

## FINAL TERMS DATED AS OF 18 JANUARY 2023

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

**BNP Paribas**  
(incorporated in France)  
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

### "European Style" Warrants relating to an Index

SSPA product type: Warrant Vanilla (2100)

**BNP Paribas Arbitrage S.N.C.**  
(as Manager)

## PART A - CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 23 September 2022, 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 23 September 2022 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](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	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
CH1241194740	10,000,000	10,000,000	1	CHF 10.85	Call	USD 12,500	June 2024	Chicago Mercantile Exchange (CME)	21 June 2024	28 June 2024	100
CH1241194757	10,000,000	10,000,000	1	CHF 13.10	Call	USD 12,000	June 2024	Chicago Mercantile Exchange (CME)	21 June 2024	28 June 2024	100
CH1241194765	10,000,000	10,000,000	1	CHF 15.11	Call	USD 11,600	June 2024	Chicago Mercantile Exchange (CME)	21 June 2024	28 June 2024	100
CH1241194773	10,000,000	10,000,000	1	CHF 15.63	Call	USD 11,500	June 2024	Chicago Mercantile Exchange (CME)	21 June 2024	28 June 2024	100
CH1241194781	10,000,000	10,000,000	1	CHF 16.17	Call	USD 11,400	June 2024	Chicago Mercantile Exchange (CME)	21 June 2024	28 June 2024	100
CH1241194799	10,000,000	10,000,000	1	CHF 18.39	Call	USD 11,000	June 2024	Chicago Mercantile Exchange (CME)	21 June 2024	28 June 2024	100
CH1241194807	10,000,000	10,000,000	1	CHF 13.57	Call	USD 12,500	December 2024	Chicago Mercantile Exchange (CME)	20 December 2024	6 January 2025	100
CH1241194815	10,000,000	10,000,000	1	CHF 15.82	Call	USD 12,000	December 2024	Chicago Mercantile Exchange (CME)	20 December 2024	6 January 2025	100
CH1241194823	10,000,000	10,000,000	1	CHF 17.79	Call	USD 11,600	December 2024	Chicago Mercantile Exchange (CME)	20 December 2024	6 January 2025	100
CH1241194831	10,000,000	10,000,000	1	CHF 18.29	Call	USD 11,500	December 2024	Chicago Mercantile Exchange (CME)	20 December 2024	6 January 2025	100
CH1241194849	10,000,000	10,000,000	1	CHF 18.81	Call	USD 11,400	December 2024	Chicago Mercantile Exchange (CME)	20 December 2024	6 January 2025	100
CH1241194856	10,000,000	10,000,000	1	CHF 20.95	Call	USD 11,000	December 2024	Chicago Mercantile Exchange (CME)	20 December 2024	6 January 2025	100
CH1241194864	10,000,000	10,000,000	1	CHF 8.32	Put	USD 11,000	June 2024	Chicago Mercantile Exchange (CME)	21 June 2024	28 June 2024	100
CH1241194872	10,000,000	10,000,000	1	CHF 9.54	Put	USD 11,400	June 2024	Chicago Mercantile Exchange (CME)	21 June 2024	28 June 2024	100
CH1241194880	10,000,000	10,000,000	1	CHF 9.86	Put	USD 11,500	June 2024	Chicago Mercantile Exchange (CME)	21 June 2024	28 June 2024	100
CH1241194898	10,000,000	10,000,000	1	CHF 10.20	Put	USD 11,600	June 2024	Chicago Mercantile Exchange (CME)	21 June 2024	28 June 2024	100
CH1241194906	10,000,000	10,000,000	1	CHF 11.63	Put	USD 12,000	June 2024	Chicago Mercantile Exchange (CME)	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
CH1241194914	10,000,000	10,000,000	1	CHF 13.69	Put	USD 12,500	June 2024	Chicago Mercantile Exchange (CME)	21 June 2024	28 June 2024	100
CH1241194922	10,000,000	10,000,000	1	CHF 9.60	Put	USD 11,000	December 2024	Chicago Mercantile Exchange (CME)	20 December 2024	6 January 2025	100
CH1241194930	10,000,000	10,000,000	1	CHF 10.83	Put	USD 11,400	December 2024	Chicago Mercantile Exchange (CME)	20 December 2024	6 January 2025	100
CH1241194948	10,000,000	10,000,000	1	CHF 11.15	Put	USD 11,500	December 2024	Chicago Mercantile Exchange (CME)	20 December 2024	6 January 2025	100
CH1241194955	10,000,000	10,000,000	1	CHF 11.48	Put	USD 11,600	December 2024	Chicago Mercantile Exchange (CME)	20 December 2024	6 January 2025	100
CH1241194963	10,000,000	10,000,000	1	CHF 12.88	Put	USD 12,000	December 2024	Chicago Mercantile Exchange (CME)	20 December 2024	6 January 2025	100
