

## FINAL TERMS

**PROHIBITION OF SALES TO EEA AND UK RETAIL INVESTORS** –The Notes are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the EEA or in the United Kingdom ("**UK**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in the Prospectus Regulation. Consequently, no key information document required by Regulation (EU) No 1286/2014 (as amended, the "**PRiIPs Regulation**") for offering or selling the Notes or otherwise making them available to retail investors in the EEA or in the UK has been prepared and therefore offering or selling the Notes or otherwise making them available to any retail investor in the EEA or in the UK may be unlawful under the PRiIPs Regulation.

**MiFID II product governance / target market assessment** – Solely for the purposes of each manufacturer's product approval process, the target market assessment in respect of the Notes, taking into account the five categories in item 18 of the Guidelines published by ESMA on 5 February 2018, has led to the conclusion that: (i) the target market for the Notes is eligible counterparties, and professional clients, each as defined in Directive 2014/65/EU (as amended, "**MiFID II**"); and (ii) all channels for distribution of the Notes are appropriate. Any person subsequently offering, selling or recommending the Notes (a "**distributor**") should take into consideration the manufacturer/s' target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Notes (by either adopting or refining the manufacturers' target market assessment) and determining appropriate distribution channels.

*Final Terms dated 18 December 2020*

**BNP PARIBAS**

*(incorporated in France)*

*(the Issuer)*

**Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83**

**Issue of EUR 30,000,000 Green Bond Notes linked to an Index due 18 December 2025**

**ISIN Code: XS2231239026**

**1 under the €90,000,000,000**

**Euro Medium Term Note Programme**

*(the Programme)*

## PART A– CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions (the "**Conditions**") set forth under the sections entitled "Terms and Conditions of the English Law Notes" in the Base Prospectus dated 3 July 2020 which received approval n° 20-314 from the *Autorité des marchés financiers* ("**AMF**") on 3 July 2020 and the Supplements to the Base Prospectus published and approved on or before the date of these Final Terms (copies of which are available as described below) (the "**Supplements**") (provided that to the extent any such Supplement (i) is published and approved after the date of these Final Terms and (ii) provides for any change to the Conditions of the Notes such changes shall have no effect with respect to the Conditions of the Notes to which these Final Terms relate) which together constitutes a base prospectus for the purposes of Regulation (EU) 2017/1129 (the "**Prospectus Regulation**") (the "**Base Prospectus**"). This document constitutes the Final Terms of the Notes described herein for the purposes of the Prospectus Regulation, and must be read in conjunction with the Base Prospectus to obtain all relevant information. A summary of the Notes is annexed to these Final Terms. **The Base Prospectus and any Supplement(s) to the Base Prospectus and these Final Terms are available for viewing at BNP Paribas 16, boulevard des Italiens 75009 Paris, France and [www.invest.bnpparibas.com](http://www.invest.bnpparibas.com) and <https://rates-globalmarkets.bnpparibas.com/gm/Public/LegalDocs.aspx> and copies may be obtained free of charge at the specified office of the Principal Paying Agent.**

1. Issuer: BNP Paribas
2. (i) Trade Date: 7 September 2020  
(ii) Series Number: 19366  
(iii) Tranche Number: 1
3. Specified Currency: Euro ("**EUR**")
4. Aggregate Nominal Amount:  
(i) Series: EUR 30,000,000  
(ii) Tranche: EUR 30,000,000
5. Issue Price of Tranche: 100 per cent. of the Aggregate Nominal Amount
6. Minimum Trading Size: EUR 1,000
7. (i) Specified Denomination: EUR 1,000  
(ii) Calculation Amount: EUR 1,000
8. (i) Issue Date: 18 December 2020  
(ii) Interest Commencement Date: Not applicable
9. (i) Maturity Date: 18 December 2025  
(ii) Business Day Convention for Maturity Date: Following
10. Form of Notes: Bearer
11. Interest Basis: Non-interest bearing
12. Coupon Switch: Not applicable
13. Redemption/Payment Basis: Index Linked Redemption  
(See paragraph 45 below)

