

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.

FINAL TERMS DATED AS OF 4 JANUARY 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 an Index

SSPA product type: Warrant Vanilla (2100)

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 www.bnpparibasmarkets.ch or any other website specified in the applicable Final Terms.

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

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

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

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1315314133	10,000,000	10,000,000	1	CHF 1.96	Call	EUR 17,200	March 2024	Eurex	15 March 2024	22 March 2024	100
CH1315314141	10,000,000	10,000,000	1	CHF 2.34	Call	EUR 17,100	March 2024	Eurex	15 March 2024	22 March 2024	100
CH1315314158	10,000,000	10,000,000	1	CHF 3.47	Call	EUR 16,850	March 2024	Eurex	15 March 2024	22 March 2024	100
CH1315314166	10,000,000	10,000,000	1	CHF 4	Call	EUR 16,750	March 2024	Eurex	15 March 2024	22 March 2024	100
CH1315314174	10,000,000	10,000,000	1	CHF 4.56	Call	EUR 16,650	March 2024	Eurex	15 March 2024	22 March 2024	100
CH1315314182	10,000,000	10,000,000	1	CHF 2.81	Call	EUR 17,800	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1315314190	10,000,000	10,000,000	1	CHF 5.77	Call	EUR 17,100	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1315314208	10,000,000	10,000,000	1	CHF 7.12	Call	EUR 16,850	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1315314216	10,000,000	10,000,000	1	CHF 7.70	Call	EUR 16,750	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1315314224	10,000,000	10,000,000	1	CHF 8.30	Call	EUR 16,650	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1315314232	10,000,000	10,000,000	1	CHF 5.02	Call	EUR 17,800	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1315314240	10,000,000	10,000,000	1	CHF 5.86	Call	EUR 17,600	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1315314257	10,000,000	10,000,000	1	CHF 6.79	Call	EUR 17,400	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1315314265	10,000,000	10,000,000	1	CHF 5.61	Call	EUR 18,200	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315314273	10,000,000	10,000,000	1	CHF 6.40	Call	EUR 18,000	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315314281	10,000,000	10,000,000	1	CHF 7.25	Call	EUR 17,800	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315314299	10,000,000	10,000,000	1	CHF 8.17	Call	EUR 17,600	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315314307	10,000,000	10,000,000	1	CHF 9.14	Call	EUR 17,400	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315314315	10,000,000	10,000,000	1	CHF 10.18	Call	EUR 17,200	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315314323	10,000,000	10,000,000	1	CHF 2.60	Put	EUR 16,450	March 2024	Eurex	15 March 2024	22 March 2024	100
CH1315314331	10,000,000	10,000,000	1	CHF 2.89	Put	EUR 16,550	March 2024	Eurex	15 March 2024	22 March 2024	100
CH1315314349	10,000,000	10,000,000	1	CHF 3.22	Put	EUR 16,650	March 2024	Eurex	15 March 2024	22 March 2024	100
CH1315314356	10,000,000	10,000,000	1	CHF 5.70	Put	EUR 17,200	March 2024	Eurex	15 March 2024	22 March 2024	100
CH1315314364	10,000,000	10,000,000	1	CHF 4.30	Put	EUR 16,450	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1315314372	10,000,000	10,000,000	1	CHF 4.57	Put	EUR 16,550	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1315314380	10,000,000	10,000,000	1	CHF 4.86	Put	EUR 16,650	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1315314398	10,000,000	10,000,000	1	CHF 7.76	Put	EUR 17,400	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1315314406	10,000,000	10,000,000	1	CHF 8.77	Put	EUR 17,600	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1315314414	10,000,000	10,000,000	1	CHF 9.89	Put	EUR 17,800	June 2024	Eurex	21 June 2024	28 June 2024	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1315314422	10,000,000	10,000,000	1	CHF 8.96	Put	EUR 17,400	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1315314430	10,000,000	10,000,000	1	CHF 9.85	Put	EUR 17,600	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1315314448	10,000,000	10,000,000	1	CHF 10.82	Put	EUR 17,800	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1315314455	10,000,000	10,000,000	1	CHF 9.44	Put	EUR 17,200	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315314463	10,000,000	10,000,000	1	CHF 10.21	Put	EUR 17,400	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315314471	10,000,000	10,000,000	1	CHF 11.03	Put	EUR 17,600	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315314489	10,000,000	10,000,000	1	CHF 11.92	Put	EUR 17,800	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315314497	10,000,000	10,000,000	1	CHF 12.87	Put	EUR 18,000	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315314505	10,000,000	10,000,000	1	CHF 13.88	Put	EUR 18,200	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315314513	10,000,000	10,000,000	1	CHF 0.62	Call	USD 38,000	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	1,000
CH1315314521	10,000,000	10,000,000	1	CHF 0.87	Call	USD 37,500	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	1,000
CH1315314539	10,000,000	10,000,000	1	CHF 1.17	Call	USD 37,000	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	1,000
CH1315314547	10,000,000	10,000,000	1	CHF 0.44	Call	USD 40,000	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	1,000
CH1315314554	10,000,000	10,000,000	1	CHF 1.23	Call	USD 38,000	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	1,000
CH1315314562	10,000,000	10,000,000	1	CHF 1.50	Call	USD 37,500	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	1,000
CH1315314570	10,000,000	10,000,000	1	CHF 1.79	Call	USD 37,000	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	1,000
CH1315314588	10,000,000	10,000,000	1	CHF 0.82	Call	USD 40,000	September 2024	CBOE (Chicago Board Options Exchange)	20 September 2024	27 September 2024	1,000
CH1315314596	10,000,000	10,000,000	1	CHF 1.70	Call	USD 38,000	September 2024	CBOE (Chicago Board Options Exchange)	20 September 2024	27 September 2024	1,000
CH1315314604	10,000,000	10,000,000	1	CHF 1.98	Call	USD 37,500	September 2024	CBOE (Chicago Board Options Exchange)	20 September 2024	27 September 2024	1,000
CH1315314612	10,000,000	10,000,000	1	CHF 1.22	Call	USD 40,000	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	1,000
CH1315314620	10,000,000	10,000,000	1	CHF 2.42	Call	USD 37,500	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	1,000
CH1315314638	10,000,000	10,000,000	1	CHF 0.38	Put	USD 37,000	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	1,000

