#### **FINAL TERMS DATED AS OF 24 AUGUST 2021**

#### BNP Paribas Issuance B.V.

(incorporated in The Netherlands)
(as Issuer)

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

#### **BNP Paribas**

(incorporated in France) (as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Knock-Out Warrant" Certificates relating to an Index

SSPA product type: Knock-Out Warrant (2200)

BNP Paribas Arbitrage S.N.C.

(as Manager)

# **PART A - CONTRACTUAL TERMS**

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 25 September 2020, 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 25 September 2020 and constitutes a base prospectus pursuant to article 45 of the Swiss Financial Services Act ("FinSA").

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

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

Full information on BNP Paribas Issuance B.V. (the "Issuer"), BNP Paribas (the "Guarantor") and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. The Base Prospectus, any Supplement(s) to the Base Prospectus and these Final Terms are available free of charge during normal business hours from BNP Paribas Securities Services, Paris, Succursale de Zurich. Written or oral requests for such documents should be directed to the Principal Security Agent at its principal office set out at the end of the Base Prospectus or may be obtained by telephone (+41 58 212 6335) or fax (+41 58 212 6360). In addition, copies of any documents incorporated by reference will be made available, along with this Base Prospectus, for viewing on the website of BNPP at the following address <a href="https://www.bnpparibasmarkets.ch">www.bnpparibasmarkets.ch</a> 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<br>Number /<br>ISIN Code | No. of<br>Securitie<br>s issued | No. of<br>Securitie<br>s | Issue<br>Price per<br>Security | Call /<br>Put | Exercise<br>Price | Capitalised<br>Exercise<br>Price<br>Rounding<br>Rule     | Security<br>Threshold<br>on the<br>Commence<br>ment Date | Security<br>Threshold<br>Rounding<br>Rule                | Minimum<br>Security<br>Percentage | Maximum<br>Security<br>Percentage | Security<br>Percentag<br>e on the<br>Commenc<br>ement<br>Date | Dividend<br>Percentag<br>e | Interbank<br>Rate 1<br>Screen Page | Minimum<br>Financing<br>Rate<br>Percentage | Maximum<br>Financing<br>Rate<br>Percentage | Financing<br>Rate<br>Percentag<br>e | Redempt<br>ion Date | Parity | SPECIFIED<br>SECURITIE<br>S<br>PURSUANT<br>TO<br>SECTION<br>871(m) |
|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|----------------------------------------------------------|----------------------------------------------------------|----------------------------------------------------------|-----------------------------------|-----------------------------------|---------------------------------------------------------------|----------------------------|------------------------------------|--------------------------------------------|--------------------------------------------|-------------------------------------|---------------------|--------|--------------------------------------------------------------------|
| CH1129485<br>509                | 10,000,0<br>00                  | 10,000,0<br>00           | CHF<br>42.38                   | Call          | EUR<br>11,879.411 | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points) | EUR<br>11,879.411                                        | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>517                | 10,000,0<br>00                  | 10,000,0<br>00           | CHF 1.56                       | Call          | EUR<br>15,680.111 | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points) | EUR<br>15,680.111                                        | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>525                | 10,000,0<br>00                  | 10,000,0<br>00           | CHF 1.45                       | Call          | EUR<br>15,690.111 | Upwards to the next 3 digits (0.0010 points)             | EUR<br>15,690.111                                        | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>533                | 10,000,0<br>00                  | 10,000,0<br>00           | CHF 1.34                       | Call          | EUR<br>15,700.111 | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points) | EUR<br>15,700.111                                        | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>541                | 10,000,0<br>00                  | 10,000,0<br>00           | CHF 1.24                       | Call          | EUR<br>15,710.111 | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points) | EUR<br>15,710.111                                        | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>558                | 10,000,0<br>00                  | 10,000,0<br>00           | CHF 1.13                       | Call          | EUR<br>15,720.111 | Upwards to the next 3 digits (0.0010 points)             | EUR<br>15,720.111                                        | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>566                | 10,000,0<br>00                  | 10,000,0<br>00           | CHF 1.02                       | Call          | EUR<br>15,730.111 | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points) | EUR<br>15,730.111                                        | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |

