PROHIBITION OF SALES TO EEA RETAIL INVESTORS - The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the European Economic Area ("EEA"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU (as amended, "MiFID II"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (the "Insurance Distribution Directive"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in Regulation (EU) 2017/1129 (as amended, the "Prospectus Regulation"). Consequently, no key information document required by Regulation (EU) No 1286/2014 (as amended, the "PRIIPs Regulation") for offering or selling the Securities or otherwise making them available to retail investors in the EEA has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the EEA may be unlawful under the PRIIPs Regulation.

PROHIBITION OF SALES TO UK RETAIL INVESTORS - The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom ("UK"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 ("EUWA"); (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000, as amended (the "FSMA") and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Article 2 of Regulation (EU) 2017/1129 as it forms part of UK domestic law by virtue of the EUWA. Consequently, no key information document required by Regulation (EU) No 1286/2014 as it forms part of UK domestic law by virtue of the EUWA (the "UK PRIIPs Regulation") for offering or selling the Securities or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation.

MiFID II product governance / Retail investors, professional investors and ECPs only target market - Solely for the purposes of the manufacturer's product approval process, the target market assessment in respect of the Securities, taking into account the five categories in item 18 of the Guidelines published by the European Securities and Markets Authority ("ESMA") on 5 February 2018, has led to the conclusion that: (i) the target market for the Securities is eligible counterparties, professional clients and retail clients, each as defined in Directive 2014/65/EU (as amended, "MiFID II"); and (ii) all channels for distribution to eligible counterparties and professional clients are appropriate; and (iii) the following channels for distribution of the Securities to retail clients are appropriate – investment advice, portfolio management, and non-advised sales, subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable. Any person subsequently offering, selling or recommending the Securities (a "distributor") should take into consideration the manufacturer's target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Securities (by either adopting or refining the manufacturer's target market assessment) and determining appropriate distribution channels, subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable.

1 / 24

#### **FINAL TERMS DATED AS OF 1 FEBRUARY 2024**

## BNP Paribas Issuance B.V.

(incorporated in The Netherlands)
(as Issuer)

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

#### **BNP Paribas**

(incorporated in France) (as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"European Style" Warrants relating to a Share

SSPA product type: Warrant Vanilla (2100)

BNP Paribas Financial Markets S.N.C. (formerly known as BNP Paribas Arbitrage S.N.C.)

(as Manager)

## **PART A - CONTRACTUAL TERMS**

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 22 September 2023, each Supplement to the Base Prospectus published and approved on or before the date of these Final Terms (copies of which are available as described below) and any other Supplement to the Base Prospectus which may have been published and approved before the issue of any additional amount of Securities (the "Supplements") (provided that to the extent any such Supplement (i) is published and approved after the date of these Final Terms and (ii) provide for any change to the Conditions of the Securities such changes shall have no effect with respect to the Conditions of the Securities to which these Final Terms relate) (the Base Prospectus and the Supplements, together the "Base Prospectus").

The Base Prospectus has been approved by SIX Exchange Regulation AG ("SIX Exchange Regulation") in its capacity as Swiss Prospectus Office (the "Swiss Prospectus Office") as of 22 September 2023 and constitutes a base prospectus pursuant to article 45 of the Swiss Financial Services Act ("FinSA").

This document constitutes the Final Terms of the Securities described herein and must be read in conjunction with such Base Prospectus.

For the purpose of public offering in Switzerland and/or the admission to trading on SIX Swiss Exchange, these Final Terms will be or have been registered with the Swiss Prospectus Office and are or will be published pursuant to FinSA prior to the public offering of the Securities in Switzerland or the admission to trading of the Securities on SIX Swiss Exchange and the Base Prospectus and these Final Terms together will constitute the prospectus pursuant to FinSA.

Full information on BNP Paribas Issuance B.V. (the "Issuer") and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. The Base Prospectus, any Supplement(s) to the Base Prospectus and these Final Terms are available free of charge during normal business hours from Principal Security Agent. Written or oral requests for such documents should be directed to the Principal Security Agent at its principal office set out at the end of the Base Prospectus or may be obtained by telephone (+41 58 212 6394) or fax (+41 58 212 6360). In addition, copies of any documents incorporated by reference will be made available, along with this Base Prospectus, for viewing on the website of BNPP at the following address <a href="https://www.bnpparibasmarkets.ch">www.bnpparibasmarkets.ch</a> or any other website specified in the applicable Final Terms.

References herein to numbered Conditions are to the terms and conditions of the relevant series of Securities and words and expressions defined in such terms and conditions shall bear the same meaning in these Final Terms in so far as they relate to such series of Securities, save as where otherwise expressly provided.

These Final Terms relate to the series of Securities as set out in "Specific Provisions for each Series" below. References herein to "Securities" shall be deemed to be references to the relevant Securities that are the subject of these Final Terms and references to "Security" shall be construed accordingly.

The Securities issued pursuant to these Final Terms may be considered structured products in Switzerland pursuant to article 70 FinSA and do not constitute collective investment schemes in the meaning of the Swiss Federal Act on Collective Investment Schemes ("CISA"). Accordingly, holders of the Securities do not benefit from protection under the CISA or supervision by the Swiss Financial Market Supervisory Authority ("FINMA"). Further, investors are exposed to the Issuer's and the Guarantor's insolvency risk.

The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und - kunden*) within the meaning of FinSA ("**Retail Clients**") in accordance with FinSA.

## SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Exercise Date / Valuation Date	Settlement Date	Parity
CH1326188906	10,000,000	10,000,000	1	CHF 0.22	Call	CHF 40	20 June 2025	27 June 2025	10
CH1326188914	10,000,000	10,000,000	1	CHF 0.44	Call	CHF 35	20 June 2025	27 June 2025	10
CH1326188922	10,000,000	10,000,000	1	CHF 0.28	Put	CHF 35	20 June 2025	27 June 2025	10
CH1326188930	10,000,000	10,000,000	1	CHF 0.55	Put	CHF 40	20 June 2025	27 June 2025	10
CH1326188948	10,000,000	10,000,000	1	CHF 0.49	Call	USD 200	20 June 2025	27 June 2025	10
CH1326188955	10,000,000	10,000,000	1	CHF 0.83	Call	USD 180	20 June 2025	27 June 2025	10
CH1326188963	10,000,000	10,000,000	1	CHF 1.78	Call	USD 150	20 June 2025	27 June 2025	10
CH1326188971	10,000,000	10,000,000	1	CHF 1.40	Put	USD 150	20 June 2025	27 June 2025	10
CH1326188989	10,000,000	10,000,000	1	CHF 2.87	Put	USD 180	20 June 2025	27 June 2025	10
CH1326188997	10,000,000	10,000,000	1	CHF 4.13	Put	USD 200	20 June 2025	27 June 2025	10
CH1326189003	10,000,000	10,000,000	1	CHF 1.18	Call	USD 220	20 June 2025	27 June 2025	5
CH1326189011	10,000,000	10,000,000	1	CHF 1.90	Call	USD 200	20 June 2025	27 June 2025	5
CH1326189029	10,000,000	10,000,000	1	CHF 2.94	Call	USD 180	20 June 2025	27 June 2025	5
CH1326189037	10,000,000	10,000,000	1	CHF 5.28	Call	USD 150	20 June 2025	27 June 2025	5
CH1326189045	10,000,000	10,000,000	1	CHF 2.61	Put	USD 150	20 June 2025	27 June 2025	5
CH1326189052	10,000,000	10,000,000	1	CHF 5.10	Put	USD 180	20 June 2025	27 June 2025	5
CH1326189060	10,000,000	10,000,000	1	CHF 7.28	Put	USD 200	20 June 2025	27 June 2025	5
CH1326189078	10,000,000	10,000,000	1	CHF 9.78	Put	USD 220	20 June 2025	27 June 2025	5
CH1326189086	10,000,000	10,000,000	1	CHF 0.69	Call	USD 300	20 June 2025	27 June 2025	10
CH1326189094	10,000,000	10,000,000	1	CHF 0.86	Call	USD 280	20 June 2025	27 June 2025	10
CH1326189102	10,000,000	10,000,000	1	CHF 1.21	Call	USD 250	20 June 2025	27 June 2025	10
CH1326189110	10,000,000	10,000,000	1	CHF 1.70	Call	USD 220	20 June 2025	27 June 2025	10
CH1326189128	10,000,000	10,000,000	1	CHF 2.12	Call	USD 200	20 June 2025	27 June 2025	10
CH1326189136	10,000,000	10,000,000	1	CHF 2.66	Call	USD 180	20 June 2025	27 June 2025	10
CH1326189144	10,000,000	10,000,000	1	CHF 1.99	Put	USD 150	20 June 2025	27 June 2025	10
CH1326189151	10,000,000	10,000,000	1	CHF 3.33	Put	USD 180	20 June 2025	27 June 2025	10
CH1326189169	10,000,000	10,000,000	1	CHF 4.40	Put	USD 200	20 June 2025	27 June 2025	10
CH1326189177	10,000,000	10,000,000	1	CHF 5.58	Put	USD 220	20 June 2025	27 June 2025	10
CH1326189185	10,000,000	10,000,000	1	CHF 7.51	Put	USD 250	20 June 2025	27 June 2025	10

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Exercise Date / Valuation Date	Settlement Date	Parity
CH1326189193	10,000,000	10,000,000	1	CHF 9.58	Put	USD 280	20 June 2025	27 June 2025	10
CH1326189201	10,000,000	10,000,000	1	CHF 0.48	Call	USD 240	20 June 2025	27 June 2025	10
CH1326189219	10,000,000	10,000,000	1	CHF 0.93	Call	USD 220	20 June 2025	27 June 2025	10
CH1326189227	10,000,000	10,000,000	1	CHF 1.62	Call	USD 200	20 June 2025	27 June 2025	10
CH1326189235	10,000,000	10,000,000	1	CHF 2.55	Call	USD 180	20 June 2025	27 June 2025	10
CH1326189243	10,000,000	10,000,000	1	CHF 3.70	Call	USD 160	20 June 2025	27 June 2025	10
CH1326189250	10,000,000	10,000,000	1	CHF 1.11	Put	USD 180	20 June 2025	27 June 2025	10
CH1326189268	10,000,000	10,000,000	1	CHF 1.79	Put	USD 200	20 June 2025	27 June 2025	10
CH1326189276	10,000,000	10,000,000	1	CHF 2.71	Put	USD 220	20 June 2025	27 June 2025	10
CH1326189284	10,000,000	10,000,000	1	CHF 3.87	Put	USD 240	20 June 2025	27 June 2025	10
CH1326189292	10,000,000	10,000,000	1	CHF 0.39	Call	CHF 90	20 June 2025	27 June 2025	10
CH1326189300	10,000,000	10,000,000	1	CHF 0.68	Call	CHF 80	20 June 2025	27 June 2025	10
CH1326189318	10,000,000	10,000,000	1	CHF 1.13	Call	CHF 70	20 June 2025	27 June 2025	10
CH1326189326	10,000,000	10,000,000	1	CHF 1.74	Call	CHF 60	20 June 2025	27 June 2025	10
CH1326189334	10,000,000	10,000,000	1	CHF 0.48	Put	CHF 60	20 June 2025	27 June 2025	10
CH1326189342	10,000,000	10,000,000	1	CHF 0.84	Put	CHF 70	20 June 2025	27 June 2025	10
CH1326189359	10,000,000	10,000,000	1	CHF 1.37	Put	CHF 80	20 June 2025	27 June 2025	10
CH1326189367	10,000,000	10,000,000	1	CHF 2.06	Put	CHF 90	20 June 2025	27 June 2025	10
CH1326189375	10,000,000	10,000,000	1	CHF 0.16	Call	CHF 550	20 June 2025	27 June 2025	100
CH1326189383	10,000,000	10,000,000	1	CHF 0.28	Call	CHF 500	20 June 2025	27 June 2025	100
CH1326189391	10,000,000	10,000,000	1	CHF 0.45	Call	CHF 450	20 June 2025	27 June 2025	100
CH1326189409	10,000,000	10,000,000	1	CHF 0.70	Call	CHF 400	20 June 2025	27 June 2025	100
CH1326189417	10,000,000	10,000,000	1	CHF 1.02	Call	CHF 350	20 June 2025	27 June 2025	100
CH1326189425	10,000,000	10,000,000	1	CHF 0.22	Put	CHF 350	20 June 2025	27 June 2025	100
CH1326189433	10,000,000	10,000,000	1	CHF 0.38	Put	CHF 400	20 June 2025	27 June 2025	100
CH1326189441	10,000,000	10,000,000	1	CHF 0.62	Put	CHF 450	20 June 2025	27 June 2025	100
CH1326189458	10,000,000	10,000,000	1	CHF 0.94	Put	CHF 500	20 June 2025	27 June 2025	100
CH1326189466	10,000,000	10,000,000	1	CHF 1.32	Put	CHF 550	20 June 2025	27 June 2025	100
CH1326189474	10,000,000	10,000,000	1	CHF 1.69	Call	USD 500	20 June 2025	27 June 2025	10
CH1326189482	10,000,000	10,000,000	1	CHF 5.01	Call	USD 400	20 June 2025	27 June 2025	10
CH1326189490	10,000,000	10,000,000	1	CHF 2.96	Put	USD 400	20 June 2025	27 June 2025	10

