

FINAL TERMS DATED AS OF 15 MARCH 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 a Share

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 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)
CH1101799 240	10,000,000	10,000,000	CHF 0.68	Call	CHF 25.096	Upwards to the next 3 digits (0.0010 points)	CHF 25.096	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR =	0%	8%	+4.50%	Open End	5	No
CH1101799 257	10,000,000	10,000,000	CHF 0.97	Put	CHF 33.336	Downwards to the next 3 digits (0.0010 points)	CHF 33.336	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR =	0%	8%	-4.50%	Open End	5	No
CH1101799 265	10,000,000	10,000,000	CHF 1.37	Put	CHF 76.629	Downwards to the next 3 digits (0.0010 points)	CHF 76.629	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR =	0%	8%	-4.50%	Open End	10	No
CH1101799 273	10,000,000	10,000,000	CHF 1.06	Put	CHF 101.142	Downwards to the next 3 digits (0.0010 points)	CHF 101.142	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR =	0%	8%	-4.50%	Open End	10	No
CH1101799 281	10,000,000	10,000,000	CHF 1.46	Put	CHF 105.142	Downwards to the next 3 digits (0.0010 points)	CHF 105.142	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR =	0%	8%	-4.50%	Open End	10	No
CH1101799 299	10,000,000	10,000,000	CHF 0.24	Put	CHF 13.197	Downwards to the next 3 digits (0.0010 points)	CHF 13.197	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR =	0%	8%	-4.50%	Open End	5	No
CH1101799 307	10,000,000	10,000,000	CHF 0.89	Call	CHF 534.705	Upwards to the next 3 digits (0.0010 points)	CHF 534.705	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR =	0%	8%	+4.50%	Open End	50	No

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CH1101799315	10,000,000	10,000,000	CHF 0.80	Call	CHF 50.500	Upwards to the next 3 digits (0.0010 points)	CHF 50.500	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR =	0%	8%	+4.50%	Open End	10	No
CH1101799323	10,000,000	10,000,000	CHF 0.32	Put	CHF 580.813	Downwards to the next 3 digits (0.0010 points)	CHF 580.813	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR =	0%	8%	-4.50%	Open End	100	No
CH1101799331	10,000,000	10,000,000	CHF 0.46	Call	CHF 245.286	Upwards to the next 3 digits (0.0010 points)	CHF 245.286	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR =	0%	8%	+4.50%	Open End	50	No
CH1101799349	10,000,000	10,000,000	CHF 0.40	Call	CHF 243.873	Upwards to the next 3 digits (0.0010 points)	CHF 243.873	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR =	0%	8%	+4.50%	Open End	50	No
CH1101799356	10,000,000	10,000,000	CHF 1.11	Put	CHF 319.189	Downwards to the next 3 digits (0.0010 points)	CHF 319.189	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR =	0%	8%	-4.50%	Open End	50	No
CH1101799364	10,000,000	10,000,000	CHF 0.12	Put	CHF 19.613	Downwards to the next 3 digits (0.0010 points)	CHF 19.613	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CHF1MFSR =	0%	8%	-4.50%	Open End	10	No
CH1101799372	10,000,000	10,000,000	CHF 3.50	Put	USD 222.178	Downwards to the next 3 digits (0.0010 points)	USD 222.178	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No
CH1101799380	10,000,000	10,000,000	CHF 0.67	Call	USD 74.003	Upwards to the next 3 digits	USD 74.003	Upwards to the next 3 digits	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes

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						(0.0010 points)		(0.0010 points)											
CH1101799 398	10,000,000	10,000,000	CHF 1.25	Call	USD 1,980.372	Upwards to the next 3 digits (0.0010 points)	USD 1,980.372	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	100	Yes
CH1101799 406	10,000,000	10,000,000	CHF 3.31	Put	USD 2,469.767	Downwards to the next 3 digits (0.0010 points)	USD 2,469.767	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	100	No
CH1101799 414	10,000,000	10,000,000	CHF 1.96	Call	USD 126.723	Upwards to the next 3 digits (0.0010 points)	USD 126.723	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1101799 422	10,000,000	10,000,000	CHF 0.44	Call	USD 21.425	Upwards to the next 3 digits (0.0010 points)	USD 21.425	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	No
CH1101799 430	10,000,000	10,000,000	CHF 3.20	Call	USD 237.981	Upwards to the next 3 digits (0.0010 points)	USD 237.981	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	No
CH1101799 448	10,000,000	10,000,000	CHF 0.54	Call	USD 31.423	Upwards to the next 3 digits (0.0010 points)	USD 31.423	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1101799 455	10,000,000	10,000,000	CHF 0.14	Call	USD 18.758	Upwards to the next 3 digits (0.0010 points)	USD 18.758	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	No

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CH1101799463	10,000,000	10,000,000	CHF 3.42	Call	USD 215.242	Upwards to the next 3 digits (0.0010 points)	USD 215.242	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1101799471	10,000,000	10,000,000	CHF 5.83	Put	USD 314.600	Downwards to the next 3 digits (0.0010 points)	USD 314.600	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No
CH1101799489	10,000,000	10,000,000	CHF 0.24	Call	USD 24.943	Upwards to the next 3 digits (0.0010 points)	USD 24.943	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	No
CH1101799497	10,000,000	10,000,000	CHF 2.49	Call	USD 108.450	Upwards to the next 3 digits (0.0010 points)	USD 108.450	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1101799505	10,000,000	10,000,000	CHF 1.56	Call	USD 118.450	Upwards to the next 3 digits (0.0010 points)	USD 118.450	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1101799513	10,000,000	10,000,000	CHF 2.49	Put	USD 161.970	Downwards to the next 3 digits (0.0010 points)	USD 161.970	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No
CH1101799521	10,000,000	10,000,000	CHF 1.61	Put	EUR 127.500	Downwards to the next 3 digits (0.0010 points)	EUR 127.500	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1101799539	10,000,000	10,000,000	CHF 0.83	Call	EUR 62.758	Upwards to the next 3 digits	EUR 62.758	Upwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1101799547	10,000,000	10,000,000	CHF 0.24	Call	USD 45.762	Upwards to the next 3 digits (0.0010 points)	USD 45.762	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1101799554	10,000,000	10,000,000	CHF 1.70	Put	EUR 12.161	Downwards to the next 3 digits (0.0010 points)	EUR 12.161	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1101799562	10,000,000	10,000,000	CHF 2.81	Put	EUR 13.161	Downwards to the next 3 digits (0.0010 points)	EUR 13.161	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1101799570	10,000,000	10,000,000	CHF 0.90	Put	EUR 17.125	Downwards to the next 3 digits (0.0010 points)	EUR 17.125	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1101799588	10,000,000	10,000,000	CHF 2.51	Call	USD 104.350	Upwards to the next 3 digits (0.0010 points)	USD 104.350	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1101799596	10,000,000	10,000,000	CHF 2.07	Call	USD 251.690	Upwards to the next 3 digits (0.0010 points)	USD 251.690	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1101799604	10,000,000	10,000,000	CHF 2.45	Call	USD 242.173	Upwards to the next 3 digits (0.0010 points)	USD 242.173	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes

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CH1101799612	10,000,000	10,000,000	CHF 0.50	Call	USD 75.680	Upwards to the next 3 digits (0.0010 points)	USD 75.680	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1101799620	10,000,000	10,000,000	CHF 0.50	Call	EUR 72.342	Upwards to the next 3 digits (0.0010 points)	EUR 72.342	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1101799638	10,000,000	10,000,000	CHF 0.41	Call	EUR 56.993	Upwards to the next 3 digits (0.0010 points)	EUR 56.993	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1101799646	10,000,000	10,000,000	CHF 1.90	Call	USD 69.561	Upwards to the next 3 digits (0.0010 points)	USD 69.561	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	No
CH1101799653	10,000,000	10,000,000	CHF 1.74	Call	USD 135.677	Upwards to the next 3 digits (0.0010 points)	USD 135.677	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH1101799661	10,000,000	10,000,000	CHF 1.24	Put	EUR 234.780	Downwards to the next 3 digits (0.0010 points)	EUR 234.780	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1101799679	10,000,000	10,000,000	CHF 3.56	Put	USD 275.420	Downwards to the next 3 digits (0.0010 points)	USD 275.420	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No
CH1101799687	10,000,000	10,000,000	CHF 4.03	Put	USD 280.420	Downwards to the next 3 digits	USD 280.420	Downwards to the next 3 digits	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1101799695	10,000,000	10,000,000	CHF 4.50	Put	USD 285.420	Downwards to the next 3 digits (0.0010 points)	USD 285.420	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No
CH1101799703	10,000,000	10,000,000	CHF 0.38	Call	NOK 19.700	Upwards to the next 3 digits (0.0010 points)	NOK 19.700	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	OINOK1MD =	0%	8%	+4.50%	Open End	1	No
CH1101799711	10,000,000	10,000,000	CHF 0.27	Call	NOK 20.700	Upwards to the next 3 digits (0.0010 points)	NOK 20.700	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	OINOK1MD =	0%	8%	+4.50%	Open End	1	No
CH1101799729	10,000,000	10,000,000	CHF 0.53	Call	USD 463.285	Upwards to the next 3 digits (0.0010 points)	USD 463.285	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	100	Yes
CH1101799737	10,000,000	10,000,000	CHF 0.48	Call	USD 468.285	Upwards to the next 3 digits (0.0010 points)	USD 468.285	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	100	Yes
CH1101799745	10,000,000	10,000,000	CHF 0.43	Call	SEK 248.118	Upwards to the next 3 digits (0.0010 points)	SEK 248.118	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	STIBOR1M=	0%	8%	+4.50%	Open End	10	No
CH1101799752	10,000,000	10,000,000	CHF 0.32	Call	SEK 258.118	Upwards to the next 3 digits (0.0010 points)	SEK 258.118	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	STIBOR1M=	0%	8%	+4.50%	Open End	10	No

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CH1101799760	10,000,000	10,000,000	CHF 0.95	Call	GBP 4,962.484	Upwards to the next 3 digits (0.0010 points)	GBP 4,962.484	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	GBP1MFSR =	0%	8%	+4.50%	Open End	10	No
CH1101799778	10,000,000	10,000,000	CHF 0.67	Put	GBP 6,215.755	Downwards to the next 3 digits (0.0010 points)	GBP 6,215.755	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	GBP1MFSR =	0%	8%	-4.50%	Open End	10	No
CH1101799786	10,000,000	10,000,000	CHF 0.47	Call	EUR 76.422	Upwards to the next 3 digits (0.0010 points)	EUR 76.422	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1101799794	10,000,000	10,000,000	CHF 0.45	Put	EUR 84.693	Downwards to the next 3 digits (0.0010 points)	EUR 84.693	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1101799802	10,000,000	10,000,000	CHF 10.46	Call	USD 587.242	Upwards to the next 3 digits (0.0010 points)	USD 587.242	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+5%	Open End	10	Yes
CH1101799810	10,000,000	10,000,000	CHF 8.60	Call	USD 607.242	Upwards to the next 3 digits (0.0010 points)	USD 607.242	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+5%	Open End	10	Yes
CH1101799828	10,000,000	10,000,000	CHF 6.74	Call	USD 627.242	Upwards to the next 3 digits (0.0010 points)	USD 627.242	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+5%	Open End	10	Yes
CH1101799836	10,000,000	10,000,000	CHF 4.87	Call	USD 647.242	Upwards to the next 3 digits	USD 647.242	Upwards to the next 3 digits	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+5%	Open End	10	Yes

