

**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 10 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" Certificates relating to a Share

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](http://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	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1337767722	10,000,000	10,000,000	CHF 1.09	Call	USD 80.000	Upwards to the next 3 digits (0.0010 points)	USD 80.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337767730	10,000,000	10,000,000	CHF 0.71	Put	USD 100.000	Downwards to the next 3 digits (0.0010 points)	USD 100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337767748	10,000,000	10,000,000	CHF 8.03	Put	USD 230.000	Downwards to the next 3 digits (0.0010 points)	USD 230.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	5	No
CH1337767755	10,000,000	10,000,000	CHF 1.63	Call	USD 280.000	Upwards to the next 3 digits (0.0010 points)	USD 280.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337767763	10,000,000	10,000,000	CHF 0.78	Call	USD 120.000	Upwards to the next 3 digits (0.0010 points)	USD 120.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1337767771	10,000,000	10,000,000	CHF 0.10	Call	CHF 1.650	Upwards to the next 3 digits (0.0010 points)	CHF 1.650	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1337767789	10,000,000	10,000,000	CHF 0.13	Call	USD 36.000	Upwards to the next 3 digits (0.0010 points)	USD 36.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1337767797	10,000,000	10,000,000	CHF 2.35	Call	CHF 1,000.000	Upwards to the next 3 digits (0.0010 points)	CHF 1,000.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1337767805	10,000,000	10,000,000	CHF 0.65	Put	CHF 1,300.000	Downwards to the next 3 digits (0.0010 points)	CHF 1,300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1337767813	10,000,000	10,000,000	CHF 1.50	Call	USD 400.000	Upwards to the next 3 digits (0.0010 points)	USD 400.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337767821	10,000,000	10,000,000	CHF 1.60	Call	USD 60.000	Upwards to the next 3 digits (0.0010 points)	USD 60.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337767839	10,000,000	10,000,000	CHF 0.25	Call	USD 75.000	Upwards to the next 3 digits (0.0010 points)	USD 75.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337767847	10,000,000	10,000,000	CHF 1.81	Call	USD 3,400.000	Upwards to the next 3 digits (0.0010 points)	USD 3,400.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1337767854	10,000,000	10,000,000	CHF 0.24	Call	USD 46.000	Upwards to the next 3 digits (0.0010 points)	USD 46.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1337767862	10,000,000	10,000,000	CHF 0.22	Call	USD 15.000	Upwards to the next 3 digits	USD 15.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1337767870	10,000,000	10,000,000	CHF 1.26	Call	USD 360.000	Upwards to the next 3 digits (0.0010 points)	USD 360.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337767888	10,000,000	10,000,000	CHF 2.35	Put	USD 400.000	Downwards to the next 3 digits (0.0010 points)	USD 400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337767896	10,000,000	10,000,000	CHF 6.87	Put	USD 450.000	Downwards to the next 3 digits (0.0010 points)	USD 450.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337767904	10,000,000	10,000,000	CHF 0.25	Call	USD 25.000	Upwards to the next 3 digits (0.0010 points)	USD 25.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337767912	10,000,000	10,000,000	CHF 0.16	Call	USD 26.000	Upwards to the next 3 digits (0.0010 points)	USD 26.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337767920	10,000,000	10,000,000	CHF 0.45	Call	CHF 12.500	Upwards to the next 3 digits (0.0010 points)	CHF 12.500	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1337767938	10,000,000	10,000,000	CHF 0.49	Call	USD 54.000	Upwards to the next 3 digits (0.0010 points)	USD 54.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

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CH1337767946	10,000,000	10,000,000	CHF 0.66	Call	USD 130.000	Upwards to the next 3 digits (0.0010 points)	USD 130.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337767953	10,000,000	10,000,000	CHF 2.05	Put	USD 160.000	Downwards to the next 3 digits (0.0010 points)	USD 160.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337767961	10,000,000	10,000,000	CHF 0.97	Call	CHF 620.000	Upwards to the next 3 digits (0.0010 points)	CHF 620.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1337767979	10,000,000	10,000,000	CHF 0.77	Call	CHF 640.000	Upwards to the next 3 digits (0.0010 points)	CHF 640.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1337767987	10,000,000	10,000,000	CHF 0.57	Call	CHF 660.000	Upwards to the next 3 digits (0.0010 points)	CHF 660.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1337767995	10,000,000	10,000,000	CHF 0.15	Call	USD 50.000	Upwards to the next 3 digits (0.0010 points)	USD 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337768001	10,000,000	10,000,000	CHF 0.40	Put	USD 56.000	Downwards to the next 3 digits (0.0010 points)	USD 56.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337768019	10,000,000	10,000,000	CHF 1.45	Call	USD 50.000	Upwards to the next 3 digits	USD 50.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1337768027	10,000,000	10,000,000	CHF 1.28	Call	CHF 190.000	Upwards to the next 3 digits (0.0010 points)	CHF 190.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1337768035	10,000,000	10,000,000	CHF 0.73	Call	USD 150.000	Upwards to the next 3 digits (0.0010 points)	USD 150.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337768043	10,000,000	10,000,000	CHF 0.63	Put	USD 165.000	Downwards to the next 3 digits (0.0010 points)	USD 165.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337768050	10,000,000	10,000,000	CHF 0.65	Put	CHF 130.000	Downwards to the next 3 digits (0.0010 points)	CHF 130.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1337768068	10,000,000	10,000,000	CHF 0.96	Put	USD 200.000	Downwards to the next 3 digits (0.0010 points)	USD 200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337768076	10,000,000	10,000,000	CHF 0.19	Call	USD 36.000	Upwards to the next 3 digits (0.0010 points)	USD 36.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337768084	10,000,000	10,000,000	CHF 0.62	Put	USD 45.000	Downwards to the next 3 digits (0.0010 points)	USD 45.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No



