

FINAL TERMS FOR CERTIFICATES

FINAL TERMS DATED 28 JULY 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

14 Series of EUR 30,000 "Cash Collect 6 premi fissi" Certificates relating to basket of Shares

under the Note, Warrant and Certificate Programme
of BNP Paribas Issuance B.V., BNP Paribas and BNP Paribas Fortis Funding

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 or any Manager to publish a prospectus pursuant to Article 3 of the Prospectus Directive or to supplement a prospectus pursuant to Article 16 of the Prospectus Directive, in each case, in relation to such offer.

None of the Issuer nor 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**"). The Base Prospectus has been passported into Italy in compliance with Article 25 of the Prospectus Regulation. 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, any Supplement(s) to the Base Prospectus and these Final Terms are available for viewing at www.investimenti.bnpparibas.it and copies may be obtained free of charge at the specified offices of the Security 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.

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number	No. of Securities issued	No. of Securities	ISIN Code	Trading Code of Borsa Italiana	Issue Price per Security	Underlying Shares	Underlying Reference Strike Price	Knock-in Level	Knock-in Level × Underlying Reference Strike Price	Coupon Level	Rate (i)	Exercise Date	Exercise Settlement Date
CE00214XAD	30 000,00	30 000,00	NLBNPIT13D71	P13D71	EUR 100	Alibaba Group	206,53	60%	123,918	60%	1,70%	23/07/2024	30/07/2024
						Holding Ltd							
						Jumia Technologies AG	22,09		13,254				
						Shopify Inc	1643,3199		985,99194				
CE00215XAD	30 000,00	30 000,00	NLBNPIT13D89	P13D89	EUR 100	NIO Inc	43,99	60%	26,394	60%	1,75%	23/07/2024	30/07/2024
						Tesla Inc	643,38		386,028				
						Volkswagen	208,6		125,16				
CE00216XAD	30 000,00	30 000,00	NLBNPIT13D97	P13D97	EUR 100	Facebook Inc	369,79	60%	221,874	60%	1,10%	23/07/2024	30/07/2024
						Snap Inc	77,97		46,782				
						Twitter Inc	71,69		43,014				
CE00217XAD	30 000,00	30 000,00	NLBNPIT13DA0	P13DA0	EUR 100	Enphase Energy Inc	178,18	60%	106,908	60%	1,75%	23/07/2024	30/07/2024
						Palantir Technologies Inc	21,81		13,086				
						Plug Power Inc	26,81		16,086				
CE00218XAD	30 000,00	30 000,00	NLBNPIT13DB8	P13DB8	EUR 100	Cameco Corp	17,08	70%	11,956	70%	1,20%	23/07/2024	30/07/2024
						Exelon Corp	46,52		32,564				
						Rio Tinto PLC	82,77		57,939				
CE00219XAD	30 000,00	30 000,00	NLBNPIT13DC6	P13DC6	EUR 100	First Solar Inc	82,95	60%	49,77	60%	1,10%	23/07/2024	30/07/2024
						SolarEdge	248,63		149,178				

						Technologies Inc Sunrun Inc	50,62		30,372				
CE00220XAD	30 000,00	30 000,00	NLBNPIT13DD4	P13DD4	EUR 100	Fastly Inc McAfee Corp NortonLifeLock Inc	49,82 26,8 25,78	60%	29,892 16,08 15,468	60%	1,00%	23/07/2024	30/07/2024
CE00221XAD	30 000,00	30 000,00	NLBNPIT13DE2	P13DE2	EUR 100	CureVac NV Moderna Inc Novavax Inc	54,17 348,83 203,24	60%	32,502 209,298 121,944	60%	1,90%	23/07/2024	30/07/2024
CE00222XAD	30 000,00	30 000,00	NLBNPIT13DF9	P13DF9	EUR 100	IQIYI INC ADR Netflix Inc Roku Inc	11,32 515,41 473,65	60%	6,792 309,246 284,19	60%	1,40%	23/07/2024	30/07/2024
CE00223XAD	30 000,00	30 000,00	NLBNPIT13DG7	P13DG7	EUR 100	CNH Industrial NV Pirelli C SpA Saipem SpA Tenaris SA	13,725 5,09 1,9485 8,538	60%	8,235 3,054 1,1691 5,1228	60%	1,15%	23/07/2024	30/07/2024
CE00224XAD	30 000,00	30 000,00	NLBNPIT13DH5	P13DH5	EUR 100	Air FranceKLM Airbus SE easyJet	3,921 111,5 813,8	70%	2,7447 78,05 569,66	70%	1,15%	23/07/2024	30/07/2024
CE00225XAD	30 000,00	30 000,00	NLBNPIT13DI3	P13DI3	EUR 100	Carrefour SA Daimler AG-REG Nokia Oyj	15,945 75,27 4,9565	70%	11,1615 52,689 3,46955	70%	1,20%	23/07/2024	30/07/2024
CE00226XAD	30 000,00	30 000,00	NLBNPIT13DJ1	P13DJ1	EUR 100	Bayer AG IBERDROLA SA	51,2 10,425	70%	35,84 7,2975	70%	1,10%	23/07/2024	30/07/2024

						Natwest Group PLC	199,1		139,37				
CE00227XAD	30 000,00	30 000,00	NLBNPIT13DK9	P13DK9	EUR 100	Repsol Tenaris SA Vestas Wind Systems AS	9,184 8,538 234	60%	5,5104 5,1228 140,4	60%	1,10%	23/07/2024	30/07/2024

Share Company	Type of Share	ISIN of Share	Share Currency	Reuters Code	Share Company Website	Exchange	Exchange Website
Alibaba Group Holding Ltd	Ordinary	KYG017191142	USD	BABA.N	www.alibabagroup.com	NYSE	www.nyse.com
Jumia Technologies AG	Ordinary	US48138M1053	USD	JMIA.N	www.group.jumia.com	Nasdaq	www.nasdaq.com
Shopify Inc	Ordinary	CA82509L1076	USD	SHOP.TO	www.shopify.com	NYSE	www.nyse.com
NIO Inc	Ordinary	US62914V1061	USD	NIO.N	www.nio.com	NYSE	www.nyse.com
Tesla Inc	Ordinary	US88160R1014	USD	TSLA.OQ	www.tesla.com	Nasdaq	www.nasdaq.com
Volkswagen	Preferred	DE0007664039	EUR	VOWG_p.DE	www.volkswagen.co.uk	Xetra	www.xetra.de
Facebook Inc	Ordinary	US30303M1027	USD	FB.OQ	www.facebook.com	Nasdaq	www.nasdaq.com
Snap Inc	Ordinary	US83304A1060	USD	SNAP.N	www.snap.com	Nasdaq	www.nasdaq.com
Twitter Inc	Ordinary	US90184L1026	USD	TWTR.N	www.twitter.com	NYSE	www.nyse.com
Enphase Energy Inc	Ordinary	US29355A1079	USD	ENPH.OQ	www.enphase.com	Nasdaq	www.nasdaq.com
Palantir Technologies Inc	Ordinary	US69608A1088	USD	PLTR.K	www.palantir.com/	Nasdaq	www.nasdaq.com
Plug Power Inc	Ordinary	US72919P2020	USD	PLUG.OQ	www.plugpower.com	Nasdaq	www.nasdaq.com
Cameco Corp	Ordinary	CA13321L1085	USD	CCO.TO	www.cameco.com	Nasdaq	www.nasdaq.com

Exelon Corp	Ordinary	US30161N1019	USD	EXC.N	www.exeloncorp.com	Nasdaq	www.nasdaq.com
Rio Tinto PLC	Ordinary	US7672041008	USD	RIO.N	www.riotinto.com	NYSE	www.nyse.com
First Solar Inc	Ordinary	US3364331070	USD	OQ	www.firstsolar.com	Nasdaq	www.nasdaq.com
SolarEdge Technologies Inc	Ordinary	US83417M1045	USD	SEDG.OQ	www.solaredge.com	Nasdaq	www.nasdaq.com
Sunrun Inc	Ordinary	US86771W1053	USD	RUN.OQ	www.sunrun.com	Nasdaq	www.nasdaq.com
Fastly Inc	Ordinary	US31188V1008	USD	FSLY.N	www.fastly.com	Nasdaq	www.nasdaq.com
McAfee Corp	Ordinary	US5790631080	USD	MCFE.O	www.mcafee.com	Nasdaq	www.nasdaq.com
NortonLifeLock Inc	Ordinary	US6687711084	USD	NLOK.OQ	www.nortonlifelock.com	Nasdaq	www.nasdaq.com
CureVac NV	Ordinary	NL0015436031	USD	CVAC.OQ	www.curevac.com	Nasdaq	www.nasdaq.com
Moderna Inc	Ordinary	US60770K1079	USD	MRNA.OQ	www.modernatx.com	Nasdaq	www.nasdaq.com
Novavax Inc	Ordinary	US6700024010	USD	NVAX.OQ	www.novavax.com	Nasdaq	www.nasdaq.com
IQIYI INC ADR	Ordinary	US46267X1081	USD	IQ.OQ	www.iq.com	Nasdaq	www.nasdaq.com
Netflix Inc	Ordinary	US64110L1061	USD	NFLX.O	www.netflix.com	Nasdaq	www.nasdaq.com
Roku Inc	Ordinary	US77543R1023	USD	ROKU.OQ	www.roku.com	Nasdaq	www.nasdaq.com
CNH Industrial NV	Ordinary	NL0010545661	EUR	CNHI.MI	www.cnhindustrial.com	Borsa Italiana	www.borsaitaliana.it
Pirelli C SpA	Ordinary	IT0005278236	EUR	PIRC.MI	www.pirelli.com	Borsa Italiana	www.borsaitaliana.it
Saipem SpA	Ordinary	IT0005252140	EUR	SPMI.MI	www.saipem.com	Borsa Italiana	www.borsaitaliana.it
Tenaris SA	Ordinary	LU0156801721	EUR	TENR.MI	www.tenaris.com	Borsa Italiana	www.borsaitaliana.it
Air FranceKLM	Ordinary	FR0000031122	EUR	AIRF.PA	www.airfrance.com	Euronext Paris	www.euronext.com
Airbus SE	Ordinary	NL0000235190	EUR	AIR.PA	www.airbus.com	Euronext Paris	www.euronext.com
easyJet	Ordinary	GB00B7KR2P84	GBP	EZJ.L	www.easyjet.com	London Stock Exchange	www.londonstockexchange.com
Carrefour SA	Ordinary	FR0000120172	EUR	CARR.PA	www.carrefour.com	Euronext	www.euronext.com

						Paris	
Daimler AG-REG	Ordinary	DE0007100000	EUR	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de
Nokia Oyj	Ordinary	FI0009000681	EUR	NOKIA.HE	www.nokia.com	Helsinki Stock Exchange	www.nasdaqomxnordic.com
Bayer AG	Ordinary	DE000BAY0017	EUR	BAYG.DE	www.bayer.com	Xetra	www.xetra.de
IBERDROLA SA	Ordinary	ES0144580Y14	EUR	IBE.MC	www.iberdrola.com	Bolsa de Madrid	www.bolsamadrid.es
Natwest Group PLC	Ordinary	GB00B7T77214	GBP	NWG.L	www.natwestgroup.com	London Stock Exchange	www.londonstockexchange.com
Repsol	Ordinary	ES0173516115	EUR	REP.MC	www.repsol.com	Bolsa de Madrid	www.bolsamadrid.es
Vestas Wind Systems AS	Ordinary	DK0010268606	DKK	VWS.CO	www.vestas.com	Nasdaq Nordic	www.nasdaqomxnordic.com

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: Not applicable
4. Issue Date: 28 July 2021.
5. Consolidation: Not applicable
6. Type of Securities:
 - (a) Certificates
 - (b) The Securities are Share Securities

Automatic Exercise of Certificates applies to the Certificates.

The Exercise Date is as set out in "Specific Provisions for each Series" above, or if such day is not a Business Day, the immediately subsequent Business Day.

The Exercise Date will be subject to the same adjustments provided for the Redemption Valuation Date. For the purposes of Borsa Italiana, the Exercise Date shall be deemed to be also the expiration date of the Securities.

The Exercise Settlement Date is as set out in "Specific Provisions for each Series" above.

The minimum number of Securities that may be exercised by the Holder is (1) one Security and in excess thereof by multiples of (1) one Security.

The provisions of Annex 3 (*Additional Terms and Conditions for Share Securities*) shall apply.

Unwind Costs: Not applicable
7. Form of Securities: Italian Dematerialised Securities.
8. Business Day Centre(s): The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is TARGET2.
9. Settlement: Settlement will be by way of cash payment (**Cash Settled Securities**)
10. Rounding Convention for Cash Settlement Amount: Not applicable
11. Variation of Settlement:

Issuer's option to vary settlement: The Issuer does not have the option to vary settlement in respect of the Securities.
12. Final Payout **SPS Reverse Convertible Securities**

SPS Payout: SPS Reverse Convertible Securities

 - (A) If no Knock-in Event has occurred:
100%; or

- (B) If a Knock-in Event has occurred:
 Min(100%, Final Redemption Value)

Where:

Strike Price Closing Value: Applicable;

Final Redemption Value means the Worst Value;

Worst Value means, in respect of a SPS Valuation Date, the lowest Underlying Reference Value for any Underlying Reference in the Basket in respect of such SPS Valuation Date.

Basket means the Basket of Shares as set out in “Specific Provisions for each series” above.

Underlying Reference is as set out in “Specific Provisions for each series” above;

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;

Underlying Reference Closing Price Value means, in respect of a SPS Valuation Date, the Closing Price or the Italian Securities Reference Price in respect of such day;

SPS Valuation Date means the SPS Redemption Valuation Date;

SPS Redemption Valuation Date means the Redemption Valuation Date;

Underlying Reference Strike Price means as set out in “Specific Provisions for each series” above.

	Aggregation:	Not applicable
13.	Relevant Asset(s):	Not applicable
14.	Entitlement:	Not applicable
15.	Exchange Rate/Conversion Rate	Not applicable
16.	Settlement Currency:	The settlement currency for the payment of the Cash Settlement Amount is Euro (" EUR ")
17.	Syndication:	The Securities will be distributed on a non-syndicated basis.
18.	Minimum Trading Size:	The minimum trading size will be established by Borsa Italiana S.p.A. with a notice communicating the first day of trading
19.	Principal Security Agent:	BNP Paribas Securities Services, Milan Branch.
20.	Registrar:	Not applicable

21.	Calculation Agent:	BNP Paribas Arbitrage S.N.C. 1 rue Laffitte, 75009 Paris France
22.	Governing law:	English law
23.	<i>Masse</i> provisions (Condition 9.4):	Not applicable

PRODUCT SPECIFIC PROVISIONS

24.	Hybrid Securities:	Not applicable
25.	Index Securities:	Not applicable
26.	Share Securities/ETI Share Securities:	Applicable Share Securities: Applicable
(a)	Share(s)/Share Company/Basket Company/GDR/ADR/ETI Interest/Basket of ETI Interests:	The Securities are linked to the performance of ordinary shares, or, if so indicated in specific provisions for each series above in the column Share Company, another share type in the share capital of the relevant Share Company (each an " Underlying Reference_k " or " Share_k ") set out in specific provisions for each series above.
(b)	Relative Performance Basket:	Applicable
(c)	Share/ETI Interest Currency:	See the "Specific Provisions for each series" above
(d)	ISIN of Share(s)/ETI Interest(s):	See the "Specific Provisions for each series" above
(e)	Exchange(s):	See the "Specific Provisions for each series" above
(f)	Related Exchange(s):	All Exchanges
(g)	Exchange Business Day:	All Shares Basis
(h)	Scheduled Trading Day:	All Shares Basis
(i)	Weighting:	Not applicable
(j)	Settlement Price:	Not applicable
(k)	Specified Maximum Days of Disruption:	Three (3) Scheduled Trading Days
(l)	Valuation Time:	-In the case of Alibaba Group Holding Ltd, Jumia Technologies AG, Shopify Inc, NIO Inc, Tesla Inc, Volkswagen, Facebook Inc, Snap Inc, Twitter Inc, Enphase Energy Inc, Palantir Technologies Inc, Plug Power Inc, Cameco Corp, Exelon Corp, Rio Tinto PLC, First Solar Inc, SolarEdge Technologies Inc, Sunrun Inc, Fastly Inc, McAfee Corp, NortonLifeLock Inc, CureVac NV, Moderna Inc, Novavax Inc, IQIYI INC ADR, Netflix Inc, Roku Inc, CNH Industrial NV, Air FranceKLM, Airbus SE, easyJet, Carrefour SA, Daimler AG-REG, Nokia Oyj, Bayer AG, IBERDROLA SA, Natwest Group PLC, Repsol, Vestas Wind Systems AS