CH1241194971	10,000,000	10,000,000	1	CHF 14.84	Put	USD 12,500	December 2024	Chicago Mercantile Exchange (CME)	20 December 2024	6 January 2025	100
CH1241194989	10,000,000	10,000,000	1	CHF 2.84	Call	USD 4,200	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	100
CH1241194997	10,000,000	10,000,000	1	CHF 3.34	Call	USD 4,100	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	100
CH1241195002	10,000,000	10,000,000	1	CHF 3.89	Call	USD 4,000	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	100
CH1241195010	10,000,000	10,000,000	1	CHF 4.47	Call	USD 3,900	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	100
CH1241195028	10,000,000	10,000,000	1	CHF 5.07	Call	USD 3,800	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	100
CH1241195036	10,000,000	10,000,000	1	CHF 3.33	Call	USD 4,200	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	100
CH1241195044	10,000,000	10,000,000	1	CHF 3.84	Call	USD 4,100	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	100
CH1241195051	10,000,000	10,000,000	1	CHF 4.38	Call	USD 4,000	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	100
CH1241195069	10,000,000	10,000,000	1	CHF 4.95	Call	USD 3,900	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	100
CH1241195077	10,000,000	10,000,000	1	CHF 5.54	Call	USD 3,800	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	100
CH1241195085	10,000,000	10,000,000	1	CHF 4.09	Call	USD 4,200	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	100
CH1241195093	10,000,000	10,000,000	1	CHF 4.59	Call	USD 4,100	December 2024	CBOE (Chicago Board	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
								Options Exchange)			
CH1241195101	10,000,000	10,000,000	1	CHF 5.12	Call	USD 4,000	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	100
CH1241195119	10,000,000	10,000,000	1	CHF 5.66	Call	USD 3,900	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	100
CH1241195127	10,000,000	10,000,000	1	CHF 6.23	Call	USD 3,800	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	100
CH1241195135	10,000,000	10,000,000	1	CHF 2.08	Put	USD 3,800	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	100
CH1241195143	10,000,000	10,000,000	1	CHF 2.35	Put	USD 3,900	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	100
CH1241195150	10,000,000	10,000,000	1	CHF 2.64	Put	USD 4,000	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	100
CH1241195168	10,000,000	10,000,000	1	CHF 2.96	Put	USD 4,100	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	100
CH1241195176	10,000,000	10,000,000	1	CHF 3.33	Put	USD 4,200	March 2024	CBOE (Chicago Board Options Exchange)	15 March 2024	22 March 2024	100
CH1241195184	10,000,000	10,000,000	1	CHF 2.32	Put	USD 3,800	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	100
CH1241195192	10,000,000	10,000,000	1	CHF 2.59	Put	USD 3,900	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	100
CH1241195200	10,000,000	10,000,000	1	CHF 2.88	Put	USD 4,000	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	100
CH1241195218	10,000,000	10,000,000	1	CHF 3.20	Put	USD 4,100	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	100
CH1241195226	10,000,000	10,000,000	1	CHF 3.55	Put	USD 4,200	June 2024	CBOE (Chicago Board Options Exchange)	21 June 2024	28 June 2024	100
CH1241195234	10,000,000	10,000,000	1	CHF 2.72	Put	USD 3,800	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	100
CH1241195242	10,000,000	10,000,000	1	CHF 2.99	Put	USD 3,900	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	100
CH1241195259	10,000,000	10,000,000	1	CHF 3.28	Put	USD 4,000	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	100
CH1241195267	10,000,000	10,000,000	1	CHF 3.60	Put	USD 4,100	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	100
CH1241195275	10,000,000	10,000,000	1	CHF 3.94	Put	USD 4,200	December 2024	CBOE (Chicago Board Options Exchange)	20 December 2024	6 January 2025	100

