

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 17 MAY 2024

BNP Paribas Issuance B.V.
(incorporated in The Netherlands)
(as Issuer)

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"European Style" Warrants relating to an Index

SSPA product type: Warrant Vanilla (2100)

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

PART A - CONTRACTUAL TERMS

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

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

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

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

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

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

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

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

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1352646041	10,000,000	10,000,000	1	CHF 1.26	Call	EUR 19,200	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1352646058	10,000,000	10,000,000	1	CHF 2.05	Call	EUR 19,000	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1352646066	10,000,000	10,000,000	1	CHF 2.93	Call	EUR 19,600	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1352646074	10,000,000	10,000,000	1	CHF 3.75	Call	EUR 19,400	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1352646082	10,000,000	10,000,000	1	CHF 4.71	Call	EUR 19,200	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1352646090	10,000,000	10,000,000	1	CHF 4.31	Call	EUR 20,000	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1352646108	10,000,000	10,000,000	1	CHF 5.12	Call	EUR 19,800	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1352646116	10,000,000	10,000,000	1	CHF 6.01	Call	EUR 19,600	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1352646124	10,000,000	10,000,000	1	CHF 5.22	Call	EUR 20,400	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352646132	10,000,000	10,000,000	1	CHF 5.99	Call	EUR 20,200	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352646140	10,000,000	10,000,000	1	CHF 6.82	Call	EUR 20,000	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352646157	10,000,000	10,000,000	1	CHF 7.73	Call	EUR 19,800	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352646165	10,000,000	10,000,000	1	CHF 8.71	Call	EUR 19,600	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352646173	10,000,000	10,000,000	1	CHF 9.76	Call	EUR 19,400	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352646181	10,000,000	10,000,000	1	CHF 7.29	Call	EUR 20,500	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1352646199	10,000,000	10,000,000	1	CHF 9.48	Call	EUR 20,000	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1352646207	10,000,000	10,000,000	1	CHF 16.20	Call	EUR 18,800	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1352646215	10,000,000	10,000,000	1	CHF 17.50	Call	EUR 18,600	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1352646223	10,000,000	10,000,000	1	CHF 9.37	Call	EUR 20,500	September 2025	Eurex	19 September 2025	26 September 2025	100
CH1352646231	10,000,000	10,000,000	1	CHF 11.70	Call	EUR 20,000	September 2025	Eurex	19 September 2025	26 September 2025	100
CH1352646249	10,000,000	10,000,000	1	CHF 18.54	Call	EUR 18,800	September 2025	Eurex	19 September 2025	26 September 2025	100
CH1352646256	10,000,000	10,000,000	1	CHF 19.83	Call	EUR 18,600	September 2025	Eurex	19 September 2025	26 September 2025	100
CH1352646264	10,000,000	10,000,000	1	CHF 11.35	Call	EUR 20,500	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1352646272	10,000,000	10,000,000	1	CHF 13.77	Call	EUR 20,000	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1352646280	10,000,000	10,000,000	1	CHF 20.66	Call	EUR 18,800	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1352646298	10,000,000	10,000,000	1	CHF 21.94	Call	EUR 18,600	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1352646306	10,000,000	10,000,000	1	CHF 2.11	Put	EUR 18,800	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1352646314	10,000,000	10,000,000	1	CHF 3	Put	EUR 19,000	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1352646322	10,000,000	10,000,000	1	CHF 4.17	Put	EUR 19,200	June 2024	Eurex	21 June 2024	28 June 2024	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1352646330	10,000,000	10,000,000	1	CHF 3.25	Put	EUR 18,500	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1352646348	10,000,000	10,000,000	1	CHF 5.70	Put	EUR 19,200	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1352646355	10,000,000	10,000,000	1	CHF 6.68	Put	EUR 19,400	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1352646363	10,000,000	10,000,000	1	CHF 7.79	Put	EUR 19,600	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1352646371	10,000,000	10,000,000	1	CHF 8.11	Put	EUR 19,400	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1352646389	10,000,000	10,000,000	1	CHF 9.05	Put	EUR 19,600	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1352646397	10,000,000	10,000,000	1	CHF 10.08	Put	EUR 19,800	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1352646405	10,000,000	10,000,000	1	CHF 11.19	Put	EUR 20,000	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1352646413	10,000,000	10,000,000	1	CHF 9.19	Put	EUR 19,400	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352646421	10,000,000	10,000,000	1	CHF 10.04	Put	EUR 19,600	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352646439	10,000,000	10,000,000	1	CHF 10.97	Put	EUR 19,800	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352646447	10,000,000	10,000,000	1	CHF 11.96	Put	EUR 20,000	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352646454	10,000,000	10,000,000	1	CHF 13.03	Put	EUR 20,200	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352646462	10,000,000	10,000,000	1	CHF 14.17	Put	EUR 20,400	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352646470	10,000,000	10,000,000	1	CHF 7.80	Put	EUR 18,800	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1352646488	10,000,000	10,000,000	1	CHF 12.41	Put	EUR 20,000	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1352646496	10,000,000	10,000,000	1	CHF 14.94	Put	EUR 20,500	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1352646504	10,000,000	10,000,000	1	CHF 8.78	Put	EUR 18,800	September 2025	Eurex	19 September 2025	26 September 2025	100
CH1352646512	10,000,000	10,000,000	1	CHF 13.16	Put	EUR 20,000	September 2025	Eurex	19 September 2025	26 September 2025	100
CH1352646520	10,000,000	10,000,000	1	CHF 15.50	Put	EUR 20,500	September 2025	Eurex	19 September 2025	26 September 2025	100
CH1352646538	10,000,000	10,000,000	1	CHF 9.57	Put	EUR 18,800	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1352646546	10,000,000	10,000,000	1	CHF 13.81	Put	EUR 20,000	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1352646553	10,000,000	10,000,000	1	CHF 16.02	Put	EUR 20,500	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1352646561	10,000,000	10,000,000	1	CHF 0.64	Call	USD 41,000	September 2024	CBOE (Chicago Board Options Exchange)	20 September 2024	27 September 2024	1,000
CH1352646579	10,000,000	10,000,000	1	CHF 0.78	Call	USD 42,000	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	1,000
CH1352646587	10,000,000	10,000,000	1	CHF 1.45	Call	USD 40,500	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	1,000
CH1352646595	10,000,000	10,000,000	1	CHF 2.02	Call	USD 39,500	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	1,000
CH1352646603	10,000,000	10,000,000	1	CHF 1.20	Call	USD 42,000	March 2025	CBOE (Chicago Board Options Exchange)	21 March 2025	28 March 2025	1,000