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1315314646	10,000,000	10,000,000	1	CHF 0.51	Put	USD 37,500	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	1,000
CH1315314653	10,000,000	10,000,000	1	CHF 0.67	Put	USD 38,000	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	1,000
CH1315314661	10,000,000	10,000,000	1	CHF 0.71	Put	USD 37,000	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	1,000
CH1315314679	10,000,000	10,000,000	1	CHF 0.83	Put	USD 37,500	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	1,000
CH1315314687	10,000,000	10,000,000	1	CHF 0.97	Put	USD 38,000	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	1,000
CH1315314695	10,000,000	10,000,000	1	CHF 1.84	Put	USD 40,000	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	1,000
CH1315314703	10,000,000	10,000,000	1	CHF 0.95	Put	USD 37,000	September 2024	CBOE (Chicago Board Options Exchange)	20 September 2024	27 September 2024	1,000
CH1315314711	10,000,000	10,000,000	1	CHF 1.07	Put	USD 37,500	September 2024	CBOE (Chicago Board Options Exchange)	20 September 2024	27 September 2024	1,000
CH1315314729	10,000,000	10,000,000	1	CHF 1.21	Put	USD 38,000	September 2024	CBOE (Chicago Board Options Exchange)	20 September 2024	27 September 2024	1,000
CH1315314737	10,000,000	10,000,000	1	CHF 1.96	Put	USD 40,000	September 2024	CBOE (Chicago Board Options Exchange)	20 September 2024	27 September 2024	1,000
CH1315314745	10,000,000	10,000,000	1	CHF 1.30	Put	USD 37,500	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	1,000
CH1315314752	10,000,000	10,000,000	1	CHF 2.13	Put	USD 40,000	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	1,000
CH1315314760	10,000,000	10,000,000	1	CHF 5.44	Call	USD 16,400	March 2024	Chicago Mercantile Exchange (CME)	15 March 2024	22 March 2024	100
CH1315314778	10,000,000	10,000,000	1	CHF 2.75	Call	USD 18,000	June 2024	Chicago Mercantile Exchange (CME)	21 June 2024	28 June 2024	100
CH1315314786	10,000,000	10,000,000	1	CHF 9.25	Call	USD 16,400	June 2024	Chicago Mercantile Exchange (CME)	21 June 2024	28 June 2024	100
CH1315314794	10,000,000	10,000,000	1	CHF 12.17	Call	USD 16,400	September 2024	Chicago Mercantile Exchange (CME)	20 September 2024	27 September 2024	100
CH1315314802	10,000,000	10,000,000	1	CHF 7.52	Call	USD 18,000	December 2024	Chicago Mercantile Exchange (CME)	20 December 2024	6 January 2025	100
CH1315314810	10,000,000	10,000,000	1	CHF 13.71	Call	USD 16,600	December 2024	Chicago Mercantile Exchange (CME)	20 December 2024	6 January 2025	100
CH1315314828	10,000,000	10,000,000	1	CHF 14.75	Call	USD 16,400	December 2024	Chicago Mercantile	20 December 2024	6 January 2025	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
								Exchange (CME)			
CH1315314836	10,000,000	10,000,000	1	CHF 3.35	Put	USD 16,400	March 2024	Chicago Mercantile Exchange (CME)	15 March 2024	22 March 2024	100
CH1315314844	10,000,000	10,000,000	1	CHF 5.46	Put	USD 16,400	June 2024	Chicago Mercantile Exchange (CME)	21 June 2024	28 June 2024	100
CH1315314851	10,000,000	10,000,000	1	CHF 12.25	Put	USD 18,000	June 2024	Chicago Mercantile Exchange (CME)	21 June 2024	28 June 2024	100
CH1315314869	10,000,000	10,000,000	1	CHF 6.99	Put	USD 16,400	September 2024	Chicago Mercantile Exchange (CME)	20 September 2024	27 September 2024	100
CH1315314877	10,000,000	10,000,000	1	CHF 13.07	Put	USD 18,000	September 2024	Chicago Mercantile Exchange (CME)	20 September 2024	27 September 2024	100
CH1315314885	10,000,000	10,000,000	1	CHF 8.34	Put	USD 16,400	December 2024	Chicago Mercantile Exchange (CME)	20 December 2024	6 January 2025	100
CH1315314893	10,000,000	10,000,000	1	CHF 14.09	Put	USD 18,000	December 2024	Chicago Mercantile Exchange (CME)	20 December 2024	6 January 2025	100
CH1315314901	10,000,000	10,000,000	1	CHF 0.75	Call	USD 4,800	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	100
CH1315314919	10,000,000	10,000,000	1	CHF 1.60	Call	USD 4,800	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	100
CH1315314927	10,000,000	10,000,000	1	CHF 1.33	Call	USD 5,000	September 2024	CBOE (Chicago Board Options Exchange)	20 September 2024	27 September 2024	100
CH1315314935	10,000,000	10,000,000	1	CHF 2.29	Call	USD 4,800	September 2024	CBOE (Chicago Board Options Exchange)	20 September 2024	27 September 2024	100
CH1315314943	10,000,000	10,000,000	1	CHF 2.85	Call	USD 4,700	September 2024	CBOE (Chicago Board Options Exchange)	20 September 2024	27 September 2024	100
CH1315314950	10,000,000	10,000,000	1	CHF 0.43	Put	USD 4,600	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	100
CH1315314968	10,000,000	10,000,000	1	CHF 0.64	Put	USD 4,700	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	100
CH1315314976	10,000,000	10,000,000	1	CHF 1.10	Put	USD 4,700	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	100
CH1315314984	10,000,000	10,000,000	1	CHF 1.45	Put	USD 4,700	September 2024	CBOE (Chicago Board Options Exchange)	20 September 2024	27 September 2024	100
CH1315314992	10,000,000	10,000,000	1	CHF 1.71	Put	USD 4,800	September 2024	CBOE (Chicago Board Options Exchange)	20 September 2024	27 September 2024	100
CH1315315007	10,000,000	10,000,000	1	CHF 2.39	Put	USD 5,000	September 2024	CBOE (Chicago Board Options Exchange)	20 September 2024	27 September 2024	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1315315015	10,000,000	10,000,000	1	CHF 1.33	Call	CHF 11,350	March 2024	Eurex	15 March 2024	22 March 2024	100
CH1315315023	10,000,000	10,000,000	1	CHF 1.54	Call	CHF 11,300	March 2024	Eurex	15 March 2024	22 March 2024	100
CH1315315031	10,000,000	10,000,000	1	CHF 1.77	Call	CHF 11,250	March 2024	Eurex	15 March 2024	22 March 2024	100
CH1315315049	10,000,000	10,000,000	1	CHF 2.10	Call	CHF 11,350	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1315315056	10,000,000	10,000,000	1	CHF 2.54	Call	CHF 11,250	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1315315064	10,000,000	10,000,000	1	CHF 3.46	Call	CHF 11,300	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1315315072	10,000,000	10,000,000	1	CHF 3.70	Call	CHF 11,250	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1315315080	10,000,000	10,000,000	1	CHF 6.31	Call	CHF 10,800	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1315315098	10,000,000	10,000,000	1	CHF 3.20	Call	CHF 11,600	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315315106	10,000,000	10,000,000	1	CHF 4.52	Call	CHF 11,300	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315315114	10,000,000	10,000,000	1	CHF 4.77	Call	CHF 11,250	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315315122	10,000,000	10,000,000	1	CHF 5.56	Call	CHF 11,100	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315315130	10,000,000	10,000,000	1	CHF 7.37	Call	CHF 10,800	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315315148	10,000,000	10,000,000	1	CHF 1.74	Put	CHF 11,100	March 2024	Eurex	15 March 2024	22 March 2024	100
CH1315315155	10,000,000	10,000,000	1	CHF 1.93	Put	CHF 11,150	March 2024	Eurex	15 March 2024	22 March 2024	100
CH1315315163	10,000,000	10,000,000	1	CHF 2.39	Put	CHF 11,250	March 2024	Eurex	15 March 2024	22 March 2024	100
CH1315315171	10,000,000	10,000,000	1	CHF 2.66	Put	CHF 11,300	March 2024	Eurex	15 March 2024	22 March 2024	100
CH1315315189	10,000,000	10,000,000	1	CHF 4.24	Put	CHF 11,250	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1315315197	10,000,000	10,000,000	1	CHF 4.52	Put	CHF 11,300	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1315315205	10,000,000	10,000,000	1	CHF 4.43	Put	CHF 11,100	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1315315213	10,000,000	10,000,000	1	CHF 5.13	Put	CHF 11,250	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1315315221	10,000,000	10,000,000	1	CHF 5.39	Put	CHF 11,300	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1315315239	10,000,000	10,000,000	1	CHF 4.17	Put	CHF 10,800	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315315247	10,000,000	10,000,000	1	CHF 5.32	Put	CHF 11,100	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315315254	10,000,000	10,000,000	1	CHF 6	Put	CHF 11,250	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315315262	10,000,000	10,000,000	1	CHF 6.24	Put	CHF 11,300	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1315315270	10,000,000	10,000,000	1	CHF 7.88	Put	CHF 11,600	December 2024	Eurex	20 December 2024	6 January 2025	100