		<p>("Non-Italian Listed Shares"),</p> <p>the Scheduled Closing Time as defined in Condition 1;</p> <p>- In the case of Pirelli C SpA, Saipem SpA, Tenaris SA ("Italian Listed Shares"),</p> <p>the time when the Italian Securities Reference Price of the Underlying Share is determined by the Exchange.</p>
	(m) Redemption on Occurrence of an Extraordinary Event:	Delayed Redemption on Occurrence of an Extraordinary Event: Not applicable
	(n) Share Correction Period:	As per Conditions
	(o) Dividend Payment:	Not applicable
	(p) Listing Change:	Not applicable
	(q) Listing Suspension:	Not applicable
	(r) Illiquidity:	Not applicable
	(s) Tender Offer:	Applicable
	(t) CSR Event:	Not applicable
	(u) Hedging Liquidity Event:	Not applicable
27.	ETI Securities	Not applicable
28.	Debt Securities:	Not applicable
29.	Commodity Securities:	Not applicable
30.	Inflation Index Securities:	Not applicable
31.	Currency Securities:	Not applicable
32.	Fund Securities:	Not applicable
33.	Futures Securities:	Not applicable
34.	Credit Security Provisions:	Not applicable
35.	Underlying Interest Rate Securities:	Not applicable
36.	Preference Share Certificates:	Not applicable
37.	OET Certificates:	Not applicable
38.	Illegality (Security Condition 7.1) and Force Majeure (Security Condition 7.2):	<p>Illegality: redemption in accordance with Security Condition 7.1 (d).</p> <p>Force Majeure: redemption in accordance with Security Condition 7.2 (b).</p>
39.	Additional Disruption Events and Optional Additional Disruption Events:	<p>(a) Additional Disruption Events: Applicable</p> <p>Hedging Disruption does not apply to the Securities.</p> <p>(b) The following Optional Additional Disruption Events apply to the Securities:</p> <p>Administrator/Benchmark Event</p> <p>Insolvency Filing</p> <p>(c) Redemption :</p>

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

40. Knock-in Event: Applicable.
 If the Knock-in Value is less than the Knock-in Level on the Knock-in Determination Day
- (a) SPS Knock-in Valuation: Applicable
- Knock-in Value** means the Worst Value;
- Worst Value** means, in respect of a SPS Valuation Date, the lowest Underlying Reference Value for any Underlying Reference in the Basket in respect of such SPS Valuation Date.
- Basket** means the Basket of Shares as set out in Specific Provisions for each series above.
- Underlying Reference** is as set out in “Specific Provisions for each series” above;
- 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.
- Underlying Reference** is as set out in “Specific Provisions for each series” above;
- Underlying Reference Closing Price Value** means, in respect of a SPS Valuation Date, the Closing Price or the Italian Securities Reference Price in respect of such day;
- SPS Valuation Date** means the Knock-in Determination Day;
- Underlying Reference Strike Price** means as set out in “Specific Provisions for each series” above.
- (b) Level: Not applicable
- (c) Knock-in Level/Knock-in Range Level: See “Specific Provisions for each series” above
- (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: Not applicable.

41. Knock-out Event: Not applicable.

42. EXERCISE, VALUATION AND REDEMPTION

- (a) Notional Amount of each Certificate: EUR 100
- (b) Partly Paid Certificates: The Certificates are not Partly Paid Certificates.
- (c) Interest: Not applicable
- (d) Fixed Rate Provisions: Not applicable.
- (e) Floating Rate Provisions: Not applicable.
- (f) Linked Interest Certificates: Not applicable.
- (g) Payment of Premium Amount(s): Applicable
- (i) Premium Amount(s) In respect of i=1 to i= 6: $NA \times Rate (i)$
In respect of i=7 to i=36: $NA \times Premium\ Amount\ Rate$
- (ii) Linked Premium Amount Certificates: Applicable – see Share Linked/ETI Share Linked Premium Amount Certificates below
- Day Count Fraction: Not applicable
- (iii) Variable Premium Amount Certificates: Not applicable.
- (iv) Premium Amount Payment Date(s): As regards CE00214XAD to CE00223XAD and CE00227XAD :
31 August 2021 (n=1), 1 October 2021 (n=2), 2 November 2021 (n=3), 1 December 2021 (n=4), 4 January 2022 (n=5), 1 February 2022 (n=6), 3 March 2022 (n=7), 31 March 2022 (n=8), 3 May 2022 (n=9), 31 May 2022 (n=10), 1 July 2022 (n=11), 2 August 2022 (n=12), 31 August 2022 (n=13), 3 October 2022 (n=14), 1 November 2022 (n=15), 2 December 2022 (n=16), 4 January 2023 (n=17), 31 January 2023 (n=18), 3 March 2023 (n=19), 31 March 2023 (n=20), 3 May 2023 (n=21), 31 May 2023 (n=22), 3 July 2023 (n=23), 1 August 2023 (n=24), 31 August 2023 (n=25), 3 October 2023 (n=26), 31 October 2023 (n=27), 4 December 2023 (n=28), 4 January 2024 (n=29), 31 January 2024 (n=30), 4 March 2024 (n=31), 4 April 2024 (n=32), 2 May 2024 (n=33), 31 May 2024 (n=34) and 2 July 2024 (n=35), 30 July 2024 (n=36)
As regards CE00224XAD, CE00226XAD,;
31 August 2021 (n=1), 1 October 2021 (n=2), 2 November 2021 (n=3), 1 December 2021 (n=4), 6 January 2022 (n=5), 1 February 2022 (n=6), 3 March 2022 (n=7), 31 March 2022 (n=8), 3 May 2022 (n=9), 31 May 2022 (n=10), 1 July 2022 (n=11), 2 August 2022 (n=12), 31 August 2022 (n=13), 3 October 2022 (n=14), 1 November 2022 (n=15), 2 December 2022 (n=16), 5 January 2023 (n=17), 31 January 2023 (n=18), 3 March 2023 (n=19), 31 March 2023 (n=20), 3 May 2023 (n=21), 31 May 2023 (n=22), 3 July 2023 (n=23), 1 August 2023 (n=24), 31 August 2023 (n=25), 3 October 2023 (n=26), 31 October 2023 (n=27), 4 December 2023 (n=28), 4 January 2024 (n=29), 31 January 2024 (n=30), 4 March 2024 (n=31), 4 April 2024 (n=32), 2 May 2024 (n=33), 31

May 2024 (n=34) and 2 July 2024 (n=35), 30 July 2024 (n=36)

As regards CE00225XAD,:

31 August 2021 (n=1), 1 October 2021 (n=2), 2 November 2021 (n=3), 1 December 2021 (n=4), 4 January 2022 (n=5), 1 February 2022 (n=6), 3 March 2022 (n=7), 31 March 2022 (n=8), 3 May 2022 (n=9), 31 May 2022 (n=10), 4 July 2022 (n=11), 2 August 2022 (n=12), 31 August 2022 (n=13), 3 October 2022 (n=14), 1 November 2022 (n=15), 2 December 2022 (n=16), 4 January 2023 (n=17), 31 January 2023 (n=18), 3 March 2023 (n=19), 31 March 2023 (n=20), 3 May 2023 (n=21), 31 May 2023 (n=22), 3 July 2023 (n=23), 1 August 2023 (n=24), 31 August 2023 (n=25), 3 October 2023 (n=26), 31 October 2023 (n=27), 4 December 2023 (n=28), 4 January 2024 (n=29), 31 January 2024 (n=30), 4 March 2024 (n=31), 4 April 2024 (n=32), 2 May 2024 (n=33), 31 May 2024 (n=34) and 2 July 2024 (n=35), 30 July 2024 (n=36)

(v) Business Day Convention for Premium Amount Payment Date(s): Following

(vi) Premium Amount Rate: **Snowball Digital Coupon** is applicable:

(i) If the Snowball Digital Coupon Condition is satisfied in respect of SPS Coupon Valuation Date_(i):

$$\text{Rate}_{(i)} + \text{SumRate}_{(i)}$$

(ii) If the Snowball Digital Coupon Condition is not satisfied in respect of SPS Coupon Valuation Date_(i):

zero,

Where:

Rate(i) is as set out in the “Specific Provisions for each Series” above.

"i" is a number from 7 to 36 and it means the relevant SPS Coupon Valuation Date;

SPS Coupon Valuation Date(s)_(i) means the relevant Settlement Price Date;

Settlement Price Date means the relevant Valuation Dates;

Valuation Date(s) means the Premium Amount Valuation Date(s);

Premium Amount Valuation Date(s) means as set out in item 42(i)(v).

Sum Rate_(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;

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 Coupon

Valuation Date is lower than or equal to the Snowball Level;

Snowball Level is as set out in “Specific Provisions for each series” above;

Snowball Barrier Value means the Worst Value;

Worst Value means, in respect of a SPS Valuation Date, the lowest Underlying Reference Value for any Underlying Reference in the Basket in respect of such SPS Valuation Date.

Basket means the Basket of Shares as set out in Specific Provisions for each series above.

Underlying Reference is as set out in “Specific Provisions for each series” above;

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.

Underlying Reference Closing Price Value means, in respect of a SPS Valuation Date, the Closing Price or the Italian Securities Reference Price in respect of such day;

SPS Valuation Date means each SPS Coupon Valuation Date;

Underlying Reference Strike Price means as set out in “Specific Provisions for each series” above.

(vii) Premium Amount Record Date(s):

As regards CE00214XAD to CE00223XAD and CE00227XAD :

27 August 2021 (n=1), 29 September 2021 (n=2), 29 October 2021 (n=3), 29 November 2021 (n=4), 31 December 2021 (n=5), 28 January 2022 (n=6), 1 March 2022 (n=7), 29 March 2022 (n=8), 29 April 2022 (n=9), 27 May 2022 (n=10), 29 June 2022 (n=11), 29 July 2022 (n=12), 29 August 2022 (n=13), 29 September 2022 (n=14), 28 October 2022 (n=15), 30 November 2022 (n=16), 2 January 2023 (n=17), 27 January 2023 (n=18), 1 March 2023 (n=19), 29 March 2023 (n=20), 28 April 2023 (n=21), 29 May 2023 (n=22), 29 June 2023 (n=23), 28 July 2023 (n=24), 29 August 2023 (n=25), 29 September 2023 (n=26), 27 October 2023 (n=27), 30 November 2023 (n=28), 2 January 2024 (n=29), 29 January 2024 (n=30), 29 February 2024 (n=31), 2 April 2024 (n=32), 29 April 2024 (n=33), 29 May 2024 (n=34), 28 June 2024 (n=35) and 26 July 2024 (n=36)

As regards CE00224XAD, CE00226XAD,:

27 August 2021 (n=1), 29 September 2021 (n=2), 29 October 2021 (n=3), 29 November 2021 (n=4), 4 January 2021 (n=5), 28 January 2022 (n=6), 1 March 2022 (n=7), 29 March 2022 (n=8), 29 April 2022 (n=9), 27 May 2022 (n=10), 29 June 2022 (n=11), 29 July 2022 (n=12), 29 August 2022

(n=13), 29 September 2022 (n=14), 28 October 2022 (n=15), 30 November 2022 (n=16), 3 January 2023 (n=17), 27 January 2023 (n=18), 1 March 2023 (n=19), 29 March 2023 (n=20), 28 April 2023 (n=21), 29 May 2023 (n=22), 29 June 2023 (n=23), 28 July 2023 (n=24), 29 August 2023 (n=25), 29 September 2023 (n=26), 27 October 2023 (n=27), 30 November 2023 (n=28), 2 January 2024 (n=29), 29 January 2024 (n=30), 29 February 2024 (n=31), 2 April 2024 (n=32), 29 April 2024 (n=33), 29 May 2024 (n=34), 28 June 2024 (n=35) and 26 July 2024 (n=36)

As regards CE00225XAD,:

27 August 2021 (n=1), 29 September 2021 (n=2), 29 October 2021 (n=3), 29 November 2021 (n=4), 31 December 2021 (n=5), 28 January 2022 (n=6), 1 March 2022 (n=7), 29 March 2022 (n=8), 29 April 2022 (n=9), 27 May 2022 (n=10), 30 June 2022 (n=11), 29 July 2022 (n=12), 29 August 2022 (n=13), 29 September 2022 (n=14), 28 October 2022 (n=15), 30 November 2022 (n=16), 2 January 2023 (n=17), 27 January 2023 (n=18), 1 March 2023 (n=19), 29 March 2023 (n=20), 28 April 2023 (n=21), 29 May 2023 (n=22), 29 June 2023 (n=23), 28 July 2023 (n=24), 29 August 2023 (n=25), 29 September 2023 (n=26), 27 October 2023 (n=27), 30 November 2023 (n=28), 2 January 2024 (n=29), 29 January 2024 (n=30), 29 February 2024 (n=31), 2 April 2024 (n=32), 29 April 2024 (n=33), 29 May 2024 (n=34), 28 June 2024 (n=35) and 26 July 2024 (n=36)

(h)	Index Linked Premium Amount Certificates:	Not applicable
(i)	Share Linked/ETI Share Linked Premium Amount Certificates:	Applicable Share Securities: Applicable
(i)	Share(s) /Share Company / Basket Compagny / GDR / ADR /ETI Interest/ Basket of ETI Interests:	As set out in §26(a) above
(ii)	Relative Basket Performance	Not applicable
(iii)	Averaging:	Averaging does not apply
(iv)	Premium Amount Valuation Time:	As set out in § 26 above.
(v)	Premium Amount Valuation Date(s):	As regards CE00214XAD to CE00223XAD and CE00227XAD: 24 February 2022 (n=7), 24 March 2022 (n=8), 26 April 2022 (n=9), 24 May 2022 (n=10), 24 June 2022 (n=11), 26 July 2022 (n=12), 24 August 2022 (n=13), 26 September 2022 (n=14), 25 October 2022 (n=15), 25 November 2022 (n=16), 27 December 2022 (n=17), 24 January 2023 (n=18), 24 February 2023 (n=19), 24 March 2023 (n=20), 25 April 2023 (n=21), 24 May 2023 (n=22), 26 June 2023 (n=23), 25 July 2023 (n=24), 24 August 2023 (n=25), 26 September 2023 (n=26), 24 October 2023 (n=27), 27 November 2023 (n=28), 27 December 2023 (n=29), 24 January 2024 (n=30), 26

February 2024 (n=31), 26 March 2024 (n=32), 24 April 2024 (n=33), 24 May 2024 (n=34), 25 June 2024 (n=35) and 23 July 2024 (n=36).

As regards CE00224XAD, CE00226XAD:

24 February 2022 (n=7), 24 March 2022 (n=8), 26 April 2022 (n=9), 24 May 2022 (n=10), 24 June 2022 (n=11), 26 July 2022 (n=12), 24 August 2022 (n=13), 26 September 2022 (n=14), 25 October 2022 (n=15), 25 November 2022 (n=16), 28 December 2022 (n=17), 24 January 2023 (n=18), 24 February 2023 (n=19), 24 March 2023 (n=20), 25 April 2023 (n=21), 24 May 2023 (n=22), 26 June 2023 (n=23), 25 July 2023 (n=24), 24 August 2023 (n=25), 26 September 2023 (n=26), 24 October 2023 (n=27), 27 November 2023 (n=28), 27 December 2023 (n=29), 24 January 2024 (n=30), 26 February 2024 (n=31), 26 March 2024 (n=32), 24 April 2024 (n=33), 24 May 2024 (n=34), 25 June 2024 (n=35) and 23 July 2024 (n=36).

As regards CE00225XAD:

24 February 2022 (n=7), 24 March 2022 (n=8), 26 April 2022 (n=9), 24 May 2022 (n=10), 27 June 2022 (n=11), 26 July 2022 (n=12), 24 August 2022 (n=13), 26 September 2022 (n=14), 25 October 2022 (n=15), 25 November 2022 (n=16), 27 December 2022 (n=17), 24 January 2023 (n=18), 24 February 2023 (n=19), 24 March 2023 (n=20), 25 April 2023 (n=21), 24 May 2023 (n=22), 26 June 2023 (n=23), 25 July 2023 (n=24), 24 August 2023 (n=25), 26 September 2023 (n=26), 24 October 2023 (n=27), 27 November 2023 (n=28), 27 December 2023 (n=29), 24 January 2024 (n=30), 26 February 2024 (n=31), 26 March 2024 (n=32), 24 April 2024 (n=33), 24 May 2024 (n=34), 25 June 2024 (n=35) and 23 July 2024 (n=36).

