

**FINAL TERMS DATED AS OF 28 DECEMBER 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 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](http://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	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1152448580	10,000,000	10,000,000	CHF 2.16	Call	EUR 6,882.983	Upwards to the next 3 digits (0.0010 points)	EUR 6,882.983	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1152448598	10,000,000	10,000,000	CHF 3.10	Call	EUR 15,476.714	Upwards to the next 3 digits (0.0010 points)	EUR 15,476.714	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1152448606	10,000,000	10,000,000	CHF 2.89	Call	EUR 15,496.714	Upwards to the next 3 digits (0.0010 points)	EUR 15,496.714	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1152448614	10,000,000	10,000,000	CHF 2.68	Call	EUR 15,516.714	Upwards to the next 3 digits (0.0010 points)	EUR 15,516.714	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1152448622	10,000,000	10,000,000	CHF 2.47	Call	EUR 15,536.714	Upwards to the next 3 digits (0.0010 points)	EUR 15,536.714	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1152448630	10,000,000	10,000,000	CHF 2.27	Call	EUR 15,556.714	Upwards to the next 3 digits (0.0010 points)	EUR 15,556.714	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1152448648	10,000,000	10,000,000	CHF 2.06	Call	EUR 15,576.714	Upwards to the next 3 digits (0.0010 points)	EUR 15,576.714	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No

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CH1152448655	10,000,000	10,000,000	CHF 1.85	Call	EUR 15,596.714	Upwards to the next 3 digits (0.0010 points)	EUR 15,596.714	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1152448663	10,000,000	10,000,000	CHF 1.64	Call	EUR 15,616.714	Upwards to the next 3 digits (0.0010 points)	EUR 15,616.714	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1152448671	10,000,000	10,000,000	CHF 1.44	Call	EUR 15,636.714	Upwards to the next 3 digits (0.0010 points)	EUR 15,636.714	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1152448689	10,000,000	10,000,000	CHF 1.23	Call	EUR 15,656.714	Upwards to the next 3 digits (0.0010 points)	EUR 15,656.714	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1152448697	10,000,000	10,000,000	CHF 1.02	Call	EUR 15,676.714	Upwards to the next 3 digits (0.0010 points)	EUR 15,676.714	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1152448705	10,000,000	10,000,000	CHF 0.81	Call	EUR 15,696.714	Upwards to the next 3 digits (0.0010 points)	EUR 15,696.714	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1152448713	10,000,000	10,000,000	CHF 0.60	Call	EUR 15,716.714	Upwards to the next 3 digits (0.0010 points)	EUR 15,716.714	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1152448721	10,000,000	10,000,000	CHF 0.40	Call	EUR 15,736.714	Upwards to the next 3 digits	EUR 15,736.714	Upwards to the next 3 digits	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No

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						(0.0010 points)		(0.0010 points)											
CH1152448739	10,000,000	10,000,000	CHF 0.22	Put	EUR 15,795.872	Downwards to the next 3 digits (0.0010 points)	EUR 15,795.872	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1152448747	10,000,000	10,000,000	CHF 1.02	Call	USD 34,846.345	Upwards to the next 3 digits (0.0010 points)	USD 34,846.345	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1152448754	10,000,000	10,000,000	CHF 0.93	Call	USD 34,946.345	Upwards to the next 3 digits (0.0010 points)	USD 34,946.345	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1152448762	10,000,000	10,000,000	CHF 0.84	Call	USD 35,046.345	Upwards to the next 3 digits (0.0010 points)	USD 35,046.345	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1152448770	10,000,000	10,000,000	CHF 4.55	Put	USD 40,916.543	Downwards to the next 3 digits (0.0010 points)	USD 40,916.543	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1152448788	10,000,000	10,000,000	CHF 1.63	Call	EUR 4,102.147	Upwards to the next 3 digits (0.0010 points)	EUR 4,102.147	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1152448796	10,000,000	10,000,000	CHF 3.27	Call	USD 15,989.690	Upwards to the next 3 digits (0.0010 points)	USD 15,989.690	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No

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CH1152448804	10,000,000	10,000,000	CHF 2.81	Call	USD 16,039.690	Upwards to the next 3 digits (0.0010 points)	USD 16,039.690	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1152448812	10,000,000	10,000,000	CHF 2.36	Call	USD 16,089.690	Upwards to the next 3 digits (0.0010 points)	USD 16,089.690	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1152448820	10,000,000	10,000,000	CHF 1.90	Call	USD 16,139.690	Upwards to the next 3 digits (0.0010 points)	USD 16,139.690	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1152448838	10,000,000	10,000,000	CHF 1.44	Call	USD 16,189.690	Upwards to the next 3 digits (0.0010 points)	USD 16,189.690	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1152448846	10,000,000	10,000,000	CHF 0.98	Call	USD 16,239.690	Upwards to the next 3 digits (0.0010 points)	USD 16,239.690	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1152448853	10,000,000	10,000,000	CHF 0.52	Call	USD 16,289.690	Upwards to the next 3 digits (0.0010 points)	USD 16,289.690	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1152448861	10,000,000	10,000,000	CHF 1.49	Call	USD 4,572.267	Upwards to the next 3 digits (0.0010 points)	USD 4,572.267	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1152448879	10,000,000	10,000,000	CHF 1.26	Call	USD 4,597.267	Upwards to the next 3 digits	USD 4,597.267	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No