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CH1337768092	10,000,000	10,000,000	CHF 0.80	Call	USD 190.000	Upwards to the next 3 digits (0.0010 points)	USD 190.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337768100	10,000,000	10,000,000	CHF 1.92	Put	USD 220.000	Downwards to the next 3 digits (0.0010 points)	USD 220.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337768118	10,000,000	10,000,000	CHF 2.88	Call	USD 120.000	Upwards to the next 3 digits (0.0010 points)	USD 120.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337768126	10,000,000	10,000,000	CHF 0.33	Call	CHF 50.000	Upwards to the next 3 digits (0.0010 points)	CHF 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1337768134	10,000,000	10,000,000	CHF 2.18	Call	USD 100.000	Upwards to the next 3 digits (0.0010 points)	USD 100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337768142	10,000,000	10,000,000	CHF 1.43	Put	USD 140.000	Downwards to the next 3 digits (0.0010 points)	USD 140.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337768159	10,000,000	10,000,000	CHF 2.79	Put	USD 1,800.000	Downwards to the next 3 digits (0.0010 points)	USD 1,800.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1337768167	10,000,000	10,000,000	CHF 0.43	Call	USD 100.000	Upwards to the next 3 digits	USD 100.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

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						(0.0010 points)		(0.0010 points)											
CH1337768175	10,000,000	10,000,000	CHF 0.93	Call	USD 80.000	Upwards to the next 3 digits (0.0010 points)	USD 80.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337768183	10,000,000	10,000,000	CHF 3.09	Put	USD 905.000	Downwards to the next 3 digits (0.0010 points)	USD 905.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337768191	10,000,000	10,000,000	CHF 0.31	Put	USD 905.000	Downwards to the next 3 digits (0.0010 points)	USD 905.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1337768209	10,000,000	10,000,000	CHF 0.16	Call	CHF 3.800	Upwards to the next 3 digits (0.0010 points)	CHF 3.800	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1337768217	10,000,000	10,000,000	CHF 0.68	Call	USD 25.000	Upwards to the next 3 digits (0.0010 points)	USD 25.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1337768225	10,000,000	10,000,000	CHF 0.60	Call	USD 20.000	Upwards to the next 3 digits (0.0010 points)	USD 20.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337768233	10,000,000	10,000,000	CHF 0.10	Call	USD 2.600	Upwards to the next 3 digits (0.0010 points)	USD 2.600	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+6%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1337768241	10,000,000	10,000,000	CHF 0.36	Call	USD 170.000	Upwards to the next 3 digits (0.0010 points)	USD 170.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337768266	10,000,000	10,000,000	CHF 0.22	Call	USD 8.000	Upwards to the next 3 digits (0.0010 points)	USD 8.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	10	Yes
CH1337768274	10,000,000	10,000,000	CHF 0.59	Call	USD 18.000	Upwards to the next 3 digits (0.0010 points)	USD 18.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	Yes
CH1337768282	10,000,000	10,000,000	CHF 0.57	Call	USD 50.000	Upwards to the next 3 digits (0.0010 points)	USD 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1337768290	10,000,000	10,000,000	CHF 0.49	Put	USD 80.000	Downwards to the next 3 digits (0.0010 points)	USD 80.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337768308	10,000,000	10,000,000	CHF 1.40	Put	USD 90.000	Downwards to the next 3 digits (0.0010 points)	USD 90.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337768316	10,000,000	10,000,000	CHF 1.06	Put	CHF 1,000.000	Downwards to the next 3 digits (0.0010 points)	CHF 1,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1337768324	10,000,000	10,000,000	CHF 0.21	Call	USD 65.000	Upwards to the next 3 digits	USD 65.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1337768332	10,000,000	10,000,000	CHF 0.65	Call	USD 140.000	Upwards to the next 3 digits (0.0010 points)	USD 140.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1337768340	10,000,000	10,000,000	CHF 1.16	Put	USD 160.000	Downwards to the next 3 digits (0.0010 points)	USD 160.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337768357	10,000,000	10,000,000	CHF 2.96	Put	USD 180.000	Downwards to the next 3 digits (0.0010 points)	USD 180.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337768365	10,000,000	10,000,000	CHF 0.21	Call	CHF 340.000	Upwards to the next 3 digits (0.0010 points)	CHF 340.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1337768373	10,000,000	10,000,000	CHF 0.19	Put	CHF 380.000	Downwards to the next 3 digits (0.0010 points)	CHF 380.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1337768381	10,000,000	10,000,000	CHF 0.24	Call	USD 12.000	Upwards to the next 3 digits (0.0010 points)	USD 12.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337768399	10,000,000	10,000,000	CHF 0.10	Call	USD 14.000	Upwards to the next 3 digits (0.0010 points)	USD 14.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1337768407	10,000,000	10,000,000	CHF 0.22	Call	USD 170.000	Upwards to the next 3 digits (0.0010 points)	USD 170.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+5%	Open End	10	Yes
CH1337768415	10,000,000	10,000,000	CHF 0.10	Call	USD 170.000	Upwards to the next 3 digits (0.0010 points)	USD 170.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+5%	Open End	100	Yes
CH1337768423	10,000,000	10,000,000	CHF 0.42	Put	USD 80.000	Downwards to the next 3 digits (0.0010 points)	USD 80.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-5%	Open End	10	No