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1352646611	10,000,000	10,000,000	1	CHF 1.93	Call	USD 40,500	March 2025	CBOE (Chicago Board Options Exchange)	21 March 2025	28 March 2025	1,000
CH1352646629	10,000,000	10,000,000	1	CHF 2.52	Call	USD 39,500	March 2025	CBOE (Chicago Board Options Exchange)	21 March 2025	28 March 2025	1,000
CH1352646637	10,000,000	10,000,000	1	CHF 1.23	Call	USD 43,000	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	1,000
CH1352646645	10,000,000	10,000,000	1	CHF 1.65	Call	USD 42,000	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	1,000
CH1352646652	10,000,000	10,000,000	1	CHF 2.42	Call	USD 40,500	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	1,000
CH1352646660	10,000,000	10,000,000	1	CHF 3	Call	USD 39,500	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	1,000
CH1352646678	10,000,000	10,000,000	1	CHF 1.62	Call	USD 43,000	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	1,000
CH1352646686	10,000,000	10,000,000	1	CHF 2.06	Call	USD 42,000	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	1,000
CH1352646694	10,000,000	10,000,000	1	CHF 2.84	Call	USD 40,500	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	1,000
CH1352646702	10,000,000	10,000,000	1	CHF 3.42	Call	USD 39,500	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	1,000
CH1352646710	10,000,000	10,000,000	1	CHF 1.98	Call	USD 43,000	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	1,000
CH1352646728	10,000,000	10,000,000	1	CHF 2.44	Call	USD 42,000	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	1,000
CH1352646736	10,000,000	10,000,000	1	CHF 3.22	Call	USD 40,500	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	1,000
CH1352646744	10,000,000	10,000,000	1	CHF 3.79	Call	USD 39,500	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	1,000
CH1352646751	10,000,000	10,000,000	1	CHF 0.46	Put	USD 39,000	September 2024	CBOE (Chicago Board Options Exchange)	20 September 2024	27 September 2024	1,000
CH1352646769	10,000,000	10,000,000	1	CHF 0.84	Put	USD 39,500	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	1,000
CH1352646777	10,000,000	10,000,000	1	CHF 1.14	Put	USD 40,500	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	1,000
CH1352646785	10,000,000	10,000,000	1	CHF 1.78	Put	USD 42,000	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	1,000
CH1352646793	10,000,000	10,000,000	1	CHF 1.02	Put	USD 39,500	March 2025	CBOE (Chicago Board	21 March 2025	28 March 2025	1,000

