1178093436	10,000,000	10,000,000	1	CHF 16.83	Put	EUR 14,400	December 2023	Eurex	15 December 2023	22 December 2023	100
CH1178093444	10,000,000	10,000,000	1	CHF 18.59	Put	EUR 14,800	December 2023	Eurex	15 December 2023	22 December 2023	100
CH1178093451	10,000,000	10,000,000	1	CHF 5.06	Call	USD 15,800	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1178093469	10,000,000	10,000,000	1	CHF 7.47	Call	USD 15,200	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1178093477	10,000,000	10,000,000	1	CHF 11.88	Put	USD 15,000	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1178093485	10,000,000	10,000,000	1	CHF 12.82	Put	USD 15,200	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1178093493	10,000,000	10,000,000	1	CHF 14.34	Put	USD 15,500	September 2022	Chicago Mercantile Exchange (CME)	16 September 2022	23 September 2022	100
CH1178093501	10,000,000	10,000,000	1	CHF 3.07	Call	CHF 12,400	July 2022	Eurex	15 July 2022	22 July 2022	100
CH1178093519	10,000,000	10,000,000	1	CHF 4.03	Call	CHF 12,200	July 2022	Eurex	15 July 2022	22 July 2022	100
CH1178093527	10,000,000	10,000,000	1	CHF 5.15	Call	CHF 12,000	July 2022	Eurex	15 July 2022	22 July 2022	100
CH1178093535	10,000,000	10,000,000	1	CHF 3.72	Call	CHF 12,400	August 2022	Eurex	19 August 2022	26 August 2022	100
CH1178093543	10,000,000	10,000,000	1	CHF 4.69	Call	CHF 12,200	August 2022	Eurex	19 August 2022	26 August 2022	100
CH1178093550	10,000,000	10,000,000	1	CHF 5.79	Call	CHF 12,000	August 2022	Eurex	19 August 2022	26 August 2022	100
CH1178093568	10,000,000	10,000,000	1	CHF 15.12	Call	CHF 11,000	March 2023	Eurex	17 March 2023	24 March 2023	100
CH1178093576	10,000,000	10,000,000	1	CHF 15.83	Call	CHF 11,000	September 2023	Eurex	15 September 2023	22 September 2023	100
CH1178093584	10,000,000	10,000,000	1	CHF 6.07	Call	CHF 13,000	December 2023	Eurex	15 December 2023	22 December 2023	100
CH1178093592	10,000,000	10,000,000	1	CHF 16.56	Call	CHF 11,000	December 2023	Eurex	15 December 2023	22 December 2023	100
CH1178093600	10,000,000	10,000,000	1	CHF 4.25	Put	CHF 11,800	July 2022	Eurex	15 July 2022	22 July 2022	100
CH1178093618	10,000,000	10,000,000	1	CHF 4.95	Put	CHF 12,000	July 2022	Eurex	15 July 2022	22 July 2022	100
CH1178093626	10,000,000	10,000,000	1	CHF 5.90	Put	CHF 12,200	July 2022	Eurex	15 July 2022	22 July 2022	100
CH1178093634	10,000,000	10,000,000	1	CHF 6.99	Put	CHF 12,400	July 2022	Eurex	15 July 2022	22 July 2022	100
CH1178093642	10,000,000	10,000,000	1	CHF 5.73	Put	CHF 12,000	August 2022	Eurex	19 August 2022	26 August 2022	100

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CH1178093659	10,000,000	10,000,000	1	CHF 6.68	Put	CHF 12,200	August 2022	Eurex	19 August 2022	26 August 2022	100
CH1178093667	10,000,000	10,000,000	1	CHF 7.76	Put	CHF 12,400	August 2022	Eurex	19 August 2022	26 August 2022	100
CH1178093675	10,000,000	10,000,000	1	CHF 11.22	Put	CHF 12,600	December 2022	Eurex	16 December 2022	23 December 2022	100
CH1178093683	10,000,000	10,000,000	1	CHF 6.12	Put	CHF 11,000	March 2023	Eurex	17 March 2023	24 March 2023	100
CH1178093691	10,000,000	10,000,000	1	CHF 6.68	Put	CHF 11,200	March 2023	Eurex	17 March 2023	24 March 2023	100
CH1178093709	10,000,000	10,000,000	1	CHF 7.31	Put	CHF 11,400	March 2023	Eurex	17 March 2023	24 March 2023	100
CH1178093717	10,000,000	10,000,000	1	CHF 7.37	Put	CHF 11,000	June 2023	Eurex	16 June 2023	23 June 2023	100
CH1178093725	10,000,000	10,000,000	1	CHF 8.01	Put	CHF 11,200	June 2023	Eurex	16 June 2023	23 June 2023	100
CH1178093733	10,000,000	10,000,000	1	CHF 8.13	Put	CHF 11,000	September 2023	Eurex	15 September 2023	22 September 2023	100
CH1178093741	10,000,000	10,000,000	1	CHF 8.79	Put	CHF 11,200	September 2023	Eurex	15 September 2023	22 September 2023	100