CH1337768431	10,000,000	10,000,000	CHF 0.88	Call	USD 50.000	Upwards to the next 3 digits (0.0010 points)	USD 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337768449	10,000,000	10,000,000	CHF 0.93	Put	USD 70.000	Downwards to the next 3 digits (0.0010 points)	USD 70.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337768456	10,000,000	10,000,000	CHF 0.65	Call	USD 110.000	Upwards to the next 3 digits (0.0010 points)	USD 110.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1337767722	133776772	Ordinary	3M Company	USD	US88579Y1010	MMM.N	<a href="http://www.3m.com">www.3m.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337767730	133776773	Ordinary	3M Company	USD	US88579Y1010	MMM.N	<a href="http://www.3m.com">www.3m.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337767748	133776774	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	<a href="http://www.amazon.com">www.amazon.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337767755	133776775	Ordinary	Arista Networks Inc	USD	US0404131064	ANET.N	<a href="http://www.arista.com">www.arista.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337767763	133776776	ADR	Arm Holdings Ltd	USD	US0420682058	ARM.OQ	<a href="http://www.arm.com">www.arm.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337767771	133776777	Registered	Aryzta AG	CHF	CH0043238366	ARYN.S	<a href="http://www.aryzta.com">www.aryzta.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1337767789	133776778	Ordinary	Bank of America Corp	USD	US0605051046	BAC.N	<a href="http://www.bankofamerica.com">www.bankofamerica.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337767797	133776779	Registered	Barry Callebaut AG	CHF	CH0009002962	BARN.S	<a href="http://www.barry-callebaut.com">www.barry-callebaut.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1337767805	133776780	Registered	Barry Callebaut AG	CHF	CH0009002962	BARN.S	<a href="http://www.barry-callebaut.com">www.barry-callebaut.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1337767813	133776781	Class B	Berkshire Hathaway Inc B	USD	US0846707026	BRKb.N	<a href="http://www.berkshirehathaway.com">www.berkshirehathaway.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337767821	133776782	Class A	Block Inc	USD	US8522341036	SQ.N	<a href="http://www.squareup.com">www.squareup.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337767839	133776783	Class A	Block Inc	USD	US8522341036	SQ.N	<a href="http://www.squareup.com">www.squareup.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337767847	133776784	Ordinary	Booking Holdings Inc	USD	US09857L1089	BKNG.OQ	<a href="http://www.bookingholdings.com">www.bookingholdings.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337767854	133776785	Ordinary	Cameco Corp	USD	CA13321L1085	CCJ.N	<a href="http://www.cameco.com">www.cameco.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337767862	133776786	Ordinary	Canadian Solar Inc	USD	CA1366351098	CSIQ.OQ	<a href="http://www.canadiansolar.com">www.canadiansolar.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337767870	133776787	Ordinary	Caterpillar Inc	USD	US1491231015	CAT.N	<a href="http://www.caterpillar.com">www.caterpillar.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337767888	133776788	Ordinary	Caterpillar Inc	USD	US1491231015	CAT.N	<a href="http://www.caterpillar.com">www.caterpillar.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337767896	133776789	Ordinary	Caterpillar Inc	USD	US1491231015	CAT.N	<a href="http://www.caterpillar.com">www.caterpillar.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1337767904	133776790	Ordinary	The Chemours Co	USD	US1638511089	CC.N	<a href="http://www.chemours.com">www.chemours.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337767912	133776791	Ordinary	The Chemours Co	USD	US1638511089	CC.N	<a href="http://www.chemours.com">www.chemours.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337767920	133776792	Registered	Clariant AG	CHF	CH0012142631	CLN.S	<a href="http://www.clariant.com">www.clariant.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1337767938	133776793	Ordinary	Coca Cola Co	USD	US1912161007	KO.N	<a href="http://www.coca-colacompany.com">www.coca-colacompany.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337767946	133776794	Class A	DoorDash Inc	USD	US25809K1051	DASH.OQ	<a href="http://www.doordash.com">www.doordash.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337767953	133776795	Class A	DoorDash Inc	USD	US25809K1051	DASH.OQ	<a href="http://www.doordash.com">www.doordash.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337767961	133776796	Registered	EMS-Chemie Holding AG	CHF	CH0016440353	EMSN.S	<a href="http://www.ems-group.com">www.ems-group.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1337767979	133776797	Registered	EMS-Chemie Holding AG	CHF	CH0016440353	EMSN.S	<a href="http://www.ems-group.com">www.ems-group.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1337767987	133776798	Registered	EMS-Chemie Holding AG	CHF	CH0016440353	EMSN.S	<a href="http://www.ems-group.com">www.ems-group.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1337767995	133776799	Ordinary	eBay Inc	USD	US2786421030	EBAY.OQ	<a href="http://www.ebay.com">www.ebay.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337768001	133776800	Ordinary	eBay Inc	USD	US2786421030	EBAY.OQ	<a href="http://www.ebay.com">www.ebay.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337768019	133776801	Ordinary	Etsy Inc	USD	US29786A1060	ETSY.OQ	<a href="http://www.etsy.com">www.etsy.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337768027	133776802	Registered	Flughafen Zurich AG	CHF	CH0319416936	FHZN.S	<a href="http://www.flughafen-zuerich.ch">www.flughafen-zuerich.ch</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1337768035	133776803	Ordinary	GE Aerospace	USD	US3696043013	GE.N	<a href="http://www.geaerospace.com">www.geaerospace.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768043	133776804	Ordinary	GE Aerospace	USD	US3696043013	GE.N	<a href="http://www.geaerospace.com">www.geaerospace.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768050	133776805	Registered	Helvetia Holding AG	CHF	CH0466642201	HELN.S	<a href="http://www.helvetia.com">www.helvetia.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1337768068	133776806	Ordinary	IBM	USD	US4592001014	IBM.N	<a href="http://www.ibm.com">www.ibm.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768076	133776807	Ordinary	Intel Corp	USD	US4581401001	INTC.OQ	<a href="http://www.intel.com">www.intel.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF

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CH1337768084	133776808	Ordinary	Intel Corp	USD	US4581401001	INTC.OQ	<a href="http://www.intel.com">www.intel.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337768092	133776809	Ordinary	JPMorgan Chase & Co	USD	US46625H1005	JPM.N	<a href="http://www.jpmorgan.com">www.jpmorgan.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768100	133776810	Ordinary	JPMorgan Chase & Co	USD	US46625H1005	JPM.N	<a href="http://www.jpmorgan.com">www.jpmorgan.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768118	133776811	Ordinary	Johnson & Johnson	USD	US4781601046	JNJ.N	<a href="http://www.jnj.com">www.jnj.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768126	133776812	Registered	Julius Baer Group Ltd	CHF	CH0102484968	BAER.S	<a href="http://www.juliusbaer.com">www.juliusbaer.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1337768134	133776813	Ordinary	Micron Technology Inc	USD	US5951121038	MU.OQ	<a href="http://www.micron.com">www.micron.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337768142	133776814	Ordinary	Micron Technology Inc	USD	US5951121038	MU.OQ	<a href="http://www.micron.com">www.micron.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337768159	133776815	Ordinary	MercadoLibre Inc	USD	US58733R1023	MELI.OQ	<a href="http://www.mercadolibre.com">www.mercadolibre.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337768167	133776816	Ordinary	Moderna Inc	USD	US60770K1079	MRNA.OQ	<a href="http://www.modernatx.com">www.modernatx.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337768175	133776817	Class B	NIKE Inc	USD	US6541061031	NKE.N	<a href="http://www.nike.com">www.nike.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768183	133776818	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	<a href="http://www.nvidia.com">www.nvidia.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337768191	133776819	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	<a href="http://www.nvidia.com">www.nvidia.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337768209	133776820	Registered	OC Oerlikon Corp AG	CHF	CH0000816824	OERL.S	<a href="http://www.oerlikon.com">www.oerlikon.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1337768217	133776821	Class A	On Holding AG	USD	CH1134540470	ONON.N	<a href="http://www.on-running.com">www.on-running.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768225	133776822	Ordinary	Pfizer Inc	USD	US7170811035	PFE.N	<a href="http://www.pfizer.com">www.pfizer.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768233	133776823	Ordinary	Plug Power Inc	USD	US72919P2020	PLUG.OQ	<a href="http://www.plugpower.com">www.plugpower.com</a>	NASDAQ CM	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337768241	133776824	Ordinary	Qualcomm Inc	USD	US7475251036	QCOM.OQ	<a href="http://www.qualcomm.com">www.qualcomm.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337768266	133776826	Class A	Rivian Automotive Inc	USD	US76954A1034	RIVN.OQ	<a href="http://www.rivian.com">www.rivian.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF



Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1337768274	133776827	Class A	Robinhood Markets Inc	USD	US7707001027	HOOD.OQ	<a href="http://www.robinhood.com">www.robinhood.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337768282	133776828	ADR	Sea Ltd	USD	US81141R1005	SE.N	<a href="http://www.sea.com">www.sea.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768290	133776829	Class A	Shopify Inc	USD	CA82509L1076	SHOP.N	<a href="http://www.shopify.com">www.shopify.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768308	133776830	Class A	Shopify Inc	USD	CA82509L1076	SHOP.N	<a href="http://www.shopify.com">www.shopify.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768316	133776831	Registered	Siegfried Holding AG	CHF	CH0014284498	SFZN.S	<a href="http://www.siegfried.ch">www.siegfried.ch</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1337768324	133776832	Ordinary	SolarEdge Technologies Inc	USD	US83417M1045	SEDG.OQ	<a href="http://www.solaredge.com">www.solaredge.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337768332	133776833	ADR	Taiwan Semiconductor Manufacturing Company Ltd	USD	US8740391003	TSM.N	<a href="http://www.tsmc.com">www.tsmc.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768340	133776834	ADR	Taiwan Semiconductor Manufacturing Company Ltd	USD	US8740391003	TSM.N	<a href="http://www.tsmc.com">www.tsmc.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768357	133776835	ADR	Taiwan Semiconductor Manufacturing Company Ltd	USD	US8740391003	TSM.N	<a href="http://www.tsmc.com">www.tsmc.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768365	133776836	Registered	Tecan Group AG	CHF	CH0012100191	TECN.S	<a href="http://www.tecan.com">www.tecan.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1337768373	133776837	Registered	Tecan Group AG	CHF	CH0012100191	TECN.S	<a href="http://www.tecan.com">www.tecan.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1337768381	133776838	Ordinary	Teladoc Health Inc	USD	US87918A1051	TDOC.N	<a href="http://www.teladochealth.com">www.teladochealth.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768399	133776839	Ordinary	Teladoc Health Inc	USD	US87918A1051	TDOC.N	<a href="http://www.teladochealth.com">www.teladochealth.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768407	133776840	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	<a href="http://www.tesla.com">www.tesla.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1337768415	133776841	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	<a href="http://www.tesla.com">www.tesla.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1337768423	133776842	Registered	Uber Technologies Inc	USD	US90353T1007	UBER.N	<a href="http://www.uber.com">www.uber.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768431	133776843	Ordinary	Walmart Inc	USD	US9311421039	WMT.N	<a href="http://www.walmart.com">www.walmart.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768449	133776844	Ordinary	Walmart Inc	USD	US9311421039	WMT.N	<a href="http://www.walmart.com">www.walmart.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1337768456	133776845	Ordinary	The Walt Disney Co	USD	US2546871060	DIS.N	<a href="http://www.thewaltdisneycompany.com">www.thewaltdisneycompany.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	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:** 9 April 2024.
4. **Issue Date:** 10 April 2024.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
  - (a) Certificates.
  - (b) The Securities are Share Securities.  
The Certificates are OET Certificates and are OET Call Certificates or OET Put Certificates.  
  
The provisions of Annex 2 (*Additional Terms and Conditions for Share Securities*) and Annex 11 (*Additional Terms and Conditions for OET Certificates*) 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. **Conversion Rate:** The Conversion Rate equal one if the relevant Share Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
16. **Minimum Trading Size:** Not applicable.
17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.
18. **Calculation Agent:** BNP Paribas Financial Markets S.N.C.  
20 boulevard des Italiens 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

## PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

22. **Index Securities:** Not applicable.
23. **Share Securities/ETI Share** Applicable.

<b>Securities:</b>	Share Securities: Applicable.
(a) <b>Share(s)/Share Company/Basket Company/GDR/ADR/ETI Interest/Basket of ETI Interests:</b>	In respect of a Series, the share specified in the Type of Share and issued by the Share Company in each case in respect of such Series in "Specific Provisions for each Series" above (each a " <b>Share</b> ").
(b) <b>Relative Performance Basket:</b>	Not applicable.
(c) <b>Share/ETI Interest Currency:</b>	See the "Specific Provisions for each Series" above.
(d) <b>Exchange(s):</b>	See the "Specific Provisions for each Series" above.
(e) <b>Related Exchange(s):</b>	All Exchanges.
(f) <b>Exchange Business Day:</b>	Single Share Basis.
(g) <b>Scheduled Trading Day:</b>	Single Share Basis.
(h) <b>Weighting:</b>	Not applicable.
(i) <b>Settlement Price:</b>	Official closing price.
(j) <b>Disrupted Day:</b>	As per Conditions.
(k) <b>Specified Maximum Days of Disruption:</b>	Twenty (20) Scheduled Trading Days.
(l) <b>Valuation Time:</b>	The Scheduled Closing Time as defined in Condition 1.
(m) <b>Delayed Redemption of Occurrence of an Extraordinary Event:</b>	Not applicable.
(n) <b>Share/ETI Interest Correction Period:</b>	As per Conditions.
(o) <b>Dividend Payment:</b>	Not applicable.
(p) <b>Listing Change:</b>	Applicable.
(q) <b>Listing Suspension:</b>	Applicable.
(r) <b>Illiquidity:</b>	Applicable.
(s) <b>Tender Offer:</b>	Applicable.
(t) <b>Hedging Liquidity Event:</b>	Not applicable.
(u) <b>Other terms or special conditions:</b>	Not applicable.
24. <b>ETI Securities:</b>	Not applicable.
25. <b>Debt Securities:</b>	Not applicable.
26. <b>Commodity Securities:</b>	Not applicable.
27. <b>Inflation Index Securities:</b>	Not applicable.
28. <b>Currency Securities:</b>	Not applicable.
29. <b>Fund Securities:</b>	Not applicable.
30. <b>Futures Securities:</b>	Not applicable.
31. <b>OET Certificates:</b>	Applicable.
(a) <b>Final Price:</b>	As per OET Certificate Conditions.