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
								Options Exchange)			
CH1352646801	10,000,000	10,000,000	1	CHF 1.30	Put	USD 40,500	March 2025	CBOE (Chicago Board Options Exchange)	21 March 2025	28 March 2025	1,000
CH1352646819	10,000,000	10,000,000	1	CHF 1.86	Put	USD 42,000	March 2025	CBOE (Chicago Board Options Exchange)	21 March 2025	28 March 2025	1,000
CH1352646827	10,000,000	10,000,000	1	CHF 1.50	Put	USD 40,500	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	1,000
CH1352646835	10,000,000	10,000,000	1	CHF 2.01	Put	USD 42,000	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	1,000
CH1352646843	10,000,000	10,000,000	1	CHF 2.44	Put	USD 43,000	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	1,000
CH1352646850	10,000,000	10,000,000	1	CHF 1.65	Put	USD 40,500	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	1,000
CH1352646868	10,000,000	10,000,000	1	CHF 2.14	Put	USD 42,000	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	1,000
CH1352646876	10,000,000	10,000,000	1	CHF 2.54	Put	USD 43,000	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	1,000
CH1352646884	10,000,000	10,000,000	1	CHF 1.79	Put	USD 40,500	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	1,000
CH1352646892	10,000,000	10,000,000	1	CHF 2.26	Put	USD 42,000	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	1,000
CH1352646900	10,000,000	10,000,000	1	CHF 2.63	Put	USD 43,000	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	1,000
CH1352646918	10,000,000	10,000,000	1	CHF 0.77	Call	CHF 12,100	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1352646926	10,000,000	10,000,000	1	CHF 1.66	Call	CHF 11,900	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1352646934	10,000,000	10,000,000	1	CHF 2.29	Call	CHF 11,800	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1352646942	10,000,000	10,000,000	1	CHF 1.82	Call	CHF 12,200	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1352646959	10,000,000	10,000,000	1	CHF 2.26	Call	CHF 12,100	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1352646967	10,000,000	10,000,000	1	CHF 3.32	Call	CHF 11,900	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1352646975	10,000,000	10,000,000	1	CHF 3.94	Call	CHF 11,800	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1352646983	10,000,000	10,000,000	1	CHF 4.61	Call	CHF 11,700	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1352646991	10,000,000	10,000,000	1	CHF 3.17	Call	CHF 12,200	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1352647007	10,000,000	10,000,000	1	CHF 3.66	Call	CHF 12,100	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1352647015	10,000,000	10,000,000	1	CHF 4.76	Call	CHF 11,900	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1352647023	10,000,000	10,000,000	1	CHF 5.37	Call	CHF 11,800	December 2024	Eurex	20 December 2024	6 January 2025	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1352647031	10,000,000	10,000,000	1	CHF 3.16	Call	CHF 12,400	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352647049	10,000,000	10,000,000	1	CHF 4.03	Call	CHF 12,200	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352647056	10,000,000	10,000,000	1	CHF 4.53	Call	CHF 12,100	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352647064	10,000,000	10,000,000	1	CHF 5.05	Call	CHF 12,000	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352647072	10,000,000	10,000,000	1	CHF 5.62	Call	CHF 11,900	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352647080	10,000,000	10,000,000	1	CHF 6.21	Call	CHF 11,800	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352647098	10,000,000	10,000,000	1	CHF 2.83	Call	CHF 12,500	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1352647106	10,000,000	10,000,000	1	CHF 4.89	Call	CHF 12,000	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1352647114	10,000,000	10,000,000	1	CHF 3.58	Call	CHF 12,500	September 2025	Eurex	19 September 2025	26 September 2025	100
CH1352647122	10,000,000	10,000,000	1	CHF 4.30	Call	CHF 12,500	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1352647130	10,000,000	10,000,000	1	CHF 0.91	Put	CHF 11,800	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1352647148	10,000,000	10,000,000	1	CHF 1.29	Put	CHF 11,900	June 2024	Eurex	21 June 2024	28 June 2024	100
CH1352647155	10,000,000	10,000,000	1	CHF 1.86	Put	CHF 11,700	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1352647163	10,000,000	10,000,000	1	CHF 2.18	Put	CHF 11,800	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1352647171	10,000,000	10,000,000	1	CHF 2.56	Put	CHF 11,900	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1352647189	10,000,000	10,000,000	1	CHF 4.05	Put	CHF 12,200	September 2024	Eurex	20 September 2024	27 September 2024	100
CH1352647197	10,000,000	10,000,000	1	CHF 2.93	Put	CHF 11,700	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1352647205	10,000,000	10,000,000	1	CHF 3.28	Put	CHF 11,800	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1352647213	10,000,000	10,000,000	1	CHF 3.66	Put	CHF 11,900	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1352647221	10,000,000	10,000,000	1	CHF 4.55	Put	CHF 12,100	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1352647239	10,000,000	10,000,000	1	CHF 5.05	Put	CHF 12,200	December 2024	Eurex	20 December 2024	6 January 2025	100
CH1352647247	10,000,000	10,000,000	1	CHF 3.85	Put	CHF 11,700	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352647254	10,000,000	10,000,000	1	CHF 4.21	Put	CHF 11,800	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352647262	10,000,000	10,000,000	1	CHF 4.60	Put	CHF 11,900	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352647270	10,000,000	10,000,000	1	CHF 5.03	Put	CHF 12,000	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352647288	10,000,000	10,000,000	1	CHF 5.49	Put	CHF 12,100	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352647296	10,000,000	10,000,000	1	CHF 5.99	Put	CHF 12,200	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352647304	10,000,000	10,000,000	1	CHF 7.09	Put	CHF 12,400	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1352647312	10,000,000	10,000,000	1	CHF 6.57	Put	CHF 12,000	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1352647320	10,000,000	10,000,000	1	CHF 9.44	Put	CHF 12,500	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1352647338	10,000,000	10,000,000	1	CHF 9.89	Put	CHF 12,500	September 2025	Eurex	19 September 2025	26 September 2025	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1352647346	10,000,000	10,000,000	1	CHF 10.24	Put	CHF 12,500	December 2025	Eurex	19 December 2025	5 January 2026	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
CH1352646041	135264604	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646058	135264605	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646066	135264606	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646074	135264607	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646082	135264608	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646090	135264609	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646108	135264610	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646116	135264611	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646124	135264612	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646132	135264613	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646140	135264614	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646157	135264615	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646165	135264616	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646173	135264617	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
CH1352646181	135264618	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646199	135264619	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646207	135264620	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646215	135264621	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646223	135264622	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646231	135264623	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646249	135264624	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646256	135264625	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646264	135264626	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646272	135264627	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646280	135264628	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646298	135264629	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646306	135264630	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646314	135264631	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646322	135264632	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646330	135264633	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646348	135264634	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646355	135264635	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
