

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 5 APRIL 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)

"Knock-Out Warrant (closed-end)" Certificates relating to an Index

SSPA product type: Knock-Out Warrant (2200)

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**"), BNP Paribas (the "**Guarantor**") 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	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1337761766	10,000,000	10,000,000	CHF 43.12	Call	EUR 14,000	EUR 14,000	20 Sep 24	27 Sep 24	100
CH1337761774	10,000,000	10,000,000	CHF 33.28	Call	EUR 15,000	EUR 15,000	20 Sep 24	27 Sep 24	100
CH1337761782	10,000,000	10,000,000	CHF 23.44	Call	EUR 16,000	EUR 16,000	20 Sep 24	27 Sep 24	100
CH1337761790	10,000,000	10,000,000	CHF 18.53	Call	EUR 16,500	EUR 16,500	20 Sep 24	27 Sep 24	100
CH1337761808	10,000,000	10,000,000	CHF 17.54	Call	EUR 16,600	EUR 16,600	20 Sep 24	27 Sep 24	100
CH1337761816	10,000,000	10,000,000	CHF 15.57	Call	EUR 16,800	EUR 16,800	20 Sep 24	27 Sep 24	100
CH1337761824	10,000,000	10,000,000	CHF 13.61	Call	EUR 17,000	EUR 17,000	20 Sep 24	27 Sep 24	100
CH1337761832	10,000,000	10,000,000	CHF 12.62	Call	EUR 17,100	EUR 17,100	20 Sep 24	27 Sep 24	100
CH1337761840	10,000,000	10,000,000	CHF 11.64	Call	EUR 17,200	EUR 17,200	20 Sep 24	27 Sep 24	100
CH1337761857	10,000,000	10,000,000	CHF 10.66	Call	EUR 17,300	EUR 17,300	20 Sep 24	27 Sep 24	100
CH1337761865	10,000,000	10,000,000	CHF 9.67	Call	EUR 17,400	EUR 17,400	20 Sep 24	27 Sep 24	100
CH1337761873	10,000,000	10,000,000	CHF 8.69	Call	EUR 17,500	EUR 17,500	20 Sep 24	27 Sep 24	100
CH1337761881	10,000,000	10,000,000	CHF 7.70	Call	EUR 17,600	EUR 17,600	20 Sep 24	27 Sep 24	100
CH1337761899	10,000,000	10,000,000	CHF 6.72	Call	EUR 17,700	EUR 17,700	20 Sep 24	27 Sep 24	100
CH1337761907	10,000,000	10,000,000	CHF 5.74	Call	EUR 17,800	EUR 17,800	20 Sep 24	27 Sep 24	100
CH1337761915	10,000,000	10,000,000	CHF 4.75	Call	EUR 17,900	EUR 17,900	20 Sep 24	27 Sep 24	100
CH1337761923	10,000,000	10,000,000	CHF 3.77	Call	EUR 18,000	EUR 18,000	20 Sep 24	27 Sep 24	100
CH1337761931	10,000,000	10,000,000	CHF 2.79	Call	EUR 18,100	EUR 18,100	20 Sep 24	27 Sep 24	100
CH1337761949	10,000,000	10,000,000	CHF 3.12	Put	EUR 18,700	EUR 18,700	20 Sep 24	27 Sep 24	100
CH1337761956	10,000,000	10,000,000	CHF 4.10	Put	EUR 18,800	EUR 18,800	20 Sep 24	27 Sep 24	100
CH1337761964	10,000,000	10,000,000	CHF 5.08	Put	EUR 18,900	EUR 18,900	20 Sep 24	27 Sep 24	100
CH1337761972	10,000,000	10,000,000	CHF 6.07	Put	EUR 19,000	EUR 19,000	20 Sep 24	27 Sep 24	100
CH1337761980	10,000,000	10,000,000	CHF 7.05	Put	EUR 19,100	EUR 19,100	20 Sep 24	27 Sep 24	100
CH1337761998	10,000,000	10,000,000	CHF 8.03	Put	EUR 19,200	EUR 19,200	20 Sep 24	27 Sep 24	100
CH1337762004	10,000,000	10,000,000	CHF 9.02	Put	EUR 19,300	EUR 19,300	20 Sep 24	27 Sep 24	100
CH1337762012	10,000,000	10,000,000	CHF 10	Put	EUR 19,400	EUR 19,400	20 Sep 24	27 Sep 24	100
CH1337762020	10,000,000	10,000,000	CHF 10.99	Put	EUR 19,500	EUR 19,500	20 Sep 24	27 Sep 24	100
CH1337762038	10,000,000	10,000,000	CHF 11.97	Put	EUR 19,600	EUR 19,600	20 Sep 24	27 Sep 24	100
CH1337762046	10,000,000	10,000,000	CHF 13.94	Put	EUR 19,800	EUR 19,800	20 Sep 24	27 Sep 24	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1337762053	10,000,000	10,000,000	CHF 15.90	Put	EUR 20,000	EUR 20,000	20 Sep 24	27 Sep 24	100
CH1337762061	10,000,000	10,000,000	CHF 17.87	Put	EUR 20,200	EUR 20,200	20 Sep 24	27 Sep 24	100
CH1337762079	10,000,000	10,000,000	CHF 20.82	Put	EUR 20,500	EUR 20,500	20 Sep 24	27 Sep 24	100
CH1337762087	10,000,000	10,000,000	CHF 25.74	Put	EUR 21,000	EUR 21,000	20 Sep 24	27 Sep 24	100
CH1337762095	10,000,000	10,000,000	CHF 35.58	Put	EUR 22,000	EUR 22,000	20 Sep 24	27 Sep 24	100
CH1337762103	10,000,000	10,000,000	CHF 38.52	Call	USD 14,000	USD 14,000	20 Sep 24	27 Sep 24	100
