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.

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#### **FINAL TERMS DATED AS OF 20 MARCH 2024**

#### BNP Paribas Issuance B.V.

(incorporated in The Netherlands)
(as Issuer)

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

#### **BNP Paribas**

(incorporated in France) (as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Knock-Out Warrant" Certificates relating to a Share

SSPA product type: Knock-Out Warrant (2200)

**BNP Paribas Financial Markets S.N.C.** 

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

## **PART A - CONTRACTUAL TERMS**

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

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

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

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

Full information on BNP Paribas Issuance B.V. (the "Issuer"), BNP Paribas (the "Guarantor") and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. The Base Prospectus, any Supplement(s) to the Base Prospectus and these Final Terms are available free of charge during normal business hours from Principal Security Agent. Written or oral requests for such documents should be directed to the Principal Security Agent at its principal office set out at the end of the Base Prospectus or may be obtained by telephone (+41 58 212 6394) or fax (+41 58 212 6360). In addition, copies of any documents incorporated by reference will be made available, along with this Base Prospectus, for viewing on the website of BNPP at the following address <a href="www.bnpparibasmarkets.ch">www.bnpparibasmarkets.ch</a> 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 Securitie s issued	No. of Securitie s	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commence ment Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentag e on the Commenc ement Date	Dividend Percentag e	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentag e	Redempt ion Date	Parity	SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m)
CH1337750 843	10,000,0 00	10,000,0 00	CHF 0.73	Put	USD 195.000	Downwards to the next 3 digits (0.0010 points)	USD 195.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337750 850	10,000,0	10,000,0	CHF 3.06	Put	EUR 900.000	Downwards to the next 3 digits (0.0010 points)	EUR 900.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1337750 868	10,000,0	10,000,0	CHF 0.72	Call	USD 140.000	Upwards to the next 3 digits (0.0010 points)	USD 140.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337750 876	10,000,0 00	10,000,0	CHF 0.27	Call	USD 145.000	Upwards to the next 3 digits (0.0010 points)	USD 145.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337750 884	10,000,0 00	10,000,0 00	CHF 0.36	Call	USD 170.000	Upwards to the next 3 digits (0.0010 points)	USD 170.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337750 892	10,000,0 00	10,000,0	CHF 0.95	Put	USD 210.000	Downwards to the next 3 digits (0.0010 points)	USD 210.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337750 900	10,000,0 00	10,000,0 00	CHF 1.68	Call	USD 270.000	Upwards to the next 3 digits (0.0010 points)	USD 270.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securitie s issued	No. of Securitie s	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commence ment Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentag e on the Commenc ement Date	Dividend Percentag e	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentag e	Redempt ion Date	Parity	SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m)
CH1337750 918	10,000,0 00	10,000,0 00	CHF 6.32	Put	USD 360.000	Downwards to the next 3 digits (0.0010 points)	USD 360.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337750 926	10,000,0	10,000,0 00	CHF 0.17	Call	CHF 1.450	Upwards to the next 3 digits (0.0010 points)	CHF 1.450	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1337750 934	10,000,0 00	10,000,0 00	CHF 0.12	Call	CHF 1.500	Upwards to the next 3 digits (0.0010 points)	CHF 1.500	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1337750 942	10,000,0	10,000,0 00	CHF 0.10	Put	CHF 1.700	Downwards to the next 3 digits (0.0010 points)	CHF 1.700	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	1	No
CH1337750 959	10,000,0 00	10,000,0 00	CHF 3.61	Call	USD 140.000	Upwards to the next 3 digits (0.0010 points)	USD 140.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337750 967	10,000,0	10,000,0 00	CHF 0.39	Put	USD 185.000	Downwards to the next 3 digits (0.0010 points)	USD 185.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337750 975	10,000,0	10,000,0 00	CHF 0.49	Put	CHF 145.000	Downwards to the next 3 digits (0.0010 points)	CHF 145.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1337750 983	10,000,0 00	10,000,0 00	CHF 1.04	Call	USD 310.000	Upwards to the next 3 digits	USD 310.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securitie s issued	No. of Securitie s	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commence ment Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentag e on the Commenc ement Date	Dividend Percentag e	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentag e	Redempt ion Date	Parity	SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1337750 991	10,000,0	10,000,0 00	CHF 0.45	Call	CHF 74.000	Upwards to the next 3 digits (0.0010 points)	CHF 74.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1337751 007	10,000,0	10,000,0	CHF 0.25	Call	CHF 76.000	Upwards to the next 3 digits (0.0010 points)	CHF 76.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1337751 015	10,000,0	10,000,0 00	CHF 0.35	Put	CHF 82.000	Downwards to the next 3 digits (0.0010 points)	CHF 82.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1337751 023	10,000,0	10,000,0 00	CHF 1.65	Put	CHF 95.000	Downwards to the next 3 digits (0.0010 points)	CHF 95.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1337751 031	10,000,0	10,000,0 00	CHF 0.55	Call	CHF 65.000	Upwards to the next 3 digits (0.0010 points)	CHF 65.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1337751 049	10,000,0	10,000,0 00	CHF 1.46	Put	CHF 85.000	Downwards to the next 3 digits (0.0010 points)	CHF 85.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1337751 056	10,000,0	10,000,0 00	CHF 0.27	Call	CHF 3,800.000	Upwards to the next 3 digits (0.0010 points)	CHF 3,800.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1,000	No

