

FINAL TERMS DATED AS OF 27 APRIL 2022

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Factor Long" and "Factor Short" Certificates relating to a Share

SSPA product type: Constant Leverage (2300)

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

PART A - CONTRACTUAL TERMS

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

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

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

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

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

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

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

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

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

SPECIFIC PROVISIONS FOR EACH SERIES

| Series Number / ISIN Code | No. of Securities issued | No. of Securities | Issue Price per Security | Long CV ₀ / Short CV ₀ | Long / Short | Leverage Factor | Reset Threshold Percentage | Dividend Percentage | Fee / Fee Range | Interest Margin / Minimum Interest Margin / Maximum Interest Margin | Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost | Reference Floating Rate Option | Reference Floating Rate Option Page | Redemption Date | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|--------------------------|-------------------|--------------------------|--|--------------|-----------------|----------------------------|---------------------|------------------|---|--|--------------------------------|-------------------------------------|-----------------|---|
| CH1119066475 | 100,000 | 100,000 | CHF 10 | CHF 10 | Long | 4 | 22% | 100% | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066483 | 100,000 | 100,000 | CHF 10 | CHF 10 | Short | 4 | 22% | N/A | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066491 | 100,000 | 100,000 | CHF 10 | CHF 10 | Long | 4 | 22% | 100% | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066509 | 100,000 | 100,000 | CHF 10 | CHF 10 | Long | 4 | 22% | 100% | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066517 | 100,000 | 100,000 | CHF 10 | CHF 10 | Short | 4 | 22% | N/A | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066525 | 100,000 | 100,000 | CHF 10 | CHF 10 | Long | 4 | 22% | 100% | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066533 | 100,000 | 100,000 | CHF 10 | CHF 10 | Short | 4 | 22% | N/A | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066541 | 100,000 | 100,000 | CHF 10 | CHF 10 | Long | 4 | 22% | 100% | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066558 | 100,000 | 100,000 | CHF 10 | CHF 10 | Long | 4 | 22% | 100% | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066566 | 100,000 | 100,000 | CHF 10 | CHF 10 | Short | 4 | 22% | N/A | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066574 | 100,000 | 100,000 | CHF 10 | CHF 10 | Long | 4 | 22% | 100% | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066582 | 100,000 | 100,000 | CHF 10 | CHF 10 | Short | 4 | 22% | N/A | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066590 | 100,000 | 100,000 | CHF 10 | CHF 10 | Long | 4 | 22% | 100% | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066608 | 100,000 | 100,000 | CHF 10 | CHF 10 | Short | 4 | 22% | N/A | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066616 | 100,000 | 100,000 | CHF 10 | CHF 10 | Long | 4 | 22% | 100% | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066624 | 100,000 | 100,000 | CHF 10 | CHF 10 | Short | 4 | 22% | N/A | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |

| Series Number / ISIN Code | No. of Securities issued | No. of Securities | Issue Price per Security | Long CV ₀ / Short CV ₀ | Long / Short | Leverage Factor | Reset Threshold Percentage | Dividend Percentage | Fee / Fee Range | Interest Margin / Minimum Interest Margin / Maximum Interest Margin | Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost | Reference Floating Rate Option | Reference Floating Rate Option Page | Redemption Date | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|--------------------------|-------------------|--------------------------|--|--------------|-----------------|----------------------------|---------------------|------------------|---|--|--------------------------------|-------------------------------------|-----------------|---|
| CH1119066632 | 100,000 | 100,000 | CHF 10 | CHF 10 | Long | 4 | 22% | 100% | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066640 | 100,000 | 100,000 | CHF 10 | CHF 10 | Short | 4 | 22% | N/A | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066657 | 100,000 | 100,000 | CHF 10 | CHF 10 | Long | 4 | 22% | 100% | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066665 | 100,000 | 100,000 | CHF 10 | CHF 10 | Short | 4 | 22% | N/A | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066673 | 100,000 | 100,000 | CHF 10 | CHF 10 | Long | 4 | 22% | 100% | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066681 | 100,000 | 100,000 | CHF 10 | CHF 10 | Short | 4 | 22% | N/A | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066699 | 100,000 | 100,000 | CHF 10 | CHF 10 | Long | 4 | 22% | 100% | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066707 | 100,000 | 100,000 | CHF 10 | CHF 10 | Long | 4 | 22% | 100% | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |
| CH1119066715 | 100,000 | 100,000 | CHF 10 | CHF 10 | Short | 4 | 22% | N/A | 1.50% / (0%; 5%) | 0% / -5% / 5% | 0% / -10% / 10% | SARON | SARON.S | Open-end | No |