CH1337762111	10,000,000	10,000,000	CHF 29.46	Call	USD 15,000	USD 15,000	20 Sep 24	27 Sep 24	100
CH1337762129	10,000,000	10,000,000	CHF 20.40	Call	USD 16,000	USD 16,000	20 Sep 24	27 Sep 24	100
CH1337762137	10,000,000	10,000,000	CHF 14.97	Call	USD 16,600	USD 16,600	20 Sep 24	27 Sep 24	100
CH1337762145	10,000,000	10,000,000	CHF 13.16	Call	USD 16,800	USD 16,800	20 Sep 24	27 Sep 24	100
CH1337762152	10,000,000	10,000,000	CHF 11.35	Call	USD 17,000	USD 17,000	20 Sep 24	27 Sep 24	100
CH1337762160	10,000,000	10,000,000	CHF 10.44	Call	USD 17,100	USD 17,100	20 Sep 24	27 Sep 24	100
CH1337762178	10,000,000	10,000,000	CHF 9.54	Call	USD 17,200	USD 17,200	20 Sep 24	27 Sep 24	100
CH1337762186	10,000,000	10,000,000	CHF 8.63	Call	USD 17,300	USD 17,300	20 Sep 24	27 Sep 24	100
CH1337762194	10,000,000	10,000,000	CHF 7.72	Call	USD 17,400	USD 17,400	20 Sep 24	27 Sep 24	100
CH1337762202	10,000,000	10,000,000	CHF 6.82	Call	USD 17,500	USD 17,500	20 Sep 24	27 Sep 24	100
CH1337762210	10,000,000	10,000,000	CHF 5.91	Call	USD 17,600	USD 17,600	20 Sep 24	27 Sep 24	100
CH1337762228	10,000,000	10,000,000	CHF 5.01	Call	USD 17,700	USD 17,700	20 Sep 24	27 Sep 24	100
CH1337762236	10,000,000	10,000,000	CHF 4.10	Call	USD 17,800	USD 17,800	20 Sep 24	27 Sep 24	100
CH1337762244	10,000,000	10,000,000	CHF 3.20	Call	USD 17,900	USD 17,900	20 Sep 24	27 Sep 24	100
CH1337762251	10,000,000	10,000,000	CHF 4.05	Put	USD 18,700	USD 18,700	20 Sep 24	27 Sep 24	100
CH1337762269	10,000,000	10,000,000	CHF 4.96	Put	USD 18,800	USD 18,800	20 Sep 24	27 Sep 24	100
CH1337762277	10,000,000	10,000,000	CHF 5.86	Put	USD 18,900	USD 18,900	20 Sep 24	27 Sep 24	100
CH1337762285	10,000,000	10,000,000	CHF 6.77	Put	USD 19,000	USD 19,000	20 Sep 24	27 Sep 24	100
CH1337762293	10,000,000	10,000,000	CHF 7.67	Put	USD 19,100	USD 19,100	20 Sep 24	27 Sep 24	100
CH1337762301	10,000,000	10,000,000	CHF 8.58	Put	USD 19,200	USD 19,200	20 Sep 24	27 Sep 24	100
CH1337762319	10,000,000	10,000,000	CHF 9.48	Put	USD 19,300	USD 19,300	20 Sep 24	27 Sep 24	100
CH1337762327	10,000,000	10,000,000	CHF 10.39	Put	USD 19,400	USD 19,400	20 Sep 24	27 Sep 24	100
CH1337762335	10,000,000	10,000,000	CHF 11.30	Put	USD 19,500	USD 19,500	20 Sep 24	27 Sep 24	100
CH1337762343	10,000,000	10,000,000	CHF 12.20	Put	USD 19,600	USD 19,600	20 Sep 24	27 Sep 24	100
CH1337762350	10,000,000	10,000,000	CHF 14.01	Put	USD 19,800	USD 19,800	20 Sep 24	27 Sep 24	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1337762368	10,000,000	10,000,000	CHF 15.82	Put	USD 20,000	USD 20,000	20 Sep 24	27 Sep 24	100
CH1337762376	10,000,000	10,000,000	CHF 20.35	Put	USD 20,500	USD 20,500	20 Sep 24	27 Sep 24	100
CH1337762384	10,000,000	10,000,000	CHF 24.88	Put	USD 21,000	USD 21,000	20 Sep 24	27 Sep 24	100
CH1337762392	10,000,000	10,000,000	CHF 33.94	Put	USD 22,000	USD 22,000	20 Sep 24	27 Sep 24	100
CH1337762400	10,000,000	10,000,000	CHF 26.41	Call	CHF 9,000	CHF 9,000	20 Sep 24	27 Sep 24	100
CH1337762418	10,000,000	10,000,000	CHF 16.41	Call	CHF 10,000	CHF 10,000	20 Sep 24	27 Sep 24	100
CH1337762426	10,000,000	10,000,000	CHF 10.41	Call	CHF 10,600	CHF 10,600	20 Sep 24	27 Sep 24	100
CH1337762434	10,000,000	10,000,000	CHF 8.41	Call	CHF 10,800	CHF 10,800	20 Sep 24	27 Sep 24	100
CH1337762442	10,000,000	10,000,000	CHF 7.41	Call	CHF 10,900	CHF 10,900	20 Sep 24	27 Sep 24	100
CH1337762459	10,000,000	10,000,000	CHF 6.41	Call	CHF 11,000	CHF 11,000	20 Sep 24	27 Sep 24	100
CH1337762467	10,000,000	10,000,000	CHF 5.41	Call	CHF 11,100	CHF 11,100	20 Sep 24	27 Sep 24	100
CH1337762475	10,000,000	10,000,000	CHF 4.41	Call	CHF 11,200	CHF 11,200	20 Sep 24	27 Sep 24	100
CH1337762483	10,000,000	10,000,000	CHF 3.41	Call	CHF 11,300	CHF 11,300	20 Sep 24	27 Sep 24	100
CH1337762491	10,000,000	10,000,000	CHF 2.41	Call	CHF 11,400	CHF 11,400	20 Sep 24	27 Sep 24	100
CH1337762509	10,000,000	10,000,000	CHF 2.59	Put	CHF 11,900	CHF 11,900	20 Sep 24	27 Sep 24	100