14.	Change of Interest Basis or Redemption/Payment Basis:	Not applicable
15.	Put/Call Options:	Not applicable
16.	Exchange Rate:	Not applicable
17.	Status of the Notes:	Senior Preferred Notes  Prior approval of the Relevant Regulator for Senior Preferred Notes: Not Applicable
18.	Knock-in Event:	Applicable  A Knock-in Event will occur if the Knock-in Value is less than the Knock-in Level on the Knock-in Determination Day
	(i) SPS Knock-in Valuation:	Applicable  Where:  “ <b>Knock-In Value</b> ” means Underlying Reference Value  “ <b>Strike Price Minimum Value</b> ” means Applicable  “ <b>Underlying Reference Value</b> ” means, in respect of an Underlying Reference and a SPS Valuation Date, (i) the Underlying Reference Closing Price Value for such Underlying Reference in respect of such SPS Valuation Date (ii) divided by the relevant Underlying Reference Strike Price.  “ <b>Underlying Reference Closing Price Value</b> ” means, in respect of a SPS Valuation Date, the Closing Level in respect of such day.  “ <b>Underlying Reference Strike Price</b> ” means, in respect of an Underlying Reference, the lowest Underlying Reference Closing Price Value for such Underlying Reference on the Strike Date;  “ <b>Strike Date</b> ” means 11 December 2020  “ <b>SPS Valuation Date</b> ” means Knock-in Determination Day
	(ii) Level:	Official close
	(iii) Knock-in Level/Knock-in Range Level:	60 per cent.
	(iv) Knock-in Period Beginning Date:	Not applicable
	(v) Knock-in Period Beginning Date Convention:	Not applicable
	(vi) Knock-in Determination Period:	Not applicable
	(vii) Knock-in Determination Day(s):	Redemption Valuation Date

(viii)	Knock-in Period Ending Date:	Not applicable
(ix)	Knock-in Period Ending Date Day Convention:	Not applicable
(x)	Knock-in Valuation Time:	Not applicable
(xi)	Knock-in Observation Price Source:	Not applicable
(xii)	Disruption Consequences:	Not applicable
19.	Knock-out Event:	Not applicable
20.	Method of distribution:	Non-syndicated
21.	Hybrid Notes:	Not applicable
22.	Tax Gross-Up:	Condition 6(d) (No Gross-Up) of the Terms and Conditions of the English Law Notes not applicable

#### **PROVISIONS RELATING TO INTEREST (IF ANY) PAYABLE**

23.	Interest:	Not applicable
24.	Fixed Rate Provisions:	Not applicable
25.	Floating Rate Provisions:	Not applicable
26.	Screen Rate Determination:	Not applicable
27.	ISDA Determination:	Not applicable
28.	FBF Determination:	Not applicable
29.	Zero Coupon Provisions:	Not applicable
30.	Index Linked Interest Provisions:	Not applicable
31.	Share Linked/ETI Share Linked Interest Provisions:	Not applicable
32.	Inflation Linked Interest Provisions:	Not applicable
33.	Commodity Linked Interest Provisions:	Not applicable
34.	Fund Linked Interest Provisions:	Not applicable
35.	ETI Linked Interest Provisions:	Not applicable
36.	Foreign Exchange (FX) Rate Linked Interest Provisions:	Not applicable
37.	Underlying Interest Rate Linked Interest Provisions:	Not applicable
38.	Additional Business Centre(s) (Condition 3(e) of the Terms and Conditions of the English Law Notes or Condition 3(e) of the Terms and Conditions of the French Law Notes, as the case may be):	TARGET2 System

#### **PROVISIONS RELATING TO REDEMPTION**

39.	Final Redemption:	Final Payout
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40. Final Payout:  
SPS Payouts

Applicable

**Auto-Callable Products:**

**Autocall Standard Notes:**

The Final Payout is determined by the Calculation Agent in accordance with the following formula:

A) If FR Barrier Value is greater than or equal to the Final Redemption Condition Level:

**100% + FR Exit Rate;** or

B) If FR Barrier Value is less than the Final Redemption Condition Level and no Knock-in Event has occurred:

**100% + Coupon Airbag Percentage;** or

C) If FR Barrier Value is less than the Final Redemption Condition Level and a Knock-in Event has occurred:

**Min (100%, Final Redemption Value)**

Where:

**Coupon Airbag Percentage** means 0%

**Final Redemption Condition Level** means 100%

**Final Redemption Value** means the Underlying Reference Value

**FR Barrier Value** means the Underlying Reference Value

**FR Exit Rate** means FR Rate

**FR Rate** means 25%

With

**Closing Level** means, in respect of the Underlying Reference and a Scheduled Trading Day, the official closing level of such Underlying Reference on such day as determined by the Calculation Agent, subject as provided in Index Linked Notes Condition 2.

**Final Redemption Condition** means if FR Barrier Value is equal to or greater than the Final Redemption Condition Level on the SPS FR Barrier Valuation Date.

**Settlement Price Date** means the Valuation Date

**SPS FR Barrier Valuation Date** means the Settlement Price Date

**SPS Redemption Valuation Date** means the Settlement Price Date

**SPS Valuation Date** means the SPS Redemption Valuation Date, the SPS FR Barrier Valuation Date, the Knock-in Determination Day or the Strike Date, as applicable

**Strike Percentage** means 100%

**Strike Price Closing Value:** applicable

**Underlying Reference** is as set out in item 45(i) below

**Underlying Reference Closing Price Value** means, in respect of a SPS Valuation Date, the Closing Level in respect of such day.

**Underlying Reference Strike Price** means, in respect of an Underlying Reference, the Underlying Reference Closing Price Value for such Underlying Reference on the Strike Date.

**Underlying Reference Value** means, in respect of an Underlying Reference and a SPS Valuation Date, (i) the Underlying Reference Closing Price Value for such Underlying Reference in respect of such SPS Valuation Date (ii) divided by the relevant Underlying Reference Strike Price.

**Valuation Date** means Redemption Valuation Date as set out in item 45 (vii) below

- 41.** Automatic Early Redemption: Applicable
- (i) Automatic Early Redemption Event: Standard Automatic Early Redemption Automatic Early Redemption Event 1:  
If on the Automatic Early Redemption Valuation Date, the SPS AER Value 1 is greater than or equal to the Automatic Early Redemption Level
- (ii) Automatic Early Redemption Valuation Time: Not applicable
- (iii) Automatic Early Redemption Payout: SPS Automatic Early Redemption Payout:

**NA x (AER Redemption Percentage + AER Exit Rate)**

Where

**AER Redemption Percentage** means 100%

**NA** means Calculation Amount

**SPS ER Valuation Date** means the relevant Settlement Price Date

**SPS Valuation Date** means, for these Automatic Early Redemption provisions, SPS ER Valuation Date

**Settlement Price Date** means the relevant Observation Date

**Strike Price Closing Value:** applicable

**Observation Date** means the relevant Automatic Early Redemption Valuation Date as set out in item (iv) below.

**Underlying Reference** is as set out in item 45(i) below

(iv) Automatic Early Redemption Date(s):

<b>n</b>	<b>Automatic Early Redemption Date<sub>n</sub></b>
2	20 December 2021
3	20 June 2022
4	19 December 2022
5	19 June 2023
6	18 December 2023
7	18 June 2024
8	18 December 2024
9	18 June , 2025

(v) (A) Automatic Early Redemption Level: 100 per cent.

B Automatic Early Redemption [Price][Level] 2: Not applicable

(vi) Automatic Early Redemption Percentage: Not applicable

(vii) AER Rate: **n x 2.50 per cent**

(viii) AER Exit Rate: AER Rate

(ix) Automatic Early Redemption Valuation Date(s)/Period(s): AER 1 Redemption Valuation Date n (with n=2 to n=9)

n	Automatic Early Redemption Valuation Date(s) <sub>n</sub>
2	13 December 2021
3	13 June 2022
4	12 December 2022
5	12 June 2023
6	11 December 2023
7	11 June 2024
8	11 December 2024
9	11 June 2025

