

## FINAL TERMS DATED AS OF 26 FEBRUARY 2021

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

Legal entity identifier (LEI): 7245009UXRIGIRYOB48

**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](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)
CH0594505346	10,000,000	10,000,000	CHF 0.63	Call	USD 79.936	Upwards to the next 3 digits (0.0010 points)	USD 79.936	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH0594505353	10,000,000	10,000,000	CHF 0.68	Put	USD 94.411	Downwards to the next 3 digits (0.0010 points)	USD 94.411	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No
CH0594505361	10,000,000	10,000,000	CHF 2.16	Call	USD 1,856.845	Upwards to the next 3 digits (0.0010 points)	USD 1,856.845	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	100	Yes
CH0594505379	10,000,000	10,000,000	CHF 2.19	Put	USD 3,401.361	Downwards to the next 3 digits (0.0010 points)	USD 3,401.361	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	100	No
CH0594505387	10,000,000	10,000,000	CHF 0.65	Put	USD 132.486	Downwards to the next 3 digits (0.0010 points)	USD 132.486	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No
CH0594505395	10,000,000	10,000,000	CHF 0.25	Call	USD 27.399	Upwards to the next 3 digits (0.0010 points)	USD 27.399	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	No
CH0594505403	10,000,000	10,000,000	CHF 0.30	Call	USD 16.815	Upwards to the next 3 digits (0.0010 points)	USD 16.815	Upwards 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	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)
CH0594505411	10,000,000	10,000,000	CHF 1.31	Call	USD 214.875	Upwards to the next 3 digits (0.0010 points)	USD 214.875	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH0594505429	10,000,000	10,000,000	CHF 1.04	Put	USD 240.807	Downwards to the next 3 digits (0.0010 points)	USD 240.807	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No
CH0594505437	10,000,000	10,000,000	CHF 0.37	Call	USD 22.905	Upwards to the next 3 digits (0.0010 points)	USD 22.905	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	No
CH0594505445	10,000,000	10,000,000	CHF 2.65	Call	USD 193.234	Upwards to the next 3 digits (0.0010 points)	USD 193.234	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH0594505452	10,000,000	10,000,000	CHF 1.53	Call	USD 120.150	Upwards to the next 3 digits (0.0010 points)	USD 120.150	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH0594505460	10,000,000	10,000,000	CHF 2.43	Put	USD 163.850	Downwards to the next 3 digits (0.0010 points)	USD 163.850	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No
CH0594505478	10,000,000	10,000,000	CHF 0.54	Call	USD 43.688	Upwards to the next 3 digits (0.0010 points)	USD 43.688	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH0594505486	10,000,000	10,000,000	CHF 0.81	Put	USD 58.496	Downwards to the next 3 digits	USD 58.496	Downwards to the next 3 digits	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No