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Exercise Date / Valuation Date	Settlement Date	Parity
CH1326189508	10,000,000	10,000,000	1	CHF 7.69	Put	USD 500	20 June 2025	27 June 2025	10
CH1326189516	10,000,000	10,000,000	1	CHF 0.52	Call	CHF 100	20 June 2025	27 June 2025	10
CH1326189524	10,000,000	10,000,000	1	CHF 0.82	Put	CHF 100	20 June 2025	27 June 2025	10
CH1326189532	10,000,000	10,000,000	1	CHF 0.46	Call	CHF 90	20 June 2025	27 June 2025	10
CH1326189540	10,000,000	10,000,000	1	CHF 0.97	Call	CHF 80	20 June 2025	27 June 2025	10
CH1326189557	10,000,000	10,000,000	1	CHF 0.40	Put	CHF 80	20 June 2025	27 June 2025	10
CH1326189565	10,000,000	10,000,000	1	CHF 0.87	Put	CHF 90	20 June 2025	27 June 2025	10
CH1326189573	10,000,000	10,000,000	1	CHF 1.58	Put	CHF 100	20 June 2025	27 June 2025	10
CH1326189581	10,000,000	10,000,000	1	CHF 2.95	Call	USD 1,000	20 June 2025	27 June 2025	10
CH1326189599	10,000,000	10,000,000	1	CHF 6.07	Call	USD 800	20 June 2025	27 June 2025	10
CH1326189607	10,000,000	10,000,000	1	CHF 12.18	Call	USD 600	20 June 2025	27 June 2025	10
CH1326189615	10,000,000	10,000,000	1	CHF 16.82	Call	USD 500	20 June 2025	27 June 2025	10
CH1326189623	10,000,000	10,000,000	1	CHF 4.40	Put	USD 500	20 June 2025	27 June 2025	10
CH1326189631	10,000,000	10,000,000	1	CHF 7.80	Put	USD 600	20 June 2025	27 June 2025	10
CH1326189649	10,000,000	10,000,000	1	CHF 17.79	Put	USD 800	20 June 2025	27 June 2025	10
CH1326189656	10,000,000	10,000,000	1	CHF 30.77	Put	USD 1,000	20 June 2025	27 June 2025	10
CH1326189664	10,000,000	10,000,000	1	CHF 1.41	Call	CHF 250	20 June 2025	27 June 2025	10
CH1326189672	10,000,000	10,000,000	1	CHF 2.92	Call	CHF 220	20 June 2025	27 June 2025	10
CH1326189680	10,000,000	10,000,000	1	CHF 1.22	Put	CHF 220	20 June 2025	27 June 2025	10
CH1326189698	10,000,000	10,000,000	1	CHF 2.65	Put	CHF 250	20 June 2025	27 June 2025	10
CH1326189706	10,000,000	10,000,000	1	CHF 4.82	Put	CHF 280	20 June 2025	27 June 2025	10
CH1326189714	10,000,000	10,000,000	1	CHF 0.69	Call	CHF 250	20 June 2025	27 June 2025	10
CH1326189722	10,000,000	10,000,000	1	CHF 2.20	Call	CHF 200	20 June 2025	27 June 2025	10
CH1326189730	10,000,000	10,000,000	1	CHF 2.35	Put	CHF 200	20 June 2025	27 June 2025	10
CH1326189748	10,000,000	10,000,000	1	CHF 5.73	Put	CHF 250	20 June 2025	27 June 2025	10
CH1326189755	10,000,000	10,000,000	1	CHF 0.48	Call	CHF 100	20 June 2025	27 June 2025	10
CH1326189763	10,000,000	10,000,000	1	CHF 0.92	Call	CHF 90	20 June 2025	27 June 2025	10
CH1326189771	10,000,000	10,000,000	1	CHF 1.55	Call	CHF 80	20 June 2025	27 June 2025	10
CH1326189789	10,000,000	10,000,000	1	CHF 0.40	Put	CHF 80	20 June 2025	27 June 2025	10
CH1326189797	10,000,000	10,000,000	1	CHF 0.75	Put	CHF 90	20 June 2025	27 June 2025	10
CH1326189805	10,000,000	10,000,000	1	CHF 1.29	Put	CHF 100	20 June 2025	27 June 2025	10

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Exercise Date / Valuation Date	Settlement Date	Parity
CH1326189813	10,000,000	10,000,000	1	CHF 2.02	Put	CHF 110	20 June 2025	27 June 2025	10
CH1326189821	10,000,000	10,000,000	1	CHF 1.31	Call	USD 300	20 June 2025	27 June 2025	10
CH1326189839	10,000,000	10,000,000	1	CHF 1.58	Call	USD 280	20 June 2025	27 June 2025	10
CH1326189847	10,000,000	10,000,000	1	CHF 2.10	Call	USD 250	20 June 2025	27 June 2025	10
CH1326189854	10,000,000	10,000,000	1	CHF 2.81	Call	USD 220	20 June 2025	27 June 2025	10
CH1326189862	10,000,000	10,000,000	1	CHF 3.41	Call	USD 200	20 June 2025	27 June 2025	10
CH1326189870	10,000,000	10,000,000	1	CHF 4.15	Call	USD 180	20 June 2025	27 June 2025	10
CH1326189888	10,000,000	10,000,000	1	CHF 2.63	Put	USD 180	20 June 2025	27 June 2025	10
CH1326189896	10,000,000	10,000,000	1	CHF 3.50	Put	USD 200	20 June 2025	27 June 2025	10
CH1326189904	10,000,000	10,000,000	1	CHF 4.50	Put	USD 220	20 June 2025	27 June 2025	10
CH1326189912	10,000,000	10,000,000	1	CHF 6.21	Put	USD 250	20 June 2025	27 June 2025	10
CH1326189920	10,000,000	10,000,000	1	CHF 8.11	Put	USD 280	20 June 2025	27 June 2025	10
CH1326189938	10,000,000	10,000,000	1	CHF 9.45	Put	USD 300	20 June 2025	27 June 2025	10
CH1326189946	10,000,000	10,000,000	1	CHF 1.38	Call	CHF 30	20 June 2025	27 June 2025	1
CH1326189953	10,000,000	10,000,000	1	CHF 3.32	Call	CHF 25	20 June 2025	27 June 2025	1
CH1326189961	10,000,000	10,000,000	1	CHF 2.57	Put	CHF 25	20 June 2025	27 June 2025	1
CH1326189979	10,000,000	10,000,000	1	CHF 5.52	Put	CHF 30	20 June 2025	27 June 2025	1
CH1326189987	10,000,000	10,000,000	1	CHF 1.62	Call	CHF 450	20 June 2025	27 June 2025	10
CH1326189995	10,000,000	10,000,000	1	CHF 3.84	Call	CHF 400	20 June 2025	27 June 2025	10
CH1326190001	10,000,000	10,000,000	1	CHF 7.29	Call	CHF 350	20 June 2025	27 June 2025	10
CH1326190019	10,000,000	10,000,000	1	CHF 2.62	Put	CHF 400	20 June 2025	27 June 2025	10
CH1326190027	10,000,000	10,000,000	1	CHF 5.28	Put	CHF 450	20 June 2025	27 June 2025	10

