

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 26 FEBRUARY 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 (closed-end)" Certificates relating to an Index

SSPA product type: Knock-Out Warrant (2200)

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

PART A - CONTRACTUAL TERMS

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

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

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

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

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

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

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

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

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1330029575	10,000,000	10,000,000	CHF 4.88	Call	EUR 16,850	EUR 16,850	21 Jun 24	28 Jun 24	100
CH1330029583	10,000,000	10,000,000	CHF 4.40	Call	EUR 16,900	EUR 16,900	15 Mar 24	22 Mar 24	100
CH1330029591	10,000,000	10,000,000	CHF 4.40	Call	EUR 16,900	EUR 16,900	21 Jun 24	28 Jun 24	100
CH1330029609	10,000,000	10,000,000	CHF 3.93	Call	EUR 16,950	EUR 16,950	15 Mar 24	22 Mar 24	100
CH1330029617	10,000,000	10,000,000	CHF 3.93	Call	EUR 16,950	EUR 16,950	21 Jun 24	28 Jun 24	100
CH1330029625	10,000,000	10,000,000	CHF 3.45	Call	EUR 17,000	EUR 17,000	15 Mar 24	22 Mar 24	100
CH1330029633	10,000,000	10,000,000	CHF 3.45	Call	EUR 17,000	EUR 17,000	21 Jun 24	28 Jun 24	100
CH1330029641	10,000,000	10,000,000	CHF 2.97	Call	EUR 17,050	EUR 17,050	15 Mar 24	22 Mar 24	100
CH1330029658	10,000,000	10,000,000	CHF 2.97	Call	EUR 17,050	EUR 17,050	21 Jun 24	28 Jun 24	100
CH1330029666	10,000,000	10,000,000	CHF 2.50	Call	EUR 17,100	EUR 17,100	15 Mar 24	22 Mar 24	100
CH1330029674	10,000,000	10,000,000	CHF 2.50	Call	EUR 17,100	EUR 17,100	21 Jun 24	28 Jun 24	100
CH1330029682	10,000,000	10,000,000	CHF 2.02	Call	EUR 17,150	EUR 17,150	15 Mar 24	22 Mar 24	100
CH1330029690	10,000,000	10,000,000	CHF 2.02	Call	EUR 17,150	EUR 17,150	21 Jun 24	28 Jun 24	100
CH1330029708	10,000,000	10,000,000	CHF 2.75	Put	EUR 17,650	EUR 17,650	15 Mar 24	22 Mar 24	100
CH1330029716	10,000,000	10,000,000	CHF 2.75	Put	EUR 17,650	EUR 17,650	21 Jun 24	28 Jun 24	100
CH1330029724	10,000,000	10,000,000	CHF 3.70	Put	EUR 17,750	EUR 17,750	15 Mar 24	22 Mar 24	100
CH1330029732	10,000,000	10,000,000	CHF 3.70	Put	EUR 17,750	EUR 17,750	21 Jun 24	28 Jun 24	100
CH1330029740	10,000,000	10,000,000	CHF 4.66	Put	EUR 17,850	EUR 17,850	15 Mar 24	22 Mar 24	100
CH1330029757	10,000,000	10,000,000	CHF 4.66	Put	EUR 17,850	EUR 17,850	21 Jun 24	28 Jun 24	100
CH1330029765	10,000,000	10,000,000	CHF 8.95	Put	EUR 18,300	EUR 18,300	15 Mar 24	22 Mar 24	100
CH1330029773	10,000,000	10,000,000	CHF 8.95	Put	EUR 18,300	EUR 18,300	21 Jun 24	28 Jun 24	100
CH1330029781	10,000,000	10,000,000	CHF 10.86	Put	EUR 18,500	EUR 18,500	21 Jun 24	28 Jun 24	100
CH1330029799	10,000,000	10,000,000	CHF 13.72	Put	EUR 18,800	EUR 18,800	15 Mar 24	22 Mar 24	100
CH1330029807	10,000,000	10,000,000	CHF 13.72	Put	EUR 18,800	EUR 18,800	21 Jun 24	28 Jun 24	100
CH1330029815	10,000,000	10,000,000	CHF 20.39	Put	EUR 19,500	EUR 19,500	15 Mar 24	22 Mar 24	100
CH1330029823	10,000,000	10,000,000	CHF 20.39	Put	EUR 19,500	EUR 19,500	21 Jun 24	28 Jun 24	100
