

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 18 APRIL 2024

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Factor Long" and "Factor Short" Certificates relating to a Share

SSPA product type: Constant Leverage (2300)

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

PART A - CONTRACTUAL TERMS

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

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

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

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

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

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

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

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

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Long CV ₀ / Short CV ₀	Long / Short	Leverage Factor	Reset Threshold Percentage	Dividend Percentage	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redemption Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1345998475	100,000	100,000	CHF 9.70	EUR 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998483	100,000	100,000	CHF 10	CHF 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1345998491	100,000	100,000	CHF 10	CHF 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1345998509	100,000	100,000	CHF 10	CHF 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1345998517	100,000	100,000	CHF 10	CHF 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1345998525	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998533	100,000	100,000	CHF 9.70	EUR 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998541	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998558	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998566	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998574	100,000	100,000	CHF 9.70	EUR 10	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998582	100,000	100,000	CHF 9.70	EUR 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998590	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998608	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998616	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998624	100,000	100,000	CHF 9.70	EUR 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No

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CH1345998632	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998640	100,000	100,000	CHF 12.99	DKK 100	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	CIBOR-1M	CIBOR1M=	Open-end	No
CH1345998657	100,000	100,000	CHF 12.99	DKK 100	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	CIBOR-1M	CIBOR1M=	Open-end	No
CH1345998665	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998673	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998681	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998699	100,000	100,000	CHF 9.70	EUR 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998707	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998715	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998723	100,000	100,000	CHF 9.70	EUR 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998731	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998749	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998756	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998764	100,000	100,000	CHF 9.70	EUR 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998772	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998780	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998798	100,000	100,000	CHF 9.70	EUR 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998806	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-	No

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CH1345998814	100,000	100,000	CHF 9.70	EUR 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998822	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345998830	100,000	100,000	CHF 9.10	USD 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1345998848	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345998855	100,000	100,000	CHF 9.10	USD 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1345998863	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345998871	100,000	100,000	CHF 9.10	USD 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1345998889	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345998897	100,000	100,000	CHF 10	CHF 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1345998905	100,000	100,000	CHF 10	CHF 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1345998913	100,000	100,000	CHF 10	CHF 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1345998921	100,000	100,000	CHF 10	CHF 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1345998939	100,000	100,000	CHF 10	CHF 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1345998947	100,000	100,000	CHF 10	CHF 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1345998954	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998962	100,000	100,000	CHF 9.70	EUR 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998970	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No