(vi)	Observation Dates:	Not applicable
(vii)	Observation Period:	Not applicable
(viii)	Specified Maximum Days of Disruption:	As set out in paragraph 26(k) above
(ix)	Exchange(s):	See “Specific Provisions for each Series” above.
(x)	Related Exchange(s):	As set out in paragraph 26(f) above
(xi)	Exchange Business Day:	As set out in paragraph 26(g) above
(xii)	Scheduled Trading Day:	As set out in paragraph 26(h) above
(xiii)	Settlement Price:	Not applicable
(xiv)	Weighting:	Not applicable
(xv)	Redemption on Occurrence of an Extraordinary Event:	Delayed Redemption on Occurrence of an Extraordinary Event: Not applicable
(j)	ETI Linked Premium Amount	Not applicable

	Certificates:	
(k)	Debt Linked Premium Amount Certificates:	Not applicable
(l)	Commodity Linked Premium Amount Certificates:	Not applicable
(m)	Inflation Index Linked Premium Amount Certificates	Not applicable
(n)	Currency Linked Premium Amount Certificates:	Not applicable
(o)	Fund Linked Premium Amount Certificates:	Not applicable
(p)	Futures Linked Premium Amount Certificates:	Not applicable
(q)	Underlying Interest Rate Linked Interest Provisions	Not applicable
(r)	Instalment Certificates:	The Certificates are not Instalment Certificates.
(s)	Issuer Call Option:	Not applicable
(t)	Holder Put Option:	Not applicable
(u)	Automatic Early Redemption:	Applicable
(i)	Automatic Early Redemption Event:	Single Standard Automatic Early Redemption If on any Automatic Early Redemption Valuation Date the SPS AER Value is greater than or equal to the Automatic Early Redemption Level.
(ii)	Automatic Early Redemption Payout:	SPS Automatic Early Redemption Payout NA x (AER Redemption Percentage + AER Exit Rate) AER Redemption Percentage means 100%
(iii)	Automatic Early Redemption Date(s):	As regards CE00214XAD to CE00223XAD and CE00227XAD: 1 February 2022 (n=1), 3 March 2022 (n=2), 31 March 2022 (n=3), 3 May 2022 (n=4), 31 May 2022 (n=5), 1 July 2022 (n=6), 2 August 2022 (n=7), 31 August 2022 (n=8), 3 October 2022 (n=9), 1 November 2022 (n=10), 2 December 2022 (n=11), 4 January 2023 (n=12), 31 January 2023 (n=13), 3 March 2023 (n=14), 31 March 2023 (n=15), 3 May 2023 (n=16), 31 May 2023 (n=17), 3 July 2023 (n=18), 1 August 2023 (n=19), 31 August 2023 (n=20), 3 October 2023 (n=21), 31 October 2023 (n=22), 4 December 2023 (n=23), 4 January 2024 (n=24), 31 January 2024 (n=25), 4 March 2024 (n=26), 4 April 2024 (n=27), 2 May 2024 (n=28), 31 May 2024 (n=29) and 2 July 2024 (n=30). As regards CE00224XAD, CE00226XAD: 1 February 2022 (n=1), 3 March 2022 (n=2), 31 March 2022 (n=3), 3 May 2022 (n=4), 31 May 2022 (n=5), 1 July 2022 (n=6), 2 August 2022 (n=7), 31 August 2022 (n=8), 3

October 2022 (n=9), 1 November 2022 (n=10), 2 December 2022 (n=11), 5 January 2023 (n=12), 31 January 2023 (n=13), 3 March 2023 (n=14), 31 March 2023 (n=15), 3 May 2023 (n=16), 31 May 2023 (n=17), 3 July 2023 (n=18), 1 August 2023 (n=19), 31 August 2023 (n=20), 3 October 2023 (n=21), 31 October 2023 (n=22), 4 December 2023 (n=23), 4 January 2024 (n=24), 31 January 2024 (n=25), 4 March 2024 (n=26), 4 April 2024 (n=27), 2 May 2024 (n=28), 31 May 2024 (n=29) and 2 July 2024 (n=30).

As regards CE00225XAD:

1 February 2022 (n=1), 3 March 2022 (n=2), 31 March 2022 (n=3), 3 May 2022 (n=4), 31 May 2022 (n=5), 4 July 2022 (n=6), 2 August 2022 (n=7), 31 August 2022 (n=8), 3 October 2022 (n=9), 1 November 2022 (n=10), 2 December 2022 (n=11), 4 January 2023 (n=12), 31 January 2023 (n=13), 3 March 2023 (n=14), 31 March 2023 (n=15), 3 May 2023 (n=16), 31 May 2023 (n=17), 3 July 2023 (n=18), 1 August 2023 (n=19), 31 August 2023 (n=20), 3 October 2023 (n=21), 31 October 2023 (n=22), 4 December 2023 (n=23), 4 January 2024 (n=24), 31 January 2024 (n=25), 4 March 2024 (n=26), 4 April 2024 (n=27), 2 May 2024 (n=28), 31 May 2024 (n=29) and 2 July 2024 (n=30).

(iv) Observation Price Source: Not applicable

(v) Underlying Reference Level: Not applicable

SPS AER Valuation: Applicable

SPS AER Value means the Worst Value;

Worst Value means, in respect of a SPS Valuation Date, the lowest Underlying Reference Value for any Underlying Reference in the Basket in respect of such SPS Valuation Date.

Basket means the Basket of Shares as set out in Specific Provisions for each series above.

Underlying Reference is as set out in “Specific Provisions for each series” above;

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;

Underlying Reference Closing Price Value means, in respect of a SPS Valuation Date, the Closing Price or the Italian Securities Reference Price in respect of such day;

SPS Valuation Date means each Automatic Early Redemption Valuation Date;

Underlying Reference Strike Price is as set out in

“Specific Provisions for each Series” above.

(vi) Automatic Early Redemption Level:	100%
(vii) Automatic Early Redemption Percentage:	Not applicable
(viii) AER Exit Rate:	AER Rate AER Rate means 0%
(ix) Automatic Early Redemption Valuation Date(s)/Period(s):	As regards CE00214XAD to CE00223XAD and CE00227XAD: 25 January 2022 (n=1), 24 February 2022 (n=2), 24 March 2022 (n=3), 26 April 2022 (n=4), 24 May 2022 (n=5), 24 June 2022 (n=6), 26 July 2022 (n=7), 24 August 2022 (n=8), 26 September 2022 (n=9), 25 October 2022 (n=10), 25 November 2022 (n=11), 27 December 2022 (n=12), 24 January 2023 (n=13), 24 February 2023 (n=14), 24 March 2023 (n=15), 25 April 2023 (n=16), 24 May 2023 (n=17), 26 June 2023 (n=18), 25 July 2023 (n=19), 24 August 2023 (n=20), 26 September 2023 (n=21), 24 October 2023 (n=22), 27 November 2023 (n=23), 27 December 2023 (n=24), 24 January 2024 (n=25), 26 February 2024 (n=26), 26 March 2024 (n=27), 24 April 2024 (n=28), 24 May 2024 (n=29) and 25 June 2024 (n=30). As regards CE00224XAD, CE00226XAD: 25 January 2022 (n=1), 24 February 2022 (n=2), 24 March 2022 (n=3), 26 April 2022 (n=4), 24 May 2022 (n=5), 24 June 2022 (n=6), 26 July 2022 (n=7), 24 August 2022 (n=8), 26 September 2022 (n=9), 25 October 2022 (n=10), 25 November 2022 (n=11), 28 December 2022 (n=12), 24 January 2023 (n=13), 24 February 2023 (n=14), 24 March 2023 (n=15), 25 April 2023 (n=16), 24 May 2023 (n=17), 26 June 2023 (n=18), 25 July 2023 (n=19), 24 August 2023 (n=20), 26 September 2023 (n=21), 24 October 2023 (n=22), 27 November 2023 (n=23), 27 December 2023 (n=24), 24 January 2024 (n=25), 26 February 2024 (n=26), 26 March 2024 (n=27), 24 April 2024 (n=28), 24 May 2024 (n=29) and 25 June 2024 (n=30). As regards CE00225XAD: 25 January 2022 (n=1), 24 February 2022 (n=2), 24 March 2022 (n=3), 26 April 2022 (n=4), 24 May 2022 (n=5), 27 June 2022 (n=6), 26 July 2022 (n=7), 24 August 2022 (n=8), 26 September 2022 (n=9), 25 October 2022 (n=10), 25 November 2022 (n=11), 27 December 2022 (n=12), 24 January 2023 (n=13), 24 February 2023 (n=14), 24 March 2023 (n=15), 25 April 2023 (n=16), 24 May 2023 (n=17), 26 June 2023 (n=18), 25 July 2023 (n=19), 24 August 2023 (n=20), 26 September 2023 (n=21), 24 October 2023 (n=22), 27 November 2023 (n=23), 27 December 2023 (n=24), 24 January 2024 (n=25), 26 February 2024 (n=26), 26 March 2024 (n=27), 24 April 2024 (n=28), 24 May 2024 (n=29) and 25 June 2024 (n=30).

(v)	Renouncement Notice Cut-off Time:	Not applicable.
(w)	Strike Date:	23 July 2021.
(x)	Strike Price:	Not applicable.
(y)	Redemption Valuation Date:	The Exercise Date.
(z)	Averaging:	Averaging does not apply to the Securities.
(aa)	Observation Dates:	Not applicable.
(bb)	Observation Period:	Not applicable.
(cc)	Settlement Business Day:	Not applicable
(dd)	Cut-off Date:	Not applicable
(ee)	Identification information of Holders as provided by Condition 29:	Not applicable

DISTRIBUTION AND U.S. SALES ELIGIBILITY

43.	U.S. Selling Restrictions:	Not applicable – the Securities may not be legally or beneficially owned by or transferred to any U.S. person at any time
44.	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.
45.	Registered broker/dealer:	Not applicable
46.	TEFRA C or TEFRA Not Applicable:	TEFRA C/TEFRA Not Applicable
47.	Non-exempt Offer:	Applicable
	(i) Non-exempt Offer Jurisdictions:	Italy The Issuer intends to publish advertisement in Italy referring to the Securities and the admission to trading of the Securities on SeDeX MTF, which may be qualified as a public offer of Securities in Italy under Italian law and this Final Terms are prepared for this purpose.
		No Offer Period is envisaged and the items relating to “Terms and Conditions of the Public Offer”, “Intermediaries with a firm commitment to act” and “Placing and Underwriting” (as per the Form of Final Terms for Certificates included in the Base Prospectus) are not applicable.
(ii)	(ii) Offer Period:	Not applicable
(iii)	(iii) Financial intermediaries granted specific consent to use the Base Prospectus in accordance with the Conditions in it:	Not applicable
(iv)	(iv) General Consent:	Not applicable

- (v) (v) Other Authorised Offeror Terms: Not applicable
48. Prohibition of Sales to EEA Retail Investors:
- (h) Selling Restrictions: Not applicable
- (i) Legend: Not applicable

PROVISIONS RELATING TO COLLATERAL AND SECURITY

49. Secured Security other than Notional Value Repack Securities: Not applicable
50. Notional 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 BNP Paribas Issuance B.V.

As Issuer:



By: Samy RAMTANI. Duly authorised

PART B – OTHER INFORMATION

1. Listing and Admission to trading

Application will be made for the Securities to be admitted to trading on the Multilateral Trading Facility of securitised derivatives financial instruments organised and managed by Borsa Italiana S.p.A. (the "SeDeX MTF").

2. Ratings

The Securities have not been rated.

The rating of the Issuer is A+ from Standard and Poor's.

The rating of the Guarantor is Aa3 from Moody's and A+ from Standard and Poor's.

As defined by Moody's, an "Aa" rating means that the obligations of the Issuer and the Guarantor under the Programme are judged to be of high quality and are subject to very low credit risk. Moody's appends numerical modifiers 1, 2, and 3 to each generic rating classification from Aaa through Caa. The modifier 3 indicates a ranking in the lower end of that generic rating category.

As defined by Standard & Poor's, an obligation rated 'A' is somewhat more susceptible to the adverse effects of changes in circumstances and economic conditions than obligations in higher-rated categories. However, the relevant Issuer and Guarantor's capacity to meet its financial commitment on the obligation is still strong. The addition of a plus (+) or minus (-) sign shows relative standing within the major rating category"

Moody's and Standard & Poor's are established in the European Union and are registered under Regulation (EC) No. 1060/2009 (as amended).

3. Interests of Natural and Legal Persons Involved in the Offer

Save as discussed in the "*Potential Conflicts of Interest*" paragraph in the "*Risk Factors*" 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 Issue, Estimated Net Proceeds and Total Expenses

- | | |
|--------------------------------------|---|
| (a) Reasons for the Issue: | See "Use of Proceeds" in the Base Prospectus. |
| (b) Estimated net proceeds: | EUR 42 000 000 |
| (c) Estimated total expenses: | The estimated total expenses are not available. |

5. Performance of Underlying/Formula/Other Variable and Other Information concerning the Underlying Reference

See Base Prospectus for an explanation of effect on value of Investment and associated risks in investing in Securities.

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 the relevant Share are available on the relevant website as set out in "Specific Provisions for each Series above" and its volatility may be obtained at the office of the Calculation Agent by mail to the following address: investimenti@bnpparibas.com.

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.

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

6. Operational Information

Relevant Clearing System(s): Monte Titoli

7. Terms and Conditions of the Non-Exempt Offer

Amount of any expenses and taxes charged to the subscriber or purchaser:

Series Number	Expenses included in the Issue Price
CE00214XAD	EUR 2.73
CE00215XAD	EUR 3.9
CE00216XAD	EUR 2.97
CE00217XAD	EUR 2.59
CE00218XAD	EUR 3.34
CE00219XAD	EUR 3.86
CE00220XAD	EUR 3.05
CE00221XAD	EUR 3.48
CE00222XAD	EUR 3.61
CE00223XAD	EUR 3.57
CE00224XAD	EUR 4.18
CE00225XAD	EUR 3.88
CE00226XAD	EUR 3.36
CE00227XAD	EUR 3.74

8. Intermediaries with a firm commitment to act

Name and address of the entities which have a firm commitment to act as intermediaries in secondary trading, providing liquidity through bid and after rates and a description of the main terms of their commitment:

Not applicable.

9. EU Benchmarks Regulation

EU Benchmarks Regulation: Article 29(2) statement on benchmarks:

Not applicable

Summary

Section A – Introduction and Warnings

Warnings

This summary should be read as an introduction to the Base Prospectus and the applicable Final Terms.

Any decision to invest in any Securities should be based on a consideration of the Base Prospectus as a whole, including any documents incorporated by reference and the applicable Final Terms.

Investors may be exposed to a partial or total loss of their investment.

Where a claim relating to information contained in the Base Prospectus and the applicable Final Terms is brought before a court in a Member State of the European Economic Area, the plaintiff may, under the national legislation of the Member State where the claim is brought, be required to bear the costs of translating the Base Prospectus and the applicable Final Terms before the legal proceedings are initiated.

Civil liability in any such Member State attaches to the Issuer or the Guarantor solely on the basis of this summary, including any translation hereof, but only if it is misleading, inaccurate or inconsistent when read together with the other parts of the Base Prospectus and the applicable

Final Terms or it does not provide, when read together with the other parts of the Base Prospectus and the applicable Final Terms, key information in order to aid investors when considering whether to invest in the Securities.

You are about to purchase a product that is not simple and may be difficult to understand.

Name and international securities identification number (ISIN) of the securities

EUR 14 Series of "Cash Collect " Certificates linked to a basket of Shares - The securities are Certificates. International Securities Identification Number ("ISIN") as set out in the table below.

Identity and contact details of the issuer

BNP Paribas Issuance B.V. (the "Issuer"), Herengracht 595, 1017 CE Amsterdam, the Netherlands (telephone number: +31(0)88 738 0000). The legal entity identifier of the Issuer is 7245009UXRIGIRYOBR48.

Identity and contact details of the offeror and / or person asking for admission to trading

Person asking for admission to trading : BNP Paribas Issuance B.V. (the "Issuer"), Herengracht 595, 1017 CE Amsterdam, the Netherlands (telephone number: +31(0)88 738 0000).

Identity and contact details of the competent authority approving the prospectus

Autorité des Marchés Financiers ("AMF"), 17, place de la Bourse, 75082 Paris Cedex 02, France - +33(0)1 53 45 60 00 - www.amf-france.org

Date of approval of the prospectus

The Base Prospectus has been approved on 2 June 2020 under the approval number 20-233 by the AMF, as supplemented from time to time.

Section B - Key information on the issuer

Who is the issuer of the securities?