CH1337762517	10,000,000	10,000,000	CHF 3.59	Put	CHF 12,000	CHF 12,000	20 Sep 24	27 Sep 24	100
CH1337762525	10,000,000	10,000,000	CHF 4.59	Put	CHF 12,100	CHF 12,100	20 Sep 24	27 Sep 24	100
CH1337762533	10,000,000	10,000,000	CHF 5.59	Put	CHF 12,200	CHF 12,200	20 Sep 24	27 Sep 24	100
CH1337762541	10,000,000	10,000,000	CHF 6.59	Put	CHF 12,300	CHF 12,300	20 Sep 24	27 Sep 24	100
CH1337762558	10,000,000	10,000,000	CHF 7.59	Put	CHF 12,400	CHF 12,400	20 Sep 24	27 Sep 24	100
CH1337762566	10,000,000	10,000,000	CHF 9.59	Put	CHF 12,600	CHF 12,600	20 Sep 24	27 Sep 24	100
CH1337762574	10,000,000	10,000,000	CHF 11.59	Put	CHF 12,800	CHF 12,800	20 Sep 24	27 Sep 24	100
CH1337762582	10,000,000	10,000,000	CHF 13.59	Put	CHF 13,000	CHF 13,000	20 Sep 24	27 Sep 24	100
CH1337762590	10,000,000	10,000,000	CHF 23.59	Put	CHF 14,000	CHF 14,000	20 Sep 24	27 Sep 24	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
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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
CH1337761766	133776176	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761774	133776177	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761782	133776178	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761790	133776179	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761808	133776180	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761816	133776181	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761824	133776182	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761832	133776183	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761840	133776184	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761857	133776185	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761865	133776186	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761873	133776187	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761881	133776188	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761899	133776189	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761907	133776190	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761915	133776191	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761923	133776192	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761931	133776193	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
CH1337761949	133776194	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761956	133776195	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761964	133776196	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761972	133776197	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761980	133776198	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337761998	133776199	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337762004	133776200	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337762012	133776201	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337762020	133776202	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337762038	133776203	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337762046	133776204	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337762053	133776205	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337762061	133776206	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337762079	133776207	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337762087	133776208	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337762095	133776209	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337762103	133776210	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762111	133776211	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.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