CH1352646363	135264636	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646371	135264637	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646389	135264638	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646397	135264639	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646405	135264640	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646413	135264641	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646421	135264642	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646439	135264643	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646447	135264644	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646454	135264645	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646462	135264646	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646470	135264647	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646488	135264648	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646496	135264649	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646504	135264650	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646512	135264651	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646520	135264652	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646538	135264653	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
CH1352646546	135264654	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646553	135264655	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1352646561	135264656	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646579	135264657	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646587	135264658	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646595	135264659	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646603	135264660	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646611	135264661	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646629	135264662	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646637	135264663	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646645	135264664	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646652	135264665	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646660	135264666	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646678	135264666	Dow Jones	USD	US260566104	.DJI	S&P Dow Jones	www.spglobal.com	As set out in Annex 1 for	=	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	7	Industrial Average®		8		Indices LLC ("SPDJI")		a Composite Index (Multi-Exchange Index)			
CH1352646686	135264668	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646694	135264669	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646702	135264670	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646710	135264671	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646728	135264672	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646736	135264673	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646744	135264674	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646751	135264675	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646769	135264676	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646777	135264677	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646785	135264678	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646793	135264679	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1352646801	135264680	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646819	135264681	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646827	135264682	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646835	135264683	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646843	135264684	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646850	135264685	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646868	135264686	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646876	135264687	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646884	135264688	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646892	135264689	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646900	135264690	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1352646918	135264691	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
CH1352646926	135264692	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
CH1352646934	135264693	Swiss Market	CHF	CH000998089	.SSMI	SIX Swiss	www.six-swiss-	SIX Swiss Exchange AG	www.six-swiss-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	3	Index®		4		Exchange AG	exchange.com		exchange.com		
CH1352646942	135264694	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
CH1352646959	135264695	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
CH1352646967	135264696	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
CH1352646975	135264697	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
CH1352646983	135264698	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
CH1352646991	135264699	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
CH1352647007	135264700	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
CH1352647015	135264701	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
CH1352647023	135264702	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
CH1352647031	135264703	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
CH1352647049	135264704	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
CH1352647056	135264705	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
CH1352647064	135264706	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
CH1352647072	135264707	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
CH1352647080	135264708	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
CH1352647098	135264709	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
CH1352647106	135264710	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
CH1352647114	135264711	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
CH1352647122	135264712	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
CH1352647130	135264713	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
CH1352647148	135264714	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
CH1352647155	135264715	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
CH1352647163	135264716	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
CH1352647171	135264717	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
CH1352647189	135264718	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
CH1352647197	135264719	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
CH1352647205	135264720	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
CH1352647213	135264721	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
CH1352647221	135264722	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
CH1352647239	135264723	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
CH1352647247	135264724	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
CH1352647254	135264725	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
CH1352647262	135264726	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
CH1352647270	135264727	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
CH1352647288	135264728	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
CH1352647296	135264729	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
CH1352647304	135264730	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
CH1352647312	135264731	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
CH1352647320	135264732	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
CH1352647338	135264733	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
CH1352647346	135264734	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:** 16 May 2024.
4. **Issue Date:** 17 May 2024.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Warrants.
 - (b) The Securities are Index Securities.
The Securities are "European Style" Warrants.
Automatic Exercise applies.
The provisions of Annex 1 (*Additional Terms and Conditions for Index Securities*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**
 - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
11. **Relevant Asset(s):** Not applicable.
12. **Entitlement:** Not applicable.
13. **Exchange Rate:** The Exchange Rate equal one if the relevant Index Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
16. **Minimum Trading Size:** Not applicable.
17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.
18. **Calculation Agent:** BNP Paribas 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** See the "Specific Provisions for each Series" above.