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settleme nt Currency
CH1326188906	13261889 0	Registered	ABB Ltd	CHF	CH001222171 6	ABBN.S	www.abb.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326188914	13261889	Registered	ABB Ltd	CHF	CH001222171	ABBN.S	www.abb.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settleme nt Currency
	1				6						
CH1326188922	13261889 2	Registered	ABB Ltd	CHF	CH001222171 6	ABBN.S	www.abb.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326188930	13261889 3	Registered	ABB Ltd	CHF	CH001222171 6	ABBN.S	www.abb.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326188948	13261889 4	Class C	Alphabet Inc	USD	US02079K107 9	GOOG.OQ	www.abc.xyz.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326188955	13261889 5	Class C	Alphabet Inc	USD	US02079K107 9	GOOG.OQ	www.abc.xyz.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326188963	13261889 6	Class C	Alphabet Inc	USD	US02079K107	GOOG.OQ	www.abc.xyz.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326188971	13261889 7	Class C	Alphabet Inc	USD	US02079K107	GOOG.OQ	www.abc.xyz.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326188989	13261889 8	Class C	Alphabet Inc	USD	US02079K107	GOOG.OQ	www.abc.xyz.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326188997	13261889 9	Class C	Alphabet Inc	USD	US02079K107	GOOG.OQ	www.abc.xyz.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189003	13261890 0	Ordinary	Amazon.com	USD	US023135106 7	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189011	13261890 1	Ordinary	Amazon.com Inc	USD	US023135106 7	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189029	13261890 2	Ordinary	Amazon.com Inc	USD	US023135106 7	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189037	13261890 3	Ordinary	Amazon.com Inc	USD	US023135106 7	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189045	13261890 4	Ordinary	Amazon.com Inc	USD	US023135106 7	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189052	13261890 5	Ordinary	Amazon.com Inc	USD	US023135106 7	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189060	13261890 6	Ordinary	Amazon.com Inc	USD	US023135106 7	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189078	13261890 7	Ordinary	Amazon.com Inc	USD	US023135106 7	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189086	13261890 8	Registered	Advanced Micro Devices Inc	USD	US007903107	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settleme nt Currency
CH1326189094	13261890 9	Registered	Advanced Micro Devices Inc	USD	US007903107 8	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189102	13261891 0	Registered	Advanced Micro Devices Inc	USD	US007903107 8	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189110	13261891 1	Registered	Advanced Micro Devices Inc	USD	US007903107 8	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189128	13261891 2	Registered	Advanced Micro Devices Inc	USD	US007903107 8	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189136	13261891 3	Registered	Advanced Micro Devices Inc	USD	US007903107 8	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189144	13261891 4	Registered	Advanced Micro Devices Inc	USD	US007903107 8	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189151	13261891 5	Registered	Advanced Micro Devices Inc	USD	US007903107 8	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189169	13261891 6	Registered	Advanced Micro Devices Inc	USD	US007903107 8	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189177	13261891 7	Registered	Advanced Micro Devices Inc	USD	US007903107 8	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189185	13261891 8	Registered	Advanced Micro Devices Inc	USD	US007903107 8	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189193	13261891 9	Registered	Advanced Micro Devices Inc	USD	US007903107 8	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189201	13261892 0	Ordinary	Apple Inc	USD	US037833100 5	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189219	13261892 1	Ordinary	Apple Inc	USD	US037833100 5	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189227	13261892 2	Ordinary	Apple Inc	USD	US037833100 5	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189235	13261892 3	Ordinary	Apple Inc	USD	US037833100 5	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189243	13261892 4	Ordinary	Apple Inc	USD	US037833100 5	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189250	13261892 5	Ordinary	Apple Inc	USD	US037833100 5	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189268	13261892 6	Ordinary	Apple Inc	USD	US037833100 5	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settleme nt Currency
CH1326189276	13261892 7	Ordinary	Apple Inc	USD	US037833100 5	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189284	13261892 8	Ordinary	Apple Inc	USD	US037833100 5	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189292	13261892 9	Registered	Logitech International SA	CHF	CH002575132 9	LOGN.S	www.logitech.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189300	13261893 0	Registered	Logitech International SA	CHF	CH002575132 9	LOGN.S	www.logitech.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189318	13261893 1	Registered	Logitech International SA	CHF	CH002575132 9	LOGN.S	www.logitech.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189326	13261893 2	Registered	Logitech International SA	CHF	CH002575132 9	LOGN.S	www.logitech.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189334	13261893 3	Registered	Logitech International SA	CHF	CH002575132 9	LOGN.S	www.logitech.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189342	13261893 4	Registered	Logitech International SA	CHF	CH002575132 9	LOGN.S	www.logitech.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189359	13261893 5	Registered	Logitech International SA	CHF	CH002575132 9	LOGN.S	www.logitech.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189367	13261893 6	Registered	Logitech International SA	CHF	CH002575132 9	LOGN.S	www.logitech.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189375	13261893 7	Registered	Lonza Group AG	CHF	CH001384101 7	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189383	13261893 8	Registered	Lonza Group AG	CHF	CH001384101 7	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189391	13261893 9	Registered	Lonza Group AG	CHF	CH001384101 7	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189409	13261894 0	Registered	Lonza Group AG	CHF	CH001384101 7	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189417	13261894 1	Registered	Lonza Group AG	CHF	CH001384101 7	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189425	13261894 2	Registered	Lonza Group AG	CHF	CH001384101 7	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189433	13261894 3	Registered	Lonza Group AG	CHF	CH001384101 7	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189441	13261894 4	Registered	Lonza Group AG	CHF	CH001384101 7	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settleme nt Currency
CH1326189458	13261894 5	Registered	Lonza Group AG	CHF	CH001384101 7	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189466	13261894 6	Registered	Lonza Group AG	CHF	CH001384101 7	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189474	13261894 7	Ordinary	Microsoft Corp	USD	US594918104 5	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189482	13261894 8	Ordinary	Microsoft Corp	USD	US594918104 5	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189490	13261894 9	Ordinary	Microsoft Corp	USD	US594918104 5	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189508	13261895 0	Ordinary	Microsoft Corp	USD	US594918104 5	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189516	13261895 1	Registered	Nestle SA	CHF	CH003886335 0	NESN.S	www.nestle.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189524	13261895 2	Registered	Nestle SA	CHF	CH003886335 0	NESN.S	www.nestle.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189532	13261895 3	Registered	Novartis AG	CHF	CH001200526 7	NOVN.S	www.novartis.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189540	13261895 4	Registered	Novartis AG	CHF	CH001200526 7	NOVN.S	www.novartis.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189557	13261895 5	Registered	Novartis AG	CHF	CH001200526 7	NOVN.S	www.novartis.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189565	13261895 6	Registered	Novartis AG	CHF	CH001200526 7	NOVN.S	www.novartis.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189573	13261895 7	Registered	Novartis AG	CHF	CH001200526 7	NOVN.S	www.novartis.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189581	13261895 8	Ordinary	NVIDIA Corp	USD	US67066G104 0	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189599	13261895 9	Ordinary	NVIDIA Corp	USD	US67066G104 0	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189607	13261896 0	Ordinary	NVIDIA Corp	USD	US67066G104 0	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189615	13261896 1	Ordinary	NVIDIA Corp	USD	US67066G104 0	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189623	13261896 2	Ordinary	NVIDIA Corp	USD	US67066G104 0	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settleme nt Currency
CH1326189631	13261896 3	Ordinary	NVIDIA Corp	USD	US67066G104 0	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189649	13261896 4	Ordinary	NVIDIA Corp	USD	US67066G104 0	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189656	13261896 5	Ordinary	NVIDIA Corp	USD	US67066G104 0	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189664	13261896 6	Genusschein	Roche Holding AG	CHF	CH001203204 8	ROG.S	www.roche.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189672	13261896 7	Genusschein	Roche Holding AG	CHF	CH001203204 8	ROG.S	www.roche.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189680	13261896 8	Genusschein	Roche Holding AG	CHF	CH001203204 8	ROG.S	www.roche.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189698	13261896 9	Genusschein	Roche Holding AG	CHF	CH001203204 8	ROG.S	www.roche.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189706	13261897 0	Genusschein	Roche Holding AG	CHF	CH001203204 8	ROG.S	www.roche.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189714	13261897 1	Ordinary	The Swatch Group AG	CHF	CH001225515 1	UHR.S	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189722	13261897 2	Ordinary	The Swatch Group AG	CHF	CH001225515 1	UHR.S	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189730	13261897 3	Ordinary	The Swatch Group AG	CHF	CH001225515 1	UHR.S	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189748	13261897 4	Ordinary	The Swatch Group AG	CHF	CH001225515 1	UHR.S	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189755	13261897 5	Registered	Swiss Re AG	CHF	CH012688156 1	SRENH.S	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189763	13261897 6	Registered	Swiss Re AG	CHF	CH012688156	SRENH.S	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189771	13261897 7	Registered	Swiss Re AG	CHF	CH012688156	SRENH.S	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189789	13261897 8	Registered	Swiss Re AG	CHF	CH012688156 1	SRENH.S	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189797	13261897 9	Registered	Swiss Re AG	CHF	CH012688156 1	SRENH.S	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189805	13261898 0	Registered	Swiss Re AG	CHF	CH012688156	SRENH.S	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settleme nt Currency
CH1326189813	13261898 1	Registered	Swiss Re AG	CHF	CH012688156 1	SRENH.S	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189821	13261898 2	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189839	13261898 3	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189847	13261898 4	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189854	13261898 5	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189862	13261898 6	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189870	13261898 7	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189888	13261898 8	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189896	13261898 9	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189904	13261899 0	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189912	13261899 1	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189920	13261899 2	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189938	13261899 3	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326189946	13261899 4	Registered	UBS Group AG	CHF	CH024476758	UBSG.S	www.ubs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189953	13261899 5	Registered	UBS Group AG	CHF	CH024476758 5	UBSG.S	www.ubs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189961	13261899 6	Registered	UBS Group AG	CHF	CH024476758	UBSG.S	www.ubs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189979	13261899 7	Registered	UBS Group AG	CHF	CH024476758 5	UBSG.S	www.ubs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326189987	13261899 8	Registered	Zurich Insurance	CHF	CH001107539 4	ZURN.S	www.zurich.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency		Reuters Code of Share / Reuters Screen Page	Website	Exchange	Exchange Website	Business Day Centre	Settleme nt Currency
			Group AG								
CH1326189995	13261899 9	Registered	Zurich Insurance Group AG	CHF	CH001107539 4	ZURN.S	www.zurich.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326190001	13261900 0	Registered	Zurich Insurance Group AG	CHF	CH001107539 4	ZURN.S	www.zurich.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326190019	13261900 1	Registered	Zurich Insurance Group AG	CHF	CH001107539 4	ZURN.S	www.zurich.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326190027	13261900 2	Registered	Zurich Insurance Group AG	CHF	CH001107539 4	ZURN.S	www.zurich.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