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)
						(0.0010 points)		(0.0010 points)											
CH1101799844	10,000,000	10,000,000	CHF 0.74	Call	EUR 35.088	Upwards to the next 3 digits (0.0010 points)	EUR 35.088	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1101799851	10,000,000	10,000,000	CHF 0.63	Call	EUR 36.088	Upwards to the next 3 digits (0.0010 points)	EUR 36.088	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1101799869	10,000,000	10,000,000	CHF 0.52	Call	EUR 37.088	Upwards to the next 3 digits (0.0010 points)	EUR 37.088	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1101799877	10,000,000	10,000,000	CHF 5.13	Put	USD 281.225	Downwards to the next 3 digits (0.0010 points)	USD 281.225	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1101799240	110179924	Registered	ABB Ltd	CHF	CH0012221716	ABBN.S	www.abb.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1101799257	110179925	Registered	ABB Ltd	CHF	CH0012221716	ABBN.S	www.abb.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1101799265	110179926	Registered	Adecco Group AG	CHF	CH0012138605	ADEN.S	www.adecco.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1101799273	110179927	Registered	CIE Financiere Richemont SA	CHF	CH0210483332	CFR.S	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1101799281	110179928	Registered	CIE Financiere Richemont SA	CHF	CH0210483332	CFR.S	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1101799299	110179929	Registered	Credit Suisse Group AG	CHF	CH0012138530	CSGN.S	www.credit-suisse.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1101799307	110179930	Registered	Geberit AG	CHF	CH0030170408	GEBN.S	www.geberit.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1101799315	110179931	Registered	Julius Baer Group Ltd	CHF	CH0102484968	BAER.S	www.juliusbaer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1101799323	110179932	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1101799331	110179933	Participation certificates (Partizipationsscheine)	Schindler Holding AG	CHF	CH0024638196	SCHP.S	www.schindler.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1101799349	110179934	Ordinary	Sika AG	CHF	CH0418792922	SIKA.S	www.sika.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1101799356	110179935	Ordinary	Sika AG	CHF	CH0418792922	SIKA.S	www.sika.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1101799364	110179936	Ordinary	ams AG	CHF	AT0000A18XM4	AMS.S	www.ams.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1101799372	110179937	Ordinary	3M Company	USD	US88579Y1010	MMM.N	www.3m.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1101799380	110179938	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1101799398	110179939	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1101799406	110179940	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1101799414	110179941	Ordinary	American Express Co	USD	US0258161092	AXP.N	www.americanexpress.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1101799422	110179942	Ordinary	Ballard Power Systems Inc	USD	CA0585861085	BLDP.OQ	www.ballard.com	NASDAQ GM	www.nasdaq.com	Zurich	CHF
CH1101799430	110179943	ADR	Baidu Inc	USD	US0567521085	BIDU.OQ	www.ir.baidu.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1101799448	110179944	Ordinary	Bank of America Corp	USD	US0605051046	BAC.N	www.bankofamerica.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1101799455	110179945	Registered	Barrick Gold Corp	USD	CA0679011084	GOLD.N	www.barrick.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1101799463	110179946	Ordinary	The Boeing Co	USD	US0970231058	BA.N	www.boeing.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1101799471	110179947	Ordinary	The Boeing Co	USD	US0970231058	BA.N	www.boeing.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1101799489	110179948	Ordinary	Carnival Corp	USD	PA1436583006	CCL.N	www.carnivalcorp.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1101799497	110179949	Ordinary	Citrix Systems Inc	USD	US1773761002	CTXS.OQ	www.citrix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1101799505	110179950	Ordinary	Citrix Systems Inc	USD	US1773761002	CTXS.OQ	www.citrix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1101799513	110179951	Ordinary	Citrix Systems Inc	USD	US1773761002	CTXS.OQ	www.citrix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1101799521	110179952	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1101799539	110179953	Registered	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1101799547	110179954	Ordinary	Delta Air Lines Inc	USD	US2473617023	DAL.N	www.delta.