CH1330029831	10,000,000	10,000,000	CHF 5.05	Call	USD 17,400	USD 17,400	15 Mar 24	22 Mar 24	100
CH1330029849	10,000,000	10,000,000	CHF 5.05	Call	USD 17,400	USD 17,400	21 Jun 24	28 Jun 24	100
CH1330029856	10,000,000	10,000,000	CHF 4.61	Call	USD 17,450	USD 17,450	15 Mar 24	22 Mar 24	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1330029864	10,000,000	10,000,000	CHF 4.61	Call	USD 17,450	USD 17,450	21 Jun 24	28 Jun 24	100
CH1330029872	10,000,000	10,000,000	CHF 4.17	Call	USD 17,500	USD 17,500	15 Mar 24	22 Mar 24	100
CH1330029880	10,000,000	10,000,000	CHF 4.17	Call	USD 17,500	USD 17,500	21 Jun 24	28 Jun 24	100
CH1330029898	10,000,000	10,000,000	CHF 3.73	Call	USD 17,550	USD 17,550	15 Mar 24	22 Mar 24	100
CH1330029906	10,000,000	10,000,000	CHF 3.73	Call	USD 17,550	USD 17,550	21 Jun 24	28 Jun 24	100
CH1330029914	10,000,000	10,000,000	CHF 3.29	Call	USD 17,600	USD 17,600	15 Mar 24	22 Mar 24	100
CH1330029922	10,000,000	10,000,000	CHF 3.29	Call	USD 17,600	USD 17,600	21 Jun 24	28 Jun 24	100
CH1330029930	10,000,000	10,000,000	CHF 2.85	Call	USD 17,650	USD 17,650	15 Mar 24	22 Mar 24	100
CH1330029948	10,000,000	10,000,000	CHF 2.85	Call	USD 17,650	USD 17,650	21 Jun 24	28 Jun 24	100
CH1330029955	10,000,000	10,000,000	CHF 2.41	Call	USD 17,700	USD 17,700	15 Mar 24	22 Mar 24	100
CH1330029963	10,000,000	10,000,000	CHF 2.41	Call	USD 17,700	USD 17,700	21 Jun 24	28 Jun 24	100
CH1330029971	10,000,000	10,000,000	CHF 1.97	Call	USD 17,750	USD 17,750	15 Mar 24	22 Mar 24	100
CH1330029989	10,000,000	10,000,000	CHF 1.97	Call	USD 17,750	USD 17,750	21 Jun 24	28 Jun 24	100
CH1330029997	10,000,000	10,000,000	CHF 2.44	Put	USD 18,250	USD 18,250	21 Jun 24	28 Jun 24	100
CH1330030003	10,000,000	10,000,000	CHF 3.32	Put	USD 18,350	USD 18,350	15 Mar 24	22 Mar 24	100
CH1330030011	10,000,000	10,000,000	CHF 3.32	Put	USD 18,350	USD 18,350	21 Jun 24	28 Jun 24	100
CH1330030029	10,000,000	10,000,000	CHF 4.20	Put	USD 18,450	USD 18,450	15 Mar 24	22 Mar 24	100
CH1330030037	10,000,000	10,000,000	CHF 4.20	Put	USD 18,450	USD 18,450	21 Jun 24	28 Jun 24	100
CH1330030045	10,000,000	10,000,000	CHF 9.93	Put	USD 19,100	USD 19,100	15 Mar 24	22 Mar 24	100
CH1330030052	10,000,000	10,000,000	CHF 9.93	Put	USD 19,100	USD 19,100	21 Jun 24	28 Jun 24	100
CH1330030060	10,000,000	10,000,000	CHF 12.58	Put	USD 19,400	USD 19,400	15 Mar 24	22 Mar 24	100
CH1330030078	10,000,000	10,000,000	CHF 12.58	Put	USD 19,400	USD 19,400	21 Jun 24	28 Jun 24	100
CH1330030086	10,000,000	10,000,000	CHF 14.34	Put	USD 19,600	USD 19,600	15 Mar 24	22 Mar 24	100
CH1330030094	10,000,000	10,000,000	CHF 14.34	Put	USD 19,600	USD 19,600	21 Jun 24	28 Jun 24	100
CH1330030102	10,000,000	10,000,000	CHF 22.27	Put	USD 20,500	USD 20,500	15 Mar 24	22 Mar 24	100
CH1330030110	10,000,000	10,000,000	CHF 22.27	Put	USD 20,500	USD 20,500	21 Jun 24	28 Jun 24	100
CH1330030128	10,000,000	10,000,000	CHF 7.81	Call	USD 4,200	USD 4,200	21 Jun 24	28 Jun 24	100
CH1330030136	10,000,000	10,000,000	CHF 5.17	Call	USD 4,500	USD 4,500	21 Jun 24	28 Jun 24	100
CH1330030144	10,000,000	10,000,000	CHF 2.96	Call	USD 4,750	USD 4,750	21 Jun 24	28 Jun 24	100
CH1330030151	10,000,000	10,000,000	CHF 2.08	Call	USD 4,850	USD 4,850	21 Jun 24	28 Jun 24	100
CH1330030169	10,000,000	10,000,000	CHF 1.20	Call	USD 4,950	USD 4,950	15 Mar 24	22 Mar 24	100