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)											
CH0594505494	10,000,000	10,000,000	CHF 1.64	Call	USD 246.258	Upwards to the next 3 digits (0.0010 points)	USD 246.258	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH0594505502	10,000,000	10,000,000	CHF 1.38	Call	USD 11.595	Upwards to the next 3 digits (0.0010 points)	USD 11.595	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	1	Yes
CH0594505510	10,000,000	10,000,000	CHF 3.69	Call	USD 289.868	Upwards to the next 3 digits (0.0010 points)	USD 289.868	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	10	Yes
CH0594505528	10,000,000	10,000,000	CHF 0.71	Put	USD 104.161	Downwards to the next 3 digits (0.0010 points)	USD 104.161	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No
CH0594505536	10,000,000	10,000,000	CHF 3.52	Put	USD 273.398	Downwards to the next 3 digits (0.0010 points)	USD 273.398	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-4.50%	Open End	10	No
CH0594505544	10,000,000	10,000,000	CHF 0.47	Call	USD 527.578	Upwards to the next 3 digits (0.0010 points)	USD 527.578	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+4.50%	Open End	100	Yes
CH0594505551	10,000,000	10,000,000	CHF 3.05	Put	USD 299.779	Downwards to the next 3 digits (0.0010 points)	USD 299.779	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	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)
CH0594505569	10,000,000	10,000,000	CHF 10.82	Call	USD 622.579	Upwards to the next 3 digits (0.0010 points)	USD 622.579	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+5%	Open End	10	Yes
CH0594505577	10,000,000	10,000,000	CHF 9.01	Call	USD 642.579	Upwards to the next 3 digits (0.0010 points)	USD 642.579	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+5%	Open End	10	Yes
CH0594505585	10,000,000	10,000,000	CHF 7.20	Call	USD 662.579	Upwards to the next 3 digits (0.0010 points)	USD 662.579	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+5%	Open End	10	Yes
CH0594505593	10,000,000	10,000,000	CHF 5.39	Call	USD 682.579	Upwards to the next 3 digits (0.0010 points)	USD 682.579	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	+5%	Open End	10	Yes
CH0594505601	10,000,000	10,000,000	CHF 5.79	Put	USD 805.861	Downwards to the next 3 digits (0.0010 points)	USD 805.861	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD1MFSR =	0%	8%	-5%	Open End	10	No
CH0594505619	10,000,000	10,000,000	CHF 3.77	Put	USD 239.080	Downwards to the next 3 digits (0.0010 points)	USD 239.080	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
CH0594505346	59450534	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	<a href="http://www.amd.com">www.amd.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594505353	59450535	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	<a href="http://www.amd.com">www.amd.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594505361	59450536	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	<a href="http://www.abc.xyz/investor">www.abc.xyz/investor</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594505379	59450537	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	<a href="http://www.amazon.com">www.amazon.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594505387	59450538	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	<a href="http://www.apple.com">www.apple.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594505395	59450539	Ordinary	Ballard Power Systems Inc	USD	CA0585861085	BLDP.OQ	<a href="http://www.ballard.com">www.ballard.com</a>	NASDAQ GM	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594505403	59450540	Registered	Barrick Gold Corp	USD	CA0679011084	GOLD.N	<a href="http://www.barrick.com">www.barrick.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0594505411	59450541	Ordinary	The Boeing Co	USD	US0970231058	BA.N	<a href="http://www.boeing.com">www.boeing.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0594505429	59450542	Ordinary	The Boeing Co	USD	US0970231058	BA.N	<a href="http://www.boeing.com">www.boeing.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0594505437	59450543	Ordinary	Carnival Corp	USD	PA1436583006	CCL.N	<a href="http://www.carnivalcorp.com">www.carnivalcorp.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0594505445	59450544	Ordinary	Caterpillar Inc	USD	US1491231015	CAT.N	<a href="http://www.caterpillar.com">www.caterpillar.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0594505452	59450545	Ordinary	Citrix Systems Inc	USD	US1773761002	CTXS.OQ	<a href="http://www.citrix.com">www.citrix.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594505460	59450546	Ordinary	Citrix Systems Inc	USD	US1773761002	CTXS.OQ	<a href="http://www.citrix.com">www.citrix.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594505478	59450547	Ordinary	Delta Air Lines Inc	USD	US2473617023	DAL.N	<a href="http://www.delta.com">www.delta.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0594505486	59450548	Ordinary	Delta Air Lines Inc	USD	US2473617023	DAL.N	<a href="http://www.delta.com">www.delta.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0594505494	59450549	Class A	Facebook Inc A	USD	US30303M1027	FB.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594505502	59450550	Ordinary	GENERAL ELECTRIC CO	USD	US3696041033	GE.N	<a href="http://www.ge.com">www.ge.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH0594505510	59450551	Ordinary	The Goldman Sachs Group	USD	US38141G1040	GS.N	<a href="http://www.goldmansachs.com">www.goldmansachs.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	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
			Inc								
CH0594505528	59450552	ADR	JD.com Inc	USD	US47215P1066	JD.OQ	<a href="http://ir.jd.com/">http://ir.jd.com/</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594505536	59450553	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	<a href="http://www.microsoft.com">www.microsoft.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594505544	59450554	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	<a href="http://www.nvidia.com">www.nvidia.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594505551	59450555	Ordinary	PayPal Holdings Inc	USD	US70450Y1038	PYPL.OQ	<a href="http://www.paypal.com">www.paypal.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594505569	59450556	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	<a href="http://www.teslamotors.com">www.teslamotors.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594505577	59450557	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	<a href="http://www.teslamotors.com">www.teslamotors.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594505585	59450558	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	<a href="http://www.teslamotors.com">www.teslamotors.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594505593	59450559	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	<a href="http://www.teslamotors.com">www.teslamotors.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594505601	59450560	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	<a href="http://www.teslamotors.com">www.teslamotors.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH0594505619	59450561	Ordinary	The Walt Disney Co	USD	US2546871060	DIS.N	<a href="http://www.thewaltdisneycompany.com">www.thewaltdisneycompany.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.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:** 25 February 2021.
4. **Issue Date:** 26 February 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.