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						(0.0010 points)		(0.0010 points)											
CH1152448887	10,000,000	10,000,000	CHF 5.97	Put	USD 5,385.158	Downwards to the next 3 digits (0.0010 points)	USD 5,385.158	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1152448895	10,000,000	10,000,000	CHF 2.44	Call	CHF 12,614.141	Upwards to the next 3 digits (0.0010 points)	CHF 12,614.141	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	+4.50%	Open End	100	No
CH1152448903	10,000,000	10,000,000	CHF 1.94	Call	CHF 12,664.141	Upwards to the next 3 digits (0.0010 points)	CHF 12,664.141	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	+4.50%	Open End	100	No
CH1152448911	10,000,000	10,000,000	CHF 1.44	Call	CHF 12,714.141	Upwards to the next 3 digits (0.0010 points)	CHF 12,714.141	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	+4.50%	Open End	100	No
CH1152448929	10,000,000	10,000,000	CHF 0.94	Call	CHF 12,764.141	Upwards to the next 3 digits (0.0010 points)	CHF 12,764.141	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	+4.50%	Open End	100	No
CH1152448937	10,000,000	10,000,000	CHF 0.44	Call	CHF 12,814.141	Upwards to the next 3 digits (0.0010 points)	CHF 12,814.141	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	+4.50%	Open End	100	No
CH1152448945	10,000,000	10,000,000	CHF 17.22	Put	CHF 14,580.190	Downwards to the next 3 digits (0.0010 points)	CHF 14,580.190	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1152448580	115244858	CAC 40®	EUR	FR0003500008	.FCHI	Euronext N.V.	<a href="http://www.euronext.com">www.euronext.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1152448598	115244859	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1152448606	115244860	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1152448614	115244861	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1152448622	115244862	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1152448630	115244863	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1152448648	115244864	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1152448655	115244865	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1152448663	115244866	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1152448671	115244867	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1152448689	115244868	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1152448697	115244869	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1152448705	115244870	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1152448713	115244871	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1152448721	115244872	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1152448739	115244873	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF



Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	3			8		AG		(XETRA)	<a href="http://boerse.com">boerse.com</a>		
CH1152448747	115244874	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1152448754	115244875	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1152448762	115244876	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1152448770	115244877	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1152448788	115244878	EURO STOXX 50®	EUR	EU0009658145	.STOXX50E	Stoxx Limited	<a href="http://www.stoxx.com">www.stoxx.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1152448796	115244879	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1152448804	115244880	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1152448812	115244881	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1152448820	115244882	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1152448838	115244883	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1152448846	115244884	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1152448853	115244885	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1152448861	115244886	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1152448879	115244887	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1152448887	115244888	S&P 500®	USD	US78378X107	.SPX	S&P Dow Jones	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for	-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	8			2		Indices LLC ("SPDJI")		a Composite Index (Multi-Exchange Index)			
CH1152448895	115244889	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1152448903	115244890	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1152448911	115244891	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1152448929	115244892	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1152448937	115244893	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1152448945	115244894	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF

## GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 27 December 2021.
4. **Issue Date:** 28 December 2021.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
  - (a) Certificates.
  - (b) The Securities are Index Securities.  
The Certificates are OET 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:**
  - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
11. **Relevant Asset(s):** Not applicable.
12. **Entitlement:** Not applicable.
13. **Conversion Rate:** The Conversion Rate equal one if the relevant Index Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
16. **Minimum Trading Size:** Not applicable.
17. **Security Agent:** BNP Paribas Securities Services, Paris, succursale de Zurich.
18. **Calculation Agent:** BNP Paribas Arbitrage S.N.C.  
1 rue Laffitte 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

## PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

22. **Index Securities:** Applicable.
  - (a) **Index/Basket of** See the "Specific Provisions for each Series" above.

