

FINAL TERMS FOR NOTES
FINAL TERMS DATED 23 FEBRUARY 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

**Issue of EUR 2,000,000 Phoenix Reverse Convertible Standard Instalment Notes
linked to the EURO STOXX 50 Index due 23 February 2024**

ISIN: XS2247792752

under the Note, Warrant and Certificate Programme

of BNP Paribas Issuance B.V., BNP Paribas and BNP Paribas Fortis Funding
The Base Prospectus received approval no. 20-231 on 2 June 2020

BNP Paribas Arbitrage S.N.C.

(as Manager)

Any person making or intending to make an offer of the Securities may only do so in circumstances in which no obligation arises for the Issuer, the Guarantor or any Manager to publish a prospectus pursuant to Article 3 of the Prospectus Regulation or to supplement a prospectus pursuant to Article 23 of the Prospectus Regulation, in each case, in relation to such offer.

None of the Issuer, the Guarantor or any Manager has authorised, nor do they authorise, the making of any offer of Securities in any other circumstances.

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 2 June 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) provides 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) which together constitute 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 Securities described herein for the purposes of the Prospectus Regulation and must be read in conjunction with the Base Prospectus to obtain all the relevant information. A summary of the Securities 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 160 – 162 boulevard MacDonald, 75019, Paris, France and

globalmarkets.bnpparibas.com/gm/Public/LegalDocs.aspx and copies may be obtained free of charge at the specified offices of the Paying Agents.

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.

1. Issuer: BNP Paribas Issuance B.V.
2. Guarantor: BNP Paribas
3. Trade Date, Series Number and Tranche Number:
 - (a) Trade Date: 11 February 2021
 - (b) Series Number: EI0302CAF
 - (c) Tranche Number: 1
4. Issue Date, Interest Commencement Date and Maturity Date:
 - (a) Issue Date: 23 February 2021
 - (b) Maturity Date: 23 February 2024Business Day Convention for Maturity Date: Following
5. Aggregate Nominal Amount and Issue Price:
 - (a) Aggregate Nominal Amount – Series: EUR 2,000,000
 - (b) Aggregate Nominal Amount – Tranche: EUR 2,000,000
 - (c) Issue Price of Tranche: 100.00 per cent. of the Aggregate Nominal Amount of the applicable Tranche.
6. Type of Securities:
 - (a) Notes
 - (b) Redemption/Payment Basis:
Index Linked Redemption
 - (c) Interest Basis:
1.15 per cent. Fixed Rate – see 46(b) below, in respect of Interest Payment Date_i where i = 1, and
Index Linked Interest, in respect of Interest Payment Date_i where i = 1, i = 2 and i = 3.
 - (d) The provisions of Annex 2 (Additional Terms and Conditions for Index Securities) shall apply.

Tax Gross-up: Condition 6.3 (*No Gross-up*) not applicable.

7. Form of Securities: Bearer
- New Global Note: No
- Temporary Bearer Global Note exchangeable for a Permanent Bearer Global Note which is exchangeable for definitive Bearer Notes only upon an Exchange Event.
- Talons for future Coupons or Receipts to be attached to definitive Notes (and dates on which such Talons mature): No
8. Business Days/Payment Days:
- (a) Additional Business Centre(s) (Condition 3.13) The applicable Additional Business Centre for the purposes of the definition of "Business Day" in Condition 3.13 is TARGET2 System.
- (b) Financial Centre(s) or other special provisions relating to Payment Days for the purposes of Condition 4(a): TARGET2 System
9. Settlement: Settlement will be by way of cash payment (Cash Settled Securities).
10. Specified Denomination and Calculation Amount:
- (a) Specified Denomination(s): EUR 100,000
- (b) Calculation Amount: EUR 100,000
11. Variation of Settlement: Not applicable
12. Final and Early Redemption Amount:
- (a) Final Redemption Amount: Final Payout
- (b) Final Payout:

SPS Payouts

SPS Reverse Convertible Products

SPS Reverse Convertible Standard Securities:
Calculation Amount multiplied by:

(A) if no Knock-in Event has occurred:

100%; or

(B) if a Knock-in Event has occurred:

Min (100%, Final Redemption Value).

Strike Price Closing Value: Applicable

Where:

Final Redemption Value means the Underlying Reference Value.

SPS Redemption Valuation Date means the Valuation Date.