- (x) Observation Price Source: Not applicable
- (xi) Underlying Reference Level: Official close
- (xii) SPS AER Valuation: Applicable  
SPS AER Value 1:  
With  
SPS AER Value 1 being the Underlying Reference Value
- (xiii) AER Event 1 Underlyings: Underlying Reference as per item 45(i) below
- (xiv) AER Event 2 Underlyings: Not applicable
- (xv) AER Event 1 Basket: Not applicable
- (xvi) AER Event 2 Basket: Not applicable
- 42.** Issuer Call Option: Not applicable
- 43.** Noteholder Put Option: Not applicable
- 44.** Aggregation: Not applicable
- 45.** Index Linked Redemption Amount: Applicable
- (i) Index/Basket of Indices: The EURO STOXX 50 Index ("**Index**") ("**Underlying Reference**") is a Multi-Exchange Index.
- (ii) Index Currency: EUR
- (iii) Screen Page: Bloomberg: SX5E Index
- (iv) Specified Maximum Days of Disruption: Three (3) Scheduled Trading Days
- (v) Strike Date: Not applicable
- (vi) Averaging: Averaging does not apply to the Notes.
- (vii) Redemption Valuation Date: 11 December 2025



(viii)	Observation Date(s):	Not applicable
(ix)	Observation Period:	Not applicable
(x)	Exchange Business Day:	(Single Index Basis)
(xi)	Scheduled Trading Day:	(Single Index Basis)
(xii)	Exchange(s) and Index Sponsor(s):	(a) the Exchange is New York Stock Exchange; and (b) the Index Sponsor is Stoxx Limited
(xiii)	Related Exchange(s):	All Exchanges
(xiv)	Weighting:	Not applicable
(xv)	Valuation Time:	Scheduled Closing Time
(xvi)	Index Correction Period:	As per Conditions
(xvii)	Optional Additional Disruption Events	(a) Not applicable  (b) Delayed Redemption on the Occurrence of Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable
(xviii)	Delayed Redemption on the Occurrence of Index Adjustment Event	Not applicable
(xix)	Additional provisions applicable to Custom Indices:	Not applicable
<b>46.</b>	Share Linked/ETI Share Linked Redemption Amount:	Not applicable
<b>47.</b>	Inflation Linked Redemption Amount:	Not applicable
<b>48.</b>	Commodity Linked Redemption Amount:	Not applicable
<b>49.</b>	Fund Linked Redemption Amount:	Not applicable
<b>50.</b>	Credit Linked Notes:	Not applicable
<b>51.</b>	ETI Linked Redemption Amount:	Not applicable
<b>52.</b>	Foreign Exchange (FX) Rate Linked Redemption Amount:	Not applicable
<b>53.</b>	Underlying Interest Rate Linked Redemption Amount:	Not applicable
<b>54.</b>	Events of Default for Senior Preferred Notes:	None
<b>55.</b>	Administrator/Benchmark Event:	Applicable
<b>56.</b>	Early Redemption Amount(s):	Market Value less Costs
<b>57.</b>	Provisions applicable to Physical Delivery:	Not applicable
<b>58.</b>	Variation of Settlement:	

- |      |                                                     |                                                                                 |
|------|-----------------------------------------------------|---------------------------------------------------------------------------------|
| (i)  | Issuer's option to vary settlement:                 | The Issuer does not have the option to vary settlement in respect of the Notes. |
| (ii) | Variation of Settlement of Physical Delivery Notes: | Not Applicable                                                                  |