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1241194740	124119474	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194757	124119475	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194765	124119476	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194773	124119477	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194781	124119478	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194799	124119479	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194807	124119480	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194815	124119481	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194823	124119482	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194831	124119483	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194849	124119484	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194856	124119485	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194864	124119486	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194872	124119487	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194880	124119488	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194898	124119489	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	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
	9			6		Inc	<a href="http://omx.com">omx.com</a>				
CH1241194906	124119490	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaq.com">https://indexes.nasdaq.com</a> <a href="http://omx.com">omx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194914	124119491	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaq.com">https://indexes.nasdaq.com</a> <a href="http://omx.com">omx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194922	124119492	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaq.com">https://indexes.nasdaq.com</a> <a href="http://omx.com">omx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194930	124119493	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaq.com">https://indexes.nasdaq.com</a> <a href="http://omx.com">omx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194948	124119494	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaq.com">https://indexes.nasdaq.com</a> <a href="http://omx.com">omx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194955	124119495	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaq.com">https://indexes.nasdaq.com</a> <a href="http://omx.com">omx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194963	124119496	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaq.com">https://indexes.nasdaq.com</a> <a href="http://omx.com">omx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194971	124119497	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaq.com">https://indexes.nasdaq.com</a> <a href="http://omx.com">omx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1241194989	124119498	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241194997	124119499	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195002	124119500	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195010	124119501	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195028	124119502	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195036	124119503	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195044	124119504	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-	=	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
						("SPDJ")		Exchange Index)			
CH1241195051	124119505	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195069	124119506	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195077	124119507	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195085	124119508	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195093	124119509	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195101	124119510	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195119	124119511	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195127	124119512	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195135	124119513	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195143	124119514	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195150	124119515	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195168	124119516	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195176	12411951	S&P 500®	USD	US78378X107	.SPX	S&P Dow Jones	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	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			2		Indices LLC ("SPDJI")		a Composite Index (Multi-Exchange Index)			
CH1241195184	124119518	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195192	124119519	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195200	124119520	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195218	124119521	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195226	124119522	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195234	124119523	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195242	124119524	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195259	124119525	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195267	124119526	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1241195275	124119527	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.eu.spindices.com">www.eu.spindices.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	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:** 17 January 2023.
4. **Issue Date:** 18 January 2023.
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 SA, Paris, Zurich Branch.
18. **Calculation Agent:** BNP Paribas Arbitrage S.N.C.  
1 rue Laffitte 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

## PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

**Indices/Index Sponsor(s):**

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

26. **Commodity Securities:** Not applicable.
27. **Inflation Index Securities:** Not applicable.
28. **Currency Securities:** Not applicable.
29. **Fund Securities:** Not applicable.
30. **Futures Securities:** Not applicable.
31. **OET Certificates:** Not applicable.
32. **Constant Leverage Securities:** Not applicable.
33. **Additional Disruption Events:** Applicable.
34. **Optional Additional Disruption Events:** (a) The following Optional Additional Disruption Events apply to the Securities:  
  
Administrator/Benchmark Event  
  
Hedging Disruption  
  
(b) The Maximum Stock Loan Rate is 25%.  
  