CH1337762129	133776212	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762137	133776213	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762145	133776214	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762152	133776215	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762160	133776216	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762178	133776217	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762186	133776218	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762194	133776219	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762202	133776220	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762210	133776221	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762228	133776222	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762236	133776223	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762244	133776224	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762251	133776225	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762269	133776226	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762277	133776227	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762285	133776228	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762293	133776229	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.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
CH1337762301	133776230	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762319	133776231	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762327	133776232	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762335	133776233	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762343	133776234	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762350	133776235	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762368	133776236	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762376	133776237	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762384	133776238	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762392	133776239	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1337762400	133776240	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
CH1337762418	133776241	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
CH1337762426	133776242	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
CH1337762434	133776243	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
CH1337762442	133776244	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
CH1337762459	133776245	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
CH1337762467	133776246	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
CH1337762475	133776247	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
CH1337762483	133776248	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
CH1337762491	133776249	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
CH1337762509	133776250	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
CH1337762517	133776251	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
CH1337762525	133776252	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
CH1337762533	133776253	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
CH1337762541	133776254	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
CH1337762558	133776255	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
CH1337762566	133776256	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
CH1337762574	133776257	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
CH1337762582	133776258	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
CH1337762590	133776259	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:** 4 April 2024.
 4. **Issue Date:** 5 April 2024.
 5. **Consolidation:** Not applicable.
 6. **Type of Securities:**
 - (a) Certificates, herein referred to as "Knock-Out Warrant (closed end)" for commercial purposes.
 - (b) The Securities are Index Securities.
- 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 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 Conditions:** Not applicable
 21. **Masse provisions (Condition 9.4):** Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