<b>Securities:</b>	Share Securities: Applicable.
(a) <b>Share(s)/Share Company/Basket Company/GDR/ADR/ETI Interest/Basket of ETI Interests:</b>	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 " <b>Share</b> ").
(b) <b>Relative Performance Basket:</b>	Not applicable.
(c) <b>Share/ETI Interest Currency:</b>	See the "Specific Provisions for each Series" above.
(d) <b>Exchange(s):</b>	See the "Specific Provisions for each Series" above.
(e) <b>Related Exchange(s):</b>	All Exchanges.
(f) <b>Exchange Business Day:</b>	Single Share Basis.
(g) <b>Scheduled Trading Day:</b>	Single Share Basis.
(h) <b>Weighting:</b>	Not applicable.
(i) <b>Settlement Price:</b>	Official closing price.
(j) <b>Disrupted Day:</b>	As per Conditions.
(k) <b>Specified Maximum Days of Disruption:</b>	Twenty (20) Scheduled Trading Days.
(l) <b>Valuation Time:</b>	The Scheduled Closing Time as defined in Condition 1.
(m) <b>Delayed Redemption of Occurrence of an Extraordinary Event:</b>	Not applicable.
(n) <b>Share/ETI Interest Correction Period:</b>	As per Conditions.
(o) <b>Dividend Payment:</b>	Not applicable.
(p) <b>Listing Change:</b>	Applicable.
(q) <b>Listing Suspension:</b>	Applicable.
(r) <b>Illiquidity:</b>	Applicable.
(s) <b>Tender Offer:</b>	Applicable.
(t) <b>Hedging Liquidity Event:</b>	Not applicable.
(u) <b>Other terms or special conditions:</b>	Not applicable.
24. <b>ETI Securities:</b>	Not applicable.
25. <b>Debt Securities:</b>	Not applicable.
26. <b>Commodity Securities:</b>	Not applicable.
27. <b>Inflation Index Securities:</b>	Not applicable.
28. <b>Currency Securities:</b>	Not applicable.
29. <b>Fund Securities:</b>	Not applicable.
30. <b>Futures Securities:</b>	Not applicable.
31. <b>OET Certificates:</b>	Applicable.
(a) <b>Final Price:</b>	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:** 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](mailto: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) <b>Selling Restriction:</b> | Not applicable. |
| (b) <b>Legend:</b>              | 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](mailto: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><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, Netherlands. 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.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	26 February 2021			
B.6	Redemption Date	As set out in table below.			
B.7	Issue Price	As set out in table below.			
B.8	Underlyings	As set out in table below.			
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.			
Part C – Offer and Admission to Trading					
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients ( <i>Privatkundinnen und -kunden</i> ) within the meaning of FinSA (" <b>Retail Clients</b> ") in accordance with FinSA starting from the Issue Date.			
C.2	Admission to 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
CH0594505346		Advanced Micro Devices Inc	CHF 0.63	CHF	Open End
CH0594505353		Advanced Micro Devices Inc	CHF 0.68	CHF	Open End
CH0594505361		Alphabet Inc	CHF 2.16	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH0594505379	Amazon.com Inc	CHF 2.19	CHF	Open End
CH0594505387	Apple Inc	CHF 0.65	CHF	Open End
CH0594505395	Ballard Power Systems Inc	CHF 0.25	CHF	Open End
CH0594505403	Barrick Gold Corp	CHF 0.30	CHF	Open End
CH0594505411	The Boeing Co	CHF 1.31	CHF	Open End
CH0594505429	The Boeing Co	CHF 1.04	CHF	Open End
CH0594505437	Carnival Corp	CHF 0.37	CHF	Open End
CH0594505445	Caterpillar Inc	CHF 2.65	CHF	Open End
CH0594505452	Citrix Systems Inc	CHF 1.53	CHF	Open End
CH0594505460	Citrix Systems Inc	CHF 2.43	CHF	Open End
CH0594505478	Delta Air Lines Inc	CHF 0.54	CHF	Open End
CH0594505486	Delta Air Lines Inc	CHF 0.81	CHF	Open End
CH0594505494	Facebook Inc A	CHF 1.64	CHF	Open End
CH0594505502	GENERAL ELECTRIC CO	CHF 1.38	CHF	Open End
CH0594505510	The Goldman Sachs Group Inc	CHF 3.69	CHF	Open End
CH0594505528	JD.com Inc	CHF 0.71	CHF	Open End
CH0594505536	Microsoft Corp	CHF 3.52	CHF	Open End
CH0594505544	NVIDIA Corp	CHF 0.47	CHF	Open End
CH0594505551	PayPal Holdings Inc	CHF 3.05	CHF	Open End
CH0594505569	Tesla Inc	CHF 10.82	CHF	Open End
CH0594505577	Tesla Inc	CHF 9.01	CHF	Open End
CH0594505585	Tesla Inc	CHF 7.20	CHF	Open End
CH0594505593	Tesla Inc	CHF 5.39	CHF	Open End
CH0594505601	Tesla Inc	CHF 5.79	CHF	Open End
CH0594505619	The Walt Disney Co	CHF 3.77	CHF	Open End