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CH1345998988	100,000	100,000	CHF 9.70	EUR 10	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998996	100,000	100,000	CHF 9.70	EUR 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999002	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999010	100,000	100,000	CHF 9.70	EUR 10	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999028	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999036	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999044	100,000	100,000	CHF 12.99	DKK 100	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	CIBOR-1M	CIBOR1M=	Open-end	No
CH1345999051	100,000	100,000	CHF 12.99	DKK 100	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	CIBOR-1M	CIBOR1M=	Open-end	No
CH1345999069	100,000	100,000	CHF 12.99	DKK 100	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	CIBOR-1M	CIBOR1M=	Open-end	No
CH1345999077	100,000	100,000	CHF 12.99	DKK 100	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	CIBOR-1M	CIBOR1M=	Open-end	No
CH1345999085	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999093	100,000	100,000	CHF 9.70	EUR 10	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999101	100,000	100,000	CHF 9.70	EUR 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999119	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999127	100,000	100,000	CHF 9.70	EUR 10	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999135	100,000	100,000	CHF 9.70	EUR 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999143	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999150	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Long CV ₀ / Short CV ₀	Long / Short	Leverage Factor	Reset Threshold Percentage	Dividend Percentage	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redemption Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
														end	
CH1345999168	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999176	100,000	100,000	CHF 9.70	EUR 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999184	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999192	100,000	100,000	CHF 9.70	EUR 10	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999200	100,000	100,000	CHF 9.70	EUR 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999218	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999226	100,000	100,000	CHF 9.70	EUR 10	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999234	100,000	100,000	CHF 9.70	EUR 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999242	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999259	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999267	100,000	100,000	CHF 9.70	EUR 10	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345999275	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999283	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999291	100,000	100,000	CHF 9.10	USD 10	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1345999309	100,000	100,000	CHF 9.10	USD 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1345999317	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999325	100,000	100,000	CHF 9.10	USD 10	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Long CV ₀ / Short CV ₀	Long / Short	Leverage Factor	Reset Threshold Percentage	Dividend Percentage	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redemption Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1345999333	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999341	100,000	100,000	CHF 9.10	USD 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1345999358	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999366	100,000	100,000	CHF 9.10	USD 10	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1345999374	100,000	100,000	CHF 9.10	USD 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1345999382	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999390	100,000	100,000	CHF 9.10	USD 10	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1345999408	100,000	100,000	CHF 9.10	USD 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1345999416	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999424	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999432	100,000	100,000	CHF 9.10	USD 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1345999440	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999457	100,000	100,000	CHF 9.10	USD 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1345999465	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999473	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999481	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999499	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999507	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Long CV ₀ / Short CV ₀	Long / Short	Leverage Factor	Reset Threshold Percentage	Dividend Percentage	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redemption Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
														end	
CH1345999515	100,000	100,000	CHF 9.10	USD 10	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1345999523	100,000	100,000	CHF 9.10	USD 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1345999531	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999549	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999556	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999564	100,000	100,000	CHF 9.10	USD 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1345999572	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999580	100,000	100,000	CHF 9.10	USD 10	Long	4	22%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999598	100,000	100,000	CHF 9.10	USD 10	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999606	100,000	100,000	CHF 9.10	USD 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999614	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999622	100,000	100,000	CHF 9.10	USD 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1345999630	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345999648	100,000	100,000	CHF 9.10	USD 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1345999655	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1345998475	134599847	Ordinary	Anheuser-Busch InBev SA/NV	EUR	BE0974293251	www.ab-inbev.com	Euronext Brussels	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345998483	134599848	Participation Certificate	Schindler Holding AG	CHF	CH0024638196	www.schindler.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1345998491	134599849	Registered	Swisscom AG	CHF	CH0008742519	www.swisscom.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1345998509	134599850	Registered	SGS SA	CHF	CH1256740924	www.sgs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1345998517	134599851	Registered	SGS SA	CHF	CH1256740924	www.sgs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1345998525	134599852	Registered	Allianz SE	EUR	DE0008404005	www.allianz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1345998533	134599853	Registered	Allianz SE	EUR	DE0008404005	www.allianz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1345998541	134599854	Bearer	Beiersdorf AG	EUR	DE0005200000	www.beiersdorf.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1345998558	134599855	Ordinary	Commerzbank AG	EUR	DE000CBK1001	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1345998566	134599856	Ordinary	Continental AG	EUR	DE0005439004	www.continental.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1345998574	134599857	Ordinary	Continental AG	EUR	DE0005439004	www.continental.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1345998582	134599858	Ordinary	Continental AG	EUR	DE0005439004	www.continental.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1345998590	134599859	Ordinary	Deutsche Börse AG	EUR	DE0005810055	www.deutsche-boerse.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1345998608	134599860	Ordinary	E.ON SE	EUR	DE000ENAG999	www.eon.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1345998616	134599861	Ordinary	Fresenius Medical Care AG	EUR	DE0005785802	www.fmc-ag.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1345998624	134599862	Ordinary	Fresenius Medical Care AG	EUR	DE0005785802	www.fmc-ag.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH134599863	1345998	Preferred	Henkel AG &	EUR	DE00060484	www.henkel.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