The Initial Stock Loan Rate is 25%.
35. **Knock-in Event:** Not applicable.
36. **Knock-out Event:** Not applicable.

#### PROVISIONS RELATING TO WARRANTS

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

equal to:

-in respect of *Call* Warrants:

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

-in respect of *Put* warrants:

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

Where:

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

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

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

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

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

#### PROVISIONS RELATING TO CERTIFICATES

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

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

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

#### 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](mailto: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.

### **NASDAQ 100® Index**

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

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

### **S&P 500® Index**

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

**S&P DOW JONES INDICES DOES NOT GUARANTEE THE ADEQUACY, ACCURACY, TIMELINESS AND/OR THE COMPLETENESS OF THE INDEX OR ANY DATA RELATED THERETO OR ANY COMMUNICATION, INCLUDING BUT NOT LIMITED TO, ORAL OR WRITTEN COMMUNICATION (INCLUDING ELECTRONIC COMMUNICATIONS) WITH RESPECT THERETO. S&P DOW JONES INDICES SHALL NOT BE SUBJECT TO ANY DAMAGES OR LIABILITY FOR ANY ERRORS, OMISSIONS, OR DELAYS THEREIN. S&P DOW JONES INDICES MAKES NO EXPRESS OR IMPLIED WARRANTIES, AND EXPRESSLY DISCLAIMS ALL WARRANTIES, OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE OR AS TO RESULTS TO BE OBTAINED BY THE LICENSEE, OWNERS OF THE LICENSEE'S PRODUCTS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE INDEX OR WITH RESPECT TO ANY DATA RELATED THERETO. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT WHATSOEVER**



SHALL S&P DOW JONES INDICES BE LIABLE FOR ANY INDIRECT, SPECIAL, INCIDENTAL, PUNITIVE, OR CONSEQUENTIAL DAMAGES INCLUDING BUT NOT LIMITED TO, LOSS OF PROFITS, TRADING LOSSES, LOST TIME OR GOODWILL, EVEN IF THEY HAVE BEEN ADVISED OF THE POSSIBILITY OF SUCH DAMAGES, WHETHER IN CONTRACT, TORT, STRICT LIABILITY, OR OTHERWISE. THERE ARE NO THIRD PARTY BENEFICIARIES OF ANY AGREEMENTS OR ARRANGEMENTS BETWEEN S&P DOW JONES INDICES AND THE LICENSEE, OTHER THAN THE LICENSORS OF S&P DOW JONES INDICES.

## 6. Operational Information

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

## 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 23 September 2022 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>	Warrants.		
<b>B.4</b>	<b>Product Name</b>	"European Style" Warrants relating to an Index		
<b>B.5</b>	<b>Issue Date</b>	18 January 2023		
<b>B.6</b>	<b>Settlement 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	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1241194740	Nasdaq-100 ®	CHF 10.85	CHF	28 June 2024
CH1241194757	Nasdaq-100 ®	CHF 13.10	CHF	28 June 2024