- (b) **Valuation Date:** As per OET Certificate Conditions.
- (c) **Exercise Price:** See the "Specific Provisions for each Series" above.
- (d) **Capitalised Exercise Price:** Unrounded Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.
- OET Website(s):  
[www.bnpparibasmarkets.ch](http://www.bnpparibasmarkets.ch)
- Local Business Day Centre(s): Zurich.
- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**
- (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
  - (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
  - (iii) **Interbank Rate 2 Screen Page:** Not applicable.
  - (iv) **Interbank Rate 2 Specified Time:** Not applicable.
  - (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
  - (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
- (h) **Automatic Early Redemption:** Applicable.
- (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to 0 (zero).
  - (ii) **Automatic Early Redemption Date:** Not applicable.
  - (iii) **Observation Price:** Traded price.
  - (iv) **Observation Price Source:** Exchange.
  - (v) **Observation Time(s):** At any time during the opening hours of the Exchange.
  - (vi) **Security Threshold:** As per OET Certificate Conditions.
- The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on the OET Website(s), as set out in § 31(d)
- (vii) **Security Threshold Rounding Rule:** See the "Specific Provisions for each Series" above.
  - (viii) **Security Percentage:** See the "Specific Provisions for each Series" above.
  - (ix) **Minimum Security Percentage:** See the "Specific Provisions for each Series" above.
  - (x) **Maximum Security Percentage:** See the "Specific Provisions for each Series" above.

- (xi) **Reset Date:** Every calendar day.
- (i) **Commencement Date:** As per OET Certificate Conditions.
- (j) **Other provisions:** 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
    - Insolvency Filing
    - 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:** 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:** Applicable provided that (i) no Automatic Early Redemption Event has occurred and (ii) the Issuer has not already designated the Valuation Date in accordance with the OET Certificate Conditions.
- (i) **Optional Redemption Date(s):** The day falling ten (10) Business Days immediately following the relevant Optional Redemption Valuation Date.
- (ii) **Optional Redemption Valuation Date:** The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 27.
- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):** -in respect of *Call* Certificates:
- $$\text{Max} \left( 0; \left( \frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$
- in respect of *Put* Certificates:
- $$\text{Max} \left( 0; \left( \frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$$
- Where:
- Final Price** means as set out in OET Certificate Conditions.
- Capitalised Exercise Price** means as set out in § 31(d).
- Parity** means as set out in "Specific Provisions for each Series" above;
- Conversion Rate Early** means the Conversion Rate on the relevant Optional Redemption Valuation Date;
- (iv) **Notice Period (if different from those set out in the Conditions):** Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early Redemption:** Not applicable.
- (u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:
- in respect of *Call* Certificates:
- $$\text{Max} \left( 0; \left( \frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right);$$
- in respect of *Put* Certificates:

$$\text{Max} \left( 0; \left( \frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right)$$

Where:

**Final Price** means as set out in OET Certificate Conditions.

**Capitalised Exercise Price** means as set out in § 31(d).

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

**Conversion Rate Final** means the Conversion Rate on the relevant Valuation Date;

- (v) **Strike Date:** Not applicable.
- (w) **Redemption Valuation Date:** Not applicable.
- (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 may be Specified Securities for the purpose of Section 871(m) of the U.S. Internal Revenue Code of 1986 as stated in "Specific Provisions for each Series" above. If the Securities are Specified Securities, then the following provisions will apply.

Additional information regarding the application of Section 871(m) to the Securities will be available at [markets.ch@bnpparibas.com](mailto:markets.ch@bnpparibas.com). The Issuer will arrange for withholding under Section 871(m) to be imposed on any dividend equivalent payment at a rate of 30 per cent.