SPS Valuation Date means the SPS Redemption Valuation Date or the Strike Date, as applicable.

Strike Date has the meaning given to such term in item 45(a).

Underlying Reference has the meaning given to such term in item 25(a).

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 (i.e. 3,671.68).

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 Underlying Reference Strike Price.

Valuation Date means the Redemption Valuation Date.

Payout Switch:	Not applicable
Autoroll:	Not applicable
(c) Early Redemption Amount:	Market Value less Costs
13. Relevant Asset(s):	Not applicable
14. Entitlement:	Not applicable
15. Exchange Rates:	
(a) Exchange Rate:	Not applicable
(b) Specified Exchange Rate/Settlement Currency Exchange Rate:	Specified Exchange Rate: Not applicable Settlement Currency Exchange Rate: Not applicable

16. Specified Currency and Settlement Currency:
- (a) Specified Currency: EUR as defined in the definition of "Relevant Currency" in Condition 13 (Definitions)
- (b) Settlement Currency: EUR as defined in the definition of "Relevant Currency" in Condition 13 (Definitions)
17. Syndication: The Securities will be distributed on a non-syndicated basis.
18. Minimum Trading Size: One (1) Note
19. Principal Paying Agent: BNP Paribas Arbitrage S.N.C.
20. Registrar: Not applicable
21. Calculation Agent: BNP Paribas Arbitrage S.N.C.
22. Governing law: English law
23. *Masse* provisions (Condition 18): Not applicable

PRODUCT SPECIFIC PROVISIONS FOR REDEMPTION

24. Hybrid Linked Redemption Notes: Not applicable
25. Index Linked Redemption Notes: Applicable
- (a) Index/Basket of Indices/Index Sponsor(s): EURO STOXX 50 Index (the "**Index**" or "**Underlying Reference**").
- The relevant Index Sponsor is Stoxx Limited.
- Screen Page: Bloomberg Code: SX5E Index.
- The EURO STOXX 50 Index is a Multi-Exchange Index.
- (b) Index Currency: EUR
- (c) Exchange(s): The relevant Exchange is as set out in the Conditions.
- (d) Related Exchange(s): All Exchanges
- (e) Exchange Business Day: Single Index Basis
- (f) Scheduled Trading Day: Single Index Basis
- (g) Weighting: Not applicable
- (h) Settlement Price: Official closing level
- (i) Specified Maximum Days of Disruption: Eight (8) Scheduled Trading Days.
- (j) Valuation Time: As per the Conditions
- (k) Redemption Valuation Date: 16 February 2024

(l)	Redemption on Occurrence of an Index Adjustment Event:	Delayed Redemption on Occurrence of an Index Adjustment Event: Not applicable
(m)	Index Correction Period:	As per Conditions
(n)	Additional provisions applicable to Custom Indices:	Not applicable
(o)	Additional provisions applicable to Futures Price Valuation:	Not applicable
26.	Share Linked Redemption Notes/ETI Share Linked Redemption Notes:	Not applicable
27.	ETI Linked Redemption Notes:	Not applicable
28.	Debt Linked Redemption Notes:	Not applicable
29.	Commodity Linked Redemption Notes:	Not applicable
30.	Inflation Index Linked Redemption Notes:	Not applicable
31.	Currency Linked Redemption Notes:	Not applicable
32.	Fund Linked Redemption Notes:	Not applicable
33.	Futures Linked Redemption Notes:	Not applicable
34.	Credit Securities:	Not applicable
35.	Underlying Interest Rate Linked Redemption Notes:	Not applicable
36.	Partly Paid Notes:	The Securities are not Partly Paid Notes.
37.	Instalment Notes:	Applicable The Securities are redeemable in instalments and Instalment Adjustment is applicable.
(a)	Instalment Amount(s):	EUR 50,000 Instalment Percentage: 50 per cent.
(b)	Instalment Date(s):	23 February 2022
38.	Illegality (Condition 10.1) and Force Majeure (Condition 10.2):	Illegality: redemption in accordance with Condition 10.1(d) Force Majeure: redemption in accordance with Condition 10.2(b)
39.	Additional, Optional Additional and CNY Payment Disruption Events:	
(a)	Additional Disruption Events and Optional Additional Disruption Events:	(a) Additional Disruption Events: Applicable

(b) The following Optional Additional Disruption Events apply to the Securities:

Administrator/Benchmark Event

(c) Redemption:

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

(b) CNY Payment Disruption Event: Not applicable

40. Knock-in Event: Applicable

"strictly less than"

(a) SPS Knock-in Valuation: Applicable

Strike Price Closing Value: Applicable

Where:

Knock-in Value means the Underlying Reference Value.