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1241194765	Nasdaq-100 ®	CHF 15.11	CHF	28 June 2024
CH1241194773	Nasdaq-100 ®	CHF 15.63	CHF	28 June 2024
CH1241194781	Nasdaq-100 ®	CHF 16.17	CHF	28 June 2024
CH1241194799	Nasdaq-100 ®	CHF 18.39	CHF	28 June 2024
CH1241194807	Nasdaq-100 ®	CHF 13.57	CHF	6 January 2025
CH1241194815	Nasdaq-100 ®	CHF 15.82	CHF	6 January 2025
CH1241194823	Nasdaq-100 ®	CHF 17.79	CHF	6 January 2025
CH1241194831	Nasdaq-100 ®	CHF 18.29	CHF	6 January 2025
CH1241194849	Nasdaq-100 ®	CHF 18.81	CHF	6 January 2025
CH1241194856	Nasdaq-100 ®	CHF 20.95	CHF	6 January 2025
CH1241194864	Nasdaq-100 ®	CHF 8.32	CHF	28 June 2024
CH1241194872	Nasdaq-100 ®	CHF 9.54	CHF	28 June 2024
CH1241194880	Nasdaq-100 ®	CHF 9.86	CHF	28 June 2024
CH1241194898	Nasdaq-100 ®	CHF 10.20	CHF	28 June 2024
CH1241194906	Nasdaq-100 ®	CHF 11.63	CHF	28 June 2024
CH1241194914	Nasdaq-100 ®	CHF 13.69	CHF	28 June 2024
CH1241194922	Nasdaq-100 ®	CHF 9.60	CHF	6 January 2025
CH1241194930	Nasdaq-100 ®	CHF 10.83	CHF	6 January 2025
CH1241194948	Nasdaq-100 ®	CHF 11.15	CHF	6 January 2025
CH1241194955	Nasdaq-100 ®	CHF 11.48	CHF	6 January 2025
CH1241194963	Nasdaq-100 ®	CHF 12.88	CHF	6 January 2025
CH1241194971	Nasdaq-100 ®	CHF 14.84	CHF	6 January 2025
CH1241194989	S&P 500®	CHF 2.84	CHF	22 March 2024
CH1241194997	S&P 500®	CHF 3.34	CHF	22 March 2024
CH1241195002	S&P 500®	CHF 3.89	CHF	22 March 2024
CH1241195010	S&P 500®	CHF 4.47	CHF	22 March 2024
CH1241195028	S&P 500®	CHF 5.07	CHF	22 March 2024
CH1241195036	S&P 500®	CHF 3.33	CHF	28 June 2024
CH1241195044	S&P 500®	CHF 3.84	CHF	28 June 2024
CH1241195051	S&P 500®	CHF 4.38	CHF	28 June 2024
CH1241195069	S&P 500®	CHF 4.95	CHF	28 June 2024
CH1241195077	S&P 500®	CHF 5.54	CHF	28 June 2024
CH1241195085	S&P 500®	CHF 4.09	CHF	6 January 2025
CH1241195093	S&P 500®	CHF 4.59	CHF	6 January 2025
CH1241195101	S&P 500®	CHF 5.12	CHF	6 January 2025
CH1241195119	S&P 500®	CHF 5.66	CHF	6 January 2025
CH1241195127	S&P 500®	CHF 6.23	CHF	6 January 2025
CH1241195135	S&P 500®	CHF 2.08	CHF	22 March 2024
CH1241195143	S&P 500®	CHF 2.35	CHF	22 March 2024
CH1241195150	S&P 500®	CHF 2.64	CHF	22 March 2024
CH1241195168	S&P 500®	CHF 2.96	CHF	22 March 2024
CH1241195176	S&P 500®	CHF 3.33	CHF	22 March 2024
CH1241195184	S&P 500®	CHF 2.32	CHF	28 June 2024
CH1241195192	S&P 500®	CHF 2.59	CHF	28 June 2024
CH1241195200	S&P 500®	CHF 2.88	CHF	28 June 2024
CH1241195218	S&P 500®	CHF 3.20	CHF	28 June 2024
CH1241195226	S&P 500®	CHF 3.55	CHF	28 June 2024
CH1241195234	S&P 500®	CHF 2.72	CHF	6 January 2025
CH1241195242	S&P 500®	CHF 2.99	CHF	6 January 2025

<b>Series Number / ISIN Code</b>	<b>Index</b>	<b>Issue Price per Security</b>	<b>Settlement Currency</b>	<b>Redemption Date</b>
CH1241195259	S&P 500®	CHF 3.28	CHF	6 January 2025
CH1241195267	S&P 500®	CHF 3.60	CHF	6 January 2025
CH1241195275	S&P 500®	CHF 3.94	CHF	6 January 2025