Series Number / ISIN Code	No. of Securitie s issued	No. of Securitie s	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commence ment Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentag e on the Commenc ement Date	Dividend Percentag e	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentag e	Redempt ion Date	Parity	SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m)
CH1337751 064	10,000,0	10,000,0 00	CHF 0.17	Call	CHF 3,900.000	Upwards to the next 3 digits (0.0010 points)	CHF 3,900.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1,000	No
CH1337751 072	10,000,0	10,000,0 00	CHF 1.76	Put	CHF 95.000	Downwards to the next 3 digits (0.0010 points)	CHF 95.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1337751 080	10,000,0	10,000,0 00	CHF 0.25	Put	EUR 880.000	Downwards to the next 3 digits (0.0010 points)	EUR 880.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1337751 098	10,000,0	10,000,0 00	CHF 0.31	Call	CHF 76.000	Upwards to the next 3 digits (0.0010 points)	CHF 76.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1337751 106	10,000,0	10,000,0 00	CHF 0.29	Put	CHF 82.000	Downwards to the next 3 digits (0.0010 points)	CHF 82.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1337751 114	10,000,0	10,000,0 00	CHF 0.36	Call	USD 100.000	Upwards to the next 3 digits (0.0010 points)	USD 100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337751 122	10,000,0	10,000,0 00	CHF 2.70	Call	EUR 65.000	Upwards to the next 3 digits (0.0010 points)	EUR 65.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1337751 130	10,000,0	10,000,0 00	CHF 0.19	Put	CHF 96.000	Downwards to the next 3 digits	CHF 96.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securitie s issued	No. of Securitie s	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commence ment Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentag e on the Commenc ement Date	Dividend Percentag e	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentag e	Redempt ion Date	Parity	SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1337751 148	10,000,0 00	10,000,0 00	CHF 0.32	Put	CHF 88.000	Downwards to the next 3 digits (0.0010 points)	CHF 88.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1337751 155	10,000,0 00	10,000,0 00	CHF 0.81	Call	DKK 850.000	Upwards to the next 3 digits (0.0010 points)	DKK 850.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CIBOR1M=	0%	8%	+4.50%	Open End	10	No
CH1337751 163	10,000,0 00	10,000,0 00	CHF 1.13	Put	DKK 1,000.000	Downwards to the next 3 digits (0.0010 points)	DKK 1,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CIBOR1M=	0%	8%	-4.50%	Open End	10	No
CH1337751 171	10,000,0 00	10,000,0 00	CHF 0.85	Call	USD 870.000	Upwards to the next 3 digits (0.0010 points)	USD 870.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1337751 189	10,000,0 00	10,000,0 00	CHF 0.10	Call	USD 870.000	Upwards to the next 3 digits (0.0010 points)	USD 870.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1337751 197	10,000,0 00	10,000,0 00	CHF 1.82	Put	USD 900.000	Downwards to the next 3 digits (0.0010 points)		Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337751 205	10,000,0 00	10,000,0 00	CHF 0.18	Put	USD 900.000	Downwards to the next 3 digits (0.0010 points)	USD 900.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No