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1315314133	131531413	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314141	131531414	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314158	131531415	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314166	131531416	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314174	131531417	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314182	131531418	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314190	131531419	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314208	131531420	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314216	131531421	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314224	131531422	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314232	131531423	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314240	131531424	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314257	131531425	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314265	131531426	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314273	131531427	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314281	131531428	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314299	131531429	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314307	131531430	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1315314315	131531431	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314323	131531432	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314331	131531433	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314349	131531434	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314356	131531435	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314364	131531436	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314372	131531437	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314380	131531438	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314398	131531439	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314406	131531440	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314414	131531441	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314422	131531442	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314430	131531443	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314448	131531444	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314455	131531445	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314463	131531446	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314471	131531447	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314489	131531448	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1315314497	131531449	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314505	131531450	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315314513	131531451	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314521	131531452	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314539	131531453	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314547	131531454	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314554	131531455	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314562	131531456	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314570	131531457	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314588	131531458	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314596	131531459	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314604	131531460	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314612	131531461	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314620	131531462	Dow Jones	USD	US2605661048	.DJI	S&P Dow Jones	www.spglobal.com	As set out in Annex 1 for	=	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	2	Industrial Average®		8		Indices LLC ("SPDJI")		a Composite Index (Multi-Exchange Index)			
CH1315314638	131531463	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314646	131531464	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314653	131531465	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314661	131531466	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314679	131531467	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314687	131531468	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314695	131531469	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314703	131531470	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314711	131531471	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314729	131531472	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314737	131531473	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314745	131531474	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1315314752	131531475	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1315314760	131531476	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315314778	131531477	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315314786	131531478	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315314794	131531479	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315314802	131531480	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315314810	131531481	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315314828	131531482	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315314836	131531483	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315314844	131531484	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315314851	131531485	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315314869	131531486	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315314877	131531487	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315314885	131531488	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315314893	131531489	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315314901	131531490	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1315314919	131531491	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-	-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
						("SPDJ")		Exchange Index)			
CH1315314927	131531492	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314935	131531493	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314943	131531494	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314950	131531495	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314968	131531496	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314976	131531497	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314984	131531498	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315314992	131531499	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315315007	131531500	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315315015	131531501	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315023	131531502	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315031	131531503	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315049	131531504	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315056	131531505	Swiss Market	CHF	CH000998089	.SSMI	SIX Swiss	www.six-swiss-	SIX Swiss Exchange AG	www.six-swiss-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	5	Index®		4		Exchange AG	exchange.com		exchange.com		
CH1315315064	131531506	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315072	131531507	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315080	131531508	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315098	131531509	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315106	131531510	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315114	131531511	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315122	131531512	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315130	131531513	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315148	131531514	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315155	131531515	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315163	131531516	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315171	131531517	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315189	131531518	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315197	131531519	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315205	131531520	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315213	131531521	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315221	131531522	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1315315239	131531523	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315247	131531524	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315254	131531525	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315262	131531526	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315315270	131531527	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 3 January 2024.
4. **Issue Date:** 4 January 2024.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Warrants.
 - (b) The Securities are Index Securities.
The Securities are "European Style" Warrants.
Automatic Exercise applies.
The provisions of Annex 1 (*Additional Terms and Conditions for Index 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 Index 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 Arbitrage S.N.C.
1 rue Laffitte 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