SPS Valuation Date means the Knock-in Determination Day or Strike Date, as applicable.

Strike Date has the meaning given to such term in item 45(a).

Underlying Reference has the meaning given to such term in item 25(a).

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 (i.e. 3,671.68).

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 Underlying Reference Strike Price.

(b) Level: Not applicable

(c) Knock-in Level/Knock-in Range: 60.00 per cent.
Level:

(d) Knock-in Period Beginning Date: Not applicable

- (e) Knock-in Period Beginning Date Day Convention: Not applicable
 - (f) Knock-in Determination Period: Not applicable
 - (g) Knock-in Determination Day(s): Redemption Valuation Date
 - (h) Knock-in Period Ending Date: Not applicable
 - (i) Knock-in Period Ending Date Day Convention: Not applicable
 - (j) Knock-in Valuation Time: Not applicable
 - (k) Knock-in Observation Price Source: Not applicable
 - (l) Disruption Consequences: Applicable
41. Knock-out Event: Not applicable

ISSUER CALL OPTION, NOTEHOLDER PUT OPTION AND AUTOMATIC EARLY REDEMPTION

- 42. Issuer Call Option: Not applicable
- 43. Noteholder Put Option: Not applicable
- 44. Automatic Early Redemption: Applicable
 - (a) Automatic Early Redemption Event: Standard Automatic Early Redemption: "greater than or equal to" Automatic Early Redemption Event 1
 - (b) Automatic Early Redemption Payout: SPS Automatic Early Redemption Payout:
NA x (AER Redemption Percentage + AER Exit Rate)

Where:

AER Exit Rate means, in respect of a SPS ER Valuation Date, the AER Rate.

AER Redemption Percentage means 100.00 per cent.

NA means the Calculation Amount.

Settlement Price Date means the Valuation Date.

SPS ER Valuation Date means the Settlement Price Date.

Valuation Date means the relevant Automatic Early Redemption Valuation Date.

- (c) Automatic Early Redemption Date(s): Each date in the column headed "*Automatic Early Redemption Date_n*" in the table in item 44(h) below

- (d) Automatic Early Redemption Level 1: 100 per cent.
- (e) Automatic Early Redemption Percentage: Not applicable
- (f) AER Rate: Zero per cent.
- (g) AER Exit Rate: The AER Rate as set out in item 44(f) above.
- (h) Automatic Early Redemption Valuation Date(s)/Period(s): Each date in the column headed "*Automatic Early Redemption Valuation Date_n*" in the table below.

n	Automatic Early Redemption Valuation Date _n	Automatic Early Redemption Date _n
1	February 16th, 2022	February 23rd, 2022
2	February 16th, 2023	February 23 rd, 2023

- (i) Automatic Early Redemption Valuation Time: Not applicable
- (j) Observation Price Source: Index Sponsor as specified in item 25(a)
- (k) Underlying Reference Level 1: Official close
- (l) Underlying Reference Level 2: Not applicable
- (m) SPS AER Valuation: Applicable:

SPS AER Value 1: Underlying Reference Value

Strike Price Closing Value: Applicable

Where:

Automatic Early Redemption Valuation Date means each date specified as an "*Automatic Early Redemption Valuation Date_n*" in the table in item 44(h).

SPS ER Valuation Date means each Valuation Date.

SPS Valuation Date means each SPS ER Valuation Date or the Strike Date, as applicable.

Strike Date has the meaning given to such term in item 45(a).

Underlying Reference has the meaning given to such term in item 25(a).

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 (i.e. 3,671.68).

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 Underlying Reference Strike Price.

Valuation Date means the relevant Automatic Early Redemption Valuation Date.