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1178093089	117809308	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093097	117809309	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093105	117809310	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093113	117809311	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093121	117809312	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093139	117809313	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093147	117809314	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093154	117809315	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093162	117809316	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse	www.dax-indices.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

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	6			8		AG		(XETRA)	boerse.com		
CH1178093170	117809317	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093188	117809318	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093196	117809319	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093204	117809320	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093212	117809321	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093220	117809322	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093238	117809323	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093246	117809324	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093253	117809325	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093261	117809326	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093279	117809327	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093287	117809328	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093295	117809329	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093303	117809330	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093311	117809331	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093329	117809332	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093337	117809333	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1178093345	117809334	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093352	117809335	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093360	117809336	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093378	117809337	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093386	117809338	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093394	117809339	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093402	117809340	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093410	117809341	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093428	117809342	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093436	117809343	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093444	117809344	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1178093451	117809345	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1178093469	117809346	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1178093477	117809347	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1178093485	117809348	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1178093493	117809349	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1178093501	117809350	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093519	117809351	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1178093527	117809352	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093535	117809353	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093543	117809354	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093550	117809355	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093568	117809356	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093576	117809357	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093584	117809358	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093592	117809359	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093600	117809360	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093618	117809361	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093626	117809362	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093634	117809363	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093642	117809364	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093659	117809365	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093667	117809366	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093675	117809367	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093683	117809368	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093691	117809369	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1178093709	117809370	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093717	117809371	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093725	117809372	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093733	117809373	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1178093741	117809374	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.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:** 23 March 2022.
4. **Issue Date:** 24 March 2022.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Warrants.
 - (b) The Securities are Index Securities.
The Securities are "European Style" Warrants.
Automatic Exercise applies.
The provisions of Annex 1 (*Additional Terms and Conditions for Index Securities*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**
 - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
11. **Relevant Asset(s):** Not applicable.
12. **Entitlement:** Not applicable.
13. **Exchange Rate:** The Exchange Rate equal one if the relevant Index 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:** Applicable.
 - (a) **Index/Basket of** See the "Specific Provisions for each Series" above.

Indices/Index Sponsor(s):

- (b) **Index Currency:** See the "Specific Provisions for each Series" above.
 - (c) **Exchange(s):** See the "Specific Provisions for each Series" above.
 - (d) **Related Exchange(s):** All Exchanges.
 - (e) **Exchange Business Day:** Single Index Basis.
 - (f) **Scheduled Trading Day:** Single Index Basis.
 - (g) **Weighting:** Not applicable.
 - (h) **Settlement Price:** Index Condition 9 (Futures Price Valuation) applies.
 - (i) **Disrupted Day:** As per Conditions.
 - (j) **Specified Maximum Days of Disruption:** Twenty (20) Scheduled Trading Days.
 - (k) **Valuation Time:** The Scheduled Closing Time on the relevant Futures or Options Exchange in respect of the Current Exchange-traded Contract on the relevant Valuation Date.
 - (l) **Index Correction Period:** As per Conditions.
 - (m) **Other terms or special conditions:** Not applicable.
 - (n) **Additional provisions applicable to Custom Indices:** Not applicable.
 - (o) **Additional provisions applicable to Futures Price Valuation:** Applicable.
 - (i) **Exchange-traded Contract:** The futures contract relating to the Index published by the Futures or Options Exchange on the delivery or expiry month.
 - (ii) **Delivery or expiry month:** See the Specific Provisions for each Series above.
 - (iii) **Period of Exchange-traded Contracts:** Not applicable.
 - (iv) **Futures or Options Exchange:** See the "Specific Provisions for each Series" above.
 - (v) **Rolling Futures Contract Securities:** No.
 - (vi) **Futures Rollover Period:** Not applicable.
 - (vii) **Cut-off Time:** Not applicable.
 - (viii) **First Traded Price:** Not applicable.
 - (ix) **Relevant Futures or Options Exchange Website:** Not applicable.
 - (x) **Relevant FTP Screen Page:** Not applicable.
23. **Share Securities/ETI Share Securities:** Not applicable.
24. **ETI Securities:** Not applicable.
25. **Debt Securities:** Not applicable.