Series Number / ISIN Code	No. of Securitie s issued	No. of Securitie s	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commence ment Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentag e on the Commenc ement Date	Dividend Percentag e	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentag e	Redempt ion Date	Parity	SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m)
CH1337751 213	10,000,0	10,000,0 00	CHF 2.71	Put	USD 910.000	Downwards to the next 3 digits (0.0010 points)	USD 910.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337751 221	10,000,0	10,000,0 00	CHF 0.27	Put	USD 910.000	Downwards to the next 3 digits (0.0010 points)	USD 910.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1337751 239	10,000,0	10,000,0 00	CHF 3.60	Put	USD 920.000	Downwards to the next 3 digits (0.0010 points)	USD 920.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1337751 247	10,000,0	10,000,0 00	CHF 0.36	Put	USD 920.000	Downwards to the next 3 digits (0.0010 points)	USD 920.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1337751 254	10,000,0	10,000,0 00	CHF 0.13	Put	CHF 1,300.000	Downwards to the next 3 digits (0.0010 points)	CHF 1,300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	200	No
CH1337751 262	10,000,0	10,000,0 00	CHF 0.75	Put	CHF 235.000	Downwards to the next 3 digits (0.0010 points)	CHF 235.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1337751 270	10,000,0	10,000,0 00	CHF 0.12	Put	CHF 29.000	Downwards to the next 3 digits (0.0010 points)		Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1337751 288	10,000,0	10,000,0 00	CHF 0.13	Call	EUR 29.000	Upwards to the next 3 digits	EUR 29.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securitie s issued	No. of Securitie s	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commence ment Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentag e on the Commenc ement Date	Dividend Percentag e	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentag e	Redempt ion Date	Parity	SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1337751 296	10,000,0 00	10,000,0 00	CHF 1.17	Put	CHF 280.000	Downwards to the next 3 digits (0.0010 points)	CHF 280.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1337751 304	10,000,0 00	10,000,0 00	CHF 0.89	Call	USD 880.000	Upwards to the next 3 digits (0.0010 points)	USD 880.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1337751 312	10,000,0 00	10,000,0 00	CHF 0.72	Call	USD 900.000	Upwards to the next 3 digits (0.0010 points)	USD 900.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1337751 320	10,000,0 00	10,000,0 00	CHF 0.54	Call	USD 920.000	Upwards to the next 3 digits (0.0010 points)	USD 920.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1337751 338	10,000,0 00	10,000,0 00	CHF 0.76	Put	CHF 210.000	Downwards to the next 3 digits (0.0010 points)	CHF 210.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1337751 346	10,000,0	10,000,0 00	CHF 0.95	Call	CHF 105.000	Upwards to the next 3 digits (0.0010 points)	CHF 105.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1337751 353	10,000,0	10,000,0 00	CHF 2.54	Put	CHF 140.000	Downwards to the next 3 digits (0.0010 points)	CHF 140.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securitie s issued	No. of Securitie s	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commence ment Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentag e on the Commenc ement Date	Dividend Percentag e	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentag e	Redempt ion Date	Parity	SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m)
CH1337751 361	10,000,0 00	10,000,0 00	CHF 0.28	Call	CHF 500.000	Upwards to the next 3 digits (0.0010 points)	CHF 500.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1337751 379	10,000,0	10,000,0 00	CHF 4.56	Put	CHF 300.000	Downwards to the next 3 digits (0.0010 points)	CHF 300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1337751 387	10,000,0 00	10,000,0 00	CHF 0.82	Call	USD 165.000	Upwards to the next 3 digits (0.0010 points)	USD 165.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	10	Yes
CH1337751 395	10,000,0	10,000,0 00	CHF 0.10	Call	USD 165.000	Upwards to the next 3 digits (0.0010 points)	USD 165.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	100	Yes
CH1337751 403	10,000,0 00	10,000,0 00	CHF 0.55	Call	USD 168.000	Upwards to the next 3 digits (0.0010 points)	USD 168.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	10	Yes
CH1337751 411	10,000,0	10,000,0 00	CHF 0.10	Call	USD 168.000	Upwards to the next 3 digits (0.0010 points)	USD 168.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	100	Yes
CH1337751 429	10,000,0	10,000,0 00	CHF 0.37	Call	USD 170.000	Upwards to the next 3 digits (0.0010 points)	USD 170.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	10	Yes
CH1337751 437	10,000,0	10,000,0 00	CHF 0.10	Call	USD 170.000	Upwards to the next 3 digits	USD 170.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	100	Yes