- (n) AER Event 1 Underlying(s): As set out in item 25(a) above
- (o) AER Event 2 Underlying(s): Not applicable
- (p) AER Event 1 Basket: Not applicable
- (q) AER Event 2 Basket: Not applicable

GENERAL PROVISIONS FOR VALUATION(S)

45. Strike Date, Strike Price, Averaging Date(s), Observation Period and Observation Date(s):

- (a) Strike Date: 11 February 2021
Strike Price: Not applicable
- (b) Averaging: Averaging does not apply to the Securities.
- (c) Observation Dates: Not applicable
- (d) Observation Period: Not applicable

46. **PROVISIONS RELATING TO INTEREST (IF ANY) PAYABLE**

- (a) Interest: Applicable
 - (i) Interest Period(s): As per Conditions
 - (ii) Interest Period End Date(s): Each Interest Payment Date
 - (iii) Business Day Convention for Interest Period End Date(s): Not applicable
 - (iv) Interest Payment Date(s): Each of the dates set out in the column entitled "*Interest Payment Date_i*" in the below table.

i	Interest Valuation Date _i	Interest Payment Date _i
1	February 16th, 2022	February 23rd, 2022

2	February 16th, 2023	February 23rd, 2023
3	February 16th, 2024	February 23rd, 2024

- (v) Business Day Convention for Interest Payment Date(s): Following
- (vi) Party responsible for calculating the Rate(s) of Interest and Interest Amount(s) (if not the Calculation Agent): Not applicable
- (vii) Margin(s): Not applicable
- (viii) Minimum Interest Rate: As per Conditions
- (ix) Maximum Interest Rate: Not applicable
- (x) Day Count Fraction: Not applicable
- (xi) Determination Dates: Not applicable
- (xii) Accrual to Redemption: Not applicable
- (xiii) Rate of Interest: Fixed Rate, in respect of Interest Payment Date_i where i = 1, and Linked Interest, in respect of Interest Payment Date_i where i = 1, i = 2 and i = 3.
- (xiv) Coupon Rate: Applicable
- Snowball Digital Coupon applicable:
- (A) if the Snowball Digital Coupon Condition is satisfied in respect of SPS Coupon Valuation Date_(i):
Rate_(i) + SumRate_(i); or
- (B) if the Snowball Digital Coupon Condition is not satisfied in respect of SPS Coupon Valuation Date_(i):
zero.

Where:

Interest Valuation Date(s)_i means each SPS Valuation Date as specified in item 47(b)(iii).

Rate_(i) means 1.00 per cent.

Snowball Barrier Value means the Underlying Reference Value.

Snowball Date means each date on which the relevant Snowball Digital Coupon Condition is satisfied.

Snowball Digital Coupon Condition means that the Snowball Barrier Value for the relevant SPS Valuation Date is equal or greater than the Snowball Level.

Snowball Level means 60.00 per cent.

SPS Coupon Valuation Date means the relevant Valuation Date.

SPS Valuation Date means the relevant SPS Coupon Valuation Date.

Strike Date has the meaning given to such term in item 45(a).

SumRate⁽ⁱ⁾ means the sum of Rate⁽ⁱ⁾ for each SPS Coupon Valuation Date in the period from (but excluding) the last occurring Snowball Date (or, if none, the Issue Date) to (but excluding) the relevant SPS Coupon Valuation Date.

Underlying Reference has the meaning given to such term in item 47(b)(i).

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 (i.e. 3,671.68).

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 Underlying Reference Strike Price.

Valuation Date means the relevant Interest Valuation Date_i.

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|-----|-----------------------------|---|
| (b) | Fixed Rate Provisions: | Applicable, in respect of Interest Payment Date _i where i = 1. |
| | (i) Fixed Rate of Interest: | 1.15 per cent. |
| | (ii) Fixed Coupon Amount: | EUR 575 per Calculation Amount |
| | (iii) Broken Amount: | Not applicable |
| (c) | Floating Rate Provisions: | Not applicable |
| (d) | Zero Coupon Provisions: | Not applicable |

PRODUCT SPECIFIC PROVISIONS FOR LINKED INTEREST (IF APPLICABLE)

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|-----|---|--|
| 47. | Linked Interest Notes: | Applicable |
| | (a) Hybrid Linked Interest Notes: | Not applicable |
| | (b) Index Linked Interest Provisions: | Applicable |
| | (i) Index/Basket of Indices/Index Sponsor(s): | EURO STOXX 50 Index (the " Index " or " Underlying Reference "). |

The relevant Index Sponsor is Stoxx Limited.

Screen Page: Bloomberg Code: SX5E Index.

The EURO STOXX 50 Index is a Multi-Exchange Index.

The Index Currency is EUR.