22. **Index Securities:** Applicable.
 - (a) **Index/Basket of** See the "Specific Provisions for each Series" above.

Indices/Index Sponsor(s):

- (b) **Index Currency:** See the "Specific Provisions for each Series" above.
- (c) **Exchange(s):** See the "Specific Provisions for each Series" above.
- (d) **Related Exchange(s):** All Exchanges.
- (e) **Exchange Business Day:** Single Index Basis.
- (f) **Scheduled Trading Day:** Single Index Basis.
- (g) **Weighting:** Not applicable.
- (h) **Settlement Price:** Index Condition 9 (Futures Price Valuation) applies.
- (i) **Disrupted Day:** As per Conditions.
- (j) **Specified Maximum Days of Disruption:** Twenty (20) Scheduled Trading Days.
- (k) **Valuation Time:** The Scheduled Closing Time on the relevant Futures or Options Exchange in respect of the Current Exchange-traded Contract on the relevant Valuation Date.
- (l) **Index Correction Period:** As per Conditions.
- (m) **Other terms or special conditions:** Not applicable.
- (n) **Additional provisions applicable to Custom Indices:** Not applicable.
- (o) **Additional provisions applicable to Futures Price Valuation:** Applicable.
 - (i) **Exchange-traded Contract:** The futures contract relating to the Index published by the Futures or Options Exchange on the delivery or expiry month.
 - (ii) **Delivery or expiry month:** See the Specific Provisions for each Series above.
 - (iii) **Period of Exchange-traded Contracts:** Not applicable.
 - (iv) **Futures or Options Exchange:** See the "Specific Provisions for each Series" above.
 - (v) **Rolling Futures Contract Securities:** No.
 - (vi) **Futures Rollover Period:** Not applicable.
 - (vii) **Cut-off Time:** Not applicable.
 - (viii) **First Traded Price:** Not applicable.
 - (ix) **Relevant Futures or Options Exchange Website:** Not applicable.
 - (x) **Relevant FTP Screen Page:** Not applicable.
- 23. **Share Securities/ETI Share Securities:** 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. |
| 29. Fund Securities: | 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 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

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. |
| (j) Observation Dates: | Not applicable. |

- (k) **Observation Period:** Not applicable.
- (l) **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 Settlement Price on the Valuation Date.
- 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)

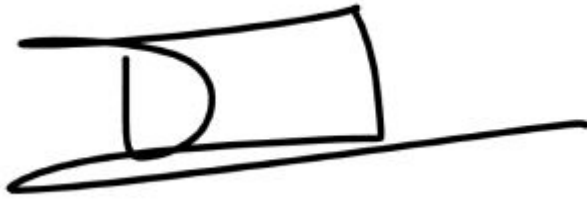
40. **Selling Restrictions:**
- (a) **Eligibility for sale of Securities in the United States:** The Securities are not eligible for sale in the United States.
Reg. S Compliance Category 2; TEFRA Not applicable
- (b) **Other Selling Restrictions:** Not applicable.
41. **Additional U.S. Federal income 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 Index as described in Part A "Specific Provisions for each Series" (the "Underlying Index") that is greater than the capital invested. The leveraged nature of the Warrants means that any movement in the value of the Underlying Index 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 Index shall be available on the relevant Index Sponsor website as set out in "Specific Provisions for each Series" in Part A.

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

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

Index Disclaimer

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

concerning an Index.

DAX® Index

This financial instrument is neither sponsored nor promoted, distributed or in any other manner supported by Deutsche Börse AG (the "Licensor"). The Licensor does not give any explicit or implicit warranty or representation, neither regarding the results deriving from the use of the Index and/or the Index Trademark nor regarding the Index value at a certain point in time or on a certain date nor in any other respect. The Index is calculated and published by the Licensor. Nevertheless, as far as admissible under statutory law the Licensor will not be liable vis-à-vis third parties for potential errors in the Index. Moreover, there is no obligation for the Licensor vis-à-vis third parties, including investors, to point out potential errors in the Index.