Series Number / ISIN Code	No. of Securitie s issued	No. of Securitie s	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commence ment Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentag e on the Commenc ement Date	Dividend Percentag e	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentag e	Redempt ion Date	Parity	SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1337751 445	10,000,0	10,000,0 00	CHF 0.19	Call	USD 172.000	Upwards to the next 3 digits (0.0010 points)	LICD	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	10	Yes
CH1337751 452	10,000,0	10,000,0 00	CHF 0.10	Call	USD 172.000	Upwards to the next 3 digits (0.0010 points)	HED	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	100	Yes
CH1337751 460	10,000,0	10,000,0 00	CHF 1.56	Put	CHF 470.000	Downwards to the next 3 digits (0.0010 points)	CUE	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency		Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settleme nt Currency
CH1337750843	13377508 4	Registered	Advanced Micro Devices Inc	USD	US007903107 8	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337750850	13377508 5	Ordinary	ASML Holding NV	EUR	NL001027321 5	ASML.AS	www.asml.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1337750868	13377508 6	Class C	Alphabet Inc	USD	US02079K107 9	GOOG.OQ	www.abc.xyz.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337750876	13377508 7	Class C	Alphabet Inc	USD	US02079K107 9	GOOG.OQ	www.abc.xyz.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337750884	13377508 8	Ordinary	Apple Inc	USD	US037833100 5	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settleme nt Currency
CH1337750892	13377508 9	Ordinary	Applied Materials Inc	USD	US038222105 1	AMAT.OQ	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337750900	13377509 0	Ordinary	Arista Networks Inc	USD	US040413106 4	ANET.N	www.arista.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1337750918	13377509 1	Ordinary	Arista Networks Inc	USD	US040413106 4	ANET.N	www.arista.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1337750926	13377509 2	Registered	Aryzta AG	CHF	CH004323836 6	ARYN.S	www.aryzta.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337750934	13377509 3	Registered	Aryzta AG	CHF	CH004323836 6	ARYN.S	www.aryzta.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337750942	13377509 4	Registered	Aryzta AG	CHF	CH004323836 6	ARYN.S	www.aryzta.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337750959	13377509 5	Ordinary	The Boeing Co	USD	US097023105 8	BA.N	www.boeing.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1337750967	13377509 6	Ordinary	The Boeing Co	USD	US097023105 8	BA.N	www.boeing.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1337750975	13377509 7	Registered	Cie Financiere Richemont SA	CHF	CH021048333 2	CFR.S	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337750983	13377509 8	Class A	CrowdStrike Holdings Inc	USD	US22788C105	CRWD.OQ	www.crowdstrike.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337750991	13377509 9	Registered	DocMorris AG	CHF	CH004261528 3	DOCM.S	www.zurrosegroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751007	13377510 0	Registered	DocMorris AG	CHF	CH004261528	DOCM.S	www.zurrosegroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751015	13377510 1	Registered	DocMorris AG	CHF	CH004261528	DOCM.S	www.zurrosegroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751023	13377510 2	Registered	DocMorris AG	CHF	CH004261528	DOCM.S	www.zurrosegroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751031	13377510 3	Registered	Georg Fischer AG	CHF	CH116915100 3	GF.S	www.georgfischer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751049	13377510 4	Registered	Georg Fischer AG	CHF	CH116915100 3	GF.S	www.georgfischer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751056	13377510 5	Registered	Givaudan SA	CHF	CH001064593 2	GIVN.S	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751064	13377510 6	Registered	Givaudan SA	CHF	CH001064593 2	GIVN.S	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settleme nt Currency
CH1337751072	13377510 7	Registered	Holcim Ltd	CHF	CH001221405 9	HOLN.S	www.holcim.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751080	13377510 8	Ordinary	LVMH Moet Hennessy - Louis Vuitton SE	EUR	FR000012101 4	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH1337751098	13377510 9	Registered	Logitech International SA	CHF	CH002575132 9	LOGN.S	www.logitech.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751106	13377511 0	Registered	Logitech International SA	CHF	CH002575132 9	LOGN.S	www.logitech.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751114	13377511 1	Ordinary	Moderna Inc	USD	US60770K107 9	MRNA.OQ	www.modernatx.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337751122	13377511 2	Ordinary	Moncler SpA	EUR	IT0004965148	MONC.MI	www.monclergroup.co m	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1337751130	13377511 3	Registered	Nestle SA	CHF	CH003886335 0	NESN.S	www.nestle.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751148	13377511 4	Registered	Novartis AG	CHF	CH001200526 7	NOVN.S	www.novartis.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751155	13377511 5	Class B	Novo Nordisk A/S	DKK	DK006249833	NOVOb.CO	www.novonordisk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic .com	Zurich	CHF
CH1337751163	13377511 6	Class B	Novo Nordisk A/S	DKK	DK006249833	NOVOb.CO	www.novonordisk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic .com	Zurich	CHF
CH1337751171	13377511 7	Ordinary	NVIDIA Corp	USD	US67066G104 0	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337751189	13377511 8	Ordinary	NVIDIA Corp	USD	US67066G104 0	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337751197	13377511 9	Ordinary	NVIDIA Corp	USD	US67066G104 0	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337751205	13377512 0	Ordinary	NVIDIA Corp	USD	US67066G104 0	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337751213	13377512	Ordinary	NVIDIA Corp	USD	US67066G104 0	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337751221	13377512	Ordinary	NVIDIA Corp	USD	US67066G104 0	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337751239	13377512 3	Ordinary	NVIDIA Corp	USD	US67066G104	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settleme nt Currency
CH1337751247	13377512 4	Ordinary	NVIDIA Corp	USD	US67066G104 0	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337751254	13377512 5	Registered	Partners Group Holding AG	CHF	CH002460882 7	PGHN.S	www.partnersgroup.co m	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751262	13377512 6	Genusschein	Roche Holding AG	CHF	CH001203204 8	ROG.S	www.roche.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751270	13377512 7	Ordinary	Sandoz Group AG	CHF	CH124359842 7	SDZ.S	www.sandoz.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751288	13377512 8	Ordinary	Shell plc	EUR	GB00BP6MX D84	SHEL.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1337751296	13377512 9	Registered	Sonova Holding AG	CHF	CH001254978 5	SOON.S	www.sonova.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751304	13377513 0	Ordinary	Super Micro Computer Inc	USD	US86800U104 3	SMCI.OQ	www.supermicro.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337751312	13377513 1	Ordinary	Super Micro Computer Inc	USD	US86800U104 3	SMCI.OQ	www.supermicro.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337751320	13377513 2	Ordinary	Super Micro Computer Inc	USD	US86800U104 3	SMCI.OQ	www.supermicro.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337751338	13377513 3	Ordinary	The Swatch Group AG	CHF	CH001225515 1	UHR.S	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751346	13377513 4	Registered	Swiss Re AG	CHF	CH012688156 1	SRENH.S	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751353	13377513 5	Registered	Swiss Re AG	CHF	CH012688156 1	SRENH.S	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751361	13377513 6	Registered	Swisscom AG	CHF	CH000874251 9	SCMN.S	www.swisscom.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751379	13377513 7	Registered	Swissquote Group Holding SA	CHF	CH001067586 3	SQN.S	www.swissquote.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1337751387	13377513 8	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337751395	13377513 9	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337751403	13377514 0	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337751411	13377514	Ordinary	Tesla Inc	USD	US88160R101	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency		Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settleme nt Currency
	1				4						
CH1337751429	13377514 2	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337751437	13377514 3	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337751445	13377514 4	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337751452	13377514 5	Ordinary	Tesla Inc	USD	US88160R101 4	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1337751460	13377514 6	Registered	VAT Group AG	CHF	CH031186490 1	VACN.S	www.vatvalve.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