| Series<br>Number /<br>ISIN Code | No. of<br>Securitie<br>s issued | No. of<br>Securitie<br>s | Issue<br>Price per<br>Security | Call /<br>Put | Exercise<br>Price | Capitalised<br>Exercise<br>Price<br>Rounding<br>Rule       | Security<br>Threshold<br>on the<br>Commence<br>ment Date | Security<br>Threshold<br>Rounding<br>Rule                  | Minimum<br>Security<br>Percentage | Maximum<br>Security<br>Percentage | Security<br>Percentag<br>e on the<br>Commenc<br>ement<br>Date | Dividend<br>Percentag<br>e | Interbank<br>Rate 1<br>Screen Page | Minimum<br>Financing<br>Rate<br>Percentage | Maximum<br>Financing<br>Rate<br>Percentage | Financing<br>Rate<br>Percentag<br>e | Redempt<br>ion Date | Parity | SPECIFIED<br>SECURITIE<br>S<br>PURSUANT<br>TO<br>SECTION<br>871(m) |
|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------|-----------------------------------|-----------------------------------|---------------------------------------------------------------|----------------------------|------------------------------------|--------------------------------------------|--------------------------------------------|-------------------------------------|---------------------|--------|--------------------------------------------------------------------|
| CH1129485<br>574                | 10,000,0                        | 10,000,0<br>00           | CHF 0.91                       | Call          | EUR<br>15,740.111 | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points)   | EUR<br>15,740.111                                        | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points)   | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>582                | 10,000,0                        | 10,000,0<br>00           | CHF 0.81                       | Call          | EUR<br>15,750.111 | Upwards to the next 3 digits (0.0010 points)               | EUR<br>15,750.111                                        | Upwards to the next 3 digits (0.0010 points)               | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>590                | 10,000,0<br>00                  | 10,000,0<br>00           | CHF 0.70                       | Call          | EUR<br>15,760.111 | Upwards to the next 3 digits (0.0010 points)               | EUR<br>15,760.111                                        | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points)   | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>608                | 10,000,0                        | 10,000,0<br>00           | CHF 0.59                       | Call          | EUR<br>15,770.111 | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points)   | EUR<br>15,770.111                                        | Upwards to the next 3 digits (0.0010 points)               | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>616                | 10,000,0<br>00                  | 10,000,0<br>00           | CHF 0.48                       | Call          | EUR<br>15,780.111 | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points)   | EUR<br>15,780.111                                        | Upwards to the next 3 digits (0.0010 points)               | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>624                | 10,000,0                        | 10,000,0<br>00           | CHF 0.38                       | Call          | EUR<br>15,790.111 | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points)   | EUR<br>15,790.111                                        | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points)   | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>632                |                                 | 10,000,0<br>00           | CHF 0.33                       | Put           | EUR<br>15,855.623 | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | EUR<br>15,855.623                                        | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>640                | 10,000,0<br>00                  | 10,000,0<br>00           | CHF 0.54                       | Put           | EUR<br>15,875.623 | Downwards<br>to the next 3<br>digits                       | EUR<br>15,875.623                                        | Downwards<br>to the next 3<br>digits                       | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |

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|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------|-----------------------------------|-----------------------------------|---------------------------------------------------------------|----------------------------|------------------------------------|--------------------------------------------|--------------------------------------------|-------------------------------------|---------------------|--------|--------------------------------------------------------------------|
|                                 |                                 |                          |                                |               |                   | (0.0010<br>points)                                         |                                                          | (0.0010<br>points)                                         |                                   |                                   |                                                               |                            |                                    |                                            |                                            |                                     |                     |        |                                                                    |
| CH1129485<br>657                | 10,000,0                        | 10,000,0<br>00           | CHF 0.76                       | Put           | EUR<br>15,895.623 | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | EUR<br>15,895.623                                        | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>665                | 10,000,0                        | 10,000,0<br>00           | CHF 0.97                       | Put           | EUR<br>15,915.623 | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | EUR<br>15,915.623                                        | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>673                | 10,000,0<br>00                  | 10,000,0<br>00           | CHF 1.29                       | Put           | EUR<br>15,945.623 | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | EUR<br>15,945.623                                        | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>681                | 10,000,0                        | 10,000,0<br>00           | CHF 2.53                       | Put           | EUR<br>16,060.245 | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | EUR<br>16,060.245                                        | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>699                | 10,000,0                        | 10,000,0<br>00           | CHF 2.63                       | Put           | EUR<br>16,070.245 | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | EUR<br>16,070.245                                        | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>707                | 10,000,0                        | 10,000,0<br>00           | CHF 3.30                       | Put           | EUR<br>16,132.452 | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | EUR<br>16,132.452                                        | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>715                | 10,000,0                        | 10,000,0<br>00           | CHF 3.41                       | Put           | EUR<br>16,142.452 | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | EUR<br>16,142.452                                        | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |

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|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------|-----------------------------------|-----------------------------------|---------------------------------------------------------------|----------------------------|------------------------------------|--------------------------------------------|--------------------------------------------|-------------------------------------|---------------------|--------|--------------------------------------------------------------------|
| CH1129485<br>723                | 10,000,0                        | 10,000,0<br>00           | CHF 3.75                       | Put           | EUR<br>16,173.748 | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | EUR<br>16,173.748                                        | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>731                | 10,000,0                        | 10,000,0<br>00           | CHF 3.98                       | Put           | EUR<br>16,195.684 | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | EUR<br>16,195.684                                        | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>749                | 10,000,0                        | 10,000,0<br>00           | CHF 4.20                       | Put           | EUR<br>16,215.684 | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | EUR<br>16,215.684                                        | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>756                | 10,000,0                        | 10,000,0                 | CHF 4.48                       | Put           | EUR<br>16,242.088 | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | EUR<br>16,242.088                                        | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>764                | 10,000,0                        | 10,000,0<br>00           | CHF 5.16                       | Put           | EUR<br>16,305.726 | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | EUR<br>16,305.726                                        | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>772                | 10,000,0                        | 10,000,0<br>00           | CHF<br>42.40                   | Put           | EUR<br>19,772.664 | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | EUR<br>19,772.664                                        | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | N/A                        | EURIBOR1<br>MD=                    | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>780                | 10,000,0                        | 10,000,0<br>00           | CHF<br>20.19                   | Call          | USD<br>12,928.959 | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points)   | USD<br>12,928.959                                        | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points)   | N/A                               | N/A                               | 0%                                                            | 100%                       | USD1MFSR<br>=                      | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>798                | 10,000,0<br>00                  | 10,000,0<br>00           | CHF 2.46                       | Call          | USD<br>14,863.333 | Upwards to the next 3 digits                               | USD<br>14,863.333                                        | Upwards to the next 3 digits                               | N/A                               | N/A                               | 0%                                                            | 100%                       | USD1MFSR<br>=                      | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |

| Series<br>Number /<br>ISIN Code | No. of<br>Securitie<br>s issued | No. of<br>Securitie<br>s | Issue<br>Price per<br>Security | Call /<br>Put | Exercise<br>Price | Capitalised<br>Exercise<br>Price<br>Rounding<br>Rule       | Security<br>Threshold<br>on the<br>Commence<br>ment Date | Security<br>Threshold<br>Rounding<br>Rule                  | Minimum<br>Security<br>Percentage | Maximum<br>Security<br>Percentage | Security<br>Percentag<br>e on the<br>Commenc<br>ement<br>Date | Dividend<br>Percentag<br>e | Interbank<br>Rate 1<br>Screen Page | Minimum<br>Financing<br>Rate<br>Percentage | Maximum<br>Financing<br>Rate<br>Percentage | Financing<br>Rate<br>Percentag<br>e | Redempt<br>ion Date | Parity | SPECIFIED<br>SECURITIE<br>S<br>PURSUANT<br>TO<br>SECTION<br>871(m) |
|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------|-----------------------------------|-----------------------------------|---------------------------------------------------------------|----------------------------|------------------------------------|--------------------------------------------|--------------------------------------------|-------------------------------------|---------------------|--------|--------------------------------------------------------------------|
|                                 |                                 |                          |                                |               |                   | (0.0010<br>points)                                         |                                                          | (0.0010<br>points)                                         |                                   |                                   |                                                               |                            |                                    |                                            |                                            |                                     |                     |        |                                                                    |
| CH1129485<br>806                | 10,000,0                        | 10,000,0<br>00           | CHF 2                          | Call          | USD<br>14,913.333 | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points)   | USD<br>14,913.333                                        | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points)   | N/A                               | N/A                               | 0%                                                            | 100%                       | USD1MFSR<br>=                      | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>814                | 10,000,0                        | 10,000,0<br>00           | CHF 1.54                       | Call          | USD<br>14,963.333 | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points)   | USD<br>14,963.333                                        | Upwards to the next 3 digits (0.0010 points)               | N/A                               | N/A                               | 0%                                                            | 100%                       | USD1MFSR<br>=                      | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>822                |                                 | 10,000,0<br>00           | CHF 1.09                       | Call          | USD<br>15,013.333 | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points)   | USD<br>15,013.333                                        | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points)   | N/A                               | N/A                               | 0%                                                            | 100%                       | USD1MFSR<br>=                      | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>830                |                                 | 10,000,0<br>00           | CHF 0.63                       | Call          | USD<br>15,063.333 | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points)   | USD<br>15,063.333                                        | Upwards to the next 3 digits (0.0010 points)               | N/A                               | N/A                               | 0%                                                            | 100%                       | USD1MFSR<br>=                      | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>848                | 10,000,0                        | 10,000,0<br>00           | CHF 0.17                       | Call          | USD<br>15,113.333 | Upwards to<br>the next 3<br>digits<br>(0.0010<br>points)   | USD<br>15,113.333                                        | Upwards to the next 3 digits (0.0010 points)               | N/A                               | N/A                               | 0%                                                            | 100%                       | USD1MFSR<br>=                      | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>855                | 10,000,0                        | 10,000,0<br>00           | CHF<br>27.50                   | Put           | USD<br>18,133.358 | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | USD<br>18,133.358                                        | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | 100%                       | USD1MFSR<br>=                      | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>863                | 10,000,0                        | 10,000,0<br>00           | CHF<br>31.16                   | Put           | USD<br>18,532.482 | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | USD<br>18,532.482                                        | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | 100%                       | USD1MFSR<br>=                      | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |

| Series<br>Number /<br>ISIN Code | No. of<br>Securitie<br>s issued | No. of<br>Securitie<br>s | Issue<br>Price per<br>Security | Call /<br>Put | Exercise<br>Price | Capitalised<br>Exercise<br>Price<br>Rounding<br>Rule       | Security<br>Threshold<br>on the<br>Commence<br>ment Date | Security<br>Threshold<br>Rounding<br>Rule                  | Minimum<br>Security<br>Percentage | Maximum<br>Security<br>Percentage | Security<br>Percentag<br>e on the<br>Commenc<br>ement<br>Date | Dividend<br>Percentag<br>e | Interbank<br>Rate 1<br>Screen Page | Minimum<br>Financing<br>Rate<br>Percentage | Maximum<br>Financing<br>Rate<br>Percentage | Financing<br>Rate<br>Percentag<br>e | Redempt<br>ion Date | Parity | SPECIFIED<br>SECURITIE<br>S<br>PURSUANT<br>TO<br>SECTION<br>871(m) |
|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------|-----------------------------------|-----------------------------------|---------------------------------------------------------------|----------------------------|------------------------------------|--------------------------------------------|--------------------------------------------|-------------------------------------|---------------------|--------|--------------------------------------------------------------------|
| CH1129485<br>871                | 10,000,0<br>00                  | 00                       | CHF<br>34.37                   | Put           | USD<br>18,882.482 | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | USD<br>18,882.482                                        | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | 100%                       | USD1MFSR<br>=                      | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>889                | 10,000,0<br>00                  | 10,000,0<br>00           | CHF 1.07                       | Call          | CHF<br>12,351.851 | Upwards to the next 3 digits (0.0010 points)               | CHF<br>12,351.851                                        | Upwards to the next 3 digits (0.0010 points)               | N/A                               | N/A                               | 0%                                                            | 100%                       | CHF1MFSR<br>=                      | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>897                | 10,000,0<br>00                  | 10,000,0<br>00           | CHF 0.57                       | Call          | CHF<br>12,401.851 | Upwards to the next 3 digits (0.0010 points)               | CHF<br>12,401.851                                        | Upwards to the next 3 digits (0.0010 points)               | N/A                               | N/A                               | 0%                                                            | 100%                       | CHF1MFSR<br>=                      | 0%                                         | 5%                                         | +4.50%                              | Open<br>End         | 100    | No                                                                 |
| CH1129485<br>905                | 10,000,0<br>00                  | 00                       | CHF<br>30.75                   | Put           | CHF<br>15,533.703 | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | CHF<br>15,533.703                                        | Downwards<br>to the next 3<br>digits<br>(0.0010<br>points) | N/A                               | N/A                               | 0%                                                            | 100%                       | CHF1MFSR<br>=                      | 0%                                         | 5%                                         | -4.50%                              | Open<br>End         | 100    | No                                                                 |

| Series Number<br>/ ISIN Code | Valoren<br>Code | Index | Index<br>Currency | ISIN of Index    | Reuters Code<br>of Index /<br>Reuters<br>Screen Page | Index Sponsor        | Index Sponsor<br>Website | Exchange                     | Exchange Website            | Business<br>Day<br>Centre | Settleme<br>nt<br>Currency |
|------------------------------|-----------------|-------|-------------------|------------------|------------------------------------------------------|----------------------|--------------------------|------------------------------|-----------------------------|---------------------------|----------------------------|
| CH1129485509                 | 11294855<br>0   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485517                 | 11294855<br>1   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485525                 | 11294855<br>2   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485533                 | 11294855<br>3   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |

| Series Number<br>/ ISIN Code | Valoren<br>Code | Index | Index<br>Currency | ISIN of Index    | Reuters Code<br>of Index /<br>Reuters<br>Screen Page | Index Sponsor        | Index Sponsor<br>Website | Exchange                     | Exchange Website            | Business<br>Day<br>Centre | Settleme<br>nt<br>Currency |
|------------------------------|-----------------|-------|-------------------|------------------|------------------------------------------------------|----------------------|--------------------------|------------------------------|-----------------------------|---------------------------|----------------------------|
| CH1129485541                 | 11294855<br>4   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485558                 | 11294855<br>5   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485566                 | 11294855<br>6   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485574                 | 11294855<br>7   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485582                 | 11294855<br>8   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485590                 | 11294855<br>9   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485608                 | 11294856<br>0   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485616                 | 11294856<br>1   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485624                 | 11294856<br>2   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485632                 | 11294856<br>3   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485640                 | 11294856<br>4   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485657                 | 11294856<br>5   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485665                 | 11294856<br>6   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485673                 | 11294856<br>7   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485681                 | 11294856<br>8   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485699                 | 11294856<br>9   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485707                 | 11294857<br>0   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |
| CH1129485715                 | 11294857<br>1   | DAX®  | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG | www.dax-indices.com      | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com | Zurich                    | CHF                        |