Domicile / legal form / LEI / law under which the issuer operates / country of incorporation

BNPP B.V. was incorporated in the Netherlands as a private company with limited liability under Dutch law having its registered office at Herengracht 595, 1017 CE Amsterdam, the Netherlands. Legal entity identifier (LEI): 7245009UXRIGIRYOBR48. BNPP B.V.'s long term credit rating is A+ with a negative outlook (S&P Global Ratings Europe Limited) and BNPP B.V.'s short term credit rating is A-1 (S&P Global Ratings Europe Limited).

Principal activities

The principal activity of the Issuer is to issue and/or acquire financial instruments of any nature and to enter into related agreements for the account of various entities within the BNPP Group. The assets of BNPP B.V. consist of the obligations of other BNPP Group entities. Holders of securities issued by BNPP B.V. will, subject to the provisions of the Guarantee issued by BNPP, be exposed to the ability of BNPP Group entities to perform their obligations towards BNPP B.V.

Major shareholders

BNP Paribas holds 100 per cent. of the share capital of BNPP B.V.

Identity of the issuer's key managing directors

The Managing Director of the Issuer is BNP Paribas Finance B.V. The Managing Directors of BNP Paribas Finance B.V. are Edwin Herskovic, Erik Stroet, Folkert van Asma, Richard Daelman, Geert Lippens and Matthew Yandle.

Identity of the issuer's statutory auditors

Mazars N.V. are the auditors of the Issuer. Mazars N.V. is an independent public accountancy firm in the Netherlands registered with the NBA (*Nederlandse Beroepsorganisatie van Accountants*).

What is the key financial information regarding the issuer?

Key financial information
Income statement

	Year	Year-1	Interim	Comparative interim from same period in prior year
In €	31/12/2019	31/12/2018	30/06/2020	30/06/2019
Operating profit/loss	47,976	39,967	27,896	27,516

Balance sheet				
	Year	Year-1	Interim	Comparative interim from same period in prior year
In €	31/12/2019	31/12/2018	30/06/2020	30/06/2019
Net financial debt (long term debt plus short term debt minus cash)	64,938,742,676	56,232,036,938	80,868,819,411	67,131,860,338
Current ratio (current assets/current liabilities)	1	1	1	1
Debt to equity ratio (total liabilities/total shareholder equity)	112,828	103,624	135,904	119,864
Interest cover ratio (operating income/interest expense)	No interest expenses	No interest expenses	No interest expenses	No interest expenses
Cash flow statement				
	Year	Year-1	Interim	Comparative interim from same period in prior year
In €	31/12/2019	31/12/2018	30/06/2020	30/06/2019
Net Cash flows from operating activities	661,222	-153,286	-595,018	349,674
Net Cash flows from financing activities	0	0	0	0
Net Cash flows from investing activities	0	0	0	0

Qualifications in the audit report

Not applicable, there are no qualifications in any audit report on the historical financial information included in the Base Prospectus.

What are the key risks that are specific to the issuer?

Not applicable. BNPP B.V. is an operating company. The creditworthiness of BNPP B.V. depends on the creditworthiness of BNPP.

Section C - Key Information on the securities

What are the main features of the securities?

Type, class and ISIN

EUR 14 Series of "Cash Collect" Certificates linked to a basket of Shares - The securities are Certificates. International Securities Identification Number ("ISIN") as set out in the table below.

Currency / denomination / par value / number of securities issued / term of the securities

The currency of the Securities is Euro ("EUR"). The Securities have a par value of EUR 100. Number/Term of Securities : please refer to the tables as set out below

Rights attached to the securities

Negative pledge - The terms of the Securities will not contain a negative pledge provision.

Events of Default - The terms of the Securities will not contain events of default.

Governing law - The Securities are governed by English law.

The objective of this product is to provide you with a return based on the performance of underlying shares (each share, an Underlying). This product has a fixed term and will redeem on the Redemption Date unless redeemed early in accordance with the Automatic Early Redemption provisions below. The product will also pay coupon in accordance with the Coupon provisions below.

Unless the product has been redeemed early, the following provisions would apply.

On the Redemption Date you will receive in respect of each certificate, in addition to any final payment of a coupon:

1. If a Barrier Event has not occurred: a payment in cash equal to the Notional Amount.
2. If a Barrier Event has occurred: a payment in cash equal to the Notional Amount decreased by the Performance of the Worst-Performing Underlying. In this case you will suffer a partial or total loss of the Notional Amount.

Coupon: A coupon is due for payment at the Coupon Rate on each Coupon Payment Date. In addition, a conditional coupon is due for payment at the relevant Conditional Coupon Rate each time the following condition (Coupon Condition) is met: if, on a Coupon Valuation Date, the closing price of each underlying is greater than or equal to the relevant Conditional Coupon Barrier. Otherwise, the coupon is missed but not lost definitely. All missed coupons will accumulate and become payable only if the Coupon Condition is subsequently satisfied.

Automatic Early Redemption: If, on any Autocall Valuation Date, the closing price of each underlying is greater than or equal to 100% of its Initial Reference Price, the product will be redeemed on the corresponding Early Redemption Date. You will receive for each certificate a payment in cash equal to the Notional Amount.

Where:

- A Barrier Event shall be deemed to occur if the Final Reference Price of at least one Underlying is below the Barrier.
- The Performance of an Underlying is the difference between its Final Reference Price and its Initial Reference Price, divided by its Initial Reference Price, expressed in absolute value.
- The Worst-Performing Underlying is the Underlying that shows the lowest Final Reference Price when divided by its Initial Reference Price.

- The Initial Reference Price of an Underlying is the closing price of that Underlying on the Strike Date.
- The Final Reference Price of an Underlying is the closing price of that Underlying on the Redemption Valuation Date.

Strike Date	23 July 2021	Issue Price	EUR 100
Issue Date	28 July 2021	Product Currency	EUR
Redemption Valuation Date	23 July 2024	Notional Amount (per certificate)	EUR 100
Redemption Date (maturity)	30 July 2024		
Coupon Valuation Date(s)	See Annex	Coupon Payment Date(s)	See Annex
Coupon Rate(s)	See table below	Conditional Coupon Barrier(s)	60% or 70% of the Initial Reference Price
Conditional Coupon Rate(s)	See table below		
Barrier	60% or 70% of the Initial Reference Price	Autocall Valuation Date(s)	See Annex
Early Redemption Date(s)	See Annex		

ANNEX

As regards of CE00214XAD to CE00223XAD and CE00227XAD::

Coupon Valuation Date(s)	Coupon Payment Date(s)	Autocall Valuation Date(s)	Early Redemption Date(s)
-	31 August 2021	-	-
-	01 October 2021	-	-
-	02 November 2021	-	-
-	01 December 2021	-	-
-	04 January 2022	-	-
-	01 February 2022	25 January 2022	01 February 2022
24 February 2022	03 March 2022	24 February 2022	03 March 2022
24 March 2022	31 March 2022	24 March 2022	31 March 2022
26 April 2022	03 May 2022	26 April 2022	03 May 2022
24 May 2022	31 May 2022	24 May 2022	31 May 2022
24 June 2022	01 July 2022	24 June 2022	01 July 2022
26 July 2022	02 August 2022	26 July 2022	02 August 2022
24 August 2022	31 August 2022	24 August 2022	31 August 2022
26 September 2022	03 October 2022	26 September 2022	03 October 2022
25 October 2022	01 November 2022	25 October 2022	01 November 2022
25 November 2022	02 December 2022	25 November 2022	02 December 2022
27 December 2022	04 January 2023	27 December 2022	04 January 2023
24 January 2023	31 January 2023	24 January 2023	31 January 2023
24 February 2023	03 March 2023	24 February 2023	03 March 2023
24 March 2023	31 March 2023	24 March 2023	31 March 2023
25 April 2023	03 May 2023	25 April 2023	03 May 2023
24 May 2023	31 May 2023	24 May 2023	31 May 2023
26 June 2023	03 July 2023	26 June 2023	03 July 2023
25 July 2023	01 August 2023	25 July 2023	01 August 2023
24 August 2023	31 August 2023	24 August 2023	31 August 2023
26 September 2023	03 October 2023	26 September 2023	03 October 2023
24 October 2023	31 October 2023	24 October 2023	31 October 2023
27 November 2023	04 December 2023	27 November 2023	04 December 2023
27 December 2023	04 January 2024	27 December 2023	04 January 2024
24 January 2024	31 January 2024	24 January 2024	31 January 2024
26 February 2024	04 March 2024	26 February 2024	04 March 2024
26 March 2024	04 April 2024	26 March 2024	04 April 2024
24 April 2024	02 May 2024	24 April 2024	02 May 2024
24 May 2024	31 May 2024	24 May 2024	31 May 2024
25 June 2024	02 July 2024	25 June 2024	02 July 2024
23 July 2024	30 July 2024	-	-

As regards of CE00224XAD and CE00226XAD:

Coupon Valuation Date(s)	Coupon Payment Date(s)	Autocall Valuation Date(s)	Early Redemption Date(s)
-	31 August 2021	-	-
-	01 October 2021	-	-
-	02 November 2021	-	-
-	01 December 2021	-	-
-	06 January 2022	-	-
-	01 February 2022	25 January 2022	01 February 2022
24 February 2022	03 March 2022	24 February 2022	03 March 2022
24 March 2022	31 March 2022	24 March 2022	31 March 2022
26 April 2022	03 May 2022	26 April 2022	03 May 2022
24 May 2022	31 May 2022	24 May 2022	31 May 2022
24 June 2022	01 July 2022	24 June 2022	01 July 2022
26 July 2022	02 August 2022	26 July 2022	02 August 2022
24 August 2022	31 August 2022	24 August 2022	31 August 2022
26 September 2022	03 October 2022	26 September 2022	03 October 2022
25 October 2022	01 November 2022	25 October 2022	01 November 2022
25 November 2022	02 December 2022	25 November 2022	02 December 2022
28 December 2022	05 January 2023	28 December 2022	05 January 2023
24 January 2023	31 January 2023	24 January 2023	31 January 2023
24 February 2023	03 March 2023	24 February 2023	03 March 2023
24 March 2023	31 March 2023	24 March 2023	31 March 2023
25 April 2023	03 May 2023	25 April 2023	03 May 2023
24 May 2023	31 May 2023	24 May 2023	31 May 2023
26 June 2023	03 July 2023	26 June 2023	03 July 2023
25 July 2023	01 August 2023	25 July 2023	01 August 2023
24 August 2023	31 August 2023	24 August 2023	31 August 2023
26 September 2023	03 October 2023	26 September 2023	03 October 2023
24 October 2023	31 October 2023	24 October 2023	31 October 2023
27 November 2023	04 December 2023	27 November 2023	04 December 2023
27 December 2023	04 January 2024	27 December 2023	04 January 2024
24 January 2024	31 January 2024	24 January 2024	31 January 2024
26 February 2024	04 March 2024	26 February 2024	04 March 2024
26 March 2024	04 April 2024	26 March 2024	04 April 2024
24 April 2024	02 May 2024	24 April 2024	02 May 2024
24 May 2024	31 May 2024	24 May 2024	31 May 2024
25 June 2024	02 July 2024	25 June 2024	02 July 2024
23 July 2024	30 July 2024	-	-

As regards of CE00225XAD:

Coupon Valuation Date(s)	Coupon Payment Date(s)	Autocall Valuation Date(s)	Early Redemption Date(s)
-	31 August 2021	-	-
-	01 October 2021	-	-
-	02 November 2021	-	-
-	01 December 2021	-	-
-	04 January 2022	-	-
-	01 February 2022	25 January 2022	01 February 2022
24 February 2022	03 March 2022	24 February 2022	03 March 2022

24 March 2022	31 March 2022	24 March 2022	31 March 2022
26 April 2022	03 May 2022	26 April 2022	03 May 2022
24 May 2022	31 May 2022	24 May 2022	31 May 2022
27 June 2022	04 July 2022	27 June 2022	04 July 2022
26 July 2022	02 August 2022	26 July 2022	02 August 2022
24 August 2022	31 August 2022	24 August 2022	31 August 2022
26 September 2022	03 October 2022	26 September 2022	03 October 2022
25 October 2022	01 November 2022	25 October 2022	01 November 2022
25 November 2022	02 December 2022	25 November 2022	02 December 2022
27 December 2022	04 January 2023	27 December 2022	04 January 2023
24 January 2023	31 January 2023	24 January 2023	31 January 2023
24 February 2023	03 March 2023	24 February 2023	03 March 2023
24 March 2023	31 March 2023	24 March 2023	31 March 2023
25 April 2023	03 May 2023	25 April 2023	03 May 2023
24 May 2023	31 May 2023	24 May 2023	31 May 2023
26 June 2023	03 July 2023	26 June 2023	03 July 2023
25 July 2023	01 August 2023	25 July 2023	01 August 2023
24 August 2023	31 August 2023	24 August 2023	31 August 2023
26 September 2023	03 October 2023	26 September 2023	03 October 2023
24 October 2023	31 October 2023	24 October 2023	31 October 2023
27 November 2023	04 December 2023	27 November 2023	04 December 2023
27 December 2023	04 January 2024	27 December 2023	04 January 2024
24 January 2024	31 January 2024	24 January 2024	31 January 2024
26 February 2024	04 March 2024	26 February 2024	04 March 2024
26 March 2024	04 April 2024	26 March 2024	04 April 2024
24 April 2024	02 May 2024	24 April 2024	02 May 2024
24 May 2024	31 May 2024	24 May 2024	31 May 2024
25 June 2024	02 July 2024	25 June 2024	02 July 2024
23 July 2024	30 July 2024	-	-

Series Number	No. of Securities issued	No. of Securities	ISIN Code	Trading Code of Borsa Italiana	Issue Price per Security	Underlying Shares	Underlying Reference Strike Price	Knock-in Level	Knock-in Level × Underlying Reference Strike Price	Coupon Level	Rate	Exercise Date	Exercise Settlement Date
CE00214XAD	30 000,00	30 000,00	NLBNPIT13D71	P13D71	EUR 100	Alibaba Group Holding Ltd Jumia Technologies AG Shopify Inc	206,53 22,09 1643,3199	60%	123,918 13,254 985,99194	60%	1,70%	23/07/2024	30/07/2024
CE00215XAD	30 000,00	30 000,00	NLBNPIT13D89	P13D89	EUR 100	NIO Inc Tesla Inc Volkswagen	43,99 643,38 208,6	60%	26,394 386,028 125,16	60%	1,75%	23/07/2024	30/07/2024
CE00216XAD	30 000,00	30 000,00	NLBNPIT13D97	P13D97	EUR 100	Facebook Inc Snap Inc Twitter Inc	369,79 77,97 71,69	60%	221,874 46,782 43,014	60%	1,10%	23/07/2024	30/07/2024
CE00217XAD	30 000,00	30 000,00	NLBNPIT13DA0	P13DA0	EUR 100	Enphase Energy Inc Palantir Technologies Inc Plug Power Inc	178,18 21,81 26,81	60%	106,908 13,086 16,086	60%	1,75%	23/07/2024	30/07/2024
CE00218XAD	30 000,00	30 000,00	NLBNPIT13DB8	P13DB8	EUR 100	Cameco Corp Exelon Corp Rio Tinto PLC	17,08 46,52 82,77	70%	11,956 32,564 57,939	70%	1,20%	23/07/2024	30/07/2024
CE00219XAD	30 000,00	30 000,00	NLBNPIT13DC6	P13DC6	EUR 100	First Solar Inc SolarEdge Technologies Inc Sunrun Inc	82,95 248,63 50,62	60%	49,77 149,178 30,372	60%	1,10%	23/07/2024	30/07/2024
CE00220XAD	30 000,00	30 000,00	NLBNPIT13DD4	P13DD4	EUR 100	Fastly Inc McAfee Corp	49,82 26,8	60%	29,892 16,08	60%	1,00%	23/07/2024	30/07/2024