#### **GENERAL PROVISIONS**

6. Type of Securities:

The following terms apply to each series of Securities:

1. Issuer: BNP Paribas Issuance B.V.

2 Guarantor: **BNP** Paribas 3. Trade Date: 19 March 2024. 4. Issue Date: 20 March 2024. 5. Consolidation: Not applicable.

(b) The Securities are Share Securities.

The Certificates are OET Certificates and are OET Call Certificates or

OET Put Certificates.

(a) Certificates.

The provisions of Annex 2 (Additional Terms and Conditions for Share Securities) and Annex 11 (Additional Terms and Conditions for OET

Certificates) shall apply.

7. Form of Securities: Uncertificated Securities.

8. Business Day Centre(s): The applicable Business Day Centre for the purposes of the definition of

"Business Day" in Condition 1 is as set out in Specific Provisions for each

Series above.

9. Settlement: Settlement will be by way of cash payment (Cash Settled Securities).

10. Variation of Settlement:

(a) Issuer's option to vary

settlement:

The Issuer does not have the option to vary settlement in respect of the

Securities.

11. Relevant Asset(s): Not applicable.

12. Entitlement: Not applicable.

13. Conversion Rate: The Conversion Rate equal one if the relevant Share Currency is the

> same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash

Settlement Amount (as defined in Condition 1).

14. Settlement Currency: The settlement currency for the payment of the Cash Settlement Amount

is as set out in "Specific Provisions for each Series" above.

15. Syndication: The Securities will be distributed on a non-syndicated basis.

16. Minimum Trading Size: Not applicable.

17. Security Agent: BNP Paribas, Paris, Zurich Branch.

18. Calculation Agent: BNP Paribas Financial Markets S.N.C.

20 boulevard des Italiens 75009 Paris, France.

19. Governing law: French law.

20. Special conditions or other

modifications to the Terms and Not applicable

**Conditions:** 

21. Masse provisions (Condition 9.4): Not applicable.

# PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

22. Index Securities: Not applicable.

23. Share Securities/ETI Share Applicable. Securities:

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.

 $(u) \ \ \text{Other terms or special}$ 

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**: Applicable.

(a) Final Price: As per OET Certificate Conditions.

(b) Valuation Date: As per OET Certificate Conditions.

(c) Exercise Price: See the "Specific Provisions for each Series" above.

(d) Capitalised Exercise Price:

Unrounded Capitalised Exercise Price applicable, in accordance with the

**OET Certificate Conditions.** 

OET Website(s):

www.bnpparibasmarkets.ch

Local Business Day Centre(s): Zurich.

(e) Capitalised Exercise Price Rounding Rule: See the "Specific Provisions for each Series" above.

(f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.

(g) Financing Rate:

(i) Interbank Rate 1
Screen Page:

See the "Specific Provisions for each Series" above.

(ii) Interbank Rate 1 Specified Time: As per OET Certificate Conditions.

(iii) Interbank Rate 2 Screen Page: Not applicable.

(iv) Interbank Rate 2 Specified Time: Not applicable.

(v) Financing Rate Percentage: See the "Specific Provisions for each Series" above.

(vi) Financing Rate Range: See the "Specific Provisions for each Series" above.

(h) Automatic Early Applicable.

(i) Automatic Early Redemption Amount:

The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to 0 (zero).

(ii) Automatic Early Redemption Date: Not applicable.

(iii) Observation Price: Traded price.