| Series Number / ISIN Code | Valoren Code | Type of Share | Share Company / Share | Share Currency | ISIN of Share | Share Company Website | Exchange | Exchange Website | Business Day Centre | Settlement Currency | Observation Price | Observation Price Source |
|---------------------------|--------------|---------------|-----------------------|----------------|---------------|--|-----------------------|--|---------------------|---------------------|-------------------|--------------------------|
| CH1119066475 | 111906647 | Ordinary | Alcon AG | CHF | CH0432492467 | www.alcon.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066483 | 111906648 | Ordinary | Alcon AG | CHF | CH0432492467 | www.alcon.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066491 | 111906649 | Registered | Bâloise Holding AG | CHF | CH0012410517 | www.baloise.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066509 | 111906650 | Registered | Barry Callebaut AG | CHF | CH0009002962 | www.barry-callebaut.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH111906651 | 1119066 | Registered | Barry | CHF | CH00090029 | www.barry- | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded | Exchange |

| Series Number / ISIN Code | Valoren Code | Type of Share | Share Company / Share | Share Currency | ISIN of Share | Share Company Website | Exchange | Exchange Website | Business Day Centre | Settlement Currency | Observation Price | Observation Price Source |
|---------------------------|--------------|----------------------------|---------------------------------------|----------------|---------------|--|-----------------------|--|---------------------|---------------------|-------------------|--------------------------|
| 7 | 51 | | Callebaut AG | | 62 | callebaut.com | | | | | price | |
| CH1119066525 | 111906652 | Registered | Clariant AG | CHF | CH0012142631 | www.clariant.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066533 | 111906653 | Registered | Clariant AG | CHF | CH0012142631 | www.clariant.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066541 | 111906654 | Registered | EMS-Chemie Holding AG | CHF | CH0016440353 | www.ems-group.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066558 | 111906655 | Registered | Geberit AG | CHF | CH0030170408 | www.geberit.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066566 | 111906656 | Registered | Geberit AG | CHF | CH0030170408 | www.geberit.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066574 | 111906657 | Registered | Givaudan SA | CHF | CH0010645932 | www.givaudan.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066582 | 111906658 | Registered | Givaudan SA | CHF | CH0010645932 | www.givaudan.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066590 | 111906659 | Registered | Kuehne + Nagel International AG | CHF | CH0025238863 | home.kuehne-nagel.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066608 | 111906660 | Registered | Kuehne + Nagel International AG | CHF | CH0025238863 | home.kuehne-nagel.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066616 | 111906661 | Participation Certificate | Chocoladefabriken Lindt & Sprüngli AG | CHF | CH0010570767 | www.lindt-spruengli.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066624 | 111906662 | Participation Certificate | Chocoladefabriken Lindt & Sprüngli AG | CHF | CH0010570767 | www.lindt-spruengli.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066632 | 111906663 | Registered | Partners Group Holding AG | CHF | CH0024608827 | www.partnersgroup.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066640 | 111906664 | Registered | Partners Group Holding AG | CHF | CH0024608827 | www.partnersgroup.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066657 | 111906665 | Participation certificates | Schindler Holding AG | CHF | CH0024638196 | www.schindler.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |

| Series Number / ISIN Code | Valoren Code | Type of Share | Share Company / Share | Share Currency | ISIN of Share | Share Company Website | Exchange | Exchange Website | Business Day Centre | Settlement Currency | Observation Price | Observation Price Source |
|---------------------------|--------------|--|-----------------------|----------------|---------------|--|-----------------------|--|---------------------|---------------------|-------------------|--------------------------|
| | | (Partizipationsscheine) | | | | | | | | | | |
| CH1119066665 | 111906666 | Participation certificates (Partizipationsscheine) | Schindler Holding AG | CHF | CH0024638196 | www.schindler.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066673 | 111906667 | Registered | Swisscom AG | CHF | CH0008742519 | www.swisscom.ch | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066681 | 111906668 | Registered | Swisscom AG | CHF | CH0008742519 | www.swisscom.ch | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066699 | 111906669 | Registered | SGS SA | CHF | CH0002497458 | www.sgs.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066707 | 111906670 | Ordinary | Sika AG | CHF | CH0418792922 | www.sika.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |
| CH1119066715 | 111906671 | Ordinary | Sika AG | CHF | CH0418792922 | www.sika.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF | Traded price | Exchange |

GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 26 April 2022.
4. **Issue Date:** 27 April 2022.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Securities are Constant Leverage Certificates and are Constant Leverage Long or Constant Leverage Short Certificates.