						NortonLifeLock Inc	25,78		15,468				
CE00221XAD	30 000,00	30 000,00	NLBNPIT13DE2	P13DE2	EUR 100	CureVac NV	54,17	60%	32,502	60%	1,90 %	23/07 /2024	30/07/2024
						Moderna Inc	348,83		209,298				
						Novavax Inc	203,24		121,944				
CE00222XAD	30 000,00	30 000,00	NLBNPIT13DF9	P13DF9	EUR 100	IQIYI INC ADR	11,32	60%	6,792	60%	1,40 %	23/07 /2024	30/07/2024
						Netflix Inc	515,41		309,246				
						Roku Inc	473,65		284,19				
CE00223XAD	30 000,00	30 000,00	NLBNPIT13DG7	P13DG7	EUR 100	CNH Industrial NV	13,725	60%	8,235	60%	1,15 %	23/07 /2024	30/07/2024
						Pirelli C SpA	5,09		3,054				
						Saipem SpA	1,9485		1,1691				
						Tenaris SA	8,538		5,1228				
CE00224XAD	30 000,00	30 000,00	NLBNPIT13DH5	P13DH5	EUR 100	Air FranceKLM	3,921	70%	2,7447	70%	1,15 %	23/07 /2024	30/07/2024
						Airbus SE	111,5		78,05				
						easyJet	813,8		569,66				
CE00225XAD	30 000,00	30 000,00	NLBNPIT13DI3	P13DI3	EUR 100	Carrefour SA	15,945	70%	11,1615	70%	1,20 %	23/07 /2024	30/07/2024
						Daimler AG-REG	75,27		52,689				
						Nokia Oyj	4,9565		3,46955				
CE00226XAD	30 000,00	30 000,00	NLBNPIT13DJ1	P13DJ1	EUR 100	Bayer AG	51,2	70%	35,84	70%	1,10 %	23/07 /2024	30/07/2024
						IBERDROLA SA	10,425		7,2975				
						Natwest Group PLC	199,1		139,37				
CE00227XAD	30 000,00	30 000,00	NLBNPIT13DK9	P13DK9	EUR 100	Repsol	9,184	60%	5,5104	60%	1,10 %	23/07 /2024	30/07/2024
						Tenaris SA	8,538		5,1228				
						Vestas Wind Systems AS	234		140,4				

SPECIFIC PROVISIONS FOR EACH SERIES

Share Company	Type of Share	ISIN of Share	Share Currency	Reuters Code	Share Company Website	Exchange	Exchange Website
Alibaba Group Holding Ltd	Ordinary	KYG017191142	USD	BABA.N	www.alibabagroup.com	NYSE	www.nyse.com
Jumia Technologies AG	Ordinary	US48138M1053	USD	JMIA.N	www.group.jumia.com	Nasdaq	www.nasdaq.com
Shopify Inc	Ordinary	CA82509L1076	USD	SHOP.TO	www.shopify.com	NYSE	www.nyse.com
NIO Inc	Ordinary	US62914V1061	USD	NIO.N	www.nio.com	NYSE	www.nyse.com
Tesla Inc	Ordinary	US88160R1014	USD	TSLA.OQ	www.tesla.com	Nasdaq	www.nasdaq.com
Volkswagen	Preferred	DE0007664039	EUR	VOWG_p.DE	www.volkswagen.co.uk	Xetra	www.xetra.de
Facebook Inc	Ordinary	US30303M1027	USD	FB.OQ	www.facebook.com	Nasdaq	www.nasdaq.com
Snap Inc	Ordinary	US83304A1060	USD	SNAP.N	www.snap.com	Nasdaq	www.nasdaq.com
Twitter Inc	Ordinary	US90184L1026	USD	TWTR.N	www.twitter.com	NYSE	www.nyse.com
Enphase Energy Inc	Ordinary	US29355A1079	USD	ENPH.OQ	www.enphase.com	Nasdaq	www.nasdaq.com
Palantir Technologies Inc	Ordinary	US69608A1088	USD	PLTR.K	www.palantir.com/	Nasdaq	www.nasdaq.com
Plug Power Inc	Ordinary	US72919P2020	USD	PLUG.OQ	www.plugpower.com	Nasdaq	www.nasdaq.com
Cameco Corp	Ordinary	CA13321L1085	USD	CCO.TO	www.cameco.com	Nasdaq	www.nasdaq.com
Exelon Corp	Ordinary	US30161N1019	USD	EXC.N	www.exeloncorp.com	Nasdaq	www.nasdaq.com
Rio Tinto PLC	Ordinary	US7672041008	USD	RIO.N	www.riotinto.com	NYSE	www.nyse.com
First Solar Inc	Ordinary	US3364331070	USD	OQ	www.firstsolar.com	Nasdaq	www.nasdaq.com

SolarEdge Technologies Inc	Ordinary	US83417M1045	USD	SEDG.OQ	www.solaredge.com	Nasdaq	www.nasdaq.com
Sunrun Inc	Ordinary	US86771W1053	USD	RUN.OQ	www.sunrun.com	Nasdaq	www.nasdaq.com
Fastly Inc	Ordinary	US31188V1008	USD	FSLY.N	www.fastly.com	Nasdaq	www.nasdaq.com
McAfee Corp	Ordinary	US5790631080	USD	MCFE.O	www.mcafee.com	Nasdaq	www.nasdaq.com
NortonLifeLock Inc	Ordinary	US6687711084	USD	NLOK.OQ	www.nortonlifelock.com	Nasdaq	www.nasdaq.com
CureVac NV	Ordinary	NL0015436031	USD	CVAC.OQ	www.curevac.com	Nasdaq	www.nasdaq.com
Moderna Inc	Ordinary	US60770K1079	USD	MRNA.OQ	www.modernatx.com	Nasdaq	www.nasdaq.com
Novavax Inc	Ordinary	US6700024010	USD	NVAX.OQ	www.novavax.com	Nasdaq	www.nasdaq.com
IQIYI INC ADR	Ordinary	US46267X1081	USD	IQ.OQ	www.iq.com	Nasdaq	www.nasdaq.com
Netflix Inc	Ordinary	US64110L1061	USD	NFLX.O	www.netflix.com	Nasdaq	www.nasdaq.com
Roku Inc	Ordinary	US77543R1023	USD	ROKU.OQ	www.roku.com	Nasdaq	www.nasdaq.com
CNH Industrial NV	Ordinary	NL0010545661	EUR	CNHI.MI	www.cnhindustrial.com	Borsa Italiana	www.borsaitaliana.it
Pirelli C SpA	Ordinary	IT0005278236	EUR	PIRC.MI	www.pirelli.com	Borsa Italiana	www.borsaitaliana.it
Saipem SpA	Ordinary	IT0005252140	EUR	SPMI.MI	www.saipem.com	Borsa Italiana	www.borsaitaliana.it
Tenaris SA	Ordinary	LU0156801721	EUR	TENR.MI	www.tenaris.com	Borsa Italiana	www.borsaitaliana.it
Air FranceKLM	Ordinary	FR0000031122	EUR	AIRF.PA	www.airfrance.com	Euronext Paris	www.euronext.com
Airbus SE	Ordinary	NL0000235190	EUR	AIR.PA	www.airbus.com	Euronext Paris	www.euronext.com
easyJet	Ordinary	GB00B7KR2P84	GBP	EZJ.L	www.easyjet.com	London Stock	www.londonstockexchange.com

						Exchange	
Carrefour SA	Ordinary	FR0000120172	EUR	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com
Daimler AG-REG	Ordinary	DE0007100000	EUR	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de
Nokia Oyj	Ordinary	FI0009000681	EUR	NOKIA.HE	www.nokia.com	Helsinki Stock Exchange	www.nasdaqomxnordic.com
Bayer AG	Ordinary	DE000BAY0017	EUR	BAYG.DE	www.bayer.com	Xetra	www.xetra.de
IBERDROLA SA	Ordinary	ES0144580Y14	EUR	IBE.MC	www.iberdrola.com	Bolsa de Madrid	www.bolsamadrid.es
Natwest Group PLC	Ordinary	GB00B7T77214	GBP	NWG.L	www.natwestgroup.com	London Stock Exchange	www.londonstockexchange.com
Repsol	Ordinary	ES0173516115	EUR	REP.MC	www.repsol.com	Bolsa de Madrid	www.bolsamadrid.es
Vestas Wind Systems AS	Ordinary	DK0010268606	DKK	VWS.CO	www.vestas.com	Nasdaq Nordic	www.nasdaqomxnordic.com

Meetings - The terms of the Securities will contain provisions for calling meetings of holders of such Securities to consider matters affecting their interests generally. These provisions permit defined majorities to bind all holders, including holders who did not attend and vote at the relevant meeting and holders who voted in a manner contrary to the majority.

Representative of holders - No representative of the Holders has been appointed by the Issuer.

Seniority of the securities

The Securities are unsubordinated and unsecured obligations of the Issuer and rank *pari passu* among themselves.

Restrictions on the free transferability of the securities

There are no restrictions on the free transferability of the Securities.

Dividend or payout policy

Not Applicable

Where will the securities be traded?

Admission to trading

Application will be made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the Sedex .

Is there a guarantee attached to the securities?

Nature and scope of the guarantee

The obligations under the guarantee are senior preferred obligations (within the meaning of Article L.613-30-3-I-3° of the French Code monétaire et financier) and unsecured obligations of BNPP and will rank *pari passu* with all its other present and future senior preferred and unsecured obligations subject to such exceptions as may from time to time be mandatory under French law.

In the event of a bail-in of BNPP but not BNPP B.V., the obligations and/or amounts owed by BNPP under the guarantee shall be reduced to reflect any such modification or reduction applied to liabilities of BNPP resulting from the application of a bail-in of BNPP by any relevant regulator (including in a situation where the Guarantee itself is not the subject of such bail-in).

The Guarantor unconditionally and irrevocably guarantees to each Holder that, if for any reason BNPP B.V. does not pay any sum payable by it or perform any other obligation in respect of any Securities on the date specified for such payment or performance the Guarantor will, in accordance with the Conditions pay that sum in the currency in which such payment is due in immediately available funds or, as the case may be, perform or procure the performance of the relevant obligation on the due date for such performance.

Description of the guarantor

The Securities will be unconditionally and irrevocably guaranteed by BNP Paribas ("BNPP" or the "Guarantor") pursuant to an English law deed of guarantee executed by BNPP 2 June 2020 (the "Guarantee").

The Guarantor was incorporated in France as a société anonyme under French law and licensed as a bank having its head office at 16, boulevard des Italiens - 75009 Paris, France. Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83.

BNPP's long-term credit ratings are A+ with a negative outlook (S&P Global Ratings Europe Limited), Aa3 with a stable outlook (Moody's Investors Service Ltd.), AA- with a "rating watch negative" outlook (Fitch France S.A.S.) and AA (low) with a stable outlook (DBRS Limited) and BNPP's short-term credit ratings are A-1 (S&P Global Ratings Europe Limited), P-1 (Moody's Investors Service Ltd.), F1+ (Fitch France S.A.S.) and R-1 (middle) (DBRS Limited).

BNP Paribas, Europe's leading provider of banking and financial services, has four domestic Retail Banking markets in Europe, namely in France, Belgium, Italy and Luxembourg. It operates in 71 countries and has nearly 199,000 employees, including over 151,000 in Europe.

BNP Paribas holds key positions in its two main businesses:

- Retail Banking and Services, which includes:

Domestic Markets, comprising: French Retail Banking (FRB), BNL banca commerciale (BNL bc), Italian retail banking, Belgian Retail Banking (BRB), Other Domestic Markets activities including Arval, BNP Paribas Leasing Solutions, Personal Investors, Nickel and Luxembourg Retail Banking (LRB);

International Financial Services, comprising: Europe-Mediterranean, BancWest, Personal Finance, Insurance, Wealth and Asset Management;

- Corporate and Institutional Banking (CIB): Corporate Banking, Global Markets, Securities Services.

BNP Paribas SA is the parent company of the BNP Paribas Group.

Main shareholders as at 31 December 2019 : Société Fédérale de Participations et d'Investissement ("SFPI") a public-interest société anonyme (public limited company) acting on behalf of the Belgian State holding 7.7% of the share capital; BlackRock Inc. holding 5.0% of the share capital; Grand Duchy of Luxembourg holding 1.0% of the share capital.

Key financial information for the purpose of assessing the guarantor's ability to fulfil its commitments under the guarantee

Income statement					
	Year	Year-1	Year-2	Interim	Comparative interim from same period in prior year
In millions of €	31/12/2019	31/12/2018	31/12/2017	30/06/2020	30/06/2019
Net interest income	21,127	21,062	21,191	10,107	10,498
Net fee and commission income	9,365	9,207	9,430	4,795	4,469
Net gain on financial instruments	7,464	6,118	7,112	4,025	3,910
Revenues	44,597	42,516	43,161	25,563	22,368
Cost of Risk	-3,203	-2,764	-2,907	-2,873	-1,390
Operating Income	10,057	9,169	10,310	4,195	5,094
Net income attributable to equity holders	8,173	7,526	7,759	3,581	4,386
Earnings per share (in euros)	6.21	5.73	6.05	2.69	3.35
Balance sheet					
	Year	Year-1	Year-2	Interim	Comparative interim from same period in prior year
In millions of €	31/12/2019	31/12/2018	31/12/2017	30/06/2020	30/06/2019
Total assets	2,164,713	2,040,836	1,952,166	2,622,988	2,372,620
Debt securities	221,336	206,359	198,646	224,303	230,086
Of which mid long term Senior Preferred	88,466*	88,381*	88,432	n.a	n.a
Subordinated debt	20,896	18,414	16,787	22,555	19,507
Loans and receivables from customers (net)	805,777	765,871	735,013	828,053	793,960
Deposits from customers	834,667	796,548	760,941	963,183	833,265
Shareholders' equity (Group share)	107,453	101,467	101,983	111,469	104,135
Doubtful loans/ gross outstandings**	2.2%	2.6%	3.3%	2.2%	2.5%
Common Equity Tier 1 capital (CET1) ratio	12.1%	11.8%	11.9%	12.4%	11.9%
Total Capital Ratio	15.5%	15%	14.8%	15.9%	15.2%
Leverage Ratio	4.6%	4.5%	4.6%	4%	4.1%

(*) Regulatory scope

(**) Impaired loans (stage 3) to customers and credit institutions, not netted of guarantees, including on-balance sheet and off-balance sheet and debt securities measured at amortized costs or at fair value through shareholders' equity reported on gross outstanding loans to customers and credit institutions, on-balance sheet and off-balance sheet and including debt securities measured at amortized costs or at fair value through shareholders' equity (excluding insurance).

Most material risk factors pertaining to the guarantor

1. A substantial increase in new provisions or a shortfall in the level of previously recorded provisions exposed to credit risk and counterparty risk could adversely affect the BNP Paribas Group's results of operations and financial condition
2. An interruption in or a breach of the BNP Paribas Group's information systems may cause substantial losses of client or customer information, damage to the BNP Paribas Group's reputation and result in financial losses
3. The BNP Paribas Group may incur significant losses on its trading and investment activities due to market fluctuations and volatility
4. Adjustments to the carrying value of the BNP Paribas Group's securities and derivatives portfolios and the BNP Paribas Group's own debt could have an adverse effect on its net income and shareholders' equity
5. The BNP Paribas Group's access to and cost of funding could be adversely affected by a resurgence of financial crises, worsening economic conditions, rating downgrades, increases in sovereign credit spreads or other factors
6. Adverse economic and financial conditions have in the past had and may in the future have an impact on the BNP Paribas Group and the markets in which it operates
7. Laws and regulations adopted in recent years, particularly in response to the global financial crisis, as well as new legislative proposals, may materially impact the BNP Paribas Group and the financial and economic environment in which it operates
8. The BNP Paribas Group may incur substantial fines and other administrative and criminal penalties for noncompliance with applicable laws and regulations, and may also incur losses in related (or unrelated) litigation with private parties
9. Epidemics and pandemics, including the ongoing coronavirus (COVID-19) pandemic and their economic consequences may adversely affect the Group's business, operations and financial condition

What are the key risks that are specific to the securities?

Most material risk factors specific to the securities

There are also risks associated with the Securities, including:

1. **Risks related to the structure of the securities:**

The return on the Securities depends on the performance of the Underlying Reference(s) and whether knock-in or knock out features apply. Auto-callable Products include automatic early redemption mechanisms. Depending on the applicable formula, if an automatic early redemption event occurs investors may be exposed to a partial loss of their investment. Investors may be exposed to a partial or total loss of their investment.

2. Risks related to the underlying and its disruption and adjustments:

Unlike a direct investment in any Share(s), Stapled Share(s), GDR(s) and/or ADR(s) comprising the Underlying Reference(s) (together the "Share(s)"), an investment in Share Securities does not entitle Holders to vote or receive dividends or distributions (unless otherwise specified in the Final Terms). Accordingly, the return on Share Securities will not be the same as a direct investment in the relevant Share(s) and could be less than a direct investment. Exposure to shares, similar market risks to a direct investment in an equity, potential adjustment events or extraordinary events and market disruption or failure to open of an exchange may have an adverse effect on the value and liquidity of the Securities.

3. Risks related to the trading markets of the securities:

The trading price of the Securities may be affected by a number of factors including, but not limited to, the relevant price, value or level of the Underlying Reference(s), the time remaining until the scheduled redemption date of the Securities, the actual or implied volatility associated with the Underlying Reference(s) and the correlation risk of the relevant Underlying Reference(s). The possibility that the value and trading price of the Securities will fluctuate (either positively or negatively) depends on a number of factors, which investors should consider carefully before purchasing or selling Securities.