2	63		Co. KGaA		32			boerse.com			price	
CH1345998640	134599864	Class B	A.P. Moller - Maersk A/S	DKK	DK0010244508	www.maersk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH1345998657	134599865	Class B	A.P. Moller - Maersk A/S	DKK	DK0010244508	www.maersk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH1345998665	134599866	Ordinary	Iberdrola SA	EUR	ES0144580Y14	www.iberdrola.es	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1345998673	134599867	Ordinary	Repsol SA	EUR	ES0173516115	www.repsol.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1345998681	134599868	Ordinary	Telefónica SA	EUR	ES0178430E18	www.telefonica.es	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1345998699	134599869	Ordinary	Telefónica SA	EUR	ES0178430E18	www.telefonica.es	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1345998707	134599870	Ordinary	Nokia Oyj (FI)	EUR	FI0009000681	www.nokia.com	NASDAQ Helsinki Ltd	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH1345998715	134599871	Ordinary	Vinci SA	EUR	FR0000125486	www.vinci.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345998723	134599872	Ordinary	Vinci SA	EUR	FR0000125486	www.vinci.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345998731	134599873	Ordinary	Societe Generale SA	EUR	FR0000130809	www.societegenerale.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345998749	134599874	Ordinary	L'Oreal SA	EUR	FR0000120321	www.loreal.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345998756	134599875	Ordinary	Compagnie de Saint-Gobain SA	EUR	FR0000125007	www.saint-gobain.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345998764	134599876	Ordinary	Compagnie de Saint-Gobain SA	EUR	FR0000125007	www.saint-gobain.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345998772	134599877	Ordinary	Enel SpA	EUR	IT0003128367	www.enel.it	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF	Traded price	Exchange
CH1345998780	134599878	Ordinary	ING Groep NV	EUR	NL0011821202	www.ing.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345998798	134599879	Ordinary	ING Groep NV	EUR	NL0011821202	www.ing.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH134599880	1345998	Ordinary	Koninklijke	EUR	NL000000095	www.philips.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
6	80		Philips NV		38						price	
CH1345998814	134599881	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	www.philips.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345998822	134599882	Ordinary	Cisco Systems Inc	USD	US17275R1023	www.cisco.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1345998830	134599883	Ordinary	Cisco Systems Inc	USD	US17275R1023	www.cisco.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1345998848	134599884	Ordinary	General Motors Co	USD	US37045V1008	www.gm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345998855	134599885	Ordinary	General Motors Co	USD	US37045V1008	www.gm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345998863	134599886	Ordinary	Pfizer Inc	USD	US7170811035	www.pfizer.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345998871	134599887	Ordinary	Pfizer Inc	USD	US7170811035	www.pfizer.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345998889	134599888	Class A	Shopify Inc	USD	CA82509L1076	www.shopify.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345998897	134599889	Ordinary	Alcon AG	CHF	CH0432492467	www.alcon.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1345998905	134599890	Ordinary	Alcon AG	CHF	CH0432492467	www.alcon.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1345998913	134599891	Ordinary	The Swatch Group AG	CHF	CH0012255151	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1345998921	134599892	Ordinary	The Swatch Group AG	CHF	CH0012255151	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1345998939	134599893	Registered	Geberit AG	CHF	CH0030170408	www.geberit.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1345998947	134599894	Participation Certificate	Chocoladefabriken Lindt & Sprüngli AG	CHF	CH0010570767	www.lindt-spruengli.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1345998954	134599895	Ordinary	Fresenius SE & Co. KGaA	EUR	DE0005785604	www.fresenius.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1345998962	134599896	Ordinary	Fresenius SE & Co. KGaA	EUR	DE0005785604	www.fresenius.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1345998970	134599897	Registered	Münchener Rückversicherer	EUR	DE0008430026	www.munichre.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
			ungs-Gesellschaft Aktiengesellschaft in München									
CH134599898	134599898	Registered	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	EUR	DE0008430026	www.munichre.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH134599899	134599899	Registered	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	EUR	DE0008430026	www.munichre.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH134599900	134599900	Preferred	Porsche Automobil Holding SE	EUR	DE000PAH0038	www.porsche.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH134599901	134599901	Preferred	Porsche Automobil Holding SE	EUR	DE000PAH0038	www.porsche.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH134599902	134599902	Registered	Siemens Healthineers AG	EUR	DE000SHL1006	www.healthcare.siemens.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH134599903	134599903	Registered	Siemens AG	EUR	DE0007236101	www.siemens.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH134599904	134599904	Class B	Carlsberg A/S	DKK	DK0010181759	www.carlsberggroup.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH134599905	134599905	Ordinary	Genmab A/S	DKK	DK0010272202	www.genmab.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH134599906	134599906	Ordinary	Genmab A/S	DKK	DK0010272202	www.genmab.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH134599907	134599907	Ordinary	Genmab A/S	DKK	DK0010272202	www.genmab.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH134599908	134599908	Ordinary	Banco Bilbao	EUR	ES01132118	www.bbva.com	SIBE - Mercado	www.bolsamadrid.es	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
5	08		Vizcaya Argentaria SA		35		Continuo Español				price	