- (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 Settlement Price Date.
- (l) **Delayed Redemption on Occurrence of an Index Adjustments Event:** Not applicable.
- (m) **Index Correction Period:** As per Conditions.
- (n) **Other terms or special conditions:** Not applicable.
- (o) **Additional provisions applicable to Custom Indices:** Not applicable.
- (p) **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.
- (xi) **Delayed Redemption on Occurrence of Non-Commencement or Discontinuance of an Exchange-traded** Applicable.

Contract:

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%.

(c) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.
35. **Knock-in Event:** Not applicable.
36. **Knock-out Event:** Applicable.

-In respect of Call Certificates:

A Knock-out Event shall be deemed to occur if, at the Knock-out Valuation Time on any Knock-out Determination Day during the Knock-out Determination Period, the Underlying Index trades at a Level less than or equal to the Knock-out Level.

-In respect of Put Certificates:

A Knock-out Event shall be deemed to occur if, at the Knock-out Valuation Time on any Knock-out Determination Day during the Knock-out Determination Period, the Underlying Index trades at a Level greater than or equal to the Knock-out Level.
- (a) **Level:** Official level.
- (b) **Knock-Out Label** See the "Specific Provisions for each Series" above.
- (c) **Knock-out Period Beginning Date:** The Issue Date.
- (d) **Knock-out Period Beginning Date Day Convention:** Applicable.

- (e) **Knock-out Determination Period:** The period beginning on (and including) the Knock-out Period Beginning Date and ending on (and including) the Knock-out Period Ending Date.
- (f) **Knock-out Determination Day(s):** Each Scheduled Trading Day in the Knock-out Determination Period.
- (g) **Knock-out Period Ending Date:** The Redemption Valuation Date.
- (h) **Knock-out Period Ending Date Day Convention:** Applicable.
- (i) **Knock-out Valuation Time:** Any time on a Knock-out Determination Day.
- (j) **Knock-out Observation Price Source:** Index Sponsor.
- (k) **Disruption Consequences:** Not applicable.

PROVISIONS RELATING TO WARRANTS

- 37. **Provisions relating to Warrants:** Not applicable.

PROVISIONS RELATING TO CERTIFICATES

- 38. **Provisions relating to Certificates:** Applicable.
 - (a) **Notional Amount of each Certificate:** Not applicable.
 - (b) **Partly Paid Certificates:** The Certificates are not Partly Paid Certificates.
 - (c) **Interest:** Not applicable.
 - (d) **Accrual to Redemption:** Not applicable.
 - (e) **Fixed Rate Provisions:** Not applicable.
 - (f) **Floating Rate Provisions:** Not applicable.
 - (g) **Linked Interest Certificates:** Not applicable.
 - (h) **Index Linked Interest Certificates:** Not applicable.
 - (i) **Share Linked/ETI Share Linked Interest Certificates:** Not applicable.
 - (j) **ETI Linked Interest Certificates:** Not applicable.
 - (k) **Debt Linked Interest Certificates:** Not applicable.
 - (l) **Commodity Linked Interest Certificates:** Not applicable.
 - (m) **Inflation Index Linked Interest Certificates:** Not applicable.
 - (n) **Currency Linked Interest Certificates:** Not applicable.
 - (o) **Fund Linked Interest Certificates:** Not applicable.
 - (p) **Futures Linked Interest Certificates:** Not applicable.
 - (q) **Instalment Certificates:** The Certificates are not Instalment Certificates.