4. Legal risks:

The terms of the Securities will contain provisions for calling meetings of holders of such Securities to consider matters affecting their interests generally. These provisions permit defined majorities to bind all holders, including holders who did not attend and vote at the relevant meeting and holders who voted in a manner contrary to the majority.

Section D - Key Information on the offer of securities to the public and/or admission to trading on a regulated market

Under which conditions and timetable can I invest in this security?

General terms, conditions and expected timetable of the offer

Application will be made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the Sedex .

Estimate of the total expenses of the issue and/or offer, including estimated expenses charged to the investor by the issuer or the offeror

No expenses will be charged to the investors by the issuer.

Who is the offeror and/or the person asking for admission to trading?

Description of the offeror and / or person asking for admission to trading

Person asking for admission to trading : BNP Paribas Issuance B.V. (the "Issuer"), Herengracht 595, 1017 CE Amsterdam, the Netherlands (telephone number: +31(0)88 738 0000).

Why is this prospectus being produced?

Use and estimated net amount of the proceeds

The net proceeds from the issue of the Securities will become part of the general funds of the Issuer. Such proceeds may be used to maintain positions in options or futures contracts or other hedging instruments.

Estimated net proceeds: EUR 42 000 000

Underwriting agreement

No underwriting commitment is undertaken by the Offeror

Most material conflicts of interest pertaining to the offer or the admission to trading

The Manager and its affiliates may also have engaged, and may in the future engage, in investment banking and/or commercial banking transactions with, and may perform other services for, the Issuer and the Guarantor and their respective affiliates in the ordinary course of business.

Various entities within the BNPP Group (including the Issuer and Guarantor) and Affiliates undertake different roles in connection with the Securities, including Issuer of the Securities and Calculation Agent of the Securities and may also engage in trading activities (including hedging activities) relating to the Underlying and other instruments or derivative products based on or relating to the Underlying which may give rise to potential conflicts of interest.

BNP Paribas Arbitrage SNC, which acts as Manager and Calculation Agent is an Affiliate of the Issuer and the Guarantor and potential conflicts of interest may exist between it and holders of the Securities, including with respect to certain determinations and judgments that the Calculation Agent must make. The economic interests of the Issuer and of BNP Paribas Arbitrage SNC as Manager and Calculation Agent are potentially adverse to Holders interests as an investor in the Securities.

Other than as mentioned above, so far as the Issuer is aware, no person involved in the issue of the Securities has an interest material to the offer, including conflicting interests.

Nota di sintesi

Sezione A - Introduzione e Avvertenze

Avvertenze

La presente Nota di Sintesi va intesa quale introduzione al Prospetto di Base e alle Condizioni Definitive.

Qualsiasi decisione di investimento nei Titoli dovrebbe basarsi sull'esame del presente Prospetto di Base nella sua interezza, incluso ogni eventuale documento incorporato mediante riferimento, e delle relative Condizioni Definitive.

Gli investitori possono essere esposti a una perdita parziale o totale dell'investimento.

Qualora sia presentato un ricorso dinanzi all'autorità giudiziaria di uno Stato Membro dello Spazio Economico Europeo in merito alle informazioni contenute nel Prospetto di Base e nelle Condizioni Definitive applicabili, l'investitore ricorrente potrebbe essere tenuto, a norma del diritto nazionale dello Stato Membro in cui è presentato il ricorso, a sostenere le spese di traduzione del Prospetto di Base e delle Condizioni Definitive prima dell'inizio del procedimento legale.

La responsabilità civile in ciascuno di tali Stati Membri è a carico dell'Emittente o dell'eventuale Garante esclusivamente sulla base della presente nota di sintesi, inclusa ogni traduzione della stessa, ma solo se è fuorviante, imprecisa o incoerente ove letta congiuntamente alle altre parti del Prospetto di Base e delle Condizioni Definitive applicabili o, non offra, se letta insieme alle altre parti del Prospetto di Base e delle Condizioni Definitive applicabili, le informazioni fondamentali per aiutare gli investitori a valutare l'opportunità di investire in tali Titoli.

Il prodotto che si sta per acquistare non è semplice e può essere di difficile comprensione.

Name e codice internazionale di identificazione dei titoli (ISIN)

EUR 14 Serie di Certificati "Cash Collect" collegati a paniere di azioni - I titoli sono Certificates. Codice internazionale di identificazione dei titoli ("ISIN"): come specificato nella tabella sottostante.

Nome e contatti dell'emittente

BNP Paribas Issuance B.V. ("BNPP B.V." o l'"Emittente"). Herengracht 595, 1017 CE Amsterdam, Paesi Bassi (numero di telefono: +31(0)88 738 0000). L'identificativo della persona giuridica dell'Emittente (LEI): è 7245009UXRIGIRYOBR48

Nome e contatti dell'offerente e / o del richiedente l'ammissione alla negoziazione

Richiedente l'ammissione alla negoziazione: BNP Paribas Issuance B.V. (in seguito denominata l'"Emittente"), Herengracht 595, 1017 CE Amsterdam, Paesi Bassi (numero di telefono: +31(0)88 738 0000).

Nome e contatti dell'autorità competente che approva il prospetto

Autorité des Marchés Financiers ("AMF"), 17, place de la Bourse 75082 Parigi Cedex 02, Francia - +33 (0)1 53 45 60 00 - www.amf-france.org

Data di approvazione del prospetto

Il Prospetto di Base è stato approvato il 2 giugno 2020 dall'AMF con il numero di approvazione 20-233, e successive modifiche as supplemented from time to time.

Sezione B - Informazioni chiave concernenti l'emittente

Chi è l'emittente dei titoli?

Domicilio / forma giuridica / codice LEI / legge che disciplina l'emittente / stato di costituzione

L'Emittente è stato costituito in Olanda nella forma di una società a responsabilità limitata ai sensi della legge olandese, con sede legale in Herengracht 595, 1017 CE Amsterdam, Olanda. Identificativo della persona giuridica (LEI): 7245009UXRIGIRYOBR48.

I rating del credito a lungo termine di BNPP B.V. è A+ con outlook negativo (S&P Global Ratings Europe Limited) e i rating del credito a breve termine di BNPP B.V. sono A-1 (S&P Global Ratings Europe Limited).

Attività principali

L'attività principale dell'Emittente consiste nell'emettere e/o acquisire strumenti finanziari di qualsiasi natura e nello stipulare contratti a essi inerenti a favore di varie società del Gruppo BNPP.

Le attività di BNPP B.V. sono costituite dalle passività di altre entità del Gruppo BNPP. I detentori di titoli emessi da BNPP B.V., soggetti alle disposizioni della Garanzia emessa da BNPP, saranno esposti alla capacità delle entità del Gruppo BNPP di adempiere ai propri obblighi nei confronti di BNPP B.V.

Maggiori azionisti

BNP Paribas detiene il 100% del capitale sociale di BNPP B.V.

Nome dei suoi principali dirigenti

Il Managing Director dell'Emittente è BNP Paribas Finance B.V.

I Managing Directors di BNP Paribas Finance B.V. sono Edwin Herskovic, Erik Stroet, Folkert van Asma, Richard Daelman, Geert Lippens e Matthew Yandle.

Nome dei del revisore contabile

Mazars N.V. è la società di revisione dell'Emittente. Mazars N.V. è una società di revisione contabile indipendente dei Paesi Bassi registrata presso la NBA (Nederlandse Beroepsorganisatie van Accountants).

Quali sono le informazioni finanziarie chiave relative all'emittente?

Informazioni finanziarie chiave

Conto economico				
	Anno	Anno-1	Provvisorio	Infrannuale comparativo rispetto allo stesso periodo dell'anno precedente
In €	31/12/2019	31/12/2018	30/06/2020	30/06/2019
Utile/perdita operativa	47.976	39.967	27.896	27.516
Bilancio				
	Anno	Anno-1	Provvisorio	Infrannuale comparativo rispetto allo stesso periodo dell'anno precedente
In €	31/12/2019	31/12/2018	30/06/2020	30/06/2019
Debito finanziario netto (debito a lungo termine più debito a breve meno cassa)	64.938.742.676	56.232.036.938	80.868.819.411	67.131.860.338
Rapporto corrente (attività correnti/passività correnti)	1	1	1	1
Rapporto debito/patrimonio netto (passività totali/patrimonio netto totale)	112.828	103.624	135.904	119.864
Rapporto di copertura degli interessi (proventi operativi/interessi passivi)	Nessuna spesa per interessi	Nessuna spesa per interessi	Nessuna spesa per interessi	Nessuna spesa per interessi
Rendiconto finanziario				
	Anno	Anno-1	Provvisorio	Infrannuale comparativo rispetto allo stesso periodo dell'anno precedente
In €	31/12/2019	31/12/2018	30/06/2020	30/06/2019
Flussi di cassa netti da attività operative	661.222	-153.286	-595.018	349.674
Flussi di cassa netti da attività di finanziamento	0	0	0	0
Flusso di cassa netto da attività di investimento	0	0	0	0

Riserve nella relazione di revisione

Non applicabile, non vi sono riserve in alcuna relazione dei revisori sulle informazioni finanziarie relative agli esercizi passati incluse nel Prospetto di Base.

Quali sono i principali rischi specifici dell'emittente?

Non applicabile. BNPP B.V. è una società operativa. Il merito creditizio di BNPP B.V. dipende dal merito creditizio di BNPP.

Sezione C - Informazioni chiave sui titoli

Quali sono le principali caratteristiche dei titoli?

Tipologia, classe e codice ISIN

EUR 14 Serie di Certificati "Cash Collect" collegati a basket di azioni - I titoli sono Certificati. Codice internazionale di identificazione dei titoli ("ISIN"): come specificato nella tabella sottostante.

Valuta / valore nominale di titoli emessi / numero di titoli emessi / scadenza dei titoli

La valuta dei Titoli è Euro ("EUR"). I Titoli hanno un valore nominale di EUR 100. Per tutte le altre informazioni si veda la tabella sottostante.

Diritti connessi ai titoli

Divieto di costituzione di garanzie reali (negative pledge) - I termini dei Titoli non contengono alcuna clausola di divieto di costituzione di garanzie reali.
Eventi di Inadempimento - I termini dei Titoli non contengono eventi di inadempimento.
Legge applicabile - I Titoli saranno regolati ai sensi del diritto inglese.

L'obiettivo di questo prodotto è di fornire un rendimento collegato all'andamento di titoli azionari (ogni azione, un Sottostante). Questo prodotto ha una scadenza predeterminata e sarà liquidato alla Data di Liquidazione, salvo il caso di scadenza anticipata automatica in base alle seguenti condizioni. Il prodotto prevede anche il versamento di premi periodici/a scadenza in base a quanto riportato successivamente. Qualora il prodotto non sia scaduto anticipatamente, alla Data di Liquidazione riceverete per ogni certificato, in aggiunta all'eventuale versamento finale di un Premio:

1. Se non si è verificato un Evento Barriera: un pagamento in contanti pari all'Importo Nozionale.
2. Se si è verificato un Evento Barriera: un pagamento in contanti pari all'Importo Nozionale meno un importo commisurato alla Performance del Sottostante con la Performance peggiore. In questo caso potrete incorrere in una perdita parziale o totale del capitale investito.

Premio/i: è previsto il versamento di un Premio certo alla/a ogni Data di Pagamento del Premio. Inoltre, è previsto il versamento di un Premio Condizionato alla/a ogni Data di Pagamento del Premio ogni volta che viene soddisfatta la seguente condizione (Condizione del Premio Condizionato): se, a una Data di Valutazione del Premio, il prezzo di chiusura di ogni Sottostante è pari o superiore alla relativa Barriera del Premio Condizionato. Diversamente, il Premio non viene pagato ma non è perso definitivamente. Tutti i Premi Condizionati non versati si accumuleranno e saranno versati solo se la Condizione del Premio Condizionato verrà soddisfatta successivamente.

Scadenza Anticipata Automatica: se, a qualsiasi Data di Valutazione dell'Importo di Liquidazione Anticipato, il prezzo di chiusura di ogni Sottostante è pari o superiore alla 100% del relativo Prezzo di Riferimento Iniziale, il prodotto sarà liquidato alla corrispondente Data di Scadenza Anticipata. Riceverete per ogni certificato un importo in contanti pari all'Importo Nozionale

Laddove:

- Un Evento Barriera si intenderà verificato se il Prezzo di Riferimento Finale di almeno un Sottostante è inferiore alla Barriera.
- La Performance di un Sottostante è pari alla differenza tra il suo Prezzo di Riferimento Finale e il suo Prezzo di Riferimento Iniziale, divisa per il suo Prezzo di Riferimento Iniziale, espressa in valore assoluto.

- Il Sottostante con la Performance peggiore è il Sottostante con il più basso valore ottenuto dal Prezzo di Riferimento Finale una volta diviso per il suo Prezzo di Riferimento Iniziale.
- Il Prezzo di Riferimento Iniziale di un Sottostante è il prezzo di chiusura di quel Sottostante alla Data di Strike.
- Il Prezzo di Riferimento Finale di un Sottostante è il prezzo di chiusura di quel Sottostante alla Data di Valutazione dell'Importo di Liquidazione.

Data di Strike	23 luglio 2021
Data di Emissione	26 luglio 2021
Data di Valutazione dell'Importo di Liquidazione (rimborso)	23 luglio 2024
Data di Liquidazione (rimborso)	30 luglio 2024

Data/e di Valutazione del/i Premio/i Condizionato/i	Si veda l'Allegato
Premio/i	Si veda l'Allegato
Premio/i Condizionato/i	Si veda l'Allegato

Prezzo di Emissione	EUR 100
Valuta del prodotto	EUR
Importo Nozionale (per certificate)	EUR 100

Data/e di Pagamento del/i Premio/i	Si veda l'Allegato
Barriera/e per il Versamento del Premio/i Condizionato/i	Si veda l'Allegato

Series Number	No. of Securities issued	No. of Securities	ISIN Code	Trading Code of Borsa Italiana	Issue Price per Security	Underlying Shares	Underlying Reference Strike Price	Knock-in Level	Knock-in Level × Underlying Reference Strike Price	Coupon Level	Rate	Exercise Date	Exercise Settlement Date
CE00214XAD	30 000,00	30 000,00	NLBNPIT13D71	P13D71	EUR 100	Alibaba Group	206,53	60%	123,918	60%	1,70%	23/07/2024	30/07/2024
						Holding Ltd							
						Jumia Technologies AG	22,09		13,254				
						Shopify Inc	1643,3199		985,99194				
CE00215XAD	30 000,00	30 000,00	NLBNPIT13D89	P13D89	EUR 100	NIO Inc	43,99	60%	26,394	60%	1,75%	23/07/2024	30/07/2024
						Tesla Inc	643,38		386,028				
						Volkswagen	208,6		125,16				
CE00216XAD	30 000,00	30 000,00	NLBNPIT13D97	P13D97	EUR 100	Facebook Inc	369,79	60%	221,874	60%	1,10%	23/07/2024	30/07/2024
			Snap Inc	77,97	46,782								
			Twitter Inc	71,69	43,014								
CE00217XAD	30 000,00	30 000,00	NLBNPIT13DA0	P13DA0	EUR 100	Enphase Energy Inc	178,18	60%	106,908	60%	1,75%	23/07/2024	30/07/2024
						Palantir Technologies Inc	21,81		13,086				
						Plug Power Inc	26,81		16,086				
CE00218XAD	30 000,00	30 000,00	NLBNPIT13DB8	P13DB8	EUR 100	Cameco Corp	17,08	70%	11,956	70%	1,20%	23/07/2024	30/07/2024
			Exelon Corp	46,52	32,564								
			Rio Tinto PLC	82,77	57,939								
CE00219XAD	30	30	NLBNPIT13DC6	P13DC6	EUR	First Solar Inc	82,95	60%	49,77	60%	1,10%	23/07/2024	30/07/2024