| Series Number<br>/ ISIN Code | Valoren<br>Code | Index                  | Index<br>Currency | ISIN of Index    | Reuters Code<br>of Index /<br>Reuters<br>Screen Page | Index Sponsor            | Index Sponsor<br>Website          | Exchange                     | Exchange Website               | Business<br>Day<br>Centre | Settleme<br>nt<br>Currency |
|------------------------------|-----------------|------------------------|-------------------|------------------|------------------------------------------------------|--------------------------|-----------------------------------|------------------------------|--------------------------------|---------------------------|----------------------------|
| CH1129485723                 | 11294857<br>2   | DAX®                   | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG     | www.dax-indices.com               | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com    | Zurich                    | CHF                        |
| CH1129485731                 | 11294857<br>3   | DAX®                   | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG     | www.dax-indices.com               | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com    | Zurich                    | CHF                        |
| CH1129485749                 | 11294857<br>4   | DAX®                   | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG     | www.dax-indices.com               | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com    | Zurich                    | CHF                        |
| CH1129485756                 | 11294857<br>5   | DAX®                   | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG     | www.dax-indices.com               | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com    | Zurich                    | CHF                        |
| CH1129485764                 | 11294857<br>6   | DAX®                   | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG     | www.dax-indices.com               | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com    | Zurich                    | CHF                        |
| CH1129485772                 | 11294857<br>7   | DAX®                   | EUR               | DE000846900<br>8 | .GDAXI                                               | Deutsche Börse<br>AG     | www.dax-indices.com               | Deutsche Börse AG<br>(XETRA) | www.deutsche-<br>boerse.com    | Zurich                    | CHF                        |
| CH1129485780                 | 11294857<br>8   | Nasdaq-100 ®           | USD               | US631101102<br>6 | .NDX                                                 | NASDAQ Group<br>Inc      | https://indexes.nasdaq<br>omx.com | NASDAQ                       | www.nasdaq.com                 | Zurich                    | CHF                        |
| CH1129485798                 | 11294857<br>9   | Nasdaq-100 ®           | USD               | US631101102<br>6 | .NDX                                                 | NASDAQ Group<br>Inc      | https://indexes.nasdaq<br>omx.com | NASDAQ                       | www.nasdaq.com                 | Zurich                    | CHF                        |
| CH1129485806                 | 11294858<br>0   | Nasdaq-100 ®           | USD               | US631101102<br>6 | .NDX                                                 | NASDAQ Group<br>Inc      | https://indexes.nasdaq<br>omx.com | NASDAQ                       | www.nasdaq.com                 | Zurich                    | CHF                        |
| CH1129485814                 | 11294858<br>1   | Nasdaq-100 ®           | USD               | US631101102<br>6 | .NDX                                                 | NASDAQ Group<br>Inc      | https://indexes.nasdaq<br>omx.com | NASDAQ                       | www.nasdaq.com                 | Zurich                    | CHF                        |
| CH1129485822                 | 11294858<br>2   | Nasdaq-100 ®           | USD               | US631101102<br>6 | .NDX                                                 | NASDAQ Group<br>Inc      | https://indexes.nasdaq<br>omx.com | NASDAQ                       | www.nasdaq.com                 | Zurich                    | CHF                        |
| CH1129485830                 | 11294858<br>3   | Nasdaq-100 ®           | USD               | US631101102<br>6 | .NDX                                                 | NASDAQ Group<br>Inc      | https://indexes.nasdaq<br>omx.com | NASDAQ                       | www.nasdaq.com                 | Zurich                    | CHF                        |
| CH1129485848                 | 11294858<br>4   | Nasdaq-100 ®           | USD               | US631101102<br>6 | .NDX                                                 | NASDAQ Group<br>Inc      | https://indexes.nasdaq<br>omx.com | NASDAQ                       | www.nasdaq.com                 | Zurich                    | CHF                        |
| CH1129485855                 | 11294858<br>5   | Nasdaq-100 ®           | USD               | US631101102<br>6 | .NDX                                                 | NASDAQ Group<br>Inc      | https://indexes.nasdaq<br>omx.com | NASDAQ                       | www.nasdaq.com                 | Zurich                    | CHF                        |
| CH1129485863                 | 11294858<br>6   | Nasdaq-100 ®           | USD               | US631101102<br>6 | .NDX                                                 | NASDAQ Group<br>Inc      | https://indexes.nasdaq<br>omx.com | NASDAQ                       | www.nasdaq.com                 | Zurich                    | CHF                        |
| CH1129485871                 | 11294858<br>7   | Nasdaq-100 ®           | USD               | US631101102<br>6 | .NDX                                                 | NASDAQ Group<br>Inc      | https://indexes.nasdaq<br>omx.com | NASDAQ                       | www.nasdaq.com                 | Zurich                    | CHF                        |
| CH1129485889                 | 11294858<br>8   | Swiss Market<br>Index® | CHF               | CH000998089<br>4 | .SSMI                                                | SIX Swiss<br>Exchange AG | www.six-swiss-<br>exchange.com    | SIX Swiss Exchange AG        | www.six-swiss-<br>exchange.com | Zurich                    | CHF                        |
| CH1129485897                 | 11294858<br>9   | Swiss Market<br>Index® | CHF               | CH000998089<br>4 | .SSMI                                                | SIX Swiss<br>Exchange AG | www.six-swiss-<br>exchange.com    | SIX Swiss Exchange AG        | www.six-swiss-<br>exchange.com | Zurich                    | CHF                        |

| Series Number<br>/ ISIN Code | Valoren<br>Code | Index                  | Index<br>Currency | ISIN of Index    | Reuters Code<br>of Index /<br>Reuters<br>Screen Page | Index Sponsor | Index Sponsor<br>Website       | Exchange              | Exchange Website               | Business<br>Day<br>Centre | Settleme<br>nt<br>Currency |
|------------------------------|-----------------|------------------------|-------------------|------------------|------------------------------------------------------|---------------|--------------------------------|-----------------------|--------------------------------|---------------------------|----------------------------|
| CH1129485905                 |                 | Swiss Market<br>Index® | CHF               | CH000998089<br>4 |                                                      | l             | www.six-swiss-<br>exchange.com | SIX Swiss Exchange AG | www.six-swiss-<br>exchange.com | Zurich                    | CHF                        |

#### **GENERAL PROVISIONS**

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.