## **GENERAL PROVISIONS**

6. Type of Securities:

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.

Guarantor: BNP Paribas
 Trade Date: 31 January 2024.

4. Issue Date: 1 February 2024.
5. Consolidation: Not applicable.

(b) The Securities are Share Securities.

(a) Warrants.

The Securities are "European Style" Warrants.

Automatic Exercise applies.

The provisions of Annex 2 (Additional Terms and Conditions for Share

Securities) shall apply.

7. Form of Securities: Uncertificated Securities.

8. Business Day Centre(s): The applicable Business Day Centre for the purposes of the definition of

"Business Day" in Condition 1 is as set out in Specific Provisions for each

Series above.

9. Settlement: Settlement will be by way of cash payment (Cash Settled Securities).

10. Variation of Settlement:

(a) Issuer's option to vary

settlement:

The Issuer does not have the option to vary settlement in respect of the

Securities.

11. Relevant Asset(s): Not applicable.

12. Entitlement: Not applicable.

13. Exchange Rate: The Exchange Rate equal one if the relevant Share Currency is the same

as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement

Amount (as defined in Condition 1).

14. Settlement Currency: The settlement currency for the payment of the Cash Settlement Amount

is as set out in "Specific Provisions for each Series" above.

15. **Syndication:** The Securities will be distributed on a non-syndicated basis.

16. Minimum Trading Size: Not applicable.

17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.