Neither the publication of the Index by the Licensor nor the granting of a license regarding the Index as well as the Index Trademark for the utilization in connection with the financial instrument or other securities or financial products, which one derived from the Index, represents a recommendation by the Licensor for a capital investment or contains in any manner a warranty or opinion by the Licensor with respect to the attractiveness of an investment in this product.

In its capacity as sole owner of all rights to the Index and the Index Trademark the Licensor has solely licensed to the issuer of the financial instrument and its affiliates the utilization of the Index and the Index Trademark as well as any reference to the Index and the Index Trademark in connection with the financial instrument.

Dow Jones Industrial Average® Index

The Dow Jones Industrial Average® Index (the "INDEX") is a product of S&P Dow Jones Indices LLC, a division of S&P Global, or its affiliates ("SPDJI"), and has been licensed for use by BNP Paribas (the "Licensee"). Standard & Poor's® and S&P® are registered trademarks of Standard & Poor's Financial Services LLC, a division of S&P Global ("S&P"); Dow Jones® is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones"); It is not possible to invest directly in an index. The issue of Securities (the "Licensee's Product(s)") are not sponsored, endorsed, sold or promoted by SPDJI, Dow Jones, S&P, any of their respective affiliates (collectively, "S&P Dow Jones Indices"). S&P Dow Jones Indices make any representation or warranty, express or implied, to the owners of the Licensee's Product(s) or any member of the public regarding the advisability of investing in securities generally or in Licensee's Product(s) particularly or the ability of the INDEX to track general market performance. Past performance of an index is not an indication or guarantee of future results. S&P Dow Jones Indices only relationship to Licensee with respect to the INDEX is the licensing of the Index and certain trademarks, service marks and/or trade names of S&P Dow Jones Indices and/or its licensors. The INDEX is determined, composed and calculated by S&P Dow Jones Indices without regard to Licensee or the Licensee's Product(s). S&P Dow Jones Indices have no obligation to take the needs of Licensee or the owners of Licensee's Product(s) into consideration in determining, composing or calculating the INDEX. S&P Dow Jones Indices are responsible for and have not participated in the determination of the prices, and amount of Licensee's Product(s) or the timing of the issuance or sale of Licensee's Product(s) or in the determination or calculation of the equation by which Licensee's Product(s) is to be converted into cash, surrendered or redeemed, as the case may be. S&P Dow Jones Indices have no obligation or liability in connection with the administration, marketing or trading of Licensee's Product(s). There is no assurance that investment products based on the INDEX will accurately track index performance or provide positive investment returns. S&P Dow Jones Indices LLC is not an investment or tax advisor. A tax advisor should be consulted to evaluate the impact of any tax-exempt securities on portfolios and the tax consequences of making any particular investment decision. Inclusion of a security within an index is not a recommendation by S&P Dow Jones Indices to buy, sell, or hold such security, nor is it considered to be investment advice.

S&P DOW JONES INDICES DOES NOT GUARANTEE THE ADEQUACY, ACCURACY, TIMELINESS AND/OR THE COMPLETENESS OF THE INDEX OR ANY DATA RELATED THERETO OR ANY COMMUNICATION, INCLUDING BUT NOT LIMITED TO, ORAL OR WRITTEN COMMUNICATION (INCLUDING ELECTRONIC COMMUNICATIONS) WITH RESPECT THERETO. S&P DOW JONES INDICES SHALL NOT BE SUBJECT TO ANY DAMAGES OR LIABILITY FOR ANY ERRORS, OMISSIONS, OR DELAYS THEREIN. S&P DOW JONES INDICES MAKES NO EXPRESS OR IMPLIED WARRANTIES, AND EXPRESSLY DISCLAIMS ALL WARRANTIES, OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE OR AS TO RESULTS TO BE OBTAINED BY THE LICENSEE, OWNERS OF THE LICENSEE'S PRODUCTS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE INDEX OR WITH RESPECT TO ANY DATA RELATED THERETO. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT WHATSOEVER SHALL S&P DOW JONES INDICES BE LIABLE FOR ANY INDIRECT, SPECIAL, INCIDENTAL, PUNITIVE, OR CONSEQUENTIAL DAMAGES INCLUDING BUT NOT LIMITED TO, LOSS OF PROFITS, TRADING LOSSES, LOST TIME OR GOODWILL, EVEN IF THEY HAVE BEEN ADVISED OF THE POSSIBILITY OF SUCH DAMAGES, WHETHER IN CONTRACT, TORT, STRICT LIABILITY, OR OTHERWISE. THERE ARE NO THIRD PARTY BENEFICIARIES OF ANY AGREEMENTS OR ARRANGEMENTS BETWEEN S&P DOW JONES INDICES AND THE LICENSEE, OTHER THAN THE LICENSORS OF S&P DOW JONES INDICES.

NASDAQ 100® Index

The Product(s) is not sponsored, endorsed, sold or promoted by Nasdaq, Inc. or its affiliates (NASDAQ, with its affiliates, are referred to as the "Corporations"). The Corporations have not passed on the legality or suitability of, or the accuracy or adequacy of descriptions and disclosures relating to, the Product(s). The Corporations make no representation or warranty, express or implied to the owners of the Product(s) or any member of the public regarding the advisability of investing in securities generally or in the Product(s) particularly, or the ability of the Nasdaq-100 Index® to track general stock market performance. The Corporations' only relationship to BNP PARIBAS ("Licensee") is in the licensing of the Nasdaq®, Nasdaq-100®, and Nasdaq-100 Index® registered trademarks, and certain trade names of the Corporations and the use of the Nasdaq-100 Index® which is determined, composed and calculated by NASDAQ without regard to Licensee or the Product(s). NASDAQ has no obligation to take the needs of the Licensee or the owners of the Product(s) into consideration in determining, composing or calculating the Nasdaq-100 Index®. The Corporations are not responsible for and have not participated in the determination of the timing of, prices at, or quantities of the Product(s) to be issued or in the determination or calculation of the equation by which the Product(s) is to be converted into cash. The Corporations have no liability in connection with the administration, marketing or trading of the Product(s).