CH1345999093	134599909	Ordinary	Banco Bilbao Vizcaya Argentaria SA	EUR	ES0113211835	www.bbva.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1345999101	134599910	Ordinary	Banco Bilbao Vizcaya Argentaria SA	EUR	ES0113211835	www.bbva.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1345999119	134599911	Ordinary	Industria de Diseño Textil SA	EUR	ES0148396007	www.inditex.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1345999127	134599912	Ordinary	Industria de Diseño Textil SA	EUR	ES0148396007	www.inditex.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1345999135	134599913	Ordinary	Industria de Diseño Textil SA	EUR	ES0148396007	www.inditex.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1345999143	134599914	Ordinary	Danone SA	EUR	FR0000120644	www.danone.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345999150	134599915	Ordinary	Orange SA	EUR	FR0000133308	www.orange.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345999168	134599916	Ordinary	Sanofi	EUR	FR0000120578	www.sanofi.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345999176	134599917	Ordinary	Sanofi	EUR	FR0000120578	www.sanofi.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345999184	134599918	Ordinary	ENI SpA	EUR	IT0003132476	www.eni.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF	Traded price	Exchange
CH1345999192	134599919	Ordinary	ENI SpA	EUR	IT0003132476	www.eni.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF	Traded price	Exchange
CH1345999200	134599920	Ordinary	ENI SpA	EUR	IT0003132476	www.eni.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF	Traded price	Exchange
CH1345999218	134599921	Ordinary	UniCredit SpA	EUR	IT0005239360	www.unicreditgroup.eu	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF	Traded price	Exchange
CH1345999226	134599922	Ordinary	UniCredit SpA	EUR	IT0005239360	www.unicreditgroup.eu	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF	Traded price	Exchange
CH1345999234	134599923	Ordinary	UniCredit SpA	EUR	IT0005239360	www.unicreditgroup.eu	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF	Traded price	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1345999242	134599924	Ordinary	Koninklijke Ahold Delhaize NV	EUR	NL0011794037	www.ahold.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345999259	134599925	Ordinary	Aegon Ltd	EUR	BMG0112X1056	www.aegon.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345999267	134599926	Ordinary	Aegon Ltd	EUR	BMG0112X1056	www.aegon.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345999275	134599927	Ordinary	Amgen Inc	USD	US0311621009	www.amgen.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1345999283	134599928	Ordinary	American Express Co	USD	US0258161092	www.americanexpress.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999291	134599929	Ordinary	American Express Co	USD	US0258161092	www.americanexpress.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999309	134599930	Ordinary	American Express Co	USD	US0258161092	www.americanexpress.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999317	134599931	Ordinary	The Boeing Co	USD	US0970231058	www.boeing.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999325	134599932	Ordinary	The Boeing Co	USD	US0970231058	www.boeing.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999333	134599933	Ordinary	eBay Inc	USD	US2786421030	www.ebay.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1345999341	134599934	Ordinary	eBay Inc	USD	US2786421030	www.ebay.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1345999358	134599935	Ordinary	Ford Motor Co	USD	US3453708600	www.ford.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999366	134599936	Ordinary	Ford Motor Co	USD	US3453708600	www.ford.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999374	134599937	Ordinary	Ford Motor Co	USD	US3453708600	www.ford.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999382	134599938	Ordinary	Freeport-McMoRan Inc	USD	US35671D8570	www.fcx.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999390	134599939	Ordinary	Freeport-McMoRan Inc	USD	US35671D8570	www.fcx.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999408	134599940	Ordinary	Freeport-McMoRan Inc	USD	US35671D8570	www.fcx.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH134599941	1345999	Ordinary	Gilead	USD	US37555810	www.gilead.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
6	41		Sciences Inc		36						price	
CH1345999424	134599942	Ordinary	The Goldman Sachs Group Inc	USD	US38141G1040	www.goldmansachs.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999432	134599943	Ordinary	The Goldman Sachs Group Inc	USD	US38141G1040	www.goldmansachs.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999440	134599944	Ordinary	The Home Depot Inc	USD	US4370761029	www.homedepot.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999457	134599945	Ordinary	The Home Depot Inc	USD	US4370761029	www.homedepot.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999465	134599946	Ordinary	IBM	USD	US4592001014	www.ibm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999473	134599947	Ordinary	Johnson & Johnson	USD	US4781601046	www.jnj.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999481	134599948	Ordinary	Coca Cola Co	USD	US1912161007	www.coca-colacompany.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999499	134599949	Ordinary	Merck & Co Inc	USD	US58933Y1055	www.merck.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999507	134599950	Class B	NIKE Inc	USD	US6541061031	www.nike.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999515	134599951	Class B	NIKE Inc	USD	US6541061031	www.nike.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999523	134599952	Class B	NIKE Inc	USD	US6541061031	www.nike.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999531	134599953	Ordinary	PepsiCo Inc	USD	US7134481081	www.pepsico.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1345999549	134599954	Ordinary	The Procter & Gamble Co	USD	US7427181091	www.pg.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999556	134599955	Ordinary	Starbucks Corp	USD	US8552441094	www.starbucks.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1345999564	134599956	Ordinary	Starbucks Corp	USD	US8552441094	www.starbucks.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1345999572	134599957	Ordinary	Spotify Technology SA	USD	LU1778762911	www.spotify.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH134599958	1345999	Ordinary	Spotify	USD	LU17787629	www.spotify.com	New York Stock	www.nyse.com	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
0	58		Technology SA		11		Exchange (NYSE)				price	
CH1345999598	134599959	Ordinary	Spotify Technology SA	USD	LU1778762911	www.spotify.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999606	134599960	Ordinary	Spotify Technology SA	USD	LU1778762911	www.spotify.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999614	134599961	Class A	Visa Inc	USD	US92826C8394	www.visa.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999622	134599962	Class A	Visa Inc	USD	US92826C8394	www.visa.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999630	134599963	Ordinary	Exxon Mobil Corp	USD	US30231G1022	www.exxonmobil.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999648	134599964	Ordinary	Exxon Mobil Corp	USD	US30231G1022	www.exxonmobil.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345999655	134599965	Ordinary	Yum! Brands Inc	USD	US9884981013	www.yum.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange

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 April 2024.
4. **Issue Date:** 18 April 2024.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Securities are Constant Leverage Certificates and are Constant Leverage Long or Constant Leverage Short Certificates.

The provisions of Annex 2 (*Additional Terms and Conditions for Share Securities*) and Annex 11 (*Additional Terms and Conditions for Constant Leverage 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 rate of exchange (including any rates of exchange pursuant to which the relevant rate of exchange is derived), determined by the Calculation Agent for conversion of any amount into the Settlement Currency or Calculation Currency, as applicable.
14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
16. **Minimum Trading Size:** Not applicable.
17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.
18. **Calculation Agent:** BNP Paribas Financial Markets S.N.C.
20 boulevard des Italiens 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

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

	Specified Venue: SIX Swiss Exchange.
	Final Constant Leverage Valuation Date: Not applicable.
	Calculation Time: As per Constant Leverage Security Condition 1.
(a) Cut-off Time:	As per Constant Leverage Security Conditions.
(b) Fee:	See the "Specific Provisions for each Series" above. Fee Range: See the "Specific Provisions for each Series" above.
(c) Hedging Cost:	See the "Specific Provisions for each Series" above. Maximum Hedging Cost: See the "Specific Provisions for each Series" above. Minimum Hedging Cost: See the "Specific Provisions for each Series" above.
(d) Leverage Factor:	See the "Specific Provisions for each Series" above.
(e) Observation Price:	See the "Specific Provisions for each Series" above.
(f) Observation Price Source:	See the "Specific Provisions for each Series" above.
(g) Interest Margin:	See the "Specific Provisions for each Series" above. Maximum Interest Margin: See the "Specific Provisions for each Series" above. Minimum Interest Margin: See the "Specific Provisions for each Series" above.
(h) Reference Interest Rate (r_{t-1}^u):	
(i) Fixed Rate:	Not applicable.
(ii) Reference Floating Rate:	Applicable.
(A) Reference Floating Rate Option:	See the "Specific Provisions for each Series" above.
(B) Reference Floating Rate Option Page:	See the "Specific Provisions for each Series" above.
(C) Reference Floating Rate Option Time:	See the "Specific Provisions for each Series" above.
(i) Underlying Business Day:	As per Conditions.
(j) Reset Threshold Percentage:	See the "Specific Provisions for each Series" above.
33. Additional Disruption Events:	Applicable.
34. Optional Additional Disruption Events:	(a) The following Optional Additional Disruption Events apply to the Securities: Administrator/Benchmark Event Increased Cost of Hedging Currency Event Loss of Stock Borrow Insolvency Filing Increased Cost of Stock Borrow

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

The Initial Stock Loan Rate is 25%.

(c) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.

35. **Knock-in Event:** Not applicable.

36. **Knock-out Event:** Not applicable.

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

38. **Provisions relating to Certificates:** Applicable.

(a) **Notional Amount of each Certificate:** Not applicable.

(b) **Partly Paid Certificates:** The Certificates are not Partly Paid Certificates.

(c) **Interest:** Not applicable.

(d) **Accrual to Redemption:** Not applicable.

(e) **Fixed Rate Provisions:** Not applicable.

(f) **Floating Rate Provisions:** Not applicable.

(g) **Linked Interest Certificates:** Not applicable.

(h) **Index Linked Interest Certificates:** Not applicable.

(i) **Share Linked/ETI Share Linked Interest Certificates:** Not applicable.

(j) **ETI Linked Interest Certificates:** Not applicable.

(k) **Debt Linked Interest Certificates:** Not applicable.

(l) **Commodity Linked Interest Certificates:** Not applicable.

(m) **Inflation Index Linked Interest Certificates:** Not applicable.

(n) **Currency Linked Interest Certificates:** Not applicable.

(o) **Fund Linked Interest Certificates:** Not applicable.

(p) **Futures Linked Interest Certificates:** Not applicable.

(q) **Instalment Certificates:** The Certificates are not Instalment Certificates.

(r) **Issuer Call Option:** Applicable from one (1) calendar day after the Commencement Date.

(i) **Optional Redemption Date(s):** The day falling five (5) Business Days following the relevant Optional Redemption Valuation Date.

(ii) **Optional Redemption Valuation Date:** The date designated as such by the Issuer in the notice notifying the Holders that the Issuer will redeem early all the Certificates then

outstanding, provided that if such date is not a Relevant Business Day, the Optional Redemption Valuation Date will be the next following Relevant Business Day.

- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):**
- In respect of Long Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Long Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
 - In respect of Short Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Short Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
- (iv) **Notice Period (if different from those set out in the Conditions):**
- Not less than one (1) calendar day prior to the contemplated Optional Redemption Valuation Date.
- (s) **Holder Put Option:**
- Applicable.
- (i) **Optional Redemption Date(s):**
 - (ii) **Optional Redemption Valuation Date:**
 - (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):**
- In respect of Long Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Long Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
 - In respect of Short Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Short Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
- (iv) **Notice Period (if different from those set out in the Conditions):**
- Not less than thirty (30) calendar days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early Redemption:**
- Not applicable.
- (u) **Cash Settlement Amount:**
- In respect of the Cash Settlement Amount in relation to Issuer Call Option, please refer to item 38(r)(iii).
 - In respect of the Cash Settlement Amount in relation to Holder Put Option, please refer to item 38(s)(iii).
- (v) **Strike Date:**
- Not applicable.

- (w) **Redemption Valuation Date:** Not applicable.
 - (x) **Averaging:** Averaging does not apply to the Securities.
 - (y) **Observation Dates:** Not applicable.
 - (z) **Observation Period:** Not applicable.
 - (aa) **Settlement Business Day:** Not applicable.
 - (bb) **Cut-off Date:** Not applicable.
39. **Identification information of Holders:** Not applicable.

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**
- (a) **Eligibility for sale of Securities in the United States:** The Securities are not eligible for sale in the United States.
Reg. S Compliance Category 2; TEFRA Not applicable
 - (b) **Other Selling Restrictions:** Not applicable.
41. **Additional U.S. Federal income tax considerations:** The Securities may be Specified Securities for the purpose of Section 871(m) of the U.S. Internal Revenue Code of 1986 as stated in "Specific Provisions for each Series" above. If the Securities are Specified Securities, then the following provisions will apply.

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

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

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

Responsibility

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

Signed on behalf of BNP Paribas Issuance B.V.
As Issuer:



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

Factor Long Certificates and Factor Short Certificates are Share Securities being leveraged securities with no fixed term, which give investors a level of exposure from moderate to high to the price and performance of the relevant Underlying Share as described in Part A "Product Specific Provisions (all Securities)" (Item 23) that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the relevant Share will have a magnified effect on the value of the Certificates, both positively and negatively.

With regard to Factor Long Certificates the Certificates will increase in value when the relevant Underlying Share increases in value and decrease in value when the relevant Underlying Share decreases in value. With regard to Factor Short Certificates the Certificates will increase in value when the relevant Share decreases in value and decrease in value when the relevant Underlying Share increases in value.

The Certificates are "Share Securities" Certificates. The Certificates feature a constant Leverage Factor and a Reset Threshold. With regard to Factor Long Certificates a Reset Event occurs if, on any Underlying Business Day, in the determination of the Calculation Agent the traded price of the relevant Underlying Share is at one or more time during any Observation Time Period, equal to or less than the Reset Threshold. With regard to Factor Short Certificates a Reset Event occurs if, on any Underlying Business Day, in the determination of the Calculation Agent the traded price of the relevant Underlying Share is at one or more time during any Observation Time Period, equal to or greater than the Reset Threshold. After a Reset Event the Reset Threshold will be reset intraday until the next Reset Event or the next Underlying Business Day whichever comes first.

While the use of leverage allows for potential multiples of a return (assuming a return is achieved) when the Underlying Share moves in the anticipated direction, it will conversely magnify losses when the Underlying Share moves against expectations.