Guarantor:

 BNP Paribas

 Trade Date:

 23 August 2021.

 Lissue Date:

 24 August 2021.

 Consolidation:

 Not applicable.

 Type of Securities:

 (a) Certificates.

(b) The Securities are Index Securities.

The Certificates are Open End Turbo Certificates and are OET Call

Certificates or OET Put Certificates.

The provisions of Annex 1 (Additional Terms and Conditions for Index 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:

13. Conversion Rate:

(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.

The Conversion 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 Not applicable

**Conditions:** 

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: As set out in sub-paragraph (b) of the definition of "Settlement Price"

provided in Condition 1 of Annex 1 - Additional Terms and Conditions for

Index Securities.

(i) Disrupted Day: As per Conditions.

(i) Specified Maximum Days Twenty (20) Scheduled Trading Days. of Disruption:

(k) Valuation Time: The Scheduled Closing Time as defined in Condition 1.

(1) Delayed Redemption on Occurrence of an Index Adjustments Event:

Not applicable.

(m) Index Correction Period: As per Conditions.

(n) Other terms or special

conditions:

Not applicable.

(o) Additional provisions applicable to Custom

Indices:

Not applicable.

(p) Additional provisions applicable to Futures

**Price Valuation:** 

Not applicable.

23. Share Securities/ETI Share

Securities:

Not applicable.

24. ETI Securities:

Not applicable.

25. Debt Securities:

Not applicable.

26. Commodity Securities:

Not applicable.

27. Inflation Index Securities:

Not applicable.

28. Currency Securities:

Not applicable. Not applicable.

29. Fund Securities: 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:

Unrounded 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 See the "Specific Provisions for each Series" above. **Price Rounding Rule:** 

(f) Dividend Percentage: See the "Specific Provisions for each Series" above.

(g) Financing Rate:

(i) Interbank Rate 1 See the "Specific Provisions for each Series" above. **Screen Page:** 

(ii) Interbank Rate 1 As per OET Certificate Conditions. **Specified Time:** 

(iii) Interbank Rate 2 Not applicable. **Screen Page:** 

(iv) Interbank Rate 2 Not applicable. **Specified Time:** 

(v) Financing Rate See the "Specific Provisions for each Series" above. Percentage:

(vi) Financing Rate See the "Specific Provisions for each Series" above. Range:

(h) Automatic Early Applicable. Redemption:

> (i) Automatic Early The Automatic Early Redemption Payout, in respect of each Certificate, Redemption shall be equal to 0 (zero). Amount:

(ii) Automatic Early Not applicable. **Redemption Date:** 

(iii) Observation Price: Official level.

(iv) Observation Price Index Sponsor. Source:

(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 See the "Specific Provisions for each Series" above. **Rounding Rule:** 

(viii) Security Percentage: See the "Specific Provisions for each Series" above.

(ix) Minimum Security See the "Specific Provisions for each Series" above. Percentage:

(x) Maximum Security See the "Specific Provisions for each Series" above. Percentage:

(xi) Reset Date: Every calendar day.

(i) Commencement Date: As per OET Certificate Conditions.

(j) Other provisions: Not applicable. 32. Constant Leverage Securities:

Not applicable. 33. Additional Disruption Events: Applicable.

34. Optional Additional Disruption **Events:** 

(a) The following Optional Additional Disruption Events apply to the

Securities:

Administrator/Benchmark Event

Increased Cost of Hedging

**Currency Event** 

Loss of Stock Borrow

Increased Cost of Stock Borrow

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

The Initial Stock Loan Rate is 25%.

(c) Delayed Redemption on Occurrence of an Additional Disruption Event

and/or Optional Additional Disruption Event: Not applicable.

35. Knock-in Event: Not applicable. 36. Knock-out Event: Not applicable.

# PROVISIONS RELATING TO WARRANTS

37. Provisions relating to Warrants: Not applicable.

# PROVISIONS RELATING TO CERTIFICATES

38. Provisions relating to Certificates: Applicable.

> (a) Notional Amount of each 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 Not applicable. **Certificates:** 

(h) Index Linked Interest Not applicable. **Certificates:** 

(i) Share Linked/ETI Share **Linked Interest** Not applicable.

**Certificates:** 

(i) ETI Linked Interest Not applicable. **Certificates:** 

(k) Debt Linked Interest Not applicable. Certificates:

**Commodity Linked** Not applicable. **Interest Certificates:** 

(m) Inflation Index Linked Not applicable. **Interest Certificates:** 

(n) Currency Linked Interest Not applicable. **Certificates:** 

(o) Fund Linked Interest Not applicable. Certificates:

(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:

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

-in respect of *Put* Certificates:

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

Where:

Final Price means as set out in OET Certificate Conditions.