The Corporations do not guarantee the accuracy and/or uninterrupted calculation of the Nasdaq-100 index® or any data included therein. The Corporations make no warranty, express or implied, as to results to be obtained by Licensee, owners of the product(s), or any other person or entity from the use of the Nasdaq-100 Index® or any data included therein. The Corporations make no express or implied warranties, and expressly disclaim all warranties of merchantability or fitness for a particular purpose or use with respect to the Nasdaq-100 Index® or any data included therein. Without limiting any of the foregoing, in no event shall the Corporations have any liability for any lost profits or special, incidental, punitive, indirect, or consequential damages, even if notified of the possibility of such damages.

S&P 500® Index

The S&P 500® Index (the "INDEX") is a product of S&P Dow Jones Indices LLC, a division of S&P Global, or its affiliates ("SPDJ"), and has been licensed for use by BNP Paribas (the "Licensee"). Standard & Poor's® and S&P® are registered trademarks of Standard & Poor's Financial Services LLC, a division of S&P Global ("S&P"); Dow Jones® is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones"); It is not possible to invest directly in an index. The issue of Securities (the "Licensee's Product(s)") are not sponsored, endorsed, sold or promoted by SPDJ, Dow Jones, S&P, any of their respective affiliates (collectively, "S&P Dow Jones Indices"). S&P Dow Jones Indices make any representation or warranty, express or implied, to the owners of the Licensee's Product(s) or any member of the public regarding the advisability of investing in securities generally or in Licensee's Product(s) particularly or the ability of the INDEX to track general market performance. Past performance of an index is not an indication or guarantee of future results. S&P Dow Jones Indices only relationship to Licensee with respect to the INDEX is the licensing of the Index and certain trademarks, service marks and/or trade names of S&P Dow Jones Indices and/or its licensors. The INDEX is determined, composed and calculated by S&P Dow Jones Indices without regard to Licensee or the Licensee's Product(s). S&P Dow Jones Indices have no obligation to take the needs of Licensee or the owners of Licensee's Product(s) into consideration in determining, composing or calculating the INDEX. S&P Dow Jones Indices are responsible for and have not participated in the determination of the prices, and amount of Licensee's Product(s) or the timing of the issuance or sale of Licensee's Product(s) or in the determination or calculation of the equation by which Licensee's Product(s) is to be converted into cash, surrendered or redeemed, as the case may be. S&P Dow Jones Indices have no obligation or liability in connection with the administration, marketing or trading of Licensee's Product(s). There is no assurance that investment products based on the INDEX will accurately track index performance or provide positive investment returns. S&P Dow Jones Indices LLC is not an investment or tax advisor. A tax advisor should be consulted to evaluate the impact of any tax-exempt securities on portfolios and the tax consequences of making any particular investment decision. Inclusion of a security within an index is not a recommendation by S&P Dow Jones Indices to buy, sell, or hold such security, nor is it considered to be investment advice.

S&P DOW JONES INDICES DOES NOT GUARANTEE THE ADEQUACY, ACCURACY, TIMELINESS AND/OR THE COMPLETENESS OF THE INDEX OR ANY DATA RELATED THERETO OR ANY COMMUNICATION, INCLUDING BUT NOT LIMITED TO, ORAL OR WRITTEN COMMUNICATION (INCLUDING ELECTRONIC COMMUNICATIONS) WITH RESPECT THERETO. S&P DOW JONES INDICES SHALL NOT BE SUBJECT TO ANY DAMAGES OR LIABILITY FOR ANY ERRORS, OMISSIONS, OR DELAYS THEREIN. S&P DOW JONES INDICES MAKES NO EXPRESS OR IMPLIED WARRANTIES, AND EXPRESSLY DISCLAIMS ALL WARRANTIES, OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE OR AS TO RESULTS TO BE OBTAINED BY THE LICENSEE, OWNERS OF THE LICENSEE'S PRODUCTS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE INDEX OR WITH RESPECT TO ANY DATA RELATED THERETO. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT WHATSOEVER SHALL S&P DOW JONES INDICES BE LIABLE FOR ANY INDIRECT, SPECIAL, INCIDENTAL, PUNITIVE, OR CONSEQUENTIAL DAMAGES INCLUDING BUT NOT LIMITED TO, LOSS OF PROFITS, TRADING LOSSES, LOST TIME OR GOODWILL, EVEN IF THEY HAVE BEEN ADVISED OF THE POSSIBILITY OF SUCH DAMAGES, WHETHER IN CONTRACT, TORT, STRICT LIABILITY, OR OTHERWISE. THERE ARE NO THIRD PARTY BENEFICIARIES OF ANY

AGREEMENTS OR ARRANGEMENTS BETWEEN S&P DOW JONES INDICES AND THE LICENSEE, OTHER THAN THE LICENSORS OF S&P DOW JONES INDICES.

Swiss Market Index®

These Securities are not in any way sponsored, endorsed, sold or promoted by the SIX Swiss Exchange Ltd and the SIX Swiss Exchange Ltd makes no warranty or representation whatsoever, express or implied, either as to the results to be obtained from the use of the SMI® index (the "Index") and/or the figure at which the said Index stands at any particular time on any particular day or otherwise. However, the SIX Swiss Exchange Ltd shall not be liable (whether in negligence or otherwise) to any person for any error in the Index and the SIX Swiss Exchange Ltd shall not be under any obligation to advise any person of any error therein.