Payments on the Specified Securities are calculated by reference to Net Dividends. By purchasing a Specified Security, the parties agree that in calculating the relevant payment amount the Issuer has withheld, and the purchaser is deemed to have received 30 per cent. of any dividend equivalent payments (as defined in Section 871(m) of the U.S. Internal Revenue Code of 1986, as amended) in respect of the relevant U.S. securities. The Issuer will not pay any additional amounts to the holder on account of the Section 871(m) amount deemed withheld.

For this purpose, "**Net Dividends**" means the dividends paid by an issuer of a security net of 30 per cent. U.S. federal withholding tax.

#### 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 with a horizontal line extending to the right and a curved line underneath.

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 Share Knock-Out Warrant Call or Put Certificate is an Open End Turbo ("OET") Certificate being a leveraged security with no fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant Share as described in Part A "Specific Provisions for each Series" (the "Underlying Share") that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the Underlying Share 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 Share increases in value and decrease in value when the Underlying Share decreases in value.

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

The Certificates are "OET Call" Certificates or "OET Put" Certificates. The Certificates feature a Capitalised Exercise Price and a Security Threshold (which is equal to the Capitalised Exercise Price in respect of Call Certificates and Put Certificates). Both the Capitalised Exercise Price and the Security Threshold are adjusted by the Calculation Agent on a daily basis according to the cost of financing (the "Financing Rate").

The closer the value of Security Threshold to the level of the Underlying Share from time to time, the higher the leverage effect will be and the higher the risk that the Security Threshold will be reached. The Certificates will be automatically early redeemed at a price equal to zero if the level of the Underlying Share reaches the Capitalised Exercise Price. Otherwise they have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

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

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

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

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

### SHARE DISCLAIMER

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

## 6. Operational Information

- i. **Relevant Clearing System(s):** SIX SIS Ltd., Olten, Switzerland
- ii. **Intermediary:** SIX SIS Ltd., Olten, Switzerland
- iii. **Delivery:** Delivery against payment

## SUMMARY OF FINAL TERMS

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

<b>Part A – Introduction</b>				
<b>A.1</b>	<b>Introduction and Warnings</b>	<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>		
<b>A.2</b>	<b>Investment Decision</b>	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.		
<b>A.3</b>	<b>Liability</b>	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.		
<b>Part B – Securities</b>				
<b>B.1</b>	<b>Issuer/Guarantor</b>	<p><b>Issuer</b></p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "<b>Issuer</b>"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p><b>Guarantor</b></p> <p>The legal company name of the Guarantor is BNP Paribas (the "<b>Guarantor</b>"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
<b>B.2</b>	<b>ISIN</b>	As set out in table below.		
<b>B.3</b>	<b>Nature of Securities</b>	Certificates.		
<b>B.4</b>	<b>Product Name</b>	"Knock-Out Warrant" Certificates relating to a Share		
<b>B.5</b>	<b>Issue Date</b>	10 April 2024		
<b>B.6</b>	<b>Redemption Date</b>	As set out in table below.		
<b>B.7</b>	<b>Issue Price</b>	As set out in table below.		
<b>B.8</b>	<b>Underlyings</b>	As set out in table below.		
<b>B.9</b>	<b>Settlement</b>	Settlement type: cash settlement. Settlement currency: As set out in table below.		
<b>Part C – Offer and Admission to Trading</b>				
<b>C.1</b>	<b>Public Offer</b>	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients ( <i>Privatkundinnen und -kunden</i> ) within the meaning of FinSA (" <b>Retail Clients</b> ") in accordance with FinSA starting from the Issue Date.		
<b>C.2</b>	<b>Admission to Trading/listing</b>	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
<b>C.3</b>	<b>Clearing System</b>	SIX SIS Ltd., Olten, Switzerland		
<b>C.4</b>	<b>Intermediary</b>	SIX SIS Ltd., Olten, Switzerland		
<b>C.5</b>	<b>Selling restrictions</b>	As per the Base Prospectus.		
Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1337767722	3M Company	CHF 1.09	CHF	Open End
CH1337767730	3M Company	CHF 0.71	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1337767748	Amazon.com Inc	CHF 8.03	CHF	Open End
CH1337767755	Arista Networks Inc	CHF 1.63	CHF	Open End
CH1337767763	Arm Holdings Ltd	CHF 0.78	CHF	Open End
CH1337767771	Aryzta AG	CHF 0.10	CHF	Open End
CH1337767789	Bank of America Corp	CHF 0.13	CHF	Open End
CH1337767797	Barry Callebaut AG	CHF 2.35	CHF	Open End
CH1337767805	Barry Callebaut AG	CHF 0.65	CHF	Open End
CH1337767813	Berkshire Hathaway Inc B	CHF 1.50	CHF	Open End
CH1337767821	Block Inc	CHF 1.60	CHF	Open End
CH1337767839	Block Inc	CHF 0.25	CHF	Open End
CH1337767847	Booking Holdings Inc	CHF 1.81	CHF	Open End
CH1337767854	Cameco Corp	CHF 0.24	CHF	Open End
CH1337767862	Canadian Solar Inc	CHF 0.22	CHF	Open End
CH1337767870	Caterpillar Inc	CHF 1.26	CHF	Open End
CH1337767888	Caterpillar Inc	CHF 2.35	CHF	Open End
CH1337767896	Caterpillar Inc	CHF 6.87	CHF	Open End
CH1337767904	The Chemours Co	CHF 0.25	CHF	Open End
CH1337767912	The Chemours Co	CHF 0.16	CHF	Open End
CH1337767920	Clariant AG	CHF 0.45	CHF	Open End
CH1337767938	Coca Cola Co	CHF 0.49	CHF	Open End
CH1337767946	DoorDash Inc	CHF 0.66	CHF	Open End
CH1337767953	DoorDash Inc	CHF 2.05	CHF	Open End
CH1337767961	EMS-Chemie Holding AG	CHF 0.97	CHF	Open End
CH1337767979	EMS-Chemie Holding AG	CHF 0.77	CHF	Open End
CH1337767987	EMS-Chemie Holding AG	CHF 0.57	CHF	Open End
CH1337767995	eBay Inc	CHF 0.15	CHF	Open End
CH1337768001	eBay Inc	CHF 0.40	CHF	Open End
CH1337768019	Etsy Inc	CHF 1.45	CHF	Open End
CH1337768027	Flughafen Zurich AG	CHF 1.28	CHF	Open End
CH1337768035	GE Aerospace	CHF 0.73	CHF	Open End
CH1337768043	GE Aerospace	CHF 0.63	CHF	Open End
CH1337768050	Helvetia Holding AG	CHF 0.65	CHF	Open End
CH1337768068	IBM	CHF 0.96	CHF	Open End
CH1337768076	Intel Corp	CHF 0.19	CHF	Open End
CH1337768084	Intel Corp	CHF 0.62	CHF	Open End
CH1337768092	JPMorgan Chase & Co	CHF 0.80	CHF	Open End
CH1337768100	JPMorgan Chase & Co	CHF 1.92	CHF	Open End
CH1337768118	Johnson & Johnson	CHF 2.88	CHF	Open End
CH1337768126	Julius Baer Group Ltd	CHF 0.33	CHF	Open End
CH1337768134	Micron Technology Inc	CHF 2.18	CHF	Open End
CH1337768142	Micron Technology Inc	CHF 1.43	CHF	Open End
CH1337768159	MercadoLibre Inc	CHF 2.79	CHF	Open End
CH1337768167	Moderna Inc	CHF 0.43	CHF	Open End
CH1337768175	NIKE Inc	CHF 0.93	CHF	Open End
CH1337768183	NVIDIA Corp	CHF 3.09	CHF	Open End
CH1337768191	NVIDIA Corp	CHF 0.31	CHF	Open End
CH1337768209	OC Oerlikon Corp AG	CHF 0.16	CHF	Open End
CH1337768217	On Holding AG	CHF 0.68	CHF	Open End
CH1337768225	Pfizer Inc	CHF 0.60	CHF	Open End