**59.** CNY Payment Disruption Event: Not applicable

**GENERAL PROVISIONS APPLICABLE TO THE NOTES**

- |            |                                                                                                                                                                                                                                                                                                                                                                            |                                                                                                                                                                                    |
|------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>60.</b> | Form of Notes:<br>New Global Note:                                                                                                                                                                                                                                                                                                                                         | Bearer Notes:<br>No<br>Temporary Bearer Global Note exchangeable for a Permanent Bearer Global Note which is exchangeable for definitive Bearer Notes only upon an Exchange Event. |
| <b>61.</b> | Financial Centre(s) or other special provisions relating to Payment Days for the purposes of Condition 4(a):                                                                                                                                                                                                                                                               | TARGET2 System                                                                                                                                                                     |
| <b>62.</b> | Talons for future Coupons or Receipts to be attached to definitive Notes (and dates on which such Talons mature):                                                                                                                                                                                                                                                          | No                                                                                                                                                                                 |
| <b>63.</b> | Details relating to Partly Paid Notes: amount of each payment comprising the Issue Price and date on which each payment is to be made and, if different from those specified in the Temporary Bearer Global Note or Permanent Bearer Global Note, consequences of failure to pay, including any right of the Issuer to forfeit the Notes and interest due on late payment: | Not applicable                                                                                                                                                                     |
| <b>64.</b> | Details relating to Notes redeemable in instalments: amount of each instalment, date on which each payment is to be made:                                                                                                                                                                                                                                                  | Not applicable                                                                                                                                                                     |
| <b>65.</b> | Redenomination, renominatisation and reconventioning provisions:                                                                                                                                                                                                                                                                                                           | Not applicable                                                                                                                                                                     |
| <b>66.</b> | <i>Masse</i> (Condition 12 of the Terms and Conditions of the French Law Notes):                                                                                                                                                                                                                                                                                           | Not applicable                                                                                                                                                                     |

67. Governing law: English law. Condition 2(a) is governed by French law.
68. Calculation Agent: BNP Paribas Arbitrage S.N.C.

#### **DISTRIBUTION**

69. (i) If syndicated, names of Managers (specifying Lead Manager): Not applicable
- (i) Date of Subscription Agreement Not applicable
- (ii) Stabilisation Manager (if any): Not applicable
- (iii) If non-syndicated, name of relevant Dealer: BNP Paribas
70. Total commission and concession: Not applicable
71. U.S. Selling Restrictions: Reg. S Compliance Category 2; TEFRA D
72. Non exempt Offer: Not applicable
73. Prohibition of Sales to EEA and UK Retail Investors: Applicable
74. United States Tax Considerations The Notes are not Specified Securities for the purpose of Section 871(m) of the U.S. Internal Revenue Code of 1986

#### **RESPONSIBILITY**

The Issuer accepts responsibility for the information contained in these Final Terms.

Signed on behalf of the Issuer:



By: \_\_\_\_\_  
Duly authorised

## PART B – OTHER INFORMATION

### 1. Listing and Admission to trading

- |      |                                                             |                                                                                                                                                                                              |
|------|-------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| (i)  | Listing and admission to trading:                           | Application has been made by the Issuer (or on its behalf) for the Notes to be admitted to trading on the regulated market of the Luxembourg Stock Exchange with effect from the Issue Date. |
| (ii) | Estimate of total expenses related to admission to trading: | EUR 2,100                                                                                                                                                                                    |

### 2. Ratings

Ratings:	The Notes have not been rated.
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### 3. Interests of Natural and Legal Persons Involved in the Offer

Save for the fees payable to the Dealers so far as the Issuer is aware, no person involved in the offer of the Notes has an interest material to the offer.

### 4. Reasons for the Offer, Estimated Net Proceeds and Total Expenses

- (i) Reasons for the offer: The net proceeds of the issue of the Securities will be allocated or reallocated from time to time to the financing and/or refinancing, in whole or in part, of Eligible Green Assets as defined below and further described in the BNP Paribas Green Bond Framework dated 30/09/2020 available on <https://invest.bnpparibas.com/en/debts/senior-unsecured-green-bond-issues/green-bonds-framework>, as may be amended from time to time by the Issuer (the “**BNP Paribas Green Bond Framework**”).

Pending the allocation or reallocation, as the case may be, of the net proceeds of the Securities to Eligible Green Assets, the Issuer will invest the balance of the net proceeds, at its own discretion, in cash and/or cash equivalent and/or other liquid marketable instruments. The Issuer will use its best efforts to substitute any redeemed loans, any other form of financing that is no longer financed or refinanced by the net proceeds and/or any such loans or any other form of financing which cease to be Eligible Green Assets, as soon as practicable once an appropriate substitution option has been identified. The Issuer will monitor the use of the net proceeds of the Securities via its internal information systems.