Indices/Index Sponsor(s):

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

- | | |
|---|--|
| 26. Commodity Securities: | Not applicable. |
| 27. Inflation Index Securities: | Not applicable. |
| 28. Currency Securities: | Not applicable. |
| 29. Fund Securities: | Not applicable. |
| 30. Futures Securities: | Not applicable. |
| 31. OET Certificates: | Not applicable. |
| 32. Constant Leverage Securities: | Not applicable. |
| 33. Additional Disruption Events: | Applicable. |
| 34. Optional Additional Disruption Events: | (a) The following Optional Additional Disruption Events apply to the Securities:

Administrator/Benchmark Event

Increased Cost of Hedging

Currency Event

Loss of Stock Borrow

Increased Cost of Stock Borrow

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

The Initial Stock Loan Rate is 25%. |
| 35. Knock-in Event: | Not applicable. |
| 36. Knock-out Event: | Not applicable. |

PROVISIONS RELATING TO WARRANTS

- | | |
|---|--|
| 37. Provisions relating to Warrants: | Applicable. |
| (a) Units: | Warrants must be exercised in Units. Each Unit consists of the number of Warrants set out in "Specific Provisions for each Series" above. |
| (b) Minimum Exercise Number: | The minimum number of Warrants that may be exercised (including automatic exercise) on any day by any Holder is one (1) Warrant, and Warrants may only be exercised (including automatic exercise) in integral multiples of one (1) Warrant in excess thereof. |
| (c) Maximum Exercise Number: | Not applicable. |
| (d) Exercise Price(s): | The exercise price(s) per Warrant (which may be subject to adjustment in accordance with Annex 1) is set out in "Specific Provisions for each Series" above. |
| (e) Exercise Date: | The exercise date of the Warrants is set out in "Specific Provisions for each Series" above, provided that, if such date is not an Exercise Business Day, the Exercise Date shall be the immediately succeeding Exercise Business Day. |
| (f) Exercise Period: | Not applicable. |
| (g) Valuation Date: | The Valuation Date shall be the Actual Exercise Date of the relevant Warrant, subject to adjustments in accordance with Condition 20. |
| (h) Strike Date: | Not applicable. |
| (i) Averaging: | Averaging does not apply to the Warrants. |
| (j) Observation Dates: | Not applicable. |

- (k) **Observation Period:** Not applicable.
- (l) **Cash Settlement Amount:** A Holder, upon due exercise, will receive from the Issuer on the Settlement Date, in respect of each Warrant, a Cash Settlement Amount calculated by the Calculation Agent (which shall not be less than zero) equal to:
- in respect of *Call* Warrants:
- $\text{Max} [0 ; \text{Settlement Price Final} - \text{Exercise Price}] / [\text{Parity} \times \text{Exchange Rate Final}]$
- in respect of *Put* warrants:
- $\text{Max} [0 ; \text{Exercise Price} - \text{Settlement Price Final}] / [\text{Parity} \times \text{Exchange Rate Final}]$
- Where:
- Settlement Price Final** means the Settlement Price on the Valuation Date.
- Exercise Price** means as set out in "Specific Provisions for each Series" above.
- Parity** means as set out in "Specific Provisions for each Series" above.
- Exchange Rate Final** means the Exchange Rate on the relevant Valuation Date.
- (m) **Settlement Date:** See the "Specific Provisions for each Series" above.