<b>Series Number / ISIN Code</b>	<b>Share Company / Share</b>	<b>Issue Price per Security</b>	<b>Settlement Currency</b>	<b>Redemption Date</b>
CH1337768233	Plug Power Inc	CHF 0.10	CHF	Open End
CH1337768241	Qualcomm Inc	CHF 0.36	CHF	Open End
CH1337768266	Rivian Automotive Inc	CHF 0.22	CHF	Open End
CH1337768274	Robinhood Markets Inc	CHF 0.59	CHF	Open End
CH1337768282	Sea Ltd	CHF 0.57	CHF	Open End
CH1337768290	Shopify Inc	CHF 0.49	CHF	Open End
CH1337768308	Shopify Inc	CHF 1.40	CHF	Open End
CH1337768316	Siegfried Holding AG	CHF 1.06	CHF	Open End
CH1337768324	SolarEdge Technologies Inc	CHF 0.21	CHF	Open End
CH1337768332	Taiwan Semiconductor Manufacturing Company Ltd	CHF 0.65	CHF	Open End
CH1337768340	Taiwan Semiconductor Manufacturing Company Ltd	CHF 1.16	CHF	Open End
CH1337768357	Taiwan Semiconductor Manufacturing Company Ltd	CHF 2.96	CHF	Open End
CH1337768365	Tecan Group AG	CHF 0.21	CHF	Open End
CH1337768373	Tecan Group AG	CHF 0.19	CHF	Open End
CH1337768381	Teladoc Health Inc	CHF 0.24	CHF	Open End
CH1337768399	Teladoc Health Inc	CHF 0.10	CHF	Open End
CH1337768407	Tesla Inc	CHF 0.22	CHF	Open End
CH1337768415	Tesla Inc	CHF 0.10	CHF	Open End
CH1337768423	Uber Technologies Inc	CHF 0.42	CHF	Open End
CH1337768431	Walmart Inc	CHF 0.88	CHF	Open End
CH1337768449	Walmart Inc	CHF 0.93	CHF	Open End
CH1337768456	The Walt Disney Co	CHF 0.65	CHF	Open End