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| (ii) | Valuation Time: | As per Conditions |
| (iii) | Interest Valuation Date(s): | Each date as set out in the column headed " <i>Interest Valuation Date_i</i> " in the table set out in item 46(a)(iv). |
| (iv) | Index Correction Period: | As per Conditions |
| (v) | Specified Maximum Days of Disruption: | Eight (8) Scheduled Trading Days |
| (vi) | Exchange(s): | The relevant Exchange is as set out in the Conditions. |
| (vii) | Related Exchange(s): | All Exchanges. |
| (viii) | Exchange Business Day: | Single Index Basis |
| (ix) | Scheduled Trading Day: | Single Index Basis |
| (x) | Settlement Price: | Official closing level |
| (xi) | Weighting: | Not applicable |
| (xii) | Redemption on Occurrence of an Index Adjustment Event: | Not applicable |
| (xiii) | Additional provisions applicable to Custom Indices: | Not applicable |
| (xiv) | Additional provisions applicable to Futures Price Valuation: | Not applicable |
| (c) | Share Linked/ETI Share Linked Interest Provisions: | Not applicable |
| (d) | ETI Linked Interest Provisions: | Not applicable |
| (e) | Debt Linked Interest Provisions: | Not applicable |
| (f) | Commodity Linked Interest Provisions: | Not applicable |
| (g) | Inflation Index Linked Interest Provisions: | Not applicable |
| (h) | Currency Linked Interest Provisions: | Not applicable |
| (i) | Fund Linked Interest Provisions: | Not applicable |

(j) Futures Linked Interest Provisions: Not applicable

(k) Underlying Interest Rate Linked Interest Provisions: Not applicable

DISTRIBUTION

48. U.S. Selling Restrictions: Reg. S Compliance Category 2; TEFRA D

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

50. Non-exempt Offer: Not applicable

PROVISIONS RELATING TO COLLATERAL AND SECURITY

51. Secured Securities other than Nominal Value Repack Securities: Not applicable

52. Nominal Value Repack Securities: 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 the Issuer:

A handwritten signature in black ink, consisting of a stylized, cursive script that is difficult to decipher but appears to be a personal name.

By:

Duly authorised

PART B – OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

Application has been made to list the Securities on the Official List of the Luxembourg Stock Exchange and to admit the Securities for trading on the Luxembourg Stock Exchange's regulated market on or around the Issue Date.

Estimate of total expenses related to admission to trading: EUR 3,600.

2. RATINGS

Ratings: The Securities have not been rated.

3. INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE/OFFER

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 offer of the Securities has an interest material to the offer.

4. REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES

- (i) Reasons for the offer: See "Use of Proceeds" in the Base Prospectus
- (ii) Estimated net proceeds: EUR 2,000,000
- (iii) Estimated total expenses: See item 1 of this Part B above.

5. PERFORMANCE OF INDEX AND OTHER INFORMATION CONCERNING THE UNDERLYING REFERENCE

(i) Index source

Index	Website	Screen Page
EURO STOXX 50 Index	www.stoxx.com	Bloomberg: SX5E Index

(ii) 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 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.

(iii) General Disclaimer

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

6. OPERATIONAL INFORMATION

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|-------|--|----------------|
| (i) | ISIN: | XS2247792752 |
| (ii) | Common Code: | 224779275 |
| (iii) | Any clearing system(s) other than Euroclear and Clearstream, Luxembourg and Euroclear France approved by the Issuer and the Principal Paying Agent | Not applicable |

and the relevant identification number(s):

- | | | |
|------|---|---|
| (iv) | Delivery: | Delivery against payment |
| (v) | Additional Paying Agent(s) (if any): | Not applicable |
| (vi) | 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 Securities are capable of meeting them the Securities may then be deposited with one of the ICSDs as common safekeeper. Note that this does not necessarily mean that the Securities 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. |

7. EU BENCHMARKS REGULATION

EU Benchmarks Regulation: Article 29(2) statement on benchmarks:	Applicable: Amounts payable under the Securities are calculated by reference to EURO STOXX 50 Index which is provided by STOXX Limited.
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As at the date of these Final Terms, the relevant Administrator is included in the register of Administrators and Benchmarks established and maintained by the European Securities and Markets Authority pursuant to article 36 of the Benchmarks Regulation (Regulation (EU) 2016/1011).