PROVISIONS RELATING TO CERTIFICATES

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

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**
- (a) **Eligibility for sale of Securities in the United States:** The Securities are not eligible for sale in the United States.
Reg. S Compliance Category 2; TEFRA Not applicable
- (b) **Other Selling Restrictions:** Not applicable.
41. **Additional U.S. Federal income tax considerations:** The Securities are not Specified Securities for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.

Responsibility

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

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:



By:
Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. Governing Law and Jurisdiction

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

3. Ratings

The Securities have not been rated.

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

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

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

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

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

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

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

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

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

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

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

Index Disclaimer

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

concerning an Index.

DAX® Index

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

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

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

Dow Jones Industrial Average® Index

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

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

Swiss Market Index®

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

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

6. Operational Information

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

SUMMARY OF FINAL TERMS

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

Part A – Introduction				
A.1	Introduction and Warnings	<p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 22 September 2023 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>		
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.		
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.		
Part B – Securities				
B.1	Issuer/Guarantor	<p>Issuer</p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
B.2	ISIN	As set out in table below.		
B.3	Nature of Securities	Warrants.		
B.4	Product Name	"European Style" Warrants relating to an Index		
B.5	Issue Date	17 May 2024		
B.6	Settlement Date	As set out in table below.		
B.7	Issue Price	As set out in table below.		
B.8	Underlyings	As set out in table below.		
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.		
Part C – Offer and Admission to Trading				
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.		
C.2	Admission to Trading/listing	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland		
C.4	Intermediary	SIX SIS Ltd., Olten, Switzerland		
C.5	Selling restrictions	As per the Base Prospectus.		
Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1352646041	DAX®	CHF 1.26	CHF	28 June 2024
CH1352646058	DAX®	CHF 2.05	CHF	28 June 2024

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1352646066	DAX®	CHF 2.93	CHF	27 September 2024
CH1352646074	DAX®	CHF 3.75	CHF	27 September 2024
CH1352646082	DAX®	CHF 4.71	CHF	27 September 2024
CH1352646090	DAX®	CHF 4.31	CHF	6 January 2025
CH1352646108	DAX®	CHF 5.12	CHF	6 January 2025
CH1352646116	DAX®	CHF 6.01	CHF	6 January 2025
CH1352646124	DAX®	CHF 5.22	CHF	28 March 2025
CH1352646132	DAX®	CHF 5.99	CHF	28 March 2025
CH1352646140	DAX®	CHF 6.82	CHF	28 March 2025
CH1352646157	DAX®	CHF 7.73	CHF	28 March 2025
CH1352646165	DAX®	CHF 8.71	CHF	28 March 2025
CH1352646173	DAX®	CHF 9.76	CHF	28 March 2025
CH1352646181	DAX®	CHF 7.29	CHF	27 June 2025
CH1352646199	DAX®	CHF 9.48	CHF	27 June 2025
CH1352646207	DAX®	CHF 16.20	CHF	27 June 2025
CH1352646215	DAX®	CHF 17.50	CHF	27 June 2025
CH1352646223	DAX®	CHF 9.37	CHF	26 September 2025
CH1352646231	DAX®	CHF 11.70	CHF	26 September 2025
CH1352646249	DAX®	CHF 18.54	CHF	26 September 2025
CH1352646256	DAX®	CHF 19.83	CHF	26 September 2025
CH1352646264	DAX®	CHF 11.35	CHF	5 January 2026
CH1352646272	DAX®	CHF 13.77	CHF	5 January 2026
CH1352646280	DAX®	CHF 20.66	CHF	5 January 2026
CH1352646298	DAX®	CHF 21.94	CHF	5 January 2026
CH1352646306	DAX®	CHF 2.11	CHF	28 June 2024
CH1352646314	DAX®	CHF 3	CHF	28 June 2024
CH1352646322	DAX®	CHF 4.17	CHF	28 June 2024
CH1352646330	DAX®	CHF 3.25	CHF	27 September 2024
CH1352646348	DAX®	CHF 5.70	CHF	27 September 2024
CH1352646355	DAX®	CHF 6.68	CHF	27 September 2024
CH1352646363	DAX®	CHF 7.79	CHF	27 September 2024
CH1352646371	DAX®	CHF 8.11	CHF	6 January 2025
CH1352646389	DAX®	CHF 9.05	CHF	6 January 2025
CH1352646397	DAX®	CHF 10.08	CHF	6 January 2025
CH1352646405	DAX®	CHF 11.19	CHF	6 January 2025
CH1352646413	DAX®	CHF 9.19	CHF	28 March 2025
CH1352646421	DAX®	CHF 10.04	CHF	28 March 2025
CH1352646439	DAX®	CHF 10.97	CHF	28 March 2025
CH1352646447	DAX®	CHF 11.96	CHF	28 March 2025
CH1352646454	DAX®	CHF 13.03	CHF	28 March 2025
CH1352646462	DAX®	CHF 14.17	CHF	28 March 2025
CH1352646470	DAX®	CHF 7.80	CHF	27 June 2025