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CH1330030177	10,000,000	10,000,000	CHF 1.20	Call	USD 4,950	USD 4,950	21 Jun 24	28 Jun 24	100
CH1330030185	10,000,000	10,000,000	CHF 0.76	Call	USD 5,000	USD 5,000	15 Mar 24	22 Mar 24	100
CH1330030193	10,000,000	10,000,000	CHF 0.76	Call	USD 5,000	USD 5,000	21 Jun 24	28 Jun 24	100
CH1330030201	10,000,000	10,000,000	CHF 1.44	Put	USD 5,250	USD 5,250	21 Jun 24	28 Jun 24	100
CH1330030219	10,000,000	10,000,000	CHF 2.32	Put	USD 5,350	USD 5,350	21 Jun 24	28 Jun 24	100
CH1330030227	10,000,000	10,000,000	CHF 4.53	Put	USD 5,600	USD 5,600	21 Jun 24	28 Jun 24	100
CH1330030235	10,000,000	10,000,000	CHF 5.41	Put	USD 5,700	USD 5,700	21 Jun 24	28 Jun 24	100
CH1330030243	10,000,000	10,000,000	CHF 6.29	Put	USD 5,800	USD 5,800	21 Jun 24	28 Jun 24	100
CH1330030250	10,000,000	10,000,000	CHF 2.77	Call	CHF 11,150	CHF 11,150	15 Mar 24	22 Mar 24	100
CH1330030268	10,000,000	10,000,000	CHF 2.77	Call	CHF 11,150	CHF 11,150	21 Jun 24	28 Jun 24	100
CH1330030276	10,000,000	10,000,000	CHF 1.77	Call	CHF 11,250	CHF 11,250	15 Mar 24	22 Mar 24	100
CH1330030284	10,000,000	10,000,000	CHF 1.77	Call	CHF 11,250	CHF 11,250	21 Jun 24	28 Jun 24	100
CH1330030292	10,000,000	10,000,000	CHF 1.27	Call	CHF 11,300	CHF 11,300	15 Mar 24	22 Mar 24	100
CH1330030300	10,000,000	10,000,000	CHF 1.27	Call	CHF 11,300	CHF 11,300	21 Jun 24	28 Jun 24	100
CH1330030318	10,000,000	10,000,000	CHF 2.23	Put	CHF 11,650	CHF 11,650	21 Jun 24	28 Jun 24	100
CH1330030326	10,000,000	10,000,000	CHF 3.23	Put	CHF 11,750	CHF 11,750	21 Jun 24	28 Jun 24	100
CH1330030334	10,000,000	10,000,000	CHF 6.73	Put	CHF 12,100	CHF 12,100	15 Mar 24	22 Mar 24	100
CH1330030342	10,000,000	10,000,000	CHF 9.73	Put	CHF 12,400	CHF 12,400	15 Mar 24	22 Mar 24	100