The Certificates have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

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

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

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

SHARE DISCLAIMER

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

6. Operational Information

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

SUMMARY OF FINAL TERMS

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

Part A – Introduction				
A.1	Introduction and Warnings	<p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 22 September 2023 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>		
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.		
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.		
Part B – Securities				
B.1	Issuer/Guarantor	<p>Issuer</p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
B.2	ISIN	As set out in table below.		
B.3	Nature of Securities	Certificates.		
B.4	Product Name	"Factor Long" and "Factor Short" Certificates relating to a Share		
B.5	Issue Date	18 April 2024		
B.6	Redemption Date	As set out in table below.		
B.7	Issue Price	As set out in table below.		
B.8	Underlyings	As set out in table below.		
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.		
Part C – Offer and Admission to Trading				
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.		
C.2	Admission to Trading/listing	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland		
C.4	Intermediary	SIX SIS Ltd., Olten, Switzerland		
C.5	Selling restrictions	As per the Base Prospectus.		
Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1345998475	Anheuser-Busch InBev SA/NV	CHF 9.70	CHF	Open End
CH1345998483	Schindler Holding AG	CHF 10	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1345998491	Swisscom AG	CHF 10	CHF	Open End
CH1345998509	SGS SA	CHF 10	CHF	Open End
CH1345998517	SGS SA	CHF 10	CHF	Open End
CH1345998525	Allianz SE	CHF 9.70	CHF	Open End
CH1345998533	Allianz SE	CHF 9.70	CHF	Open End
CH1345998541	Beiersdorf AG	CHF 9.70	CHF	Open End
CH1345998558	Commerzbank AG	CHF 9.70	CHF	Open End
CH1345998566	Continental AG	CHF 9.70	CHF	Open End
CH1345998574	Continental AG	CHF 9.70	CHF	Open End
CH1345998582	Continental AG	CHF 9.70	CHF	Open End
CH1345998590	Deutsche Börse AG	CHF 9.70	CHF	Open End
CH1345998608	E.ON SE	CHF 9.70	CHF	Open End
CH1345998616	Fresenius Medical Care AG	CHF 9.70	CHF	Open End
CH1345998624	Fresenius Medical Care AG	CHF 9.70	CHF	Open End
CH1345998632	Henkel AG & Co. KGaA	CHF 9.70	CHF	Open End
CH1345998640	A.P. Moller - Maersk A/S	CHF 12.99	CHF	Open End
CH1345998657	A.P. Moller - Maersk A/S	CHF 12.99	CHF	Open End
CH1345998665	Iberdrola SA	CHF 9.70	CHF	Open End
CH1345998673	Repsol SA	CHF 9.70	CHF	Open End
CH1345998681	Telefónica SA	CHF 9.70	CHF	Open End
CH1345998699	Telefónica SA	CHF 9.70	CHF	Open End
CH1345998707	Nokia Oyj (FI)	CHF 9.70	CHF	Open End
CH1345998715	Vinci SA	CHF 9.70	CHF	Open End
CH1345998723	Vinci SA	CHF 9.70	CHF	Open End
CH1345998731	Societe Generale SA	CHF 9.70	CHF	Open End
CH1345998749	L'Oreal SA	CHF 9.70	CHF	Open End
CH1345998756	Compagnie de Saint-Gobain SA	CHF 9.70	CHF	Open End
CH1345998764	Compagnie de Saint-Gobain SA	CHF 9.70	CHF	Open End
CH1345998772	Enel SpA	CHF 9.70	CHF	Open End
CH1345998780	ING Groep NV	CHF 9.70	CHF	Open End
CH1345998798	ING Groep NV	CHF 9.70	CHF	Open End
CH1345998806	Koninklijke Philips NV	CHF 9.70	CHF	Open End
CH1345998814	Koninklijke Philips NV	CHF 9.70	CHF	Open End
CH1345998822	Cisco Systems Inc	CHF 9.10	CHF	Open End
CH1345998830	Cisco Systems Inc	CHF 9.10	CHF	Open End
CH1345998848	General Motors Co	CHF 9.10	CHF	Open End
CH1345998855	General Motors Co	CHF 9.10	CHF	Open End
CH1345998863	Pfizer Inc	CHF 9.10	CHF	Open End
CH1345998871	Pfizer Inc	CHF 9.10	CHF	Open End
CH1345998889	Shopify Inc	CHF 9.10	CHF	Open End
CH1345998897	Alcon AG	CHF 10	CHF	Open End
CH1345998905	Alcon AG	CHF 10	CHF	Open End
CH1345998913	The Swatch Group AG	CHF 10	CHF	Open End
CH1345998921	The Swatch Group AG	CHF 10	CHF	Open End