® SIX Group, SIX Swiss Exchange, SPI, Swiss Performance Index (SPI), SPI EXTRA, SPI ex SLI, SMI, Swiss Market Index (SMI), SMI MID (SMIM), SMI Expanded, SXI, SXI Real Estate, SXI Swiss Real Estate, SXI Life Sciences, SXI Bio+Medtech, SLI, SLI Swiss Leader Index, SBI, SBI Swiss Bond Index, SAR, SAR SWISS AVERAGE RATE, SARON, SCR, SCR SWISS CURRENT RATE, SCRON, SAION, SCION, VSMI, SWX Immobilienfonds Index, MQM, MQM Market Quality Metrics, QQM, QQM Quotes Quality Metrics and COSI are trademarks that have been registered in Switzerland and/or abroad by SIX Group Ltd respectively SIX Swiss Exchange Ltd. Their use is subject to a licence.

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	<p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 22 September 2023 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>		
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.		
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.		
Part B – Securities				
B.1	Issuer/Guarantor	<p>Issuer</p> <p>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.</p> <p>Guarantor</p> <p>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.</p>		
B.2	ISIN	As set out in table below.		
B.3	Nature of Securities	Warrants.		
B.4	Product Name	"European Style" Warrants relating to an Index		
B.5	Issue Date	4 January 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 (" Retail Clients ") 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	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1315314133	DAX®	CHF 1.96	CHF	22 March 2024
CH1315314141	DAX®	CHF 2.34	CHF	22 March 2024

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1315314158	DAX®	CHF 3.47	CHF	22 March 2024
CH1315314166	DAX®	CHF 4	CHF	22 March 2024
CH1315314174	DAX®	CHF 4.56	CHF	22 March 2024
CH1315314182	DAX®	CHF 2.81	CHF	28 June 2024
CH1315314190	DAX®	CHF 5.77	CHF	28 June 2024
CH1315314208	DAX®	CHF 7.12	CHF	28 June 2024
CH1315314216	DAX®	CHF 7.70	CHF	28 June 2024
CH1315314224	DAX®	CHF 8.30	CHF	28 June 2024
CH1315314232	DAX®	CHF 5.02	CHF	27 September 2024
CH1315314240	DAX®	CHF 5.86	CHF	27 September 2024
CH1315314257	DAX®	CHF 6.79	CHF	27 September 2024
CH1315314265	DAX®	CHF 5.61	CHF	6 January 2025
CH1315314273	DAX®	CHF 6.40	CHF	6 January 2025
CH1315314281	DAX®	CHF 7.25	CHF	6 January 2025
CH1315314299	DAX®	CHF 8.17	CHF	6 January 2025
CH1315314307	DAX®	CHF 9.14	CHF	6 January 2025
CH1315314315	DAX®	CHF 10.18	CHF	6 January 2025
CH1315314323	DAX®	CHF 2.60	CHF	22 March 2024
CH1315314331	DAX®	CHF 2.89	CHF	22 March 2024
CH1315314349	DAX®	CHF 3.22	CHF	22 March 2024
CH1315314356	DAX®	CHF 5.70	CHF	22 March 2024
CH1315314364	DAX®	CHF 4.30	CHF	28 June 2024
CH1315314372	DAX®	CHF 4.57	CHF	28 June 2024
CH1315314380	DAX®	CHF 4.86	CHF	28 June 2024
CH1315314398	DAX®	CHF 7.76	CHF	28 June 2024
CH1315314406	DAX®	CHF 8.77	CHF	28 June 2024
CH1315314414	DAX®	CHF 9.89	CHF	28 June 2024
CH1315314422	DAX®	CHF 8.96	CHF	27 September 2024
CH1315314430	DAX®	CHF 9.85	CHF	27 September 2024
CH1315314448	DAX®	CHF 10.82	CHF	27 September 2024
CH1315314455	DAX®	CHF 9.44	CHF	6 January 2025
CH1315314463	DAX®	CHF 10.21	CHF	6 January 2025
CH1315314471	DAX®	CHF 11.03	CHF	6 January 2025
CH1315314489	DAX®	CHF 11.92	CHF	6 January 2025
CH1315314497	DAX®	CHF 12.87	CHF	6 January 2025
CH1315314505	DAX®	CHF 13.88	CHF	6 January 2025
CH1315314513	Dow Jones Industrial Average®	CHF 0.62	CHF	22 March 2024
CH1315314521	Dow Jones Industrial Average®	CHF 0.87	CHF	22 March 2024
CH1315314539	Dow Jones Industrial Average®	CHF 1.17	CHF	22 March 2024
CH1315314547	Dow Jones Industrial Average®	CHF 0.44	CHF	28 June 2024
CH1315314554	Dow Jones Industrial Average®	CHF 1.23	CHF	28 June 2024
CH1315314562	Dow Jones Industrial Average®	CHF 1.50	CHF	28 June 2024
CH1315314570	Dow Jones Industrial Average®	CHF 1.79	CHF	28 June 2024
CH1315314588	Dow Jones Industrial Average®	CHF 0.82	CHF	27 September 2024