18. Calculation Agent: BNP Paribas Financial Markets S.N.C.

20 boulevard des Italiens 75009 Paris, France.

19. Governing law: French law.

20. Special conditions or other

modifications to the Terms and Not applicable

**Conditions:** 

21. Masse provisions (Condition 9.4): Not applicable.

# PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

22. Index Securities: Not applicable.

23. Share Securities/ETI Share Applicable.

Securities:

Share Securities: Applicable.

(a) Share(s)/Share Company/Basket Company/GDR/ADR/ETI Interest/Basket of ETI Interests:

In respect of a Series, the share specified in the Type of Share and issued by the Share Company in each case in respect of such Series in "Specific Provisions for each Series" above (each a "Share").

(b) Relative Performance Basket:

Not applicable.

(c) Share/ETI Interest **Currency:** 

See the "Specific Provisions for each Series" above.

(d) Exchange(s): See the "Specific Provisions for each Series" above.

(e) Related Exchange(s): All Exchanges.

(f) Exchange Business Day: Single Share Basis.

(g) Scheduled Trading Day: Single Share Basis.

(h) Weighting: Not applicable.

(i) Settlement Price: Official closing price.

(i) Disrupted Day: As per Conditions.

(k) Specified Maximum Days of Disruption:

Twenty (20) Scheduled Trading Days.

(1) Valuation Time: The Scheduled Closing Time as defined in Condition 1.

(m) Share/ETI Interest

As per Conditions. **Correction Period:** 

(n) Dividend Payment: Not applicable.

(o) Listing Change: Applicable.

(p) Listing Suspension: Applicable.

(a) Illiquidity: Applicable.

(r) Tender Offer: Applicable.

(s) Hedging Liquidity Event: Not applicable.

Other terms or special

conditions:

Not applicable.

24. ETI Securities: Not applicable.

25. Debt Securities: Not applicable.

26. Commodity Securities: Not applicable.

27. Inflation Index Securities: Not applicable.

28. Currency Securities: Not applicable.

Not applicable.

30. Futures Securities: Not applicable.

31. OET Certificates: Not applicable.

32. Constant Leverage Securities: Not applicable.

33. Additional Disruption Events: Applicable.

34. Optional Additional Disruption

29. Fund Securities:

**Events:** 

(a) The following Optional Additional Disruption Events apply to the Securities: Administrator/Benchmark Event

Increased Cost of Hedging

**Currency Event** 

Loss of Stock Borrow

Insolvency Filing

Increased Cost of Stock Borrow

(b) The Maximum Stock Loan Rate is 25%.

The Initial Stock Loan Rate is 25%.

35. Knock-in Event: Not applicable. 36. Knock-out Event: Not applicable.

## PROVISIONS RELATING TO WARRANTS

37. Provisions relating to Warrants:

Applicable.

(a) Units:

Warrants must be exercised in Units. Each Unit consists of the number of Warrants set out in "Specific Provisions for each Series" above.

(b) Minimum Exercise Number:

The minimum number of Warrants that may be exercised (including automatic exercise) on any day by any Holder is one (1) Warrant, and Warrants may only be exercised (including automatic exercise) in integral multiples of one (1) Warrant in excess thereof.

(c) Maximum Exercise Number:

Not applicable.

(d) Exercise Price(s):

The exercise price(s) per Warrant (which may be subject to adjustment in accordance with Annex 1) is set out in "Specific Provisions for each

Series" above.

(e) Exercise Date:

The exercise date of the Warrants is set out in "Specific Provisions for each Series" above, provided that, if such date is not an Exercise Business Day, the Exercise Date shall be the immediately succeeding Exercise Business Day.

(f) Exercise Period:

Not applicable.

(g) Valuation Date:

The Valuation Date shall be the Actual Exercise Date of the relevant Warrant, subject to adjustments in accordance with Condition 20.

(h) Strike Date:

Not applicable.

(i) Averaging:

Averaging does not apply to the Warrants.

(i) Observation Dates:

Not applicable.

(k) Observation Period:

Not applicable.

(1) Cash Settlement Amount:

A Holder, upon due exercise, will receive from the Issuer on the Settlement Date, in respect of each Warrant, a Cash Settlement Amount calculated by the Calculation Agent (which shall not be less than zero) equal to:

-in respect of Call Warrants:

Max [ 0 ; Settlement Price Final - Exercise Price ] / [ Parity x Exchange Rate Final ]

-in respect of Put warrants:

Max [ 0 ; Exercise Price - Settlement Price Final ] / [ Parity x Exchange

Rate Final ]

Where:

**Settlement Price Final** means the Closing Price on the Valuation Date.

Closing Price is the Settlement Price

**Exercise Price** means as set out in "Specific Provisions for each Series" above.

Parity means as set out in "Specific Provisions for each Series" above.

**Exchange Rate Final** means the Exchange Rate on the relevant Valuation Date.

(m) **Settlement Date:** See the "Specific Provisions for each Series" above.

## PROVISIONS RELATING TO CERTIFICATES

38. Provisions relating to Certificates: Not applicable.39. Identification information of Holders: Not applicable.

## **DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)**

40. Selling Restrictions:

(a) Eligibility for sale of Securities in the United States: The Securities are not eligible for sale in the United States.

Reg. S Compliance Category 2; TEFRA Not applicable

(b) Other Selling Restrictions:

Not applicable.

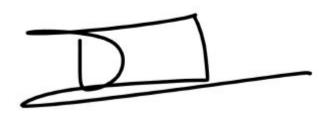
41. Additional U.S. Federal income tax considerations:

The Securities are not Specified Securities for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.

## Responsibility

The Issuer accepts responsibility for the information contained in these Final Terms. To the best of the knowledge of the Issuer (who has taken all reasonable care to ensure that such is the case), the information contained herein is in accordance with the facts and does not omit anything likely to affect the import of such information.

Signed on behalf of BNP Paribas Issuance B.V. As Issuer:



By: .....

Duly authorised

#### **PART B - OTHER INFORMATION**

## 1. Listing and Admission to trading

The Securities are unlisted.

## 2. Governing Law and Jurisdiction

As provided in the Conditions, the Securities are governed by French Law and the Paris Court of Appeal shall have exclusive jurisdiction to settle all disputes that may, directly or indirectly, arise out of or in connection with the Securities.

## 3. Ratings

The Securities have not been rated.

## 4. Interests of Natural and Legal Persons Involved in the Issue

Save as discussed in the "Potential Conflicts of Interest" paragraph in the "Risks" section in the Base Prospectus, so far as the Issuer is aware, no person involved in the issue of the Securities has an interest material to the issue.