The provisions of Annex 2 (*Additional Terms and Conditions for Share Securities*) and Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**
 - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
11. **Relevant Asset(s):** Not applicable.
12. **Entitlement:** Not applicable.
13. **Exchange Rate:** Not applicable.
14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
16. **Minimum Trading Size:** Not applicable.
17. **Security Agent:** BNP Paribas Securities Services, Paris, succursale de Zurich.
18. **Calculation Agent:** BNP Paribas Arbitrage S.N.C.
1 rue Laffitte 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

22. **Index Securities:** Not applicable.
23. **Share Securities/ETI Share Securities:** Applicable.
Share Securities: Applicable.
 - (a) **Share(s)/Share Company/Basket Company/GDR/ADR/ETI** In respect of a Series, the share specified in the Type of Share and issued by the Share Company in each case in respect of such Series in "Specific Provisions for each Series" above (each a "**Share**").

| | | |
|-----|--|--|
| | Interest/Basket of ETI Interests: | |
| | (b) Relative Performance Basket: | Not applicable. |
| | (c) Share/ETI Interest Currency: | See the "Specific Provisions for each Series" above. |
| | (d) Exchange(s): | See the "Specific Provisions for each Series" above. |
| | (e) Related Exchange(s): | All Exchanges. |
| | (f) Exchange Business Day: | Single Share Basis. |
| | (g) Scheduled Trading Day: | Single Share Basis. |
| | (h) Weighting: | Not applicable. |
| | (i) Settlement Price: | Official closing price. |
| | (j) Disrupted Day: | As per Conditions. |
| | (k) Specified Maximum Days of Disruption: | Twenty (20) Scheduled Trading Days. |
| | (l) Valuation Time: | The Scheduled Closing Time as defined in Condition 1. |
| | (m) Delayed Redemption of Occurrence of an Extraordinary Event: | Not applicable. |
| | (n) Share/ETI Interest Correction Period: | As per Conditions. |
| | (o) Dividend Payment: | Not applicable. |
| | (p) Listing Change: | Applicable. |
| | (q) Listing Suspension: | Applicable. |
| | (r) Illiquidity: | Applicable. |
| | (s) Tender Offer: | Applicable. |
| | (t) Hedging Liquidity Event: | Not applicable. |
| | (u) Other terms or special conditions: | Not applicable. |
| 24. | ETI Securities: | Not applicable. |
| 25. | Debt Securities: | Not applicable. |
| 26. | Commodity Securities: | Not applicable. |
| 27. | Inflation Index Securities: | Not applicable. |
| 28. | Currency Securities: | Not applicable. |
| 29. | Fund Securities: | Not applicable. |
| 30. | Futures Securities: | Not applicable. |
| 31. | OET Certificates: | Not applicable. |
| 32. | Constant Leverage Securities: | The Certificates are Long Certificates and/or Short Certificates as specified in "Specific Provisions for each Series" above. Commencement Date: Issue Date. Specified Venue: SIX Swiss Exchange. Final Constant Leverage Valuation Date: Not applicable. |

| | |
|--|---|
| | Calculation Time: As per Constant Leverage Security Condition 1. |
| (a) Cut-off Time: | As per Constant Leverage Security Conditions. |
| (b) Fee: | See the "Specific Provisions for each Series" above. Fee Range: See the "Specific Provisions for each Series" above. |
| (c) Hedging Cost: | See the "Specific Provisions for each Series" above. Maximum Hedging Cost: See the "Specific Provisions for each Series" above. Minimum Hedging Cost: See the "Specific Provisions for each Series" above. |
| (d) Leverage Factor: | See the "Specific Provisions for each Series" above. |
| (e) Observation Price: | See the "Specific Provisions for each Series" above. |
| (f) Observation Price Source: | See the "Specific Provisions for each Series" above. |
| (g) Interest Margin: | See the "Specific Provisions for each Series" above. Maximum Interest Margin: See the "Specific Provisions for each Series" above. Minimum Interest Margin: See the "Specific Provisions for each Series" above. |
| (h) Reference Interest Rate ($r_{t,t+1}^u$): | |
| (i) Fixed Rate: | Not applicable. |
| (ii) Reference Floating Rate: | Applicable. |
| (A) Reference Floating Rate Option: | See the "Specific Provisions for each Series" above. |
| (B) Reference Floating Rate Option Page: | See the "Specific Provisions for each Series" above. |
| (C) Reference Floating Rate Option Time: | See the "Specific Provisions for each Series" above. |
| (i) Underlying Business Day: | As per Conditions. |
| (j) Reset Threshold Percentage: | See the "Specific Provisions for each Series" above. |
| 33. Additional Disruption Events: | Applicable. |
| 34. Optional Additional Disruption Events: | (a) The following Optional Additional Disruption Events apply to the Securities: Administrator/Benchmark Event Increased Cost of Hedging Currency Event Loss of Stock Borrow Insolvency Filing Increased Cost of Stock Borrow (b) The Maximum Stock Loan Rate is 25%. |