Capitalised Exercise Price means as set out in § 31(d).

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

**Conversion Rate Early** means the Conversion Rate on the relevant Optional Redemption Valuation Date;

(iv) Notice Period (if different from those set out in the Conditions):

Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.

(t) Automatic Early Redemption:

Not applicable.

(u) Cash Settlement Amount:

The Cash Settlement Amount in respect of each Certificate will be calculated as follows:

-in respect of Call Certificates:

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

-in respect of Put Certificates:

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

Where:

Final Price means as set out in OET Certificate Conditions.

Capitalised Exercise Price means as set out in § 31(d).

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

Conversion Rate Final means the Conversion Rate on the relevant

Valuation Date;

(v) Strike Date: Not applicable.

(w) Redemption Valuation

Date:

Not applicable.

(x) Averaging: Averaging does not apply to the Securities.

(y) Observation Dates: Not applicable.

(z) Observation Period: Not applicable.

(aa) Settlement Business Day: Not applicable.

(bb) Cut-off Date: Not applicable.

39. Identification information of Holders: Not applicable.

#### **DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)**

40. Selling Restrictions:

(a) Eligibility for sale of Securities in the United States:

The Securities are not eligible for sale in the United States.

Reg. S Compliance Category 2; TEFRA Not applicable

(b) Other Selling **Restrictions:** 

Not applicable.

41. Additional U.S. Federal income tax

considerations:

The Securities are not Specified Securities for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.

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

> (a) Selling Restriction: 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. 1h

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 Index Knock-Out Warrant Call or Put Certificate is an Open End Turbo ("OET") Certificate being a leveraged security with no fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant 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 Certificates means that any movement in the value of the Underlying Index 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 Index increases in value and decrease in value when the Underlying Index decreases in value.

In respect of Put Certificates, the Certificates will increase in value when the Underlying Index decreases in value and decrease in value when the Underlying Index increases in value.

The Certificates are "OET Call" Certificates or "OET Put" Certificates. The Certificates feature a Capitalised Exercise Price and a Security Threshold (which is equal to the Capitalised Exercise Price in respect of Call Certificates and Put Certificates). Both the Capitalised Exercise Price and the Security Threshold are adjusted by the Calculation Agent on a daily basis according to the cost of financing (the "Financing Rate").

The closer the value of Security Threshold to the level of the Underlying Index from time to time, the higher the leverage effect will be and the higher the risk that the Security Threshold will be reached. The Certificates will be automatically early redeemed at a price equal to zero if the level of the Underlying Index 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 Index, the Capitalised Exercise Price, the Financing Rate and, if applicable, the performance of the Conversion 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**

This financial instrument is neither sponsored nor promoted, distributed or in any other manner supported by Deutsche Börse AG (the "Licensor"). The Licensor does not give any explicit or implicit warranty or representation, neither regarding the results deriving from the use of the Index and/or the Index Trademark nor regarding the Index value at a certain point in time or on a certain date nor in any other respect. The Index is calculated and published by the Licensor. Nevertheless, as far as admissible under statutory law the Licensor will not be liable vis-à-vis third parties for potential errors in the Index. Moreover, there is no obligation for the Licensor vis-à-vis third parties, including investors, to point out potential errors in the Index.

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In its capacity as sole owner of all rights to the Index and the Index Trademark the Licensor has solely licensed to the issuer of the financial instrument and its affiliates the utilization of the Index and the Index Trademark as well as any reference to the Index and the Index Trademark in connection with the financial instrument.

## 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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# 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            | The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in                                                                                                                                                                                                                                                                                     |
|     | Warnings                    | 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 25 September 2020 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.                                           |
|     |                             | 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.                                                                              |
|     |                             | Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.                                                                                                                                                                                                                                                                   |
| 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            | Issuer                                                                                                                                                                                                                                                                                                                                                                                |
|     |                             | The legal company name of the Issuer is BNP Paribas Issuance B.V. (the " <b>Issuer</b> "). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.                                                                                                                                           |
|     |                             | Guarantor                                                                                                                                                                                                                                                                                                                                                                             |
|     |                             | The legal company name of the Guarantor is BNP Paribas (the <b>"Guarantor"</b> ). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.                                                                                                                                                               |
| B.2 | ISIN                        | As set out in table below.                                                                                                                                                                                                                                                                                                                                                            |
| B.3 | <b>Nature of Securities</b> | Certificates.                                                                                                                                                                                                                                                                                                                                                                         |
| B.4 | Product Name                | "Knock-Out Warrant" Certificates relating to an Index                                                                                                                                                                                                                                                                                                                                 |
| B.5 | Issue Date                  | 24 August 2021                                                                                                                                                                                                                                                                                                                                                                        |
| B.6 | Redemption Date             | As set out in table below.                                                                                                                                                                                                                                                                                                                                                            |
| B.7 | Issue Price                 | As set out in table below.                                                                                                                                                                                                                                                                                                                                                            |
| B.8 | Underlyings                 | As set out in table below.                                                                                                                                                                                                                                                                                                                                                            |
| B.9 | Settlement                  | Settlement type: cash settlement.                                                                                                                                                                                                                                                                                                                                                     |
|     |                             | Settlement currency: As set out in table below.                                                                                                                                                                                                                                                                                                                                       |
|     |                             | Part C – Offer and Admission to Trading                                                                                                                                                                                                                                                                                                                                               |
| C.1 | Public Offer                | The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients ( <i>Privatkundinnen und -kunden</i> ) within the meaning of FinSA (" <b>Retail Clients</b> ") in accordance with FinSA starting from the Issue Date.                                                                                                                     |
| C.2 | Admission to                | Not applicable.                                                                                                                                                                                                                                                                                                                                                                       |
|     | Trading/listing             | 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<br>Code | Index | Issue Price per<br>Security | Settlement<br>Currency | Redemption Date |
|------------------------------|-------|-----------------------------|------------------------|-----------------|
| CH1129485509                 | DAX®  | CHF 42.38                   | CHF                    | Open End        |
| CH1129485517                 | DAX®  | CHF 1.56                    | CHF                    | Open End        |
| CH1129485525                 | DAX®  | CHF 1.45                    | CHF                    | Open End        |