	000,00	000,00			100	SolarEdge Technologies Inc Sunrun Inc	248,63 50,62		149,178 30,372				
CE00220XAD	30 000,00	30 000,00	NLBNPIT13DD4	P13DD4	EUR 100	Fastly Inc McAfee Corp NortonLifeLock Inc	49,82 26,8 25,78	60%	29,892 16,08 15,468	60%	1,00%	23/07/2024	30/07/2024
CE00221XAD	30 000,00	30 000,00	NLBNPIT13DE2	P13DE2	EUR 100	CureVac NV Moderna Inc Novavax Inc	54,17 348,83 203,24	60%	32,502 209,298 121,944	60%	1,90%	23/07/2024	30/07/2024
CE00222XAD	30 000,00	30 000,00	NLBNPIT13DF9	P13DF9	EUR 100	IQIYI INC ADR Netflix Inc Roku Inc	11,32 515,41 473,65	60%	6,792 309,246 284,19	60%	1,40%	23/07/2024	30/07/2024
CE00223XAD	30 000,00	30 000,00	NLBNPIT13DG7	P13DG7	EUR 100	CNH Industrial NV Pirelli C SpA Saipem SpA Tenaris SA	13,725 5,09 1,9485 8,538	60%	8,235 3,054 1,1691 5,1228	60%	1,15%	23/07/2024	30/07/2024
CE00224XAD	30 000,00	30 000,00	NLBNPIT13DH5	P13DH5	EUR 100	Air FranceKLM Airbus SE easyJet	3,921 111,5 813,8	70%	2,7447 78,05 569,66	70%	1,15%	23/07/2024	30/07/2024
CE00225XAD	30 000,00	30 000,00	NLBNPIT13DI3	P13DI3	EUR 100	Carrefour SA	15,945	70%	11,1615	70%	1,20%	23/07/2024	30/07/2024

						Daimler AG- REG Nokia Oyj	75,27 4,9565		52,689 3,46955				
CE00226XAD	30 000,00	30 000,00	NLBNPIT13DJ1	P13DJ1	EUR 100	Bayer AG IBERDROLA SA Natwest Group PLC	51,2 10,425 199,1	70%	35,84 7,2975 139,37	70%	1,10%	23/07/2024	30/07/2024
CE00227XAD	30 000,00	30 000,00	NLBNPIT13DK9	P13DK9	EUR 100	Repsol Tenaris SA Vestas Wind Systems AS	9,184 8,538 234	60%	5,5104 5,1228 140,4	60%	1,10%	23/07/2024	30/07/2024

SPECIFIC PROVISIONS FOR EACH SERIES

Share Company	Type of Share	ISIN of Share	Share Currency	Reuters Code	Share Company Website	Exchange	Exchange Website
Alibaba Group Holding Ltd	Ordinary	KYG017191142	USD	BABA.N	www.alibabagroup.com	NYSE	www.nyse.com
Jumia Technologies AG	Ordinary	US48138M1053	USD	JMIA.N	www.group.jumia.com	Nasdaq	www.nasdaq.com
Shopify Inc	Ordinary	CA82509L1076	USD	SHOP.TO	www.shopify.com	NYSE	www.nyse.com
NIO Inc	Ordinary	US62914V1061	USD	NIO.N	www.nio.com	NYSE	www.nyse.com
Tesla Inc	Ordinary	US88160R1014	USD	TSLA.OQ	www.tesla.com	Nasdaq	www.nasdaq.com
Volkswagen	Preferred	DE0007664039	EUR	VOWG_p.DE	www.volkswagen.co.uk	Xetra	www.xetra.de
Facebook Inc	Ordinary	US30303M1027	USD	FB.OQ	www.facebook.com	Nasdaq	www.nasdaq.com

Snap Inc	Ordinary	US83304A1060	USD	SNAP.N	www.snap.com	Nasdaq	www.nasdaq.com
Twitter Inc	Ordinary	US90184L1026	USD	TWTR.N	www.twitter.com	NYSE	www.nyse.com
Enphase Energy Inc	Ordinary	US29355A1079	USD	ENPH.OQ	www.enphase.com	Nasdaq	www.nasdaq.com
Palantir Technologies Inc	Ordinary	US69608A1088	USD	PLTR.K	www.palantir.com/	Nasdaq	www.nasdaq.com
Plug Power Inc	Ordinary	US72919P2020	USD	PLUG.OQ	www.plugpower.com	Nasdaq	www.nasdaq.com
Cameco Corp	Ordinary	CA13321L1085	USD	CCO.TO	www.cameco.com	Nasdaq	www.nasdaq.com
Exelon Corp	Ordinary	US30161N1019	USD	EXC.N	www.exeloncorp.com	Nasdaq	www.nasdaq.com
Rio Tinto PLC	Ordinary	US7672041008	USD	RIO.N	www.riotinto.com	NYSE	www.nyse.com
First Solar Inc	Ordinary	US3364331070	USD	OQ	www.firstsolar.com	Nasdaq	www.nasdaq.com
SolarEdge Technologies Inc	Ordinary	US83417M1045	USD	SEDG.OQ	www.solaredge.com	Nasdaq	www.nasdaq.com
Sunrun Inc	Ordinary	US86771W1053	USD	RUN.OQ	www.sunrun.com	Nasdaq	www.nasdaq.com
Fastly Inc	Ordinary	US31188V1008	USD	FSLY.N	www.fastly.com	Nasdaq	www.nasdaq.com
McAfee Corp	Ordinary	US5790631080	USD	MCFE.O	www.mcafee.com	Nasdaq	www.nasdaq.com
NortonLifeLock Inc	Ordinary	US6687711084	USD	NLOK.OQ	www.nortonlifelock.com	Nasdaq	www.nasdaq.com
CureVac NV	Ordinary	NL0015436031	USD	CVAC.OQ	www.curevac.com	Nasdaq	www.nasdaq.com
Moderna Inc	Ordinary	US60770K1079	USD	MRNA.OQ	www.modernatx.com	Nasdaq	www.nasdaq.com
Novavax Inc	Ordinary	US6700024010	USD	NVAX.OQ	www.novavax.com	Nasdaq	www.nasdaq.com
IQIYI INC ADR	Ordinary	US46267X1081	USD	IQ.OQ	www.iq.com	Nasdaq	www.nasdaq.com
Netflix Inc	Ordinary	US64110L1061	USD	NFLX.O	www.netflix.com	Nasdaq	www.nasdaq.com
Roku Inc	Ordinary	US77543R1023	USD	ROKU.OQ	www.roku.com	Nasdaq	www.nasdaq.com
CNH Industrial	Ordinary	NL0010545661	EUR	CNHI.MI	www.cnhindustrial.com	Borsa	www.borsaitaliana.it

NV						Italiana	
Pirelli C SpA	Ordinary	IT0005278236	EUR	PIRC.MI	www.pirelli.com	Borsa Italiana	www.borsaitaliana.it
Saipem SpA	Ordinary	IT0005252140	EUR	SPMI.MI	www.saipem.com	Borsa Italiana	www.borsaitaliana.it
Tenaris SA	Ordinary	LU0156801721	EUR	TENR.MI	www.tenaris.com	Borsa Italiana	www.borsaitaliana.it
Air FranceKLM	Ordinary	FR0000031122	EUR	AIRF.PA	www.airfrance.com	Euronext Paris	www.euronext.com
Airbus SE	Ordinary	NL0000235190	EUR	AIR.PA	www.airbus.com	Euronext Paris	www.euronext.com
easyJet	Ordinary	GB00B7KR2P84	GBP	EZJ.L	www.easyjet.com	London Stock Exchange	www.londonstockexchange.com
Carrefour SA	Ordinary	FR0000120172	EUR	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com
Daimler AG-REG	Ordinary	DE0007100000	EUR	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de
Nokia Oyj	Ordinary	FI0009000681	EUR	NOKIA.HE	www.nokia.com	Helsinki Stock Exchange	www.nasdaqomxnordic.com
Bayer AG	Ordinary	DE000BAY0017	EUR	BAYG.DE	www.bayer.com	Xetra	www.xetra.de
IBERDROLA SA	Ordinary	ES0144580Y14	EUR	IBE.MC	www.iberdrola.com	Bolsa de Madrid	www.bolsamadrid.es
Natwest Group PLC	Ordinary	GB00B7T77214	GBP	NWG.L	www.natwestgroup.com	London Stock Exchange	www.londonstockexchange.com
Repsol	Ordinary	ES0173516115	EUR	REP.MC	www.repsol.com	Bolsa de Madrid	www.bolsamadrid.es

Vestas Wind Systems AS	Ordinary	DK0010268606	DKK	VWS.CO	www.vestas.com	Nasdaq Nordic	www.nasdaqomxnordic.com
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ALLEGATO

Dal CE00214XAD al CE00223XAD, CE00227XAD e CE00227XAD ::

Data/e di Valutazione dell/i Premio/i Condizionato/i	Data/e di Pagamento del/i Premio/i	Data/e di Valutazione dell'Importo di Liquidazione (rimborso) Anticipato	Data/e di Scadenza Anticipata
-	31 agosto 2021	-	-
-	1 ottobre 2021	-	-
-	2 novembre 2021	-	-
-	1 dicembre 2021	-	-
-	4 gennaio 2022	-	-
-	1 febbraio 2022	25 gennaio 2022	1 febbraio 2022
24 febbraio 2022	3 marzo 2022	24 febbraio 2022	3 marzo 2022
24 marzo 2022	31 marzo 2022	24 marzo 2022	31 marzo 2022
26 aprile 2022	3 maggio 2022	26 aprile 2022	3 maggio 2022
24 maggio 2022	31 maggio 2022	24 maggio 2022	31 maggio 2022
24 giugno 2022	1 luglio 2022	24 giugno 2022	1 luglio 2022
26 luglio 2022	2 agosto 2022	26 luglio 2022	2 agosto 2022
24 agosto 2022	31 agosto 2022	24 agosto 2022	31 agosto 2022
26 settembre 2022	3 ottobre 2022	26 settembre 2022	3 ottobre 2022
25 ottobre 2022	1 novembre 2022	25 ottobre 2022	1 novembre 2022
25 novembre 2022	2 dicembre 2022	25 novembre 2022	2 dicembre 2022
27 dicembre 2022	4 gennaio 2023	27 dicembre 2022	4 gennaio 2023
24 gennaio 2023	31 gennaio 2023	24 gennaio 2023	31 gennaio 2023
24 febbraio 2023	3 marzo 2023	24 febbraio 2023	3 marzo 2023
24 marzo 2023	31 marzo 2023	24 marzo 2023	31 marzo 2023
25 aprile 2023	3 maggio 2023	25 aprile 2023	3 maggio 2023
24 maggio 2023	31 maggio 2023	24 maggio 2023	31 maggio 2023
26 giugno 2023	3 luglio 2023	26 giugno 2023	3 luglio 2023
25 luglio 2023	1 agosto 2023	25 luglio 2023	1 agosto 2023
24 agosto 2023	31 agosto 2023	24 agosto 2023	31 agosto 2023
26 settembre 2023	3 ottobre 2023	26 settembre 2023	3 ottobre 2023
24 ottobre 2023	31 ottobre 2023	24 ottobre 2023	31 ottobre 2023
27 novembre 2023	4 dicembre 2023	27 novembre 2023	4 dicembre 2023
27 dicembre 2023	4 gennaio 2024	27 dicembre 2023	4 gennaio 2024
24 gennaio 2024	31 gennaio 2024	24 gennaio 2024	31 gennaio 2024
26 febbraio 2024	4 marzo 2024	26 febbraio 2024	4 marzo 2024
26 marzo 2024	4 aprile 2024	26 marzo 2024	4 aprile 2024
24 aprile 2024	2 maggio 2024	24 aprile 2024	2 maggio 2024
24 maggio 2024	31 maggio 2024	24 maggio 2024	31 maggio 2024
25 giugno 2024	2 luglio 2024	25 giugno 2024	2 luglio 2024
23 luglio 2024	30 luglio 2024	-	-

Riguardo CE00224XAD e CE00226XAD:

Data/e di Valutazione dell/i Premio/i Condizionato/i	Data/e di Pagamento dell/i Premio/i	Data/e di Valutazione dell'importo di Liquidazione (rimborso) Anticipato	Data/e di Scadenza Anticipata
-	31 agosto 2021	-	-
-	1 ottobre 2021	-	-
-	2 novembre 2021	-	-
-	1 dicembre 2021	-	-
-	6 gennaio 2022	-	-
-	1 febbraio 2022	25 gennaio 2022	1 febbraio 2022
24 febbraio 2022	3 marzo 2022	24 febbraio 2022	3 marzo 2022
24 marzo 2022	31 marzo 2022	24 marzo 2022	31 marzo 2022
26 aprile 2022	3 maggio 2022	26 aprile 2022	3 maggio 2022
24 maggio 2022	31 maggio 2022	24 maggio 2022	31 maggio 2022
24 giugno 2022	1 luglio 2022	24 giugno 2022	1 luglio 2022
26 luglio 2022	2 agosto 2022	26 luglio 2022	2 agosto 2022
24 agosto 2022	31 agosto 2022	24 agosto 2022	31 agosto 2022
26 settembre 2022	3 ottobre 2022	26 settembre 2022	3 ottobre 2022
25 ottobre 2022	1 novembre 2022	25 ottobre 2022	1 novembre 2022
25 novembre 2022	2 dicembre 2022	25 novembre 2022	2 dicembre 2022
28 dicembre 2022	5 gennaio 2023	28 dicembre 2022	5 gennaio 2023
24 gennaio 2023	31 gennaio 2023	24 gennaio 2023	31 gennaio 2023
24 febbraio 2023	3 marzo 2023	24 febbraio 2023	3 marzo 2023
24 marzo 2023	31 marzo 2023	24 marzo 2023	31 marzo 2023
25 aprile 2023	3 maggio 2023	25 aprile 2023	3 maggio 2023
24 maggio 2023	31 maggio 2023	24 maggio 2023	31 maggio 2023
26 giugno 2023	3 luglio 2023	26 giugno 2023	3 luglio 2023
25 luglio 2023	1 agosto 2023	25 luglio 2023	1 agosto 2023
24 agosto 2023	31 agosto 2023	24 agosto 2023	31 agosto 2023
26 settembre 2023	3 ottobre 2023	26 settembre 2023	3 ottobre 2023
24 ottobre 2023	31 ottobre 2023	24 ottobre 2023	31 ottobre 2023
27 novembre 2023	4 dicembre 2023	27 novembre 2023	4 dicembre 2023
27 dicembre 2023	4 gennaio 2024	27 dicembre 2023	4 gennaio 2024
24 gennaio 2024	31 gennaio 2024	24 gennaio 2024	31 gennaio 2024
26 febbraio 2024	4 marzo 2024	26 febbraio 2024	4 marzo 2024
26 marzo 2024	4 aprile 2024	26 marzo 2024	4 aprile 2024
24 aprile 2024	2 maggio 2024	24 aprile 2024	2 maggio 2024
24 maggio 2024	31 maggio 2024	24 maggio 2024	31 maggio 2024
25 giugno 2024	2 luglio 2024	25 giugno 2024	2 luglio 2024
23 luglio 2024	30 luglio 2024	-	-

Riguardo CE00225XAD,

Data/e di Valutazione dell/i Premio/i Condizionato/i	Data/e di Pagamento dell/i Premio/i	Data/e di Valutazione dell'importo di Liquidazione (rimborso) Anticipato	Data/e di Scadenza Anticipata
-	31 agosto 2021	-	-
-	1 ottobre 2021	-	-
-	2 novembre 2021	-	-
-	1 dicembre 2021	-	-
-	4 gennaio 2022	-	-
-	1 febbraio 2022	25 gennaio 2022	1 febbraio 2022
24 febbraio 2022	3 marzo 2022	24 febbraio 2022	3 marzo 2022
24 marzo 2022	31 marzo 2022	24 marzo 2022	31 marzo 2022
26 aprile 2022	3 maggio 2022	26 aprile 2022	3 maggio 2022
24 maggio 2022	31 maggio 2022	24 maggio 2022	31 maggio 2022
27 giugno 2022	4 luglio 2022	27 giugno 2022	4 luglio 2022
26 luglio 2022	2 agosto 2022	26 luglio 2022	2 agosto 2022
24 agosto 2022	31 agosto 2022	24 agosto 2022	31 agosto 2022
26 settembre 2022	3 ottobre 2022	26 settembre 2022	3 ottobre 2022
25 ottobre 2022	1 novembre 2022	25 ottobre 2022	1 novembre 2022
25 novembre 2022	2 dicembre 2022	25 novembre 2022	2 dicembre 2022
27 dicembre 2022	4 gennaio 2023	27 dicembre 2022	4 gennaio 2023
24 gennaio 2023	31 gennaio 2023	24 gennaio 2023	31 gennaio 2023
24 febbraio 2023	3 marzo 2023	24 febbraio 2023	3 marzo 2023
24 marzo 2023	31 marzo 2023	24 marzo 2023	31 marzo 2023
25 aprile 2023	3 maggio 2023	25 aprile 2023	3 maggio 2023
24 maggio 2023	31 maggio 2023	24 maggio 2023	31 maggio 2023
26 giugno 2023	3 luglio 2023	26 giugno 2023	3 luglio 2023
25 luglio 2023	1 agosto 2023	25 luglio 2023	1 agosto 2023
24 agosto 2023	31 agosto 2023	24 agosto 2023	31 agosto 2023
26 settembre 2023	3 ottobre 2023	26 settembre 2023	3 ottobre 2023
24 ottobre 2023	31 ottobre 2023	24 ottobre 2023	31 ottobre 2023
27 novembre 2023	4 dicembre 2023	27 novembre 2023	4 dicembre 2023
27 dicembre 2023	4 gennaio 2024	27 dicembre 2023	4 gennaio 2024
24 gennaio 2024	31 gennaio 2024	24 gennaio 2024	31 gennaio 2024
26 febbraio 2024	4 marzo 2024	26 febbraio 2024	4 marzo 2024
26 marzo 2024	4 aprile 2024	26 marzo 2024	4 aprile 2024
24 aprile 2024	2 maggio 2024	24 aprile 2024	2 maggio 2024
24 maggio 2024	31 maggio 2024	24 maggio 2024	31 maggio 2024
25 giugno 2024	2 luglio 2024	25 giugno 2024	2 luglio 2024
23 luglio 2024	30 luglio 2024	-	-

Assemblee - Le condizioni dei Titoli conterranno disposizioni per la convocazione di assemblee dei Portatori di tali Titoli per valutare questioni che riguardano i loro interessi. Tali disposizioni consentono a maggioranze predefinite di vincolare tutti i Portatori, inclusi i Portatori che non hanno partecipato o votato all'assemblea in questione e i Portatori che hanno votato in modo contrario rispetto alla maggioranza.