- (r) **Issuer Call Option:** Not applicable.
- (s) **Holder Put Option:** Not applicable.
- (t) **Automatic Early Redemption:** Applicable.
An Automatic Early Redemption shall be deemed to occur if a Knock-out Event occurs.
- (i) **Automatic Early Redemption Amount:** 0 (zero)
- (ii) **Automatic Early Redemption Date(s):** Not applicable.
- (iii) **Automatic Early Redemption Level:** Knock-out Level.
- (iv) **Automatic Early Redemption Date:** Not applicable.
- (v) **Automatic Early Redemption Percentage:** Not applicable.
- (vi) **Automatic Early Redemption Valuation Date(s):** The date of the occurrence of a Knock-out Event.
- (u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:

-In respect of Call Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Settlement Price Final} - \text{Strike Price}}{\text{Parity} \times \text{Exchange Rate Final}} \right) \right);$$

-In respect of Put Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Strike Price} - \text{Settlement Price Final}}{\text{Parity} \times \text{Exchange Rate Final}} \right) \right).$$

Where:

Strike Price means as set out in "Specific Provisions for each Series" above;

Settlement Price Final means the Settlement Price on the Redemption Valuation Date;

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

Exchange Rate Final means the Exchange Rate on the Redemption Valuation Date.

- (v) **Strike Date:** Not applicable.
- (w) **Redemption Valuation Date:** See the "Specific Provisions for each Series" above.
- (x) **Averaging:** Averaging does not apply to the Securities.
- (y) **Observation Dates:** Not applicable.
- (z) **Observation Period:** Not applicable.

- (aa) **Settlement Business Day:** Not applicable.
 - (bb) **Cut-off Date:** Not applicable.
39. **Identification information of Holders:** Not applicable.

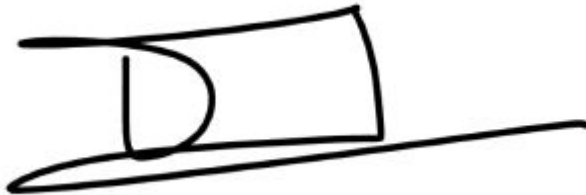
DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

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:

A handwritten signature in black ink, consisting of a stylized 'D' shape followed by a horizontal line that extends to the right and then curves back down to the left, forming a long, sweeping underline.

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 Index Knock-Out Warrant Call or Put Certificate is a leveraged Certificate 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 Certificates means that any movement in the value of the Underlying Index will have a magnified effect on the value of the Certificates, both positively and negatively.

In respect of Call Certificates, the Certificates will increase in value when the Underlying Index increases in value and decrease in value when the Underlying Index decreases in value.

In respect of Put Certificates, the Certificates will increase in value when the Underlying Index decreases in value and decrease in value when the Underlying Index increases in value.

The Certificates are "Call" Certificates or "Put" Certificates. The Certificates feature a Strike Price and a Knock-out Level (which is equal to the Strike Price in respect of Call Certificates and Put Certificates).

The closer the value of Knock-out Level to the level of the Underlying Index from time to time, the higher the leverage effect will be and the higher the risk that the Knock-out Level will be reached. The Certificates will be automatically early redeemed at a price equal to zero if the level of the Underlying Index reaches the Knock-out Level.

On redemption, Holders will receive an amount, which will be equal to (i) in the case of Call Certificates, the excess (if any) of the Settlement Price Final on the Redemption Valuation Date over the Strike Price, or (ii) in the case of Put Certificates, the excess (if any) of the Strike Price over the Settlement Price Final on the Redemption Valuation Date, in each case divided by the product of the Exchange Rate Final, if any, and Parity.

On redemption, Holders will receive an amount, which may be zero, determined by reference to the performance of the Underlying Index, the Capitalised Exercise Price, the Financing Rate and, if applicable, the performance of the Conversion 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

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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.