# 5. Performance of Underlying/Formula/Other Variable, Explanation of Effect on Value of Investment and Associated Risks and Other Information concerning the Underlying

The Call or Put Warrant is a leveraged Warrant with a fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant Share as described in Part A "Specific Provisions for each Series" (the "Underlying Share") that is greater than the capital invested. The leveraged nature of the Warrants means that any movement in the value of the Underlying Share will have a magnified effect on the value of the Warrants, both positively and negatively.

The Warrants are "Call" and "Put" Warrants.

With a Call Warrant Holders benefit from excess (if any) of the Settlement Price on the Valuation Date over the Exercise Price (divided by the product of the Exchange Rate Final, if any, and Parity).

With a Put Warrant Holders benefit from excess (if any) of the Exercise Price on the Valuation Date over the Settlement Price (divided by the product of the Exchange Rate Final, if any, and Parity).

On the Settlement Date, Holders will receive an amount, which may be zero, determined by reference to the performance of the Underlying Index and, if applicable, the performance of the Exchange Rate between the Index Currency and the Settlement Currency.

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

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

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

# SHARE DISCLAIMER

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

# 6. Operational Information

i. Relevant Clearing System(s): SIX SIS Ltd., Olten, Switzerland

ii. Intermediary: SIX SIS Ltd., Olten, Switzerland

iii. Delivery: Delivery against payment

## **SUMMARY OF FINAL TERMS**

This shall constitute a summary of the Final Terms (the "Summary") pursuant to Art. 56 para. 2 FinSO.

	Part A – Introduction						
A.1	Introduction and Warnings  The Securities may only be offered, sold or advertised, directly or indirectly, in accordance with the requirements of the FinSA, as further set out in the Bas approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospe of 22 September 2023 and the Final Terms. Terms used in this Summary's same meaning as set forth in the Base Prospectus and the Final Terms.  The Securities may be considered structured products in Switzerland pursuar FinSA and are neither subject to authorisation nor supervision by FINMA. Invecedit risk of the Issuer and/or the Guarantor. Investors should read the section that the Base Prospectus.  Investing in the Securities may put Investor's capital at risk. Investors may lost						
A.2	Investment Decision	of their investment.  Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.					
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.					
	Part B – Securities						
B.1	Issuer/Guarantor	Issuer  The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.  Guarantor  The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.					
B.2	ISIN	As set out in table below.					
B.3	Nature of Securities	Warrants.					
B.4	Product Name	"European Style" Warrants relating to a Share					
B.5	Issue Date	1 February 2024					
B.6	Settlement Date	As set out in table below.					
B.7	Issue Price	As set out in table below.					
B.8	Underlyings	As set out in table below.					
B.9	Settlement	Settlement type: cash settlement.					
		Settlement currency: As set out in table below.					
		Part C – Offer and Admission to Trading					
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients ( <i>Privatkundinnen und -kunden</i> ) within the meaning of FinSA (" <b>Retail Clients</b> ") in accordance with FinSA starting from the Issue Date.					
C.2	Admission to Trading/listing	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.					
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland					
C.4	Intermediary	SIX SIS Ltd., Olten, Switzerland					
C.5	Selling restrictions	As per the Base Prospectus.					

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1326188906	ABB Ltd	CHF 0.22	CHF	27 June 2025
CH1326188914	ABB Ltd	CHF 0.44	CHF	27 June 2025

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1326188922	ABB Ltd	CHF 0.28	CHF	27 June 2025
CH1326188930	ABB Ltd	CHF 0.55	CHF	27 June 2025
CH1326188948	Alphabet Inc	CHF 0.49	CHF	27 June 2025
CH1326188955	Alphabet Inc	CHF 0.83	CHF	27 June 2025
CH1326188963	Alphabet Inc	CHF 1.78	CHF	27 June 2025
CH1326188971	Alphabet Inc	CHF 1.40	CHF	27 June 2025
CH1326188989	Alphabet Inc	CHF 2.87	CHF	27 June 2025
CH1326188997	Alphabet Inc	CHF 4.13	CHF	27 June 2025
CH1326189003	Amazon.com Inc	CHF 1.18	CHF	27 June 2025
CH1326189011	Amazon.com Inc	CHF 1.90	CHF	27 June 2025
CH1326189029	Amazon.com Inc	CHF 2.94	CHF	27 June 2025
CH1326189037	Amazon.com Inc	CHF 5.28	CHF	27 June 2025
CH1326189045	Amazon.com Inc	CHF 2.61	CHF	27 June 2025
CH1326189052	Amazon.com Inc	CHF 5.10	CHF	27 June 2025
CH1326189060	Amazon.com Inc	CHF 7.28	CHF	27 June 2025
CH1326189078	Amazon.com Inc	CHF 9.78	CHF	27 June 2025
CH1326189086	Advanced Micro Devices Inc	CHF 0.69	CHF	27 June 2025
CH1326189094	Advanced Micro Devices Inc	CHF 0.86	CHF	27 June 2025
CH1326189102	Advanced Micro Devices Inc	CHF 1.21	CHF	27 June 2025
CH1326189110	Advanced Micro Devices Inc	CHF 1.70	CHF	27 June 2025
CH1326189128	Advanced Micro Devices Inc	CHF 2.12	CHF	27 June 2025
CH1326189136	Advanced Micro Devices Inc	CHF 2.66	CHF	27 June 2025
CH1326189144	Advanced Micro Devices Inc	CHF 1.99	CHF	27 June 2025
CH1326189151	Advanced Micro Devices Inc	CHF 3.33	CHF	27 June 2025
CH1326189169	Advanced Micro Devices Inc	CHF 4.40	CHF	27 June 2025
CH1326189177	Advanced Micro Devices Inc	CHF 5.58	CHF	27 June 2025
CH1326189185	Advanced Micro Devices Inc	CHF 7.51	CHF	27 June 2025
CH1326189193	Advanced Micro Devices Inc	CHF 9.58	CHF	27 June 2025
CH1326189201	Apple Inc	CHF 0.48	CHF	27 June 2025
CH1326189219	Apple Inc	CHF 0.93	CHF	27 June 2025
CH1326189227	Apple Inc	CHF 1.62	CHF	27 June 2025
CH1326189235	Apple Inc	CHF 2.55	CHF	27 June 2025
CH1326189243	Apple Inc	CHF 3.70	CHF	27 June 2025
CH1326189250	Apple Inc	CHF 1.11	CHF	27 June 2025
CH1326189268	Apple Inc	CHF 1.79	CHF	27 June 2025
CH1326189276	Apple Inc	CHF 2.71	CHF	27 June 2025
CH1326189284	Apple Inc	CHF 3.87	CHF	27 June 2025
CH1326189292	Logitech International SA	CHF 0.39	CHF	27 June 2025
CH1326189300	Logitech International SA	CHF 0.68	CHF	27 June 2025
CH1326189318	Logitech International SA	CHF 1.13	CHF	27 June 2025
CH1326189326	Logitech International SA	CHF 1.74	CHF	27 June 2025
CH1326189334	Logitech International SA	CHF 0.48	CHF	27 June 2025
CH1326189342	Logitech International SA	CHF 0.84	CHF	27 June 2025
CH1326189359	Logitech International SA	CHF 1.37	CHF	27 June 2025
CH1326189359 CH1326189367	Logitech International SA	CHF 1.37	CHF	27 June 2025 27 June 2025
	+ -		CHF	27 June 2025 27 June 2025
CH1326189375 CH1326189383	Lonza Group AG	CHF 0.16	CHF	27 June 2025 27 June 2025
	Lonza Group AG	CHF 0.28		
CH1326189391	Lonza Group AG	CHF 0.45	CHF	27 June 2025
CH1326189409	Lonza Group AG	CHF 0.70	CHF	27 June 2025