For the avoidance of doubt, payment of principal and interest in respect of the Securities will be made from general funds of the Issuer and will not be directly or indirectly linked to the performance of Eligible Green Assets.

**Eligible Green Assets** means any existing, on-going and/or future loans or any other form of financing from Eligible Sectors selected by the Issuer, which meet the Eligibility Criteria, all in accordance with the BNP Paribas Green Bond Framework.

**Eligible Sectors** means the following sectors (all as more fully described in the BNP Paribas Green Bond Framework):

- Renewable Energies
- Energy Efficiency
- Mass and Public Transportation
- Water Management and Water Treatment

- Recycling

For the avoidance of doubt, the following sectors are excluded from the BNP Paribas Green Bond Framework: defence and security, palm oil, wood pulp, nuclear power generation, coal-fired power generation, unconventional oil and gas, mining and tobacco.

**Eligibility Criteria** means the criteria with which any loan or any other form of financing should comply, at any time, in order to be considered as an Eligible Green Asset (as such criteria may be amended, from time to time, by the Issuer, subject to external review by third parties, as the case may be, as per the BNP Paribas Green Bond Framework). As part of the application of the Eligibility Criteria, the Issuer will assess the potential environmental, social and governance risks of the relevant assets, in line with its framework for managing such risks, including specific risk assessment tools and the Equator Principles. The selection of the Eligible Green Assets in accordance with the Eligibility Criteria will then be verified by external third parties, as per the BNP Paribas Green Bond Framework.

As long as any Securities are outstanding, the Issuer is expected to provide a report, at least annually, on (i) the Eligible Green Assets financed or refinanced by the net proceeds and their relevant environmental impact indicators, (ii) the allocation of the net proceeds of the Securities to Eligible Green Assets detailing the aggregate amount dedicated to each of the Eligible Sectors and (iii) the balance of unallocated cash and/or cash equivalent and/or other liquid marketable instruments still held by the Issuer, as further described in the BNP Paribas Green Bond Framework. The report will be published by the Issuer on <https://invest.bnpparibas.com/en/green-bond-issues>.

Pursuant to the BNP Paribas Green Bond Framework a second party opinion has been obtained from an appropriate second party opinion provider and the Issuer has mandated an appropriate external independent auditor to provide an assurance report. The opinion and assurance report are available on <https://invest.bnpparibas.com/en/green-bond-issues>.

- |       |                           |                     |
|-------|---------------------------|---------------------|
| (ii)  | Estimated net proceeds:   | EUR 30,000,000      |
| (iii) | Estimated total expenses: | See item 4(i) above |

**5. Performance of Index / Share / Commodity / Inflation Index / Foreign Exchange Rate / Fund / Reference Entity/Entities / ETI Interest / Formula and Other Information concerning the Underlying Reference**

<b>Index</b>	<b>Website</b>	<b>Screen Page</b>
The EURO STOXX 50® Index	www.euronext.com	Bloomberg: SX5E Index

**Index Disclaimer**

EURO STOXX 50® Index

STOXX Limited, Deutsche Börse Group and their licensors, research partners or data providers have no relationship to BNP PARIBAS, other than the licensing of the EURO STOXX 50® Index and the related trademarks for use in connection with the Securities.

**STOXX, Deutsche Börse Group and their licensors, research partners or data providers do not:**

- Sponsor, endorse, sell or promote the Notes.
- Recommend that any person invest in the Securities or any other securities.
- Have any responsibility or liability for or make any decisions about the timing, amount or pricing of Notes.
- Have any responsibility or liability for the administration, management or marketing of the Notes.
- Consider the needs of the Securities or the owners of the Notes in determining, composing or calculating the EURO STOXX 50® Index or have any obligation to do so.