(iv) Observation Price Source:

Exchange.

(v) Observation Time(s): At any time during the opening hours of the Exchange.

(vi) Security Threshold: As per OET Certificate Conditions.

The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on the OET

Website(s), as set out in § 31(d)

(vii) Security Threshold Rounding Rule: See the "Specific Provisions for each Series" above.

(viii) Security Percentage: See the "Specific Provisions for each Series" above.

(ix) Minimum Security Percentage: See the "Specific Provisions for each Series" above.

(x) Maximum Security Percentage: See the "Specific Provisions for each Series" above.

(xi) Reset Date: Every calendar day.

(i) Commencement Date: As per OET Certificate Conditions.

(i) Other provisions: Not applicable. 32. Constant Leverage Securities:

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** 

Not applicable.

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 Not applicable. Certificate:

(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 Not applicable. **Certificates:** 

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

(i) Share Linked/ETI Share **Linked Interest Certificates:** 

Not applicable.

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

(k) Debt Linked Interest Not applicable. Certificates:

(l) Commodity Linked Interest Certificates:

Not applicable.

(m) Inflation Index Linked Interest Certificates:

Not applicable.

(n) Currency Linked Interest Certificates:

Not applicable.

(o) Fund Linked Interest Certificates:

Not applicable.

(p) Futures Linked Interest Certificates:

Not applicable.

(q) Instalment Certificates:

The Certificates are not Instalment Certificates.

(r) Issuer Call Option:

Not applicable.

(s) Holder Put Option:

Applicable provided that (i) no Automatic Early Redemption Event has occurred and (ii) the Issuer has not already designated the Valuation Date in accordance with the OET Certificate Conditions.

(i) Optional Redemption Date(s):

The day falling ten (10) Business Days immediately following the relevant Optional Redemption Valuation Date.

(ii) Optional Redemption Valuation Date:

The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 27.

(iii) Optional Redemption Amount(s) and method, if any, of calculation of such amount(s): -in respect of Call Certificates:

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

-in respect of Put Certificates:

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

Where:

Final Price means as set out in OET Certificate Conditions.

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

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

**Conversion Rate Early** means the Conversion Rate on the relevant Optional Redemption Valuation Date;

(iv) Notice Period (if different from those set out in the Conditions):

Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.

(t) Automatic Early Redemption:

Not applicable.

(u) Cash Settlement Amount:

The Cash Settlement Amount in respect of each Certificate will be calculated as follows:

-in respect of Call Certificates:

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

-in respect of Put Certificates:

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

Where:

Final Price means as set out in OET Certificate Conditions.

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

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

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

(v) Strike Date: Not applicable.

(w) Redemption Valuation Date:

Not applicable.

(x) Averaging:

Averaging does not apply to the Securities.

(y) **Observation Dates:** Not applicable.

(z) **Observation Period:** Not applicable.

(aa) Settlement Business Day: Not applicable.

(bb) Cut-off Date: Not applicable.

39. Identification information of Holders: Not applicable.

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

40. Selling Restrictions:

(a) Eligibility for sale of Securities in the United States: The Securities are not eligible for sale in the United States.

Reg. S Compliance Category 2; TEFRA Not applicable

(b) Other Selling Restrictions:

Not applicable.

41. Additional U.S. Federal income tax considerations:

The Securities may be Specified Securities for the purpose of Section 871(m) of the U.S. Internal Revenue Code of 1986 as stated in "Specific Provisions for each Series" above. If the Securities are Specified Securities, then the following provisions will apply.

Additional information regarding the application of Section 871(m) to the Securities will be available at markets.ch@bnpparibas.com. 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

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

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

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

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

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

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

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

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

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.