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1326189417	Lonza Group AG	CHF 1.02	CHF	27 June 2025
CH1326189425	Lonza Group AG	CHF 0.22	CHF	27 June 2025
CH1326189433	Lonza Group AG	CHF 0.38	CHF	27 June 2025
CH1326189441	Lonza Group AG	CHF 0.62	CHF	27 June 2025
CH1326189458	Lonza Group AG	CHF 0.94	CHF	27 June 2025
CH1326189466	Lonza Group AG	CHF 1.32	CHF	27 June 2025
CH1326189474	Microsoft Corp	CHF 1.69	CHF	27 June 2025
CH1326189482	Microsoft Corp	CHF 5.01	CHF	27 June 2025
CH1326189490	Microsoft Corp	CHF 2.96	CHF	27 June 2025
CH1326189508	Microsoft Corp	CHF 7.69	CHF	27 June 2025
CH1326189516	Nestle SA	CHF 0.52	CHF	27 June 2025
CH1326189524	Nestle SA	CHF 0.82	CHF	27 June 2025
CH1326189532	Novartis AG	CHF 0.46	CHF	27 June 2025
CH1326189540	Novartis AG	CHF 0.97	CHF	27 June 2025
CH1326189557	Novartis AG	CHF 0.40	CHF	27 June 2025
CH1326189565	Novartis AG	CHF 0.87	CHF	27 June 2025
CH1326189573	Novartis AG	CHF 1.58	CHF	27 June 2025
CH1326189581	NVIDIA Corp	CHF 2.95	CHF	27 June 2025
CH1326189599	NVIDIA Corp	CHF 6.07	CHF	27 June 2025
CH1326189607	NVIDIA Corp	CHF 12.18	CHF	27 June 2025
CH1326189615	NVIDIA Corp	CHF 16.82	CHF	27 June 2025
CH1326189623	NVIDIA Corp	CHF 4.40	CHF	27 June 2025
CH1326189631	NVIDIA Corp	CHF 7.80	CHF	27 June 2025
CH1326189649	NVIDIA Corp	CHF 17.79	CHF	27 June 2025
CH1326189656	NVIDIA Corp	CHF 30.77	CHF	27 June 2025
CH1326189664	Roche Holding AG	CHF 1.41	CHF	27 June 2025
CH1326189672	Roche Holding AG	CHF 2.92	CHF	27 June 2025
CH1326189680	Roche Holding AG	CHF 1.22	CHF	27 June 2025
CH1326189698	Roche Holding AG	CHF 2.65	CHF	27 June 2025
CH1326189706	Roche Holding AG	CHF 4.82	CHF	27 June 2025
CH1326189714	The Swatch Group AG	CHF 0.69	CHF	27 June 2025
CH1326189722	The Swatch Group AG	CHF 2.20	CHF	27 June 2025
CH1326189730	The Swatch Group AG	CHF 2.35	CHF	27 June 2025
CH1326189748	The Swatch Group AG	CHF 5.73	CHF	27 June 2025
CH1326189755	Swiss Re AG	CHF 0.48	CHF	27 June 2025
CH1326189763	Swiss Re AG	CHF 0.92	CHF	27 June 2025
CH1326189771	Swiss Re AG	CHF 1.55	CHF	27 June 2025
CH1326189789	Swiss Re AG	CHF 0.40	CHF	27 June 2025
CH1326189797	Swiss Re AG	CHF 0.75	CHF	27 June 2025
CH1326189805	Swiss Re AG	CHF 1.29	CHF	27 June 2025
CH1326189803	Swiss Re AG	CHF 2.02	CHF	27 June 2025 27 June 2025
CH1326189813 CH1326189821		CHF 2.02 CHF 1.31	CHF	27 June 2025 27 June 2025
	Tesla Inc			+
CH1326189839	Tesla Inc	CHF 1.58	CHF	27 June 2025
CH1326189847	Tesla Inc	CHF 2.10	CHF	27 June 2025
CH1326189854	Tesla Inc	CHF 2.81	CHF	27 June 2025
CH1326189862	Tesla Inc	CHF 3.41	CHF	27 June 2025
CH1326189870	Tesla Inc	CHF 4.15	CHF	27 June 2025
CH1326189888	Tesla Inc	CHF 2.63	CHF	27 June 2025
CH1326189896	Tesla Inc	CHF 3.50	CHF	27 June 2025

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1326189904	Tesla Inc	CHF 4.50	CHF	27 June 2025
CH1326189912	Tesla Inc	CHF 6.21	CHF	27 June 2025
CH1326189920	Tesla Inc	CHF 8.11	CHF	27 June 2025
CH1326189938	Tesla Inc	CHF 9.45	CHF	27 June 2025
CH1326189946	UBS Group AG	CHF 1.38	CHF	27 June 2025
CH1326189953	UBS Group AG	CHF 3.32	CHF	27 June 2025
CH1326189961	UBS Group AG	CHF 2.57	CHF	27 June 2025
CH1326189979	UBS Group AG	CHF 5.52	CHF	27 June 2025
CH1326189987	Zurich Insurance Group AG	CHF 1.62	CHF	27 June 2025
CH1326189995	Zurich Insurance Group AG	CHF 3.84	CHF	27 June 2025
CH1326190001	Zurich Insurance Group AG	CHF 7.29	CHF	27 June 2025
CH1326190019	Zurich Insurance Group AG	CHF 2.62	CHF	27 June 2025
CH1326190027	Zurich Insurance Group AG	CHF 5.28	CHF	27 June 2025