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1101799554	110179955	Registered	Deutsche Bank AG	EUR	DE0005140008	DBKGn.DE	www.db.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1101799562	110179956	Registered	Deutsche Bank AG	EUR	DE0005140008	DBKGn.DE	www.db.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1101799570	110179957	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1101799588	110179958	Ordinary	Electronic Arts Inc	USD	US2855121099	EA.OQ	www.ea.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1101799596	110179959	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1101799604	110179960	Ordinary	FEDEX CORP	USD	US31428X1063	FDX.N	www.fedex.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1101799612	110179961	Ordinary	First Solar Inc	USD	US3364331070	FSLR.OQ	www.firstsolar.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1101799620	110179962	Ordinary	HOCHTIEF AG	EUR	DE0006070006	HOTG.DE	www.hochtief.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1101799638	110179963	Ordinary	HelloFresh SE	EUR	DE000A161408	HFGG.DE	www.hellofresh.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1101799646	110179964	ADR	JD.com Inc	USD	US47215P1066	JD.OQ	www.jd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1101799653	110179965	Ordinary	JPMorgan Chase & Co	USD	US46625H1005	JPM.N	www.jpmorgan.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1101799661	110179966	Ordinary	Linde plc	EUR	IE00BZ12WP82	LINI.DE	www.linde.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1101799679	110179967	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1101799687	110179968	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1101799695	110179969	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1101799703	110179970	Ordinary	NEL ASA	NOK	NO0010081235	NEL.OL	www.nelhydrogen.com	Oslo Stock Exchange (OSE)	www.oslobors.no	Zurich	CHF
CH1101799711	110179971	Ordinary	NEL ASA	NOK	NO0010081235	NEL.OL	www.nelhydrogen.com	Oslo Stock Exchange (OSE)	www.oslobors.no	Zurich	CHF
CH1101799729	110179972	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1101799737	110179973	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1101799745	110179974	Ordinary	PowerCell Sweden AB	SEK	SE0006425815	PCELL.ST	www.powercell.se	NASDAQ OMX Stockholm	www.nasdaqomxnordic.com	Zurich	CHF
CH1101799752	110179975	Ordinary	PowerCell Sweden AB	SEK	SE0006425815	PCELL.ST	www.powercell.se	NASDAQ OMX Stockholm	www.nasdaqomxnordic.com	Zurich	CHF
CH1101799760	110179976	Ordinary	Rio Tinto plc	GBp	GB0007188757	RIO.L	www.riotinto.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1101799778	110179977	Ordinary	Rio Tinto plc	GBp	GB0007188757	RIO.L	www.riotinto.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1101799786	110179978	Ordinary	Sanofi	EUR	FR0000120578	SASY.PA	www.sanofi.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1101799794	110179979	Ordinary	Sanofi	EUR	FR0000120578	SASY.PA	www.sanofi.com	Euronext Paris	www.euronext.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1101799802	110179980	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1101799810	110179981	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1101799828	110179982	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1101799836	110179983	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.teslamotors.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1101799844	110179984	Ordinary	TOTAL SE	EUR	FR0000120271	TOTF.PA	www.total.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1101799851	110179985	Ordinary	TOTAL SE	EUR	FR0000120271	TOTF.PA	www.total.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1101799869	110179986	Ordinary	TOTAL SE	EUR	FR0000120271	TOTF.PA	www.total.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1101799877	110179987	Class A	Visa Inc	USD	US92826C8394	V.N	www.visa.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF

GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 12 March 2021.
4. **Issue Date:** 15 March 2021.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Certificates are Open End Turbo Certificates and are OET Call Certificates or OET Put Certificates.

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

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

22. **Index Securities:** Not applicable.
23. **Share Securities/ETI Share** Applicable.

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

- (b) **Valuation Date:** As per OET Certificate Conditions.
- (c) **Exercise Price:** See the "Specific Provisions for each Series" above.
- (d) **Capitalised Exercise Price:** 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 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:** Traded price.
 - (iv) **Observation Price Source:** Exchange.
 - (v) **Observation Time(s):** At any time during the opening hours of the Exchange.
 - (vi) **Security Threshold:** As per OET Certificate Conditions.
- The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on the OET Website(s), as set out in § 31(d)
- (vii) **Security Threshold Rounding Rule:** See the "Specific Provisions for each Series" above.
 - (viii) **Security Percentage:** See the "Specific Provisions for each Series" above.
 - (ix) **Minimum Security Percentage:** See the "Specific Provisions for each Series" above.
 - (x) **Maximum Security Percentage:** See the "Specific Provisions for each Series" above.

- (xi) **Reset Date:** 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
 - 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:** 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:
-in respect of *Call* Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right);$$
-in respect of *Put* Certificates:

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

Where:

Final Price means as set out in OET Certificate Conditions.

Capitalised Exercise Price means as set out in § 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 may be Specified Securities for the purpose of Section 871(m) of the U.S. Internal Revenue Code of 1986 as stated in "Specific Provisions for each Series" above. If the Securities are Specified Securities, then the following provisions will apply.

Additional information regarding the application of Section 871(m) to the Securities will be available at markets.ch@bnpparibas.com. The Issuer will arrange for withholding under Section 871(m) to be imposed on any dividend equivalent payment at a rate of 30 per cent.

Payments on the Specified Securities are calculated by reference to Net Dividends. By purchasing a Specified Security, the parties agree that in calculating the relevant payment amount the Issuer has withheld, and the purchaser is deemed to have received 30 per cent. of any dividend equivalent payments (as defined in Section 871(m) of the U.S. Internal Revenue Code of 1986, as amended) in respect of the relevant U.S. securities. The Issuer will not pay any additional amounts to the holder on account of the Section 871(m) amount deemed withheld.

For this purpose, "**Net Dividends**" means the dividends paid by an issuer of a security net of 30 per cent. U.S. federal withholding tax.

42. **Prohibition of Sales to EEA 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.

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 Share 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 Share as described in Part A "Specific Provisions for each Series" (the "Underlying Share") that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the Underlying Share will have a magnified effect on the value of the Certificates, both positively and negatively.

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

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

The Certificates are "OET Call" Certificates or "OET Put" Certificates. The Certificates feature a Capitalised Exercise Price and a Security Threshold (which is 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 Share from time to time, the higher the leverage effect will be and the higher the risk that the Security Threshold will be reached. The Certificates will be automatically early redeemed at a price equal to zero if the level of the Underlying Share reaches the Capitalised Exercise Price. Otherwise they have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

On redemption, Holders will receive an amount, which may be zero, determined by reference to the performance of the Underlying Share, the Capitalised Exercise Price, the Financing Rate and, if applicable, the performance of the Conversion Rate between the Share Currency and the Settlement Currency.