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1352646488	DAX®	CHF 12.41	CHF	27 June 2025
CH1352646496	DAX®	CHF 14.94	CHF	27 June 2025
CH1352646504	DAX®	CHF 8.78	CHF	26 September 2025
CH1352646512	DAX®	CHF 13.16	CHF	26 September 2025
CH1352646520	DAX®	CHF 15.50	CHF	26 September 2025
CH1352646538	DAX®	CHF 9.57	CHF	5 January 2026
CH1352646546	DAX®	CHF 13.81	CHF	5 January 2026
CH1352646553	DAX®	CHF 16.02	CHF	5 January 2026
CH1352646561	Dow Jones Industrial Average®	CHF 0.64	CHF	27 September 2024
CH1352646579	Dow Jones Industrial Average®	CHF 0.78	CHF	6 January 2025
CH1352646587	Dow Jones Industrial Average®	CHF 1.45	CHF	6 January 2025
CH1352646595	Dow Jones Industrial Average®	CHF 2.02	CHF	6 January 2025
CH1352646603	Dow Jones Industrial Average®	CHF 1.20	CHF	28 March 2025
CH1352646611	Dow Jones Industrial Average®	CHF 1.93	CHF	28 March 2025
CH1352646629	Dow Jones Industrial Average®	CHF 2.52	CHF	28 March 2025
CH1352646637	Dow Jones Industrial Average®	CHF 1.23	CHF	27 June 2025
CH1352646645	Dow Jones Industrial Average®	CHF 1.65	CHF	27 June 2025
CH1352646652	Dow Jones Industrial Average®	CHF 2.42	CHF	27 June 2025
CH1352646660	Dow Jones Industrial Average®	CHF 3	CHF	27 June 2025
CH1352646678	Dow Jones Industrial Average®	CHF 1.62	CHF	26 September 2025
CH1352646686	Dow Jones Industrial Average®	CHF 2.06	CHF	26 September 2025
CH1352646694	Dow Jones Industrial Average®	CHF 2.84	CHF	26 September 2025
CH1352646702	Dow Jones Industrial Average®	CHF 3.42	CHF	26 September 2025
CH1352646710	Dow Jones Industrial Average®	CHF 1.98	CHF	5 January 2026
CH1352646728	Dow Jones Industrial Average®	CHF 2.44	CHF	5 January 2026
CH1352646736	Dow Jones Industrial Average®	CHF 3.22	CHF	5 January 2026
CH1352646744	Dow Jones Industrial Average®	CHF 3.79	CHF	5 January 2026
CH1352646751	Dow Jones Industrial Average®	CHF 0.46	CHF	27 September 2024
CH1352646769	Dow Jones Industrial Average®	CHF 0.84	CHF	6 January 2025
CH1352646777	Dow Jones Industrial Average®	CHF 1.14	CHF	6 January 2025
CH1352646785	Dow Jones Industrial Average®	CHF 1.78	CHF	6 January 2025
CH1352646793	Dow Jones Industrial Average®	CHF 1.02	CHF	28 March 2025
CH1352646801	Dow Jones Industrial Average®	CHF 1.30	CHF	28 March 2025
CH1352646819	Dow Jones Industrial Average®	CHF 1.86	CHF	28 March 2025
CH1352646827	Dow Jones Industrial Average®	CHF 1.50	CHF	27 June 2025
CH1352646835	Dow Jones Industrial Average®	CHF 2.01	CHF	27 June 2025
CH1352646843	Dow Jones Industrial Average®	CHF 2.44	CHF	27 June 2025
CH1352646850	Dow Jones Industrial Average®	CHF 1.65	CHF	26 September 2025
CH1352646868	Dow Jones Industrial Average®	CHF 2.14	CHF	26 September 2025
CH1352646876	Dow Jones Industrial Average®	CHF 2.54	CHF	26 September 2025
CH1352646884	Dow Jones Industrial Average®	CHF 1.79	CHF	5 January 2026