## A.3   Liability   Arabiciston    ## A.3   Liability    ## A.3   Liability    ## B.1   Securities    ## B.1   Issuer/Guarantor    ## B.2   September 2023 and the Final Terms used in this Base Prospectus Office as of 22 September 2023 and the Final Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms. 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.  ## Investment 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.  ## B.1   Issuer/Guarantor   Issuer   The Internation   Issuer   Issuer   Internation   Issuer   Internation   Issuer   Internation   Issuer   Internation   Issuer   Internation   Intern			Part A – Introduction				
credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus. Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.  A.2 Investment Decision Apy 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.  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 on 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 Issuer 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.  Guarantor 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.  B.2 ISIN As set out in table below.  B.3 Nature of Securities Certificates.  B.4 Product Name "Knock-Out Warrant" Certificates relating to a Share  B.5 Issue Date 20 March 2024  As set out in table below.  B.6 Redemption Date As set out in table below.  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 Intermediary SIX SIS Ltd., Olten, Switzerland  C.3 Clearing System SIX SIS Ltd., Olten, Switzerland	A.1		The Securities may be considered structured products in Switzerland pursuant to article 70				
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  Issuer 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.  Guarantor 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.  B.2 ISIN A set out in table below.  B.3 Nature of Securities Certificates.  Product Name "Knock-Out Warrant" Certificates relating to a Share  2.0 March 2024 B.6 Redemption Date As set out in table below.  B.8 Underlyings As set out in table below.  Settlement Settlement Settlement Settlement type: cash settlement. Settlement type: cash settlement. Settlement currency: As set out in table below.  Part C – Offer and Admission to Trading The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (Privatkundnen und -kunden) within the meaning of FinSA ("Retail Clients") in accordance with FinSA starting from the Issue Date.  C.2 Admission to TradingSystem SIX SIS Ltd., Olten, Switzerland Ltd., Olten, Switzerland Ltd., Olten, Switzerland Ltd., Olten, Switzerland			credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.				
Prospectus and the Final Terms as a whole, including any documents incorporated by reference.  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  Part B – Securities  B.1 Issuer/Guarantor  Issuer 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, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, Netherlands.  Guarantor  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.  B.2 ISIN As set out in table below.  B.3 Nature of Securities  Certificates.  Certificates.  Certificates Product Name "Knock-Out Warrant" Certificates relating to a Share  20 March 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.  Settlement  Settlement Settlement type: cash settlement.  Settlement currency: As set out in table below.  Part C - Offer and Admission to Trading  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.  Not applicable.  Trading/listing The Securities will be provisionally admitted to trading on the Issue Date.  SIX SIS Ltd., Olten, Switzerland							
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	A.2	Investment Decision	Prospectus and the Final Terms as a whole, including any documents incorporated by				
Issuer/Guarantor	A.3	Liability	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				
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.  Guarantor 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.  B.2 ISIN As set out in table below.  B.3 Nature of Securities Certificates.  Certificates.  Certificates.  Certificates relating to a Share  Issue Date So March 2024  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.  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 (Privatkundinnen und -kunden) within the meaning of FinSA ("Retail Clients") in accordance with FinSA starting from the Issue Date.  C.2 Admission to Trading/listing  C.3 Clearing System SIX SIS Ltd., Olten, Switzerland  C.4 Intermediary SIX SIS Ltd., Olten, Switzerland			Part B – Securities				
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.  B.2 ISIN	B.1	Issuer/Guarantor	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				
B.3       Nature of Securities       Certificates.         B.4       Product Name       "Knock-Out Warrant" Certificates relating to a Share         B.5       Issue Date       20 March 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.         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			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				
B.4 Product Name "Knock-Out Warrant" Certificates relating to a Share B.5 Issue Date 20 March 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 (Privatkundinnen und -kunden) within the meaning of FinSA ("Retail Clients") in accordance with FinSA starting from the Issue Date.  C.2 Admission to Trading/listing 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	B.2	ISIN	As set out in table below.				