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

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

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

SHARE DISCLAIMER

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

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 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.</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	"Knock-Out Warrant" Certificates relating to a Share		
B.5	Issue Date	15 March 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 (" 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
CH1101799240	ABB Ltd	CHF 0.68	CHF	Open End
CH1101799257	ABB Ltd	CHF 0.97	CHF	Open End
CH1101799265	Adecco Group AG	CHF 1.37	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1101799273	CIE Financiere Richemont SA	CHF 1.06	CHF	Open End
CH1101799281	CIE Financiere Richemont SA	CHF 1.46	CHF	Open End
CH1101799299	Credit Suisse Group AG	CHF 0.24	CHF	Open End
CH1101799307	Geberit AG	CHF 0.89	CHF	Open End
CH1101799315	Julius Baer Group Ltd	CHF 0.80	CHF	Open End
CH1101799323	Lonza Group Ltd	CHF 0.32	CHF	Open End
CH1101799331	Schindler Holding AG	CHF 0.46	CHF	Open End
CH1101799349	Sika AG	CHF 0.40	CHF	Open End
CH1101799356	Sika AG	CHF 1.11	CHF	Open End
CH1101799364	ams AG	CHF 0.12	CHF	Open End
CH1101799372	3M Company	CHF 3.50	CHF	Open End
CH1101799380	Advanced Micro Devices Inc	CHF 0.67	CHF	Open End
CH1101799398	Alphabet Inc	CHF 1.25	CHF	Open End
CH1101799406	Alphabet Inc	CHF 3.31	CHF	Open End
CH1101799414	American Express Co	CHF 1.96	CHF	Open End
CH1101799422	Ballard Power Systems Inc	CHF 0.44	CHF	Open End
CH1101799430	Baidu Inc	CHF 3.20	CHF	Open End
CH1101799448	Bank of America Corp	CHF 0.54	CHF	Open End
CH1101799455	Barrick Gold Corp	CHF 0.14	CHF	Open End
CH1101799463	The Boeing Co	CHF 3.42	CHF	Open End
CH1101799471	The Boeing Co	CHF 5.83	CHF	Open End
CH1101799489	Carnival Corp	CHF 0.24	CHF	Open End
CH1101799497	Citrix Systems Inc	CHF 2.49	CHF	Open End
CH1101799505	Citrix Systems Inc	CHF 1.56	CHF	Open End
CH1101799513	Citrix Systems Inc	CHF 2.49	CHF	Open End
CH1101799521	Continental AG	CHF 1.61	CHF	Open End
CH1101799539	Daimler AG	CHF 0.83	CHF	Open End
CH1101799547	Delta Air Lines Inc	CHF 0.24	CHF	Open End
CH1101799554	Deutsche Bank AG	CHF 1.70	CHF	Open End
CH1101799562	Deutsche Bank AG	CHF 2.81	CHF	Open End
CH1101799570	Deutsche Telekom AG	CHF 0.90	CHF	Open End
CH1101799588	Electronic Arts Inc	CHF 2.51	CHF	Open End
CH1101799596	Facebook Inc A	CHF 2.07	CHF	Open End
CH1101799604	FEDEX CORP	CHF 2.45	CHF	Open End
CH1101799612	First Solar Inc	CHF 0.50	CHF	Open End
CH1101799620	HOCHTIEF AG	CHF 0.50	CHF	Open End
CH1101799638	HelloFresh SE	CHF 0.41	CHF	Open End
CH1101799646	JD.com Inc	CHF 1.90	CHF	Open End
CH1101799653	JPMorgan Chase & Co	CHF 1.74	CHF	Open End
CH1101799661	Linde plc	CHF 1.24	CHF	Open End
CH1101799679	Microsoft Corp	CHF 3.56	CHF	Open End
CH1101799687	Microsoft Corp	CHF 4.03	CHF	Open End
CH1101799695	Microsoft Corp	CHF 4.50	CHF	Open End
CH1101799703	NEL ASA	CHF 0.38	CHF	Open End
CH1101799711	NEL ASA	CHF 0.27	CHF	Open End
CH1101799729	NVIDIA Corp	CHF 0.53	CHF	Open End
CH1101799737	NVIDIA Corp	CHF 0.48	CHF	Open End
CH1101799745	PowerCell Sweden AB	CHF 0.43	CHF	Open End
CH1101799752	PowerCell Sweden AB	CHF 0.32	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1101799760	Rio Tinto plc	CHF 0.95	CHF	Open End
CH1101799778	Rio Tinto plc	CHF 0.67	CHF	Open End
CH1101799786	Sanofi	CHF 0.47	CHF	Open End
CH1101799794	Sanofi	CHF 0.45	CHF	Open End
CH1101799802	Tesla Inc	CHF 10.46	CHF	Open End
CH1101799810	Tesla Inc	CHF 8.60	CHF	Open End
CH1101799828	Tesla Inc	CHF 6.74	CHF	Open End
CH1101799836	Tesla Inc	CHF 4.87	CHF	Open End
CH1101799844	TOTAL SE	CHF 0.74	CHF	Open End
CH1101799851	TOTAL SE	CHF 0.63	CHF	Open End
CH1101799869	TOTAL SE	CHF 0.52	CHF	Open End
CH1101799877	Visa Inc	CHF 5.13	CHF	Open End