Rappresentante dei Portatori dei Titoli - L'Emittente non ha nominato alcun Rappresentante dei Portatori dei Titoli

Status dei titoli

I Titoli costituiscono obbligazioni non subordinate e non garantite dell'Emittente che concorreranno con pari priorità tra esse.

Restrizioni alla libera trasferibilità dei titoli

Non vi sono restrizioni alla libera trasferibilità dei Titoli.

Politica in materia di dividendi o pagamenti

Non applicabile.

Dove saranno negoziati i titoli?**Ammissione alla negoziazione**

L'Emittente (o altri per suo conto) presenterà domanda per l'ammissione alla negoziazione dei Titoli su Sedex .

Ai titoli è connessa una garanzia?**Natura e della portata della garanzia**

Le obbligazioni in conformità con la garanzia sono obbligazioni senior privilegiate (ai sensi dell'Articolo L.613-30-3-I-3° del Code monétaire et financier francese) e non garantite di BNPP e avranno pari priorità rispetto a ogni altra obbligazione non subordinata e non garantita presente e futura, fatte salve le eccezioni di volta in volta rese obbligatorie ai sensi del diritto francese. Nell'eventualità di un bail-in di BNPP ma non di BNPP B.V., le obbligazioni e/o gli importi dovuti da BNPP ai sensi della garanzia saranno ridotti per riflettere tale eventuale modifica o riduzione applicata alle responsabilità di BNPP e derivante dall'applicazione di una misura di bail-in di BNPP da parte di un organismo di vigilanza incaricato (anche nel caso in cui la garanzia non sia soggetta al bail-in). Il Garante garantisce incondizionatamente e irrevocabilmente a ciascun Titolare che, se per qualsiasi motivo BNPP B.V. non dovesse corrispondere somme dovute o non dovesse adempiere ad altre obbligazioni in relazione a qualsiasi Titolo alla data specificata per tale pagamento o obbligazione, il Garante, in conformità alle Condizioni, pagherà tale somma nella valuta in cui tale pagamento è dovuto in fondi immediatamente disponibili o, a seconda dei casi, eseguirà o farà adempiere al relativo obbligo nella data dovuta.

Descrizione del garante

I Titoli emessi saranno garantiti incondizionatamente e irrevocabilmente da BNP Paribas ("BNPP" o il "Garante") ai sensi di un atto di garanzia di diritto inglese stipulato da BNPP in data 2 giugno 2020, o in prossimità di tale data (la "Garanzia"). Il Garante è stato costituito in Francia sotto forma di società per azioni (société anonyme) ai sensi della legge francese e ha ottenuto l'autorizzazione a operare quale istituto bancario con sede centrale al numero 16 di Boulevard des Italiens - 75009 Parigi, Francia. Identificativo della persona giuridica (LEI): ROMUWSFPU8MPRO8K5P83.

Il rating del credito a lungo termine di BNPP sono A+ con outlook negativo (S&P Global Ratings Europe Limited), Aa3 con outlook stabile (Moody's Investors Service Ltd.), AA- con outlook negativo (Fitch France S.A.S.) e AA (basso) con outlook stabile (DBRS Limited); i rating del credito a breve termine di BNPP sono A-1 (S&P Global Ratings Europe Limited), P-1 (Moody's Investors Service Ltd.), F1+ (Fitch France S.A.S) e R-1 (medio) (DBRS Limited).

BNPP è un leader europeo nei servizi bancari e finanziari e opera in quattro mercati retail domestici in Europa: Francia, Belgio, Italia e Lussemburgo. È presente in 71 paesi e ha circa 199.000 dipendenti, di cui oltre 151.000 in Europa.

BNP Paribas detiene posizioni importanti nei suoi due rami principali di attività:

- **Attività e servizi bancari al dettaglio**, che include:

Mercati domestici, comprendente: French Retail Banking (FRB), BNL banca commerciale (BNL bc), l'attività bancaria retail italiana, Belgian Retail Banking (BRB),Attività di Altri Mercati Nazionali, tra cui Luxembourg Retail Banking (LRB); Attività di Altri Mercati Nazionali, tra cui Luxembourg Retail Banking (LRB);

Servizi finanziari internazionali, comprendente: Europe-Mediterranean, BancWest, Personal Finance, Insurance, Wealth and Asset Management;

- **Attività di corporate & institutional banking (CIB)**, che include: Corporate Banking, Global Markets, Securities Services.

BNP Paribas SA è la capogruppo del Gruppo BNP Paribas (collettivamente il "Gruppo BNPP").

Al 31 dicembre 2019 gli azionisti principali erano Société Fédérale de Participations et d'Investissement ("SFPI"), una société anonyme di interesse pubblico (società per azioni) che agisce per conto del Governo belga, che detiene il 7,7% del capitale sociale, BlackRock Inc. che detiene il 5,0% del capitale sociale e il Granducato di Lussemburgo, che detiene l'1,0% del capitale sociale.

Informazioni finanziarie chiave per valutare la capacità del garante di adempiere ai propri obblighi derivanti dalla garanzia

Conto economico					
	Anno	Anno-1	Anno-2	Provvisorio	Infrannuale comparativo rispetto allo stesso periodo dell'anno precedente
In milioni di €	31/12/2019	31/12/2018	31/12/2017	30/06/2020	30/06/2019
Interessi attivi netti	21.127	21.062	21.191	10.107	10.498
Commissioni nette	9.365	9.207	9.430	4.795	4.469
Utile netto su strumenti finanziari	7.464	6.118	7.112	4.025	3.910
Ricavi	44.597	42.516	43.161	25.563	22.368
Costo del rischio	-3.203	-2.764	-2.907	-2.873	-1.390
Risultato operativo	10.057	9.169	10.310	4.195	5.094
Utile netto attribuibile ai possessori di azioni	8.173	7.526	7.759	3.581	4.386
Utile per azione (in €)	6,21	5,73	6,05	2,69	3,35

Bilancio					
	Anno	Anno-1	Anno-2	Provvisorio	Infrannuale comparativo rispetto allo stesso periodo dell'anno precedente
In milioni di €	31/12/2019	31/12/2018	31/12/2017	30/06/2020	30/06/2019
Totale attività	2.164.713	2.040.836	1.952.166	2.622.988	2.372.620
Titoli di debito	221.336	206.359	198.646	224.303	230.086
Di cui a medio lungo termine Senior Preferred	88.466*	88.381*	88.432	n.a	n.a
Debito subordinato	20.896	18.414	16.787	22.555	19.507
Prestiti e crediti da clienti (netto)	805.777	765.871	735.013	828.053	793.960
Depositi di clienti	834.667	796.548	760.941	963.183	833.265
Patrimonio netto (quota del Gruppo)	107.453	101.467	101.983	111.469	104.135
Prestiti incerti/lordi irrisolti**	2,2%	2,6%	3,3%	2,2%	2,5%
Rapporto sul Common Equity Tier 1 (CET1)	12,1%	11,8%	11,9%	12,4%	11,9%
Rapporto Capitale Totale	15,5%	15%	14,8%	15,9%	15,2%
Coefficiente di leva finanziaria	4,6%	4,5%	4,6%	4%	4,1%

(*) Ambito normativo

(**) Crediti deteriorati (fase 3) a clienti e istituti di credito, non compensati da garanzie, inclusi titoli in bilancio e fuori bilancio e titoli di debito valutati a costi ammortizzati o al valore equo attraverso il patrimonio netto riportato su prestiti lordi in essere a clienti ed enti creditizi, in bilancio e fuori bilancio e compresi i titoli di debito valutati a costi ammortizzati o al valore equo attraverso il patrimonio netto (esclusa l'assicurazione).

Fattori di rischio più significativi relativi del garante

1. Un sostanziale aumento di nuovi accantonamenti o un incremento del livello degli accantonamenti precedentemente previsti esposti al rischio di credito e al rischio di controparte potrebbero influire negativamente sui risultati delle operazioni e delle condizioni finanziarie del Gruppo BNPP.
2. Un'interruzione o una violazione dei sistemi informatici del Gruppo BNPP può causare sostanziali perdite di informazioni sui clienti, danni alla reputazione del Gruppo BNPP e perdite finanziarie.
3. Il Gruppo BNPP potrebbe subire perdite importanti nelle sue attività di negoziazione e investimento a causa di oscillazioni e della volatilità di mercato.
4. Le rettifiche al valore contabile dei portafogli titoli e derivati del Gruppo BNPP e dell'indebitamento del Gruppo BNPP potrebbero avere un effetto negativo sul reddito netto e sul patrimonio netto.
5. La capacità di finanziamento e il costo dello stesso per il Gruppo BNPP potrebbero essere influenzati negativamente da una ripresa della crisi finanziaria, dal peggioramento delle condizioni economiche, dal declassamento del rating, dall'aumento degli spread del credito sovrano o da altri fattori.
6. Le condizioni economiche e finanziarie hanno avuto in passato e potranno avere in futuro un impatto sul Gruppo BNPP e sui mercati in cui lo stesso opera.
7. Le leggi e normative adottate negli ultimi anni, in particolare in risposta alla grande crisi finanziaria globale, nonché nuove proposte legislative, possono avere un impatto importante sul Gruppo BNPP e sulle condizioni finanziarie ed economiche in cui lo stesso opera.
8. Il Gruppo BNPP può incorrere in significative sanzioni amministrative, penali o di altra natura per non conformità alle leggi e ai regolamenti in vigore e può anche subire perdite in contenziosi correlati (o non correlati) con soggetti privati.
9. Epidemie e pandemie, inclusa la pandemia di coronavirus (COVID-19) in corso e le loro conseguenze economiche possono influenzare negativamente le attività e le condizioni finanziarie del Gruppo.

Quali sono i principali rischi specifici dei titoli?

Fattori di rischio più significativi specifici dei titoli

Esistono anche rischi relativi ai Titoli, compresi:

1. Rischio relativo alla struttura dei Titoli:

Il rendimento dei Titoli dipende dall'andamento del/i Sottostante/i di Riferimento e dall'applicazione delle clausole di Knock-in o Knock-out. I Prodotti di tipo auto-callable includono un meccanismo di rimborso anticipato automatico. Sulla base della formula applicabile, in caso si verificasse un evento di rimborso anticipato automatico, gli investitori potrebbero essere esposti a una perdita parziale dell'investimento. Gli investitori possono essere esposti a una perdita parziale o totale dell'investimento.

2. Rischio relativo al Sottostante e a eventi di turbativa e rettifica:

A differenza di un investimento diretto in una o più Azione/i, una o più Azione/i Stapled, GDR e/o ADR del/i Sottostante/i di Riferimento (in seguito denominate congiuntamente la/le "Azione/i"), un investimento in Titoli legati ad Azioni non autorizza i Portatori dei Titoli a votare o ricevere dividendi o distribuzioni (salvo diversamente specificato nelle Condizioni Definitive). Di conseguenza, il rendimento dei Titoli Azionari non sarà lo stesso di un investimento diretto nella/e Azione/i pertinente/i e potrebbe essere inferiore a un investimento diretto.

L'esposizione alle azioni, rischi di mercato simili a un investimento diretto in azioni, eventi di rettifica o eventi straordinari e di turbativa sul mercato o la mancata apertura di un mercato azionario (borsa) possono avere un effetto negativo sul prezzo e la liquidità dei Titoli.

3. Rischi relativi ai mercati di negoziazione dei Titoli:

Il prezzo di negoziazione dei Titoli può essere influenzato da una serie di fattori tra cui, a titolo esemplificativo ma non esaustivo, il prezzo, il valore o il livello del/i Sottostante/i di Riferimento, il tempo rimanente fino alla data di liquidazione/rimborso dei Titoli, la volatilità implicita o realizzata associata al/i Sottostante/i di Riferimento e al rischio di correlazione del/i Sottostante/i di Riferimento. La possibilità che il prezzo di negoziazione dei Titoli fluttui (positivamente o negativamente) dipende da una serie di fattori che gli investitori dovranno considerare attentamente prima di acquistare o vendere i Titoli.

4. Rischi legali

Le condizioni dei Titoli conterranno disposizioni per la convocazione di assemblee dei Portatori di tali Titoli per valutare questioni che riguardano i loro interessi. Tali disposizioni consentono a maggioranze predefinite di vincolare tutti i Portatori, inclusi i Portatori che non hanno partecipato o votato all'assemblea in questione e i Portatori che hanno votato in modo contrario rispetto alla maggioranza.

Sezione D - Informazioni fondamentali sull'offerta pubblica dei titoli e/o sull'ammissione alla negoziazione in un mercato regolamentato

A quali condizioni posso investire in questo titolo e qual è il calendario previsto?

Termini generali, condizioni e calendario previsto dell'offerta

L'Emittente (o altri per suo conto) presenterà domanda per l'ammissione alla negoziazione dei Titoli su Sedex .

Stima delle spese totali legate all'emissione e/o all'offerta, inclusi i costi stimati a carico dell'investitore dall'emittente o dall'offerente

Nessuna spesa sarà addebitata agli investitori da parte dell'Emittente.

Chi è l'offerente e/o il soggetto che chiede l'ammissione alla negoziazione?

Descrizione dell'offerente e / o della persona che richiede l'ammissione alla negoziazione

Soggetto che richiede l'ammissione alla negoziazione: BNP Paribas Issuance B.V. (l'"Emittente"), Herengracht 595, 1017 CE Amsterdam, Paesi Bassi (numero di telefono: +31(0)88 738 0000).

Perché è stato redatto il presente prospetto?

Utilizzo e l'importo stimato dei proventi netti

I proventi netti dell'emissione dei Titoli confluiranno nei fondi generali dell'Emittente. Tali proventi potranno essere utilizzati per mantenere posizioni in contratti di opzioni o di future o altri strumenti di copertura.

Ricavi netti stimati: EUR 42 000 000

Accordo di sottoscrizione

L'Offerente non assume alcun impegno di sottoscrizione.

Conflitti di interesse più rilevanti che riguardano l'offerta o l'ammissione alla negoziazione

Il Gestore (Manager) e le sue collegate possono inoltre avere intrapreso, e possono intraprendere in futuro, operazioni di investment banking e/o di commercial banking con, e possono prestare altri servizi per, l'Emittente e l'eventuale Garante e le società a esse collegate nel corso della normale attività.

Varie entità del Gruppo BNPP (tra cui l'Emittente e il Garante) e le società collegate svolgono diversi ruoli in relazione ai Titoli, tra cui Emittente dei Titoli e Agente per il Calcolo dei Titoli e possono anche svolgere attività di negoziazione (comprese le attività di copertura) relative al Sottostante e ad altri strumenti o prodotti derivati basati su o relativi al Sottostante che possono dar luogo a potenziali conflitti di interesse.

BNP Paribas Arbitrage SNC, che agisce in qualità di Gestore e Agente per il Calcolo, è un'Affiliata dell'Emittente e del Garante e possono esistere potenziali conflitti di interesse tra la stessa e i Portatori dei Titoli, anche in relazione ad alcune determinazioni e giudizi che l'Agente per il Calcolo deve effettuare. Gli interessi economici dell'Emittente e di BNP Paribas Arbitrage SNC in qualità di Gestore e Agente per il Calcolo sono potenzialmente contrari agli interessi dei Portatori dei Titoli in qualità di investitori nei Titoli.

Fatto salvo quanto sopra menzionato, nessun soggetto coinvolto nell'emissione dei Titoli ha un interesse sostanziale nell'offerta, inclusi conflitti di interessi.