B.5 Issue Date 20 March 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 (Privatkundinnen und -kunden) within the meaning of FinSA ("Retail Clients") in accordance with FinSA starting from the Issue Date.  C.2 Admission to Trading/listing 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	B.3	Nature of Securities	Certificates.				
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 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 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	B.4	Product Name	"Knock-Out Warrant" Certificates relating to a Share				
B.7 Issue Price  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 (Privatkundinnen und -kunden) 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	B.5	Issue Date	20 March 2024				
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 (Privatkundinnen und -kunden) 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	B.6	Redemption Date	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 (Privatkundinnen und -kunden) 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	B.7	Issue Price	As set out in table below.				
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	B.8	Underlyings	As set out in table below.				
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 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	B.9	Settlement	Settlement type: cash settlement.				
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			Settlement currency: As set out in table below.				
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  C.3 Clearing System  C.4 Intermediary  C.4 SIX SIS Ltd., Olten, Switzerland  SIX SIS Ltd., Olten, Switzerland			Part C – Offer and Admission to Trading				
Trading/listing The Securities will be provisionally admitted to trading on the Issue Date.  C.3 Clearing System SIX SIS Ltd., Olten, Switzerland SIX SIS Ltd., Olten, Switzerland	C.1	Public Offer	retail clients (Privatkundinnen und -kunden) within the meaning of FinSA ("Retail Clients")				
C.3 Clearing System SIX SIS Ltd., Olten, Switzerland C.4 Intermediary SIX SIS Ltd., Olten, Switzerland	C.2		Not applicable.				
C.4 Intermediary SIX SIS Ltd., Olten, Switzerland		Trading/listing	The Securities will be provisionally admitted to trading on the Issue Date.				
	C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland				
C.5   Selling restrictions   As per the Base Prospectus.	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
CH1337750843	Advanced Micro Devices Inc	CHF 0.73	CHF	Open End
CH1337750850	ASML Holding NV	CHF 3.06	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1337750868	Alphabet Inc	CHF 0.72	CHF	Open End
CH1337750876	Alphabet Inc	CHF 0.27	CHF	Open End
CH1337750884	Apple Inc	CHF 0.36	CHF	Open End
CH1337750892	Applied Materials Inc	CHF 0.95	CHF	Open End
CH1337750900	Arista Networks Inc	CHF 1.68	CHF	Open End
CH1337750918	Arista Networks Inc	CHF 6.32	CHF	Open End
CH1337750926	Aryzta AG	CHF 0.17	CHF	Open End
CH1337750934	Aryzta AG	CHF 0.12	CHF	Open End
CH1337750942	Aryzta AG	CHF 0.10	CHF	Open End
CH1337750959	The Boeing Co	CHF 3.61	CHF	Open End
CH1337750967	The Boeing Co	CHF 0.39	CHF	Open End
CH1337750975	Cie Financiere Richemont SA	CHF 0.49	CHF	Open End
CH1337750983	CrowdStrike Holdings Inc	CHF 1.04	CHF	Open End
CH1337750991	DocMorris AG	CHF 0.45	CHF	Open End
CH1337751007	DocMorris AG	CHF 0.25	CHF	Open End
CH1337751015	DocMorris AG	CHF 0.35	CHF	Open End
CH1337751023	DocMorris AG	CHF 1.65	CHF	Open End
CH1337751031	Georg Fischer AG	CHF 0.55	CHF	Open End
CH1337751049	Georg Fischer AG	CHF 1.46	CHF	Open End
CH1337751056	Givaudan SA	CHF 0.27	CHF	Open End
CH1337751064	Givaudan SA	CHF 0.17	CHF	Open End
CH1337751072	Holcim Ltd	CHF 1.76	CHF	Open End
CH1337751080	LVMH Moet Hennessy - Louis Vuitton SE	CHF 0.25	CHF	Open End
CH1337751098	Logitech International SA	CHF 0.31	CHF	Open End
CH1337751106	Logitech International SA	CHF 0.29	CHF	Open End
CH1337751114	Moderna Inc	CHF 0.36	CHF	Open End
CH1337751122	Moncler SpA	CHF 2.70	CHF	Open End
CH1337751130	Nestle SA	CHF 0.19	CHF	Open End
CH1337751148	Novartis AG	CHF 0.32	CHF	Open End
CH1337751155	Novo Nordisk A/S	CHF 0.81	CHF	Open End
CH1337751163	Novo Nordisk A/S	CHF 1.13	CHF	Open End
CH1337751171	NVIDIA Corp	CHF 0.85	CHF	Open End
CH1337751189	NVIDIA Corp	CHF 0.10	CHF	Open End
CH1337751197	NVIDIA Corp	CHF 1.82	CHF	Open End
CH1337751205	NVIDIA Corp	CHF 0.18	CHF	Open End
CH1337751213	NVIDIA Corp	CHF 2.71	CHF	Open End
CH1337751221	NVIDIA Corp	CHF 0.27	CHF	Open End
CH1337751239	NVIDIA Corp	CHF 3.60	CHF	Open End
CH1337751247	NVIDIA Corp	CHF 0.36	CHF	Open End
CH1337751254	Partners Group Holding AG	CHF 0.13	CHF	Open End
CH1337751262	Roche Holding AG	CHF 0.75	CHF	Open End
CH1337751270	Sandoz Group AG	CHF 0.12	CHF	Open End
CH1337751288	Shell plc	CHF 0.13	CHF	Open End
CH1337751296	Sonova Holding AG	CHF 1.17	CHF	Open End
CH1337751304	Super Micro Computer Inc	CHF 0.89	CHF	Open End
CH1337751312	Super Micro Computer Inc	CHF 0.72	CHF	Open End
				1 -1
CH1337751320		CHF 0.54	CHF	Open End
CH1337751320 CH1337751338	Super Micro Computer Inc The Swatch Group AG	CHF 0.54 CHF 0.76	CHF CHF	Open End Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1337751353	Swiss Re AG	CHF 2.54	CHF	Open End
CH1337751361	Swisscom AG	CHF 0.28	CHF	Open End
CH1337751379	Swissquote Group Holding SA	CHF 4.56	CHF	Open End
CH1337751387	Tesla Inc	CHF 0.82	CHF	Open End
CH1337751395	Tesla Inc	CHF 0.10	CHF	Open End
CH1337751403	Tesla Inc	CHF 0.55	CHF	Open End
CH1337751411	Tesla Inc	CHF 0.10	CHF	Open End
CH1337751429	Tesla Inc	CHF 0.37	CHF	Open End
CH1337751437	Tesla Inc	CHF 0.10	CHF	Open End
CH1337751445	Tesla Inc	CHF 0.19	CHF	Open End
CH1337751452	Tesla Inc	CHF 0.10	CHF	Open End
CH1337751460	VAT Group AG	CHF 1.56	CHF	Open End