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1330029575	133002957	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029583	133002958	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029591	133002959	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029609	133002960	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1330029617	133002961	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029625	133002962	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029633	133002963	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029641	133002964	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029658	133002965	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029666	133002966	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029674	133002967	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029682	133002968	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029690	133002969	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029708	133002970	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029716	133002971	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029724	133002972	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029732	133002973	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029740	133002974	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029757	133002975	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029765	133002976	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029773	133002977	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029781	133002978	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1330029799	133002979	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029807	133002980	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029815	133002981	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029823	133002982	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1330029831	133002983	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330029849	133002984	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330029856	133002985	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330029864	133002986	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330029872	133002987	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330029880	133002988	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330029898	133002989	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330029906	133002990	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330029914	133002991	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330029922	133002992	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330029930	133002993	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330029948	133002994	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330029955	133002995	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330029963	133002996	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1330029971	133002997	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330029989	133002998	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330029997	133002999	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330030003	133003000	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330030011	133003001	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330030029	133003002	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330030037	133003003	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330030045	133003004	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330030052	133003005	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330030060	133003006	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330030078	133003007	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330030086	133003008	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330030094	133003009	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330030102	133003010	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330030110	133003011	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1330030128	133003012	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1330030136	133003013	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1330030144	133003014	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1330030151	133003015	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1330030169	133003016	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1330030177	133003017	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1330030185	133003018	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1330030193	133003019	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1330030201	133003020	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1330030219	133003021	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1330030227	133003022	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1330030235	133003023	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1330030243	133003024	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1330030250	133003025	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1330030268	133003026	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1330030276	133003027	Swiss Market	CHF	CH000998089	.SSMI	SIX Swiss	www.six-swiss-	SIX Swiss Exchange AG	www.six-swiss-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	7	Index®		4		Exchange AG	exchange.com		exchange.com		
CH1330030284	133003028	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1330030292	133003029	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1330030300	133003030	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1330030318	133003031	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1330030326	133003032	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1330030334	133003033	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1330030342	133003034	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
 2. **Guarantor:** BNP Paribas
 3. **Trade Date:** 23 February 2024.
 4. **Issue Date:** 26 February 2024.
 5. **Consolidation:** Not applicable.
 6. **Type of Securities:**
 - (a) Certificates, herein referred to as "Knock-Out Warrant (closed end)" for commercial purposes.
 - (b) The Securities are Index Securities.
- The provisions of Annex 1 (*Additional Terms and Conditions for Index Securities*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
 8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
 9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
 10. **Variation of Settlement:**
 - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
 11. **Relevant Asset(s):** Not applicable.
 12. **Entitlement:** Not applicable.
 13. **Exchange Rate:** The Exchange Rate equal one if the relevant Index Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
 14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
 15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
 16. **Minimum Trading Size:** Not applicable.
 17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.
 18. **Calculation Agent:** BNP Paribas Financial Markets S.N.C.
20 boulevard des Italiens 75009 Paris, France.
 19. **Governing law:** French law.
 20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
 21. **Masse provisions (Condition 9.4):** Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

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

Contract:

23. **Share Securities/ETI Share Securities:** Not applicable.
24. **ETI Securities:** Not applicable.
25. **Debt Securities:** Not applicable.
26. **Commodity Securities:** Not applicable.
27. **Inflation Index Securities:** Not applicable.
28. **Currency Securities:** Not applicable.
29. **Fund Securities:** Not applicable.
30. **Futures Securities:** Not applicable.
31. **OET Certificates:** Not applicable.
32. **Constant Leverage Securities:** Not applicable.
33. **Additional Disruption Events:** Applicable.
34. **Optional Additional Disruption Events:** (a) The following Optional Additional Disruption Events apply to the Securities:
- Administrator/Benchmark Event
- Increased Cost of Hedging
- Currency Event
- Loss of Stock Borrow
- Increased Cost of Stock Borrow
- (b) The Maximum Stock Loan Rate is 25%.
- The Initial Stock Loan Rate is 25%.
- (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:** Applicable.
- In respect of Call Certificates:**
- A Knock-out Event shall be deemed to occur if, at the Knock-out Valuation Time on any Knock-out Determination Day during the Knock-out Determination Period, the Underlying Index trades at a Level less than or equal to the Knock-out Level.
- In respect of Put Certificates:**
- A Knock-out Event shall be deemed to occur if, at the Knock-out Valuation Time on any Knock-out Determination Day during the Knock-out Determination Period, the Underlying Index trades at a Level greater than or equal to the Knock-out Level.
- (a) **Level:** Official level.
- (b) **Knock-Out Label** See the "Specific Provisions for each Series" above.
- (c) **Knock-out Period Beginning Date:** The Issue Date.
- (d) **Knock-out Period Beginning Date Day Convention:** Applicable.

- (e) **Knock-out Determination Period:** The period beginning on (and including) the Knock-out Period Beginning Date and ending on (and including) the Knock-out Period Ending Date.
- (f) **Knock-out Determination Day(s):** Each Scheduled Trading Day in the Knock-out Determination Period.
- (g) **Knock-out Period Ending Date:** The Redemption Valuation Date.
- (h) **Knock-out Period Ending Date Day Convention:** Applicable.
- (i) **Knock-out Valuation Time:** Any time on a Knock-out Determination Day.
- (j) **Knock-out Observation Price Source:** Index Sponsor.
- (k) **Disruption Consequences:** Not applicable.