| Series Number / ISIN<br>Code | Index               | Issue Price per<br>Security | Settlement<br>Currency | Redemption Date |
|------------------------------|---------------------|-----------------------------|------------------------|-----------------|
| CH1129485533                 | DAX®                | CHF 1.34                    | CHF                    | Open End        |
| CH1129485541                 | DAX®                | CHF 1.24                    | CHF                    | Open End        |
| CH1129485558                 | DAX®                | CHF 1.13                    | CHF                    | Open End        |
| CH1129485566                 | DAX®                | CHF 1.02                    | CHF                    | Open End        |
| CH1129485574                 | DAX®                | CHF 0.91                    | CHF                    | Open End        |
| CH1129485582                 | DAX®                | CHF 0.81                    | CHF                    | Open End        |
| CH1129485590                 | DAX®                | CHF 0.70                    | CHF                    | Open End        |
| CH1129485608                 | DAX®                | CHF 0.59                    | CHF                    | Open End        |
| CH1129485616                 | DAX®                | CHF 0.48                    | CHF                    | Open End        |
| CH1129485624                 | DAX®                | CHF 0.38                    | CHF                    | Open End        |
| CH1129485632                 | DAX®                | CHF 0.33                    | CHF                    | Open End        |
| CH1129485640                 | DAX®                | CHF 0.54                    | CHF                    | Open End        |
| CH1129485657                 | DAX®                | CHF 0.76                    | CHF                    | Open End        |
| CH1129485665                 | DAX®                | CHF 0.97                    | CHF                    | Open End        |
| CH1129485673                 | DAX®                | CHF 1.29                    | CHF                    | Open End        |
| CH1129485681                 | DAX®                | CHF 2.53                    | CHF                    | Open End        |
| CH1129485699                 | DAX®                | CHF 2.63                    | CHF                    | Open End        |
| CH1129485707                 | DAX®                | CHF 3.30                    | CHF                    | Open End        |
| CH1129485715                 | DAX®                | CHF 3.41                    | CHF                    | Open End        |
| CH1129485723                 | DAX®                | CHF 3.75                    | CHF                    | Open End        |
| CH1129485731                 | DAX®                | CHF 3.98                    | CHF                    | Open End        |
| CH1129485749                 | DAX®                | CHF 4.20                    | CHF                    | Open End        |
| CH1129485756                 | DAX®                | CHF 4.48                    | CHF                    | Open End        |
| CH1129485764                 | DAX®                | CHF 5.16                    | CHF                    | Open End        |
| CH1129485772                 | DAX®                | CHF 42.40                   | CHF                    | Open End        |
| CH1129485780                 | Nasdaq-100 ®        | CHF 20.19                   | CHF                    | Open End        |
| CH1129485798                 | Nasdaq-100 ®        | CHF 2.46                    | CHF                    | Open End        |
| CH1129485806                 | Nasdaq-100 ®        | CHF 2                       | CHF                    | Open End        |
| CH1129485814                 | Nasdaq-100 ®        | CHF 1.54                    | CHF                    | Open End        |
| CH1129485822                 | Nasdaq-100 ®        | CHF 1.09                    | CHF                    | Open End        |
| CH1129485830                 | Nasdaq-100 ®        | CHF 0.63                    | CHF                    | Open End        |
| CH1129485848                 | Nasdaq-100 ®        | CHF 0.17                    | CHF                    | Open End        |
| CH1129485855                 | Nasdaq-100 ®        | CHF 27.50                   | CHF                    | Open End        |
| CH1129485863                 | Nasdaq-100 ®        | CHF 31.16                   | CHF                    | Open End        |
| CH1129485871                 | Nasdaq-100 ®        | CHF 34.37                   | CHF                    | Open End        |
| CH1129485889                 | Swiss Market Index® | CHF 1.07                    | CHF                    | Open End        |
| CH1129485897                 | Swiss Market Index® | CHF 0.57                    | CHF                    | Open End        |
| CH1129485905                 | Swiss Market Index® | CHF 30.75                   | CHF                    | Open End        |