NASDAQ 100® Index

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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.

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.

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6. Operational Information

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|--|----------------------------------|
| 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	Certificates.		
B.4	Product Name	"Knock-Out Warrant (closed-end)" Certificates relating to an Index		
B.5	Issue Date	5 April 2024		
B.6	Redemption 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
CH1337761766	DAX®	CHF 43.12	CHF	27 September 2024
CH1337761774	DAX®	CHF 33.28	CHF	27 September

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
				2024
CH1337761782	DAX®	CHF 23.44	CHF	27 September 2024
CH1337761790	DAX®	CHF 18.53	CHF	27 September 2024
CH1337761808	DAX®	CHF 17.54	CHF	27 September 2024
CH1337761816	DAX®	CHF 15.57	CHF	27 September 2024
CH1337761824	DAX®	CHF 13.61	CHF	27 September 2024
CH1337761832	DAX®	CHF 12.62	CHF	27 September 2024
CH1337761840	DAX®	CHF 11.64	CHF	27 September 2024
CH1337761857	DAX®	CHF 10.66	CHF	27 September 2024
CH1337761865	DAX®	CHF 9.67	CHF	27 September 2024
CH1337761873	DAX®	CHF 8.69	CHF	27 September 2024
CH1337761881	DAX®	CHF 7.70	CHF	27 September 2024
CH1337761899	DAX®	CHF 6.72	CHF	27 September 2024
CH1337761907	DAX®	CHF 5.74	CHF	27 September 2024
CH1337761915	DAX®	CHF 4.75	CHF	27 September 2024
CH1337761923	DAX®	CHF 3.77	CHF	27 September 2024
CH1337761931	DAX®	CHF 2.79	CHF	27 September 2024
CH1337761949	DAX®	CHF 3.12	CHF	27 September 2024
CH1337761956	DAX®	CHF 4.10	CHF	27 September 2024
CH1337761964	DAX®	CHF 5.08	CHF	27 September 2024
CH1337761972	DAX®	CHF 6.07	CHF	27 September 2024
CH1337761980	DAX®	CHF 7.05	CHF	27 September 2024
CH1337761998	DAX®	CHF 8.03	CHF	27 September 2024
CH1337762004	DAX®	CHF 9.02	CHF	27 September 2024
CH1337762012	DAX®	CHF 10	CHF	27 September 2024
CH1337762020	DAX®	CHF 10.99	CHF	27 September 2024
CH1337762038	DAX®	CHF 11.97	CHF	27 September 2024
CH1337762046	DAX®	CHF 13.94	CHF	27 September 2024
CH1337762053	DAX®	CHF 15.90	CHF	27 September 2024
CH1337762061	DAX®	CHF 17.87	CHF	27 September 2024