The Initial Stock Loan Rate is 25%.

(c) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.

35. **Knock-in Event:** Not applicable.

36. **Knock-out Event:** Not applicable.

PROVISIONS RELATING TO WARRANTS

37. **Provisions relating to Warrants:** Not applicable.

PROVISIONS RELATING TO CERTIFICATES

38. **Provisions relating to Certificates:** Applicable.

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

(b) **Partly Paid Certificates:** The Certificates are not Partly Paid Certificates.

(c) **Interest:** Not applicable.

(d) **Accrual to Redemption:** Not applicable.

(e) **Fixed Rate Provisions:** Not applicable.

(f) **Floating Rate Provisions:** Not applicable.

(g) **Linked Interest Certificates:** Not applicable.

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

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

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

(k) **Debt Linked Interest Certificates:** Not applicable.

(l) **Commodity Linked Interest Certificates:** Not applicable.

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

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

(o) **Fund Linked Interest Certificates:** Not applicable.

(p) **Futures Linked Interest Certificates:** Not applicable.

(q) **Instalment Certificates:** The Certificates are not Instalment Certificates.

(r) **Issuer Call Option:** Applicable from one (1) calendar day after the Commencement Date.

(i) **Optional Redemption Date(s):** The day falling five (5) Business Days following the relevant Optional Redemption Valuation Date.

(ii) **Optional Redemption Valuation Date:** The date designated as such by the Issuer in the notice notifying the Holders that the Issuer will redeem early all the Certificates then outstanding, provided that if such date is not a Relevant Business Day, the Optional Redemption Valuation Date will be the next following Relevant Business Day.

- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):** - In respect of Long Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Long Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
- In respect of Short Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Short Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
- (iv) **Notice Period (if different from those set out in the Conditions):** Not less than one (1) calendar day prior to the contemplated Optional Redemption Valuation Date.
- (s) **Holder Put Option:** Applicable.
- (i) **Optional Redemption Date(s):** The day falling five (5) 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.
- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):** - In respect of Long Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Long Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
- In respect of Short Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Short Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
- (iv) **Notice Period (if different from those set out in the Conditions):** Not less than thirty (30) calendar days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early Redemption:** Not applicable.
- (u) **Cash Settlement Amount:** - In respect of the Cash Settlement Amount in relation to Issuer Call Option, please refer to item 38(r)(iii).
- In respect of the Cash Settlement Amount in relation to Holder Put Option, please refer to item 38(s)(iii).
- (v) **Strike Date:** Not applicable.
- (w) **Redemption Valuation Date:** Not applicable.

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

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

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

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

41. **Additional U.S. Federal income tax considerations:** The Securities are not Specified Securities for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.

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

- (a) **Selling Restriction:** Applicable.
- (b) **Legend:** Applicable.

Responsibility

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

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:



By:

Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. Governing Law and Jurisdiction

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

3. Ratings

The Securities have not been rated.

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

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

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

Factor Long Certificates and Factor Short Certificates are Share Securities being leveraged securities with no fixed term, which give investors a level of exposure from moderate to high to the price and performance of the relevant Underlying Share as described in Part A "Product Specific Provisions (all Securities)" (Item 23) that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the relevant Share will have a magnified effect on the value of the Certificates, both positively and negatively.

With regard to Factor Long Certificates the Certificates will increase in value when the relevant Underlying Share increases in value and decrease in value when the relevant Underlying Share decreases in value. With regard to Factor Short Certificates the Certificates will increase in value when the relevant Share decreases in value and decrease in value when the relevant Underlying Share increases in value.