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|---|--|
| 26. Commodity Securities: | Not applicable. |
| 27. Inflation Index Securities: | Not applicable. |
| 28. Currency Securities: | Not applicable. |
| 29. Fund Securities: | Not applicable. |
| 30. Futures Securities: | Not applicable. |
| 31. OET Certificates: | Not applicable. |
| 32. Constant Leverage Securities: | 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

Increased Cost of Stock Borrow

(b) The Maximum Stock Loan Rate is 25%.

The Initial Stock Loan Rate is 25%. |
| 35. Knock-in Event: | Not applicable. |
| 36. Knock-out Event: | Not applicable. |

PROVISIONS RELATING TO WARRANTS

- | | |
|---|--|
| 37. Provisions relating to Warrants: | Applicable. |
| (a) Units: | Warrants must be exercised in Units. Each Unit consists of the number of Warrants set out in "Specific Provisions for each Series" above. |
| (b) Minimum Exercise Number: | The minimum number of Warrants that may be exercised (including automatic exercise) on any day by any Holder is one (1) Warrant, and Warrants may only be exercised (including automatic exercise) in integral multiples of one (1) Warrant in excess thereof. |
| (c) Maximum Exercise Number: | Not applicable. |
| (d) Exercise Price(s): | The exercise price(s) per Warrant (which may be subject to adjustment in accordance with Annex 1) is set out in "Specific Provisions for each Series" above. |
| (e) Exercise Date: | The exercise date of the Warrants is set out in "Specific Provisions for each Series" above, provided that, if such date is not an Exercise Business Day, the Exercise Date shall be the immediately succeeding Exercise Business Day. |
| (f) Exercise Period: | Not applicable. |
| (g) Valuation Date: | The Valuation Date shall be the Actual Exercise Date of the relevant Warrant, subject to adjustments in accordance with Condition 20. |
| (h) Strike Date: | Not applicable. |
| (i) Averaging: | Averaging does not apply to the Warrants. |
| (j) Observation Dates: | Not applicable. |

- (k) **Observation Period:** Not applicable.
- (l) **Cash Settlement Amount:** A Holder, upon due exercise, will receive from the Issuer on the Settlement Date, in respect of each Warrant, a Cash Settlement Amount calculated by the Calculation Agent (which shall not be less than zero) equal to:
- in respect of *Call* Warrants:
- Max [0 ; Settlement Price Final - Exercise Price] / [Parity x Exchange Rate Final]
- in respect of *Put* warrants:
- Max [0 ; Exercise Price - Settlement Price Final] / [Parity x Exchange Rate Final]
- Where:
- Settlement Price Final** means the Settlement Price on the Valuation Date.
- Exercise Price** means as set out in "Specific Provisions for each Series" above.
- Parity** means as set out in "Specific Provisions for each Series" above.
- Exchange Rate Final** means the Exchange Rate on the relevant Valuation Date.
- (m) **Settlement Date:** See the "Specific Provisions for each Series" above.

PROVISIONS RELATING TO CERTIFICATES

38. **Provisions relating to Certificates:** Not applicable.
39. **Identification information of Holders:** Not applicable.

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**
- (a) **Eligibility for sale of Securities in the United States:** The Securities are not eligible for sale in the United States.
Reg. S Compliance Category 2; TEFRA Not applicable
- (b) **Other Selling Restrictions:** Not applicable.
41. **Additional U.S. Federal income tax considerations:** The Securities are not Specified Securities for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.
42. **Prohibition of Sales to EEA and UK Retail Investors:**
- (a) **Selling Restriction:** Applicable.
- (b) **Legend:** Applicable.

Responsibility

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

Signed on behalf of BNP Paribas Issuance B.V.
As Issuer:

A handwritten signature in blue ink, consisting of a large, sweeping loop followed by several sharp, angular strokes.

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 Call or Put Warrant is a leveraged Warrant with a fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant Index as described in Part A "Specific Provisions for each Series" (the "Underlying Index") that is greater than the capital invested. The leveraged nature of the Warrants means that any movement in the value of the Underlying Index will have a magnified effect on the value of the Warrants, both positively and negatively.