**STOXX, Deutsche Börse Group and their licensors, research partners or data providers give no warranty, and exclude any liability (whether in negligence or otherwise), in connection with the Notes or their performance.**

STOXX does not assume any contractual relationship with the purchasers of the Notes or any other third parties.

**Specifically,**

STOXX, Deutsche Börse Group and their licensors, research partners or data providers do not give any warranty, express or implied, and exclude any liability about:

- The results to be obtained by the Notes, the owner of the Notes or any other person in connection with the use of the EURO STOXX 50® Index and the data included in the EURO STOXX 50® Index;
- The accuracy, timeliness, and completeness of the EURO STOXX 50® Index and its data;
- The merchantability and the fitness for a particular purpose or use of the EURO STOXX 50® Index and its data;
- The performance of the Notes generally.

STOXX, Deutsche Börse Group and their licensors, research partners or data providers give no warranty and exclude any liability, for any errors, omissions or interruptions in the EURO STOXX 50® Index or its data;

Under no circumstances will STOXX, Deutsche Börse Group or their licensors, research partners or data providers be liable (whether in negligence or otherwise) for any lost

profits or indirect, punitive, special or consequential damages or losses, arising as a result of such errors, omissions or interruptions in the EURO STOXX 50® Index or its data or generally in relation to the Notes, even in circumstances where STOXX, Deutsche Börse Group or their licensors, research partners or data providers are aware that such loss or damage may occur.

The licensing Agreement between BNP PARIBAS and STOXX is solely for their benefit and not for the benefit of the owners of the Notes or any other third parties.

### **General disclaimer**

The Issuer shall have no liability for any act or failure to act by an Index Sponsor in connection with the calculation, adjustment or maintenance of an Index. Except as disclosed prior to the Issue Date, neither the Issuer nor their affiliates has any affiliation with or control over the computation, composition or dissemination of an Index. Although the Calculation Agent will obtain information concerning an Index from publicly available sources it believes reliable, it will not independently verify this information. Accordingly, no representation, warranty or undertaking (express or implied) is made and no responsibility is accepted by the Issuer their affiliates or the Calculation Agent as to the accuracy, completeness and timeliness of information concerning an Index

## **6. Operational Information**

- |        |                                                                                                                                                                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
|--------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| (i)    | ISIN:                                                                                                                                                                    | XS2231239026                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| (ii)   | Common Code:                                                                                                                                                             | 223123902                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| (iii)  | CFI:                                                                                                                                                                     | DTZXFB                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| (iv)   | FISN:                                                                                                                                                                    | BNP PARIBAS SA/ZERO CPNEMTN 2025121                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| (v)    | Valoren:                                                                                                                                                                 | 55698846                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| (vi)   | Any clearing system(s) other than Euroclear and Clearstream, Luxembourg approved by the Issuer and the Principal Paying Agent and the relevant identification number(s): | Not applicable                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| (vii)  | Delivery:                                                                                                                                                                | Delivery against payment                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| (viii) | Additional Paying Agent(s) (if any):                                                                                                                                     | Not applicable                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| (ix)   | Intended to be held in a manner which would allow Eurosystem eligibility:                                                                                                | No. Whilst the designation is specified as "no" at the date of these Final Terms, should the Eurosystem eligibility criteria be amended in the future such that the Notes are capable of meeting them the Notes may then be deposited with one of the ICSDs as common safe-keeper. Note that this does not necessarily mean that the Notes will then be recognised as eligible collateral for Eurosystem monetary policy and intra day credit operations by the Eurosystem at any time during their life. Such recognition will depend upon the ECB being satisfied that Eurosystem eligibility criteria have been met. |



(x) Name and address of  
Registration Agent: Not applicable

7. **EU Benchmarks Regulation** Applicable:

EU Benchmarks Regulation: Article 29(2) statement on benchmarks: Amounts payable under the Notes are calculated by reference to The EURO STOXX 50® Index.

As at the date of these Final Terms, Stoxx Limited is not included in the register of Administrators and Benchmarks established and maintained by the European Securities and Markets Authority ("ESMA") pursuant to article 36 of the Benchmarks Regulation (Regulation (EU) 2016/1011) (the "BMR").