**Indices/Index Sponsor(s):**

- (b) **Index Currency:** See the "Specific Provisions for each Series" above.
  - (c) **Exchange(s):** See the "Specific Provisions for each Series" above.
  - (d) **Related Exchange(s):** All Exchanges.
  - (e) **Exchange Business Day:** Single Index Basis.
  - (f) **Scheduled Trading Day:** Single Index Basis.
  - (g) **Weighting:** Not applicable.
  - (h) **Settlement Price:** 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.
  - (j) **Specified Maximum Days of Disruption:** Twenty (20) Scheduled Trading Days.
  - (k) **Valuation Time:** The Scheduled Closing Time as defined in Condition 1.
  - (l) **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.
29. **Fund Securities:** Not applicable.
30. **Futures Securities:** Not applicable.
31. **OET Certificates:** Applicable.
- (a) **Final Price:** As per OET Certificate Conditions.
  - (b) **Valuation Date:** As per OET Certificate Conditions.
  - (c) **Exercise Price:** See the "Specific Provisions for each Series" above.
  - (d) **Capitalised Exercise Price:** Unrounded Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.
- OET Website(s):  
[www.bnpparibasmarkets.ch](http://www.bnpparibasmarkets.ch)

Local Business Day Centre(s): Zurich.

- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
  - (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
  - (g) **Financing Rate:**
    - (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
    - (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
    - (iii) **Interbank Rate 2 Screen Page:** Not applicable.
    - (iv) **Interbank Rate 2 Specified Time:** Not applicable.
    - (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
    - (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
  - (h) **Automatic Early Redemption:** Applicable.
    - (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to 0 (zero).
    - (ii) **Automatic Early Redemption Date:** Not applicable.
    - (iii) **Observation Price:** Official level.
    - (iv) **Observation Price Source:** Index Sponsor.
    - (v) **Observation Time(s):** At any time during the opening hours of the Exchange.
    - (vi) **Security Threshold:** As per OET Certificate Conditions.

The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on the OET Website(s), as set out in § 31(d)
    - (vii) **Security Threshold Rounding Rule:** See the "Specific Provisions for each Series" above.
    - (viii) **Security Percentage:** See the "Specific Provisions for each Series" above.
    - (ix) **Minimum Security Percentage:** See the "Specific Provisions for each Series" above.
    - (x) **Maximum Security Percentage:** See the "Specific Provisions for each Series" above.
    - (xi) **Reset Date:** 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 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:** Not applicable.
- (s) **Holder Put Option:** Applicable provided that (i) no Automatic Early Redemption Event has occurred and (ii) the Issuer has not already designated the Valuation Date in accordance with the OET Certificate Conditions.
- (i) **Optional Redemption Date(s):** The day falling ten (10) Business Days immediately following the relevant Optional Redemption Valuation Date.
- (ii) **Optional Redemption Valuation Date:** The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 27.
- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):** -in respect of *Call* Certificates:

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

-in respect of *Put* Certificates:

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

Where:

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

**Capitalised Exercise Price** means as set out in § 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:

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

-in respect of *Put* Certificates:

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

Where:

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

**Capitalised Exercise Price** means as set out in § 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:** 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

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](mailto: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.

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### **Dow Jones Industrial Average® Index**

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considered to be investment advice.

S&P DOW JONES INDICES GUARANTEES THE ADEQUACY, ACCURACY, TIMELINES AND/OR THE COMPLETENESS OF THE INDEX OR ANY DATA RELATED THERETO OR ANY COMMUNICATION, INCLUDING BUT NOT LIMITED TO, ORAL OR WRITTEN COMMUNICATION (INCLUDING ELECTRONIC COMMUNICATIONS) WITH RESPECT THERETO. S&P DOW JONES INDICES SHALL NOT BE SUBJECT TO ANY DAMAGES OR LIABILITY FOR ANY ERRORS, OMISSIONS, OR DELAYS THEREIN. S&P DOW JONES INDICES MAKE NO EXPRESS OR IMPLIED WARRANTIES, AND EXPRESSLY DISCLAIM ALL WARRANTIES, OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE OR AS TO RESULTS TO BE OBTAINED BY LICENSEE, OWNERS OF THE LICENSEE'S PRODUCT(S), OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE INDEX OR WITH RESPECT TO ANY DATA RELATED THERETO. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT WHATSOEVER SHALL S&P DOW JONES INDICES BE LIABLE FOR ANY INDIRECT, SPECIAL, INCIDENTAL, PUNITIVE, OR CONSEQUENTIAL DAMAGES INCLUDING BUT NOT LIMITED TO, LOSS OF PROFITS, TRADING LOSSES, LOST TIME OR GOODWILL, EVEN IF THEY HAVE BEEN ADVISED OF THE POSSIBILITY OF SUCH DAMAGES, WHETHER IN CONTRACT, TORT, STRICT LIABILITY, OR OTHERWISE. THERE ARE NO THIRD PARTY BENEFICIARIES OF ANY AGREEMENTS OR ARRANGEMENTS BETWEEN S&P DOW JONES INDICES AND LICENSEE, OTHER THAN THE LICENSORS OF S&P DOW JONES INDICES.