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1352646892	Dow Jones Industrial Average®	CHF 2.26	CHF	5 January 2026
CH1352646900	Dow Jones Industrial Average®	CHF 2.63	CHF	5 January 2026
CH1352646918	Swiss Market Index®	CHF 0.77	CHF	28 June 2024
CH1352646926	Swiss Market Index®	CHF 1.66	CHF	28 June 2024
CH1352646934	Swiss Market Index®	CHF 2.29	CHF	28 June 2024
CH1352646942	Swiss Market Index®	CHF 1.82	CHF	27 September 2024
CH1352646959	Swiss Market Index®	CHF 2.26	CHF	27 September 2024
CH1352646967	Swiss Market Index®	CHF 3.32	CHF	27 September 2024
CH1352646975	Swiss Market Index®	CHF 3.94	CHF	27 September 2024
CH1352646983	Swiss Market Index®	CHF 4.61	CHF	27 September 2024
CH1352646991	Swiss Market Index®	CHF 3.17	CHF	6 January 2025
CH1352647007	Swiss Market Index®	CHF 3.66	CHF	6 January 2025
CH1352647015	Swiss Market Index®	CHF 4.76	CHF	6 January 2025
CH1352647023	Swiss Market Index®	CHF 5.37	CHF	6 January 2025
CH1352647031	Swiss Market Index®	CHF 3.16	CHF	28 March 2025
CH1352647049	Swiss Market Index®	CHF 4.03	CHF	28 March 2025
CH1352647056	Swiss Market Index®	CHF 4.53	CHF	28 March 2025
CH1352647064	Swiss Market Index®	CHF 5.05	CHF	28 March 2025
CH1352647072	Swiss Market Index®	CHF 5.62	CHF	28 March 2025
CH1352647080	Swiss Market Index®	CHF 6.21	CHF	28 March 2025
CH1352647098	Swiss Market Index®	CHF 2.83	CHF	27 June 2025
CH1352647106	Swiss Market Index®	CHF 4.89	CHF	27 June 2025
CH1352647114	Swiss Market Index®	CHF 3.58	CHF	26 September 2025
CH1352647122	Swiss Market Index®	CHF 4.30	CHF	5 January 2026
CH1352647130	Swiss Market Index®	CHF 0.91	CHF	28 June 2024
CH1352647148	Swiss Market Index®	CHF 1.29	CHF	28 June 2024
CH1352647155	Swiss Market Index®	CHF 1.86	CHF	27 September 2024
CH1352647163	Swiss Market Index®	CHF 2.18	CHF	27 September 2024
CH1352647171	Swiss Market Index®	CHF 2.56	CHF	27 September 2024
CH1352647189	Swiss Market Index®	CHF 4.05	CHF	27 September 2024
CH1352647197	Swiss Market Index®	CHF 2.93	CHF	6 January 2025
CH1352647205	Swiss Market Index®	CHF 3.28	CHF	6 January 2025
CH1352647213	Swiss Market Index®	CHF 3.66	CHF	6 January 2025
CH1352647221	Swiss Market Index®	CHF 4.55	CHF	6 January 2025
CH1352647239	Swiss Market Index®	CHF 5.05	CHF	6 January 2025
CH1352647247	Swiss Market Index®	CHF 3.85	CHF	28 March 2025
CH1352647254	Swiss Market Index®	CHF 4.21	CHF	28 March 2025
CH1352647262	Swiss Market Index®	CHF 4.60	CHF	28 March 2025
CH1352647270	Swiss Market Index®	CHF 5.03	CHF	28 March 2025
CH1352647288	Swiss Market Index®	CHF 5.49	CHF	28 March 2025
CH1352647296	Swiss Market Index®	CHF 5.99	CHF	28 March 2025
CH1352647304	Swiss Market Index®	CHF 7.09	CHF	28 March 2025

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1352647312	Swiss Market Index®	CHF 6.57	CHF	27 June 2025
CH1352647320	Swiss Market Index®	CHF 9.44	CHF	27 June 2025
CH1352647338	Swiss Market Index®	CHF 9.89	CHF	26 September 2025
CH1352647346	Swiss Market Index®	CHF 10.24	CHF	5 January 2026