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1337762079	DAX®	CHF 20.82	CHF	27 September 2024
CH1337762087	DAX®	CHF 25.74	CHF	27 September 2024
CH1337762095	DAX®	CHF 35.58	CHF	27 September 2024
CH1337762103	Nasdaq-100 ®	CHF 38.52	CHF	27 September 2024
CH1337762111	Nasdaq-100 ®	CHF 29.46	CHF	27 September 2024
CH1337762129	Nasdaq-100 ®	CHF 20.40	CHF	27 September 2024
CH1337762137	Nasdaq-100 ®	CHF 14.97	CHF	27 September 2024
CH1337762145	Nasdaq-100 ®	CHF 13.16	CHF	27 September 2024
CH1337762152	Nasdaq-100 ®	CHF 11.35	CHF	27 September 2024
CH1337762160	Nasdaq-100 ®	CHF 10.44	CHF	27 September 2024
CH1337762178	Nasdaq-100 ®	CHF 9.54	CHF	27 September 2024
CH1337762186	Nasdaq-100 ®	CHF 8.63	CHF	27 September 2024
CH1337762194	Nasdaq-100 ®	CHF 7.72	CHF	27 September 2024
CH1337762202	Nasdaq-100 ®	CHF 6.82	CHF	27 September 2024
CH1337762210	Nasdaq-100 ®	CHF 5.91	CHF	27 September 2024
CH1337762228	Nasdaq-100 ®	CHF 5.01	CHF	27 September 2024
CH1337762236	Nasdaq-100 ®	CHF 4.10	CHF	27 September 2024
CH1337762244	Nasdaq-100 ®	CHF 3.20	CHF	27 September 2024
CH1337762251	Nasdaq-100 ®	CHF 4.05	CHF	27 September 2024
CH1337762269	Nasdaq-100 ®	CHF 4.96	CHF	27 September 2024
CH1337762277	Nasdaq-100 ®	CHF 5.86	CHF	27 September 2024
CH1337762285	Nasdaq-100 ®	CHF 6.77	CHF	27 September 2024
CH1337762293	Nasdaq-100 ®	CHF 7.67	CHF	27 September 2024
CH1337762301	Nasdaq-100 ®	CHF 8.58	CHF	27 September 2024
CH1337762319	Nasdaq-100 ®	CHF 9.48	CHF	27 September 2024
CH1337762327	Nasdaq-100 ®	CHF 10.39	CHF	27 September 2024
CH1337762335	Nasdaq-100 ®	CHF 11.30	CHF	27 September 2024
CH1337762343	Nasdaq-100 ®	CHF 12.20	CHF	27 September 2024
CH1337762350	Nasdaq-100 ®	CHF 14.01	CHF	27 September 2024
CH1337762368	Nasdaq-100 ®	CHF 15.82	CHF	27 September

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
				2024
CH1337762376	Nasdaq-100 ®	CHF 20.35	CHF	27 September 2024
CH1337762384	Nasdaq-100 ®	CHF 24.88	CHF	27 September 2024
CH1337762392	Nasdaq-100 ®	CHF 33.94	CHF	27 September 2024
CH1337762400	Swiss Market Index®	CHF 26.41	CHF	27 September 2024
CH1337762418	Swiss Market Index®	CHF 16.41	CHF	27 September 2024
CH1337762426	Swiss Market Index®	CHF 10.41	CHF	27 September 2024
CH1337762434	Swiss Market Index®	CHF 8.41	CHF	27 September 2024
CH1337762442	Swiss Market Index®	CHF 7.41	CHF	27 September 2024
CH1337762459	Swiss Market Index®	CHF 6.41	CHF	27 September 2024
CH1337762467	Swiss Market Index®	CHF 5.41	CHF	27 September 2024
CH1337762475	Swiss Market Index®	CHF 4.41	CHF	27 September 2024
CH1337762483	Swiss Market Index®	CHF 3.41	CHF	27 September 2024
CH1337762491	Swiss Market Index®	CHF 2.41	CHF	27 September 2024
CH1337762509	Swiss Market Index®	CHF 2.59	CHF	27 September 2024
CH1337762517	Swiss Market Index®	CHF 3.59	CHF	27 September 2024
CH1337762525	Swiss Market Index®	CHF 4.59	CHF	27 September 2024
CH1337762533	Swiss Market Index®	CHF 5.59	CHF	27 September 2024
CH1337762541	Swiss Market Index®	CHF 6.59	CHF	27 September 2024
CH1337762558	Swiss Market Index®	CHF 7.59	CHF	27 September 2024
CH1337762566	Swiss Market Index®	CHF 9.59	CHF	27 September 2024
CH1337762574	Swiss Market Index®	CHF 11.59	CHF	27 September 2024
CH1337762582	Swiss Market Index®	CHF 13.59	CHF	27 September 2024
CH1337762590	Swiss Market Index®	CHF 23.59	CHF	27 September 2024