The Warrants are "Call" and "Put" Warrants.

With a Call Warrant Holders benefit from excess (if any) of the Settlement Price on the Valuation Date over the Exercise Price (divided by the product of the Exchange Rate Final, if any, and Parity).

With a Put Warrant Holders benefit from excess (if any) of the Exercise Price on the Valuation Date over the Settlement Price (divided by the product of the Exchange Rate Final, if any, and Parity).

On the Settlement Date, Holders will receive an amount, which may be zero, determined by reference to the performance of the Underlying Index and, if applicable, the performance of the Exchange Rate between the Index Currency and the Settlement Currency.

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

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

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

Index Disclaimer

Neither the Issuer nor the Guarantor shall have any liability for any act or failure to act by an Index Sponsor in connection with the calculation, adjustment or maintenance of an Index. Except as disclosed prior to the Issue Date, neither the Issuer, the Guarantor nor their affiliates has any affiliation with or control over an Index or Index Sponsor or any control over the computation, composition or dissemination of an Index. Although the Calculation Agent will obtain information concerning an Index from publicly available sources it believes reliable, it will not independently verify this information. Accordingly, no representation, warranty or undertaking (express or implied) is made and no responsibility is accepted by the Issuer, the Guarantor, their affiliates or the Calculation Agent as to the accuracy, completeness and timeliness of information

concerning an Index.

DAX® Index

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NASDAQ 100® Index

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Swiss Market Index®

These Securities are not in any way sponsored, endorsed, sold or promoted by the SIX Swiss Exchange Ltd and the SIX Swiss Exchange Ltd makes no warranty or representation whatsoever, express or implied, either as to the results to be obtained from the use of the SMI® index (the "Index") and/or the figure at which the said Index stands at any particular time on any particular day or otherwise. However, the SIX Swiss Exchange Ltd shall not be liable (whether in negligence or otherwise) to any person for any error in the Index and the SIX Swiss Exchange Ltd shall not be under any obligation to advise any person of any error therein.

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CURRENT RATE, SCRON, SAION, SCION, VSMI, SWX Immobilienfonds Index, MQM, MQM Market Quality Metrics, QQM, QQM Quotes Quality Metrics and COSI are trademarks that have been registered in Switzerland and/or abroad by SIX Group Ltd respectively SIX Swiss Exchange Ltd. Their use is subject to a licence.

6. Operational Information

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

SUMMARY OF FINAL TERMS

This shall constitute a summary of the Final Terms (the "**Summary**") pursuant to Art. 56 para. 2 FinSO.

Part A – Introduction				
A.1	Introduction and Warnings	<p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 24 September 2021 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>		
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.		
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.		
Part B – Securities				
B.1	Issuer/Guarantor	<p>Issuer</p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
B.2	ISIN	As set out in table below.		
B.3	Nature of Securities	Warrants.		
B.4	Product Name	"European Style" Warrants relating to an Index		
B.5	Issue Date	24 March 2022		
B.6	Settlement Date	As set out in table below.		
B.7	Issue Price	As set out in table below.		
B.8	Underlyings	As set out in table below.		
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.		
Part C – Offer and Admission to Trading				
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.		
C.2	Admission to Trading/listing	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland		
C.4	Selling restrictions	As per the Base Prospectus.		
Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1178093089	DAX®	CHF 5.06	CHF	22 July 2022
CH1178093097	DAX®	CHF 6.09	CHF	26 August 2022
CH1178093105	DAX®	CHF 20.71	CHF	23 December 2022