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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.

<b>Part A □ Introduction</b>				
<b>A.1</b>	<b>Introduction and Warnings</b>	<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>		
<b>A.2</b>	<b>Investment Decision</b>	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.		
<b>A.3</b>	<b>Liability</b>	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.		
<b>Part B □ Securities</b>				
<b>B.1</b>	<b>Issuer/Guarantor</b>	<p><b>Issuer</b></p> <p>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.</p> <p><b>Guarantor</b></p> <p>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.</p>		
<b>B.2</b>	<b>ISIN</b>	As set out in table below.		
<b>B.3</b>	<b>Nature of Securities</b>	Certificates.		
<b>B.4</b>	<b>Product Name</b>	"Knock-Out Warrant" Certificates relating to an Index		
<b>B.5</b>	<b>Issue Date</b>	28 December 2021		
<b>B.6</b>	<b>Redemption Date</b>	As set out in table below.		
<b>B.7</b>	<b>Issue Price</b>	As set out in table below.		
<b>B.8</b>	<b>Underlyings</b>	As set out in table below.		
<b>B.9</b>	<b>Settlement</b>	Settlement type: cash settlement. Settlement currency: As set out in table below.		
<b>Part C □ Offer and Admission to Trading</b>				
<b>C.1</b>	<b>Public Offer</b>	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.		
<b>C.2</b>	<b>Admission to Trading/listing</b>	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
<b>C.3</b>	<b>Clearing System</b>	SIX SIS Ltd., Olten, Switzerland		
<b>C.4</b>	<b>Selling restrictions</b>	As per the Base Prospectus.		
Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1152448580	CAC 40®	CHF 2.16	CHF	Open End
CH1152448598	DAX®	CHF 3.10	CHF	Open End
CH1152448606	DAX®	CHF 2.89	CHF	Open End

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1152448614	DAX®	CHF 2.68	CHF	Open End
CH1152448622	DAX®	CHF 2.47	CHF	Open End
CH1152448630	DAX®	CHF 2.27	CHF	Open End
CH1152448648	DAX®	CHF 2.06	CHF	Open End
CH1152448655	DAX®	CHF 1.85	CHF	Open End
CH1152448663	DAX®	CHF 1.64	CHF	Open End
CH1152448671	DAX®	CHF 1.44	CHF	Open End
CH1152448689	DAX®	CHF 1.23	CHF	Open End
CH1152448697	DAX®	CHF 1.02	CHF	Open End
CH1152448705	DAX®	CHF 0.81	CHF	Open End
CH1152448713	DAX®	CHF 0.60	CHF	Open End
CH1152448721	DAX®	CHF 0.40	CHF	Open End
CH1152448739	DAX®	CHF 0.22	CHF	Open End
CH1152448747	Dow Jones Industrial Average®	CHF 1.02	CHF	Open End
CH1152448754	Dow Jones Industrial Average®	CHF 0.93	CHF	Open End
CH1152448762	Dow Jones Industrial Average®	CHF 0.84	CHF	Open End
CH1152448770	Dow Jones Industrial Average®	CHF 4.55	CHF	Open End
CH1152448788	EURO STOXX 50®	CHF 1.63	CHF	Open End
CH1152448796	Nasdaq-100 ®	CHF 3.27	CHF	Open End
CH1152448804	Nasdaq-100 ®	CHF 2.81	CHF	Open End
CH1152448812	Nasdaq-100 ®	CHF 2.36	CHF	Open End
CH1152448820	Nasdaq-100 ®	CHF 1.90	CHF	Open End
CH1152448838	Nasdaq-100 ®	CHF 1.44	CHF	Open End
CH1152448846	Nasdaq-100 ®	CHF 0.98	CHF	Open End
CH1152448853	Nasdaq-100 ®	CHF 0.52	CHF	Open End
CH1152448861	S&P 500®	CHF 1.49	CHF	Open End
CH1152448879	S&P 500®	CHF 1.26	CHF	Open End
CH1152448887	S&P 500®	CHF 5.97	CHF	Open End
CH1152448895	Swiss Market Index®	CHF 2.44	CHF	Open End
CH1152448903	Swiss Market Index®	CHF 1.94	CHF	Open End
CH1152448911	Swiss Market Index®	CHF 1.44	CHF	Open End
CH1152448929	Swiss Market Index®	CHF 0.94	CHF	Open End
CH1152448937	Swiss Market Index®	CHF 0.44	CHF	Open End
CH1152448945	Swiss Market Index®	CHF 17.22	CHF	Open End