The Certificates are "Share Securities" Certificates. The Certificates feature a constant Leverage Factor and a Reset Threshold. With regard to Factor Long Certificates a Reset Event occurs if, on any Underlying Business Day, in the determination of the Calculation Agent the traded price of the relevant Underlying Share is at one or more time during any Observation Time Period, equal to or less than the Reset Threshold. With regard to Factor Short Certificates a Reset Event occurs if, on any Underlying Business Day, in the determination of the Calculation Agent the traded price of the relevant Underlying Share is at one or more time during any Observation Time Period, equal to or greater than the Reset Threshold. After a Reset Event the Reset Threshold will be reset intraday until the next Reset Event or the next Underlying Business Day whichever comes first.

While the use of leverage allows for potential multiples of a return (assuming a return is achieved) when the Underlying Share moves in the anticipated direction, it will conversely magnify losses when the Underlying Share moves against expectations.

The Certificates have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

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

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

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

SHARE DISCLAIMER

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

6. Operational Information

Relevant Clearing System(s):

SIX SIS Ltd., Olten, Switzerland

SUMMARY OF FINAL TERMS

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

| Part A – Introduction | | | | |
|--|-------------------------------------|---|---------------------|-----------------|
| A.1 | Introduction and Warnings | <p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 24 September 2021 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p> | | |
| A.2 | Investment Decision | Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference. | | |
| A.3 | Liability | The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities. | | |
| Part B – Securities | | | | |
| B.1 | Issuer/Guarantor | <p>Issuer</p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p> | | |
| B.2 | ISIN | As set out in table below. | | |
| B.3 | Nature of Securities | Certificates. | | |
| B.4 | Product Name | "Factor Long" and "Factor Short" Certificates relating to a Share | | |
| B.5 | Issue Date | 27 April 2022 | | |
| 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 (" Retail Clients ") in accordance with FinSA starting from the Issue Date. | | |
| C.2 | Admission to Trading/listing | Not applicable. The Securities will be provisionally admitted to trading on the Issue Date. | | |
| C.3 | Clearing System | SIX SIS Ltd., Olten, Switzerland | | |
| C.4 | Selling restrictions | As per the Base Prospectus. | | |
| Series Number / ISIN Code | Share Company / Share | Issue Price per Security | Settlement Currency | Redemption Date |
| CH1119066475 | Alcon AG | CHF 10 | CHF | Open End |
| CH1119066483 | Alcon AG | CHF 10 | CHF | Open End |
| CH1119066491 | Bâloise Holding AG | CHF 10 | CHF | Open End |

| Series Number / ISIN Code | Share Company / Share | Issue Price per Security | Settlement Currency | Redemption Date |
|----------------------------------|---------------------------------------|---------------------------------|----------------------------|------------------------|
| CH1119066509 | Barry Callebaut AG | CHF 10 | CHF | Open End |
| CH1119066517 | Barry Callebaut AG | CHF 10 | CHF | Open End |
| CH1119066525 | Clariant AG | CHF 10 | CHF | Open End |
| CH1119066533 | Clariant AG | CHF 10 | CHF | Open End |
| CH1119066541 | EMS-Chemie Holding AG | CHF 10 | CHF | Open End |
| CH1119066558 | Geberit AG | CHF 10 | CHF | Open End |
| CH1119066566 | Geberit AG | CHF 10 | CHF | Open End |
| CH1119066574 | Givaudan SA | CHF 10 | CHF | Open End |
| CH1119066582 | Givaudan SA | CHF 10 | CHF | Open End |
| CH1119066590 | Kuehne + Nagel International AG | CHF 10 | CHF | Open End |
| CH1119066608 | Kuehne + Nagel International AG | CHF 10 | CHF | Open End |
| CH1119066616 | Chocoladefabriken Lindt & Sprüngli AG | CHF 10 | CHF | Open End |
| CH1119066624 | Chocoladefabriken Lindt & Sprüngli AG | CHF 10 | CHF | Open End |
| CH1119066632 | Partners Group Holding AG | CHF 10 | CHF | Open End |
| CH1119066640 | Partners Group Holding AG | CHF 10 | CHF | Open End |
| CH1119066657 | Schindler Holding AG | CHF 10 | CHF | Open End |
| CH1119066665 | Schindler Holding AG | CHF 10 | CHF | Open End |
| CH1119066673 | Swisscom AG | CHF 10 | CHF | Open End |
| CH1119066681 | Swisscom AG | CHF 10 | CHF | Open End |
| CH1119066699 | SGS SA | CHF 10 | CHF | Open End |
| CH1119066707 | Sika AG | CHF 10 | CHF | Open End |
| CH1119066715 | Sika AG | CHF 10 | CHF | Open End |