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1315314596	Dow Jones Industrial Average®	CHF 1.70	CHF	27 September 2024
CH1315314604	Dow Jones Industrial Average®	CHF 1.98	CHF	27 September 2024
CH1315314612	Dow Jones Industrial Average®	CHF 1.22	CHF	6 January 2025
CH1315314620	Dow Jones Industrial Average®	CHF 2.42	CHF	6 January 2025
CH1315314638	Dow Jones Industrial Average®	CHF 0.38	CHF	22 March 2024
CH1315314646	Dow Jones Industrial Average®	CHF 0.51	CHF	22 March 2024
CH1315314653	Dow Jones Industrial Average®	CHF 0.67	CHF	22 March 2024
CH1315314661	Dow Jones Industrial Average®	CHF 0.71	CHF	28 June 2024
CH1315314679	Dow Jones Industrial Average®	CHF 0.83	CHF	28 June 2024
CH1315314687	Dow Jones Industrial Average®	CHF 0.97	CHF	28 June 2024
CH1315314695	Dow Jones Industrial Average®	CHF 1.84	CHF	28 June 2024
CH1315314703	Dow Jones Industrial Average®	CHF 0.95	CHF	27 September 2024
CH1315314711	Dow Jones Industrial Average®	CHF 1.07	CHF	27 September 2024
CH1315314729	Dow Jones Industrial Average®	CHF 1.21	CHF	27 September 2024
CH1315314737	Dow Jones Industrial Average®	CHF 1.96	CHF	27 September 2024
CH1315314745	Dow Jones Industrial Average®	CHF 1.30	CHF	6 January 2025
CH1315314752	Dow Jones Industrial Average®	CHF 2.13	CHF	6 January 2025
CH1315314760	Nasdaq-100 ®	CHF 5.44	CHF	22 March 2024
CH1315314778	Nasdaq-100 ®	CHF 2.75	CHF	28 June 2024
CH1315314786	Nasdaq-100 ®	CHF 9.25	CHF	28 June 2024
CH1315314794	Nasdaq-100 ®	CHF 12.17	CHF	27 September 2024
CH1315314802	Nasdaq-100 ®	CHF 7.52	CHF	6 January 2025
CH1315314810	Nasdaq-100 ®	CHF 13.71	CHF	6 January 2025
CH1315314828	Nasdaq-100 ®	CHF 14.75	CHF	6 January 2025
CH1315314836	Nasdaq-100 ®	CHF 3.35	CHF	22 March 2024
CH1315314844	Nasdaq-100 ®	CHF 5.46	CHF	28 June 2024
CH1315314851	Nasdaq-100 ®	CHF 12.25	CHF	28 June 2024
CH1315314869	Nasdaq-100 ®	CHF 6.99	CHF	27 September 2024
CH1315314877	Nasdaq-100 ®	CHF 13.07	CHF	27 September 2024
CH1315314885	Nasdaq-100 ®	CHF 8.34	CHF	6 January 2025
CH1315314893	Nasdaq-100 ®	CHF 14.09	CHF	6 January 2025
CH1315314901	S&P 500®	CHF 0.75	CHF	22 March 2024
CH1315314919	S&P 500®	CHF 1.60	CHF	28 June 2024
CH1315314927	S&P 500®	CHF 1.33	CHF	27 September 2024
CH1315314935	S&P 500®	CHF 2.29	CHF	27 September 2024
CH1315314943	S&P 500®	CHF 2.85	CHF	27 September 2024
CH1315314950	S&P 500®	CHF 0.43	CHF	22 March 2024
CH1315314968	S&P 500®	CHF 0.64	CHF	22 March 2024
CH1315314976	S&P 500®	CHF 1.10	CHF	28 June 2024
CH1315314984	S&P 500®	CHF 1.45	CHF	27 September 2024

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1315314992	S&P 500®	CHF 1.71	CHF	27 September 2024
CH1315315007	S&P 500®	CHF 2.39	CHF	27 September 2024
CH1315315015	Swiss Market Index®	CHF 1.33	CHF	22 March 2024
CH1315315023	Swiss Market Index®	CHF 1.54	CHF	22 March 2024
CH1315315031	Swiss Market Index®	CHF 1.77	CHF	22 March 2024
CH1315315049	Swiss Market Index®	CHF 2.10	CHF	28 June 2024
CH1315315056	Swiss Market Index®	CHF 2.54	CHF	28 June 2024
CH1315315064	Swiss Market Index®	CHF 3.46	CHF	27 September 2024
CH1315315072	Swiss Market Index®	CHF 3.70	CHF	27 September 2024
CH1315315080	Swiss Market Index®	CHF 6.31	CHF	27 September 2024
CH1315315098	Swiss Market Index®	CHF 3.20	CHF	6 January 2025
CH1315315106	Swiss Market Index®	CHF 4.52	CHF	6 January 2025
CH1315315114	Swiss Market Index®	CHF 4.77	CHF	6 January 2025
CH1315315122	Swiss Market Index®	CHF 5.56	CHF	6 January 2025
CH1315315130	Swiss Market Index®	CHF 7.37	CHF	6 January 2025
CH1315315148	Swiss Market Index®	CHF 1.74	CHF	22 March 2024
CH1315315155	Swiss Market Index®	CHF 1.93	CHF	22 March 2024
CH1315315163	Swiss Market Index®	CHF 2.39	CHF	22 March 2024
CH1315315171	Swiss Market Index®	CHF 2.66	CHF	22 March 2024
CH1315315189	Swiss Market Index®	CHF 4.24	CHF	28 June 2024
CH1315315197	Swiss Market Index®	CHF 4.52	CHF	28 June 2024
CH1315315205	Swiss Market Index®	CHF 4.43	CHF	27 September 2024
CH1315315213	Swiss Market Index®	CHF 5.13	CHF	27 September 2024
CH1315315221	Swiss Market Index®	CHF 5.39	CHF	27 September 2024
CH1315315239	Swiss Market Index®	CHF 4.17	CHF	6 January 2025
CH1315315247	Swiss Market Index®	CHF 5.32	CHF	6 January 2025
CH1315315254	Swiss Market Index®	CHF 6	CHF	6 January 2025
CH1315315262	Swiss Market Index®	CHF 6.24	CHF	6 January 2025
CH1315315270	Swiss Market Index®	CHF 7.88	CHF	6 January 2025