CH1345998939	Geberit AG	CHF 10	CHF	Open End
CH1345998947	Chocoladefabriken Lindt & Sprüngli AG	CHF 10	CHF	Open End
CH1345998954	Fresenius SE & Co. KGaA	CHF 9.70	CHF	Open End
CH1345998962	Fresenius SE & Co. KGaA	CHF 9.70	CHF	Open End
CH1345998970	Münchener Rückversicherungs-Gesellschaft	CHF 9.70	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
	Aktiengesellschaft in München			
CH1345998988	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	CHF 9.70	CHF	Open End
CH1345998996	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	CHF 9.70	CHF	Open End
CH1345999002	Porsche Automobil Holding SE	CHF 9.70	CHF	Open End
CH1345999010	Porsche Automobil Holding SE	CHF 9.70	CHF	Open End
CH1345999028	Siemens Healthineers AG	CHF 9.70	CHF	Open End
CH1345999036	Siemens AG	CHF 9.70	CHF	Open End
CH1345999044	Carlsberg A/S	CHF 12.99	CHF	Open End
CH1345999051	Genmab A/S	CHF 12.99	CHF	Open End
CH1345999069	Genmab A/S	CHF 12.99	CHF	Open End
CH1345999077	Genmab A/S	CHF 12.99	CHF	Open End
CH1345999085	Banco Bilbao Vizcaya Argentaria SA	CHF 9.70	CHF	Open End
CH1345999093	Banco Bilbao Vizcaya Argentaria SA	CHF 9.70	CHF	Open End
CH1345999101	Banco Bilbao Vizcaya Argentaria SA	CHF 9.70	CHF	Open End
CH1345999119	Industria de Diseño Textil SA	CHF 9.70	CHF	Open End
CH1345999127	Industria de Diseño Textil SA	CHF 9.70	CHF	Open End
CH1345999135	Industria de Diseño Textil SA	CHF 9.70	CHF	Open End
CH1345999143	Danone SA	CHF 9.70	CHF	Open End
CH1345999150	Orange SA	CHF 9.70	CHF	Open End
CH1345999168	Sanofi	CHF 9.70	CHF	Open End
CH1345999176	Sanofi	CHF 9.70	CHF	Open End
CH1345999184	ENI SpA	CHF 9.70	CHF	Open End
CH1345999192	ENI SpA	CHF 9.70	CHF	Open End
CH1345999200	ENI SpA	CHF 9.70	CHF	Open End
CH1345999218	UniCredit SpA	CHF 9.70	CHF	Open End
CH1345999226	UniCredit SpA	CHF 9.70	CHF	Open End
CH1345999234	UniCredit SpA	CHF 9.70	CHF	Open End
CH1345999242	Koninklijke Ahold Delhaize NV	CHF 9.70	CHF	Open End
CH1345999259	Aegon Ltd	CHF 9.70	CHF	Open End
CH1345999267	Aegon Ltd	CHF 9.70	CHF	Open End
CH1345999275	Amgen Inc	CHF 9.10	CHF	Open End
CH1345999283	American Express Co	CHF 9.10	CHF	Open End
CH1345999291	American Express Co	CHF 9.10	CHF	Open End
CH1345999309	American Express Co	CHF 9.10	CHF	Open End
CH1345999317	The Boeing Co	CHF 9.10	CHF	Open End
CH1345999325	The Boeing Co	CHF 9.10	CHF	Open End
CH1345999333	eBay Inc	CHF 9.10	CHF	Open End
CH1345999341	eBay Inc	CHF 9.10	CHF	Open End
CH1345999358	Ford Motor Co	CHF 9.10	CHF	Open End
CH1345999366	Ford Motor Co	CHF 9.10	CHF	Open End
CH1345999374	Ford Motor Co	CHF 9.10	CHF	Open End
CH1345999382	Freeport-McMoRan Inc	CHF 9.10	CHF	Open End
CH1345999390	Freeport-McMoRan Inc	CHF 9.10	CHF	Open End
CH1345999408	Freeport-McMoRan Inc	CHF 9.10	CHF	Open End
CH1345999416	Gilead Sciences Inc	CHF 9.10	CHF	Open End
CH1345999424	The Goldman Sachs Group Inc	CHF 9.10	CHF	Open End
CH1345999432	The Goldman Sachs Group Inc	CHF 9.10	CHF	Open End
CH1345999440	The Home Depot Inc	CHF 9.10	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1345999457	The Home Depot Inc	CHF 9.10	CHF	Open End
CH1345999465	IBM	CHF 9.10	CHF	Open End
CH1345999473	Johnson & Johnson	CHF 9.10	CHF	Open End
CH1345999481	Coca Cola Co	CHF 9.10	CHF	Open End
CH1345999499	Merck & Co Inc	CHF 9.10	CHF	Open End
CH1345999507	NIKE Inc	CHF 9.10	CHF	Open End
CH1345999515	NIKE Inc	CHF 9.10	CHF	Open End
CH1345999523	NIKE Inc	CHF 9.10	CHF	Open End
CH1345999531	PepsiCo Inc	CHF 9.10	CHF	Open End
CH1345999549	The Procter & Gamble Co	CHF 9.10	CHF	Open End
CH1345999556	Starbucks Corp	CHF 9.10	CHF	Open End
CH1345999564	Starbucks Corp	CHF 9.10	CHF	Open End
CH1345999572	Spotify Technology SA	CHF 9.10	CHF	Open End
CH1345999580	Spotify Technology SA	CHF 9.10	CHF	Open End
CH1345999598	Spotify Technology SA	CHF 9.10	CHF	Open End
CH1345999606	Spotify Technology SA	CHF 9.10	CHF	Open End
CH1345999614	Visa Inc	CHF 9.10	CHF	Open End
CH1345999622	Visa Inc	CHF 9.10	CHF	Open End
CH1345999630	Exxon Mobil Corp	CHF 9.10	CHF	Open End
CH1345999648	Exxon Mobil Corp	CHF 9.10	CHF	Open End
CH1345999655	Yum! Brands Inc	CHF 9.10	CHF	Open End