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1178093113	DAX®	CHF 11.83	CHF	24 March 2023
CH1178093121	DAX®	CHF 15.43	CHF	24 March 2023
CH1178093139	DAX®	CHF 18.08	CHF	24 March 2023
CH1178093147	DAX®	CHF 20.90	CHF	24 March 2023
CH1178093154	DAX®	CHF 13.66	CHF	23 June 2023
CH1178093162	DAX®	CHF 17.27	CHF	23 June 2023
CH1178093170	DAX®	CHF 19.90	CHF	23 June 2023
CH1178093188	DAX®	CHF 21.97	CHF	23 June 2023
CH1178093196	DAX®	CHF 14.86	CHF	22 September 2023
CH1178093204	DAX®	CHF 18.43	CHF	22 September 2023
CH1178093212	DAX®	CHF 21.03	CHF	22 September 2023
CH1178093220	DAX®	CHF 26.63	CHF	22 September 2023
CH1178093238	DAX®	CHF 13.87	CHF	22 December 2023
CH1178093246	DAX®	CHF 18.33	CHF	22 December 2023
CH1178093253	DAX®	CHF 20.83	CHF	22 December 2023
CH1178093261	DAX®	CHF 24.14	CHF	22 December 2023
CH1178093279	DAX®	CHF 11.04	CHF	22 July 2022
CH1178093287	DAX®	CHF 10.65	CHF	24 March 2023
CH1178093295	DAX®	CHF 12.36	CHF	24 March 2023
CH1178093303	DAX®	CHF 13.91	CHF	24 March 2023
CH1178093311	DAX®	CHF 15.71	CHF	24 March 2023
CH1178093329	DAX®	CHF 11.77	CHF	23 June 2023
CH1178093337	DAX®	CHF 13.51	CHF	23 June 2023
CH1178093345	DAX®	CHF 15.06	CHF	23 June 2023
CH1178093352	DAX®	CHF 16.83	CHF	23 June 2023
CH1178093360	DAX®	CHF 20.97	CHF	23 June 2023
CH1178093378	DAX®	CHF 12.67	CHF	22 September 2023
CH1178093386	DAX®	CHF 14.43	CHF	22 September 2023
CH1178093394	DAX®	CHF 16	CHF	22 September 2023
CH1178093402	DAX®	CHF 17.77	CHF	22 September 2023
CH1178093410	DAX®	CHF 13.47	CHF	22 December 2023
CH1178093428	DAX®	CHF 15.25	CHF	22 December 2023
CH1178093436	DAX®	CHF 16.83	CHF	22 December 2023
CH1178093444	DAX®	CHF 18.59	CHF	22 December 2023
CH1178093451	Nasdaq-100 ®	CHF 5.06	CHF	23 September 2022
CH1178093469	Nasdaq-100 ®	CHF 7.47	CHF	23 September 2022
CH1178093477	Nasdaq-100 ®	CHF 11.88	CHF	23 September

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
				2022
CH1178093485	Nasdaq-100 ®	CHF 12.82	CHF	23 September 2022
CH1178093493	Nasdaq-100 ®	CHF 14.34	CHF	23 September 2022
CH1178093501	Swiss Market Index®	CHF 3.07	CHF	22 July 2022
CH1178093519	Swiss Market Index®	CHF 4.03	CHF	22 July 2022
CH1178093527	Swiss Market Index®	CHF 5.15	CHF	22 July 2022
CH1178093535	Swiss Market Index®	CHF 3.72	CHF	26 August 2022
CH1178093543	Swiss Market Index®	CHF 4.69	CHF	26 August 2022
CH1178093550	Swiss Market Index®	CHF 5.79	CHF	26 August 2022
CH1178093568	Swiss Market Index®	CHF 15.12	CHF	24 March 2023
CH1178093576	Swiss Market Index®	CHF 15.83	CHF	22 September 2023
CH1178093584	Swiss Market Index®	CHF 6.07	CHF	22 December 2023
CH1178093592	Swiss Market Index®	CHF 16.56	CHF	22 December 2023
CH1178093600	Swiss Market Index®	CHF 4.25	CHF	22 July 2022
CH1178093618	Swiss Market Index®	CHF 4.95	CHF	22 July 2022
CH1178093626	Swiss Market Index®	CHF 5.90	CHF	22 July 2022
CH1178093634	Swiss Market Index®	CHF 6.99	CHF	22 July 2022
CH1178093642	Swiss Market Index®	CHF 5.73	CHF	26 August 2022
CH1178093659	Swiss Market Index®	CHF 6.68	CHF	26 August 2022
CH1178093667	Swiss Market Index®	CHF 7.76	CHF	26 August 2022
CH1178093675	Swiss Market Index®	CHF 11.22	CHF	23 December 2022
CH1178093683	Swiss Market Index®	CHF 6.12	CHF	24 March 2023
CH1178093691	Swiss Market Index®	CHF 6.68	CHF	24 March 2023
CH1178093709	Swiss Market Index®	CHF 7.31	CHF	24 March 2023
CH1178093717	Swiss Market Index®	CHF 7.37	CHF	23 June 2023
CH1178093725	Swiss Market Index®	CHF 8.01	CHF	23 June 2023
CH1178093733	Swiss Market Index®	CHF 8.13	CHF	22 September 2023
CH1178093741	Swiss Market Index®	CHF 8.79	CHF	22 September 2023