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

- 38. **Provisions relating to Certificates:** Applicable.
 - (a) **Notional Amount of each Certificate:** Not applicable.
 - (b) **Partly Paid Certificates:** The Certificates are not Partly Paid Certificates.
 - (c) **Interest:** Not applicable.
 - (d) **Accrual to Redemption:** Not applicable.
 - (e) **Fixed Rate Provisions:** Not applicable.
 - (f) **Floating Rate Provisions:** Not applicable.
 - (g) **Linked Interest Certificates:** Not applicable.
 - (h) **Index Linked Interest Certificates:** Not applicable.
 - (i) **Share Linked/ETI Share Linked Interest Certificates:** Not applicable.
 - (j) **ETI Linked Interest Certificates:** Not applicable.
 - (k) **Debt Linked Interest Certificates:** Not applicable.
 - (l) **Commodity Linked Interest Certificates:** Not applicable.
 - (m) **Inflation Index Linked Interest Certificates:** Not applicable.
 - (n) **Currency Linked Interest Certificates:** Not applicable.
 - (o) **Fund Linked Interest Certificates:** Not applicable.
 - (p) **Futures Linked Interest Certificates:** Not applicable.
 - (q) **Instalment Certificates:** The Certificates are not Instalment Certificates.

- (r) **Issuer Call Option:** Not applicable.
- (s) **Holder Put Option:** Not applicable.
- (t) **Automatic Early Redemption:** Applicable.
An Automatic Early Redemption shall be deemed to occur if a Knock-out Event occurs.
- (i) **Automatic Early Redemption Amount:** 0 (zero)
- (ii) **Automatic Early Redemption Date(s):** Not applicable.
- (iii) **Automatic Early Redemption Level:** Knock-out Level.
- (iv) **Automatic Early Redemption Date:** Not applicable.
- (v) **Automatic Early Redemption Percentage:** Not applicable.
- (vi) **Automatic Early Redemption Valuation Date(s):** The date of the occurrence of a Knock-out Event.
- (u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:

-In respect of Call Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Settlement Price Final} - \text{Strike Price}}{\text{Parity} \times \text{Exchange Rate Final}} \right) \right);$$

-In respect of Put Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Strike Price} - \text{Settlement Price Final}}{\text{Parity} \times \text{Exchange Rate Final}} \right) \right).$$

Where:

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

Settlement Price Final means the Settlement Price on the Redemption Valuation Date;

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

Exchange Rate Final means the Exchange Rate on the Redemption Valuation Date.

- (v) **Strike Date:** Not applicable.
- (w) **Redemption Valuation Date:** See the "Specific Provisions for each Series" above.
- (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.

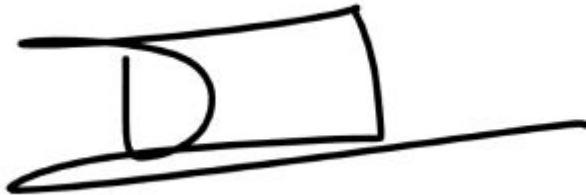
DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

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 are not Specified Securities for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.

Responsibility

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

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

A handwritten signature in black ink, consisting of a stylized 'D' shape followed by a horizontal line that extends to the right and then curves back down to the left, underlining the 'D'.

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 Index Knock-Out Warrant Call or Put Certificate is a leveraged Certificate with a fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant Index as described in Part A "Specific Provisions for each Series" (the "Underlying Index") that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the Underlying Index 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 Index increases in value and decrease in value when the Underlying Index decreases in value.

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

The Certificates are "Call" Certificates or "Put" Certificates. The Certificates feature a Strike Price and a Knock-out Level (which is equal to the Strike Price in respect of Call Certificates and Put Certificates).

The closer the value of Knock-out Level to the level of the Underlying Index from time to time, the higher the leverage effect will be and the higher the risk that the Knock-out Level will be reached. The Certificates will be automatically early redeemed at a price equal to zero if the level of the Underlying Index reaches the Knock-out Level.

On redemption, Holders will receive an amount, which will be equal to (i) in the case of Call Certificates, the excess (if any) of the Settlement Price Final on the Redemption Valuation Date over the Strike Price, or (ii) in the case of Put Certificates, the excess (if any) of the Strike Price over the Settlement Price Final on the Redemption Valuation Date, in each case divided by the product of the Exchange Rate Final, if any, and Parity.

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

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

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

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

Index Disclaimer

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

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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	"Knock-Out Warrant (closed-end)" Certificates relating to an Index		
B.5	Issue Date	26 February 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	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1330029575	DAX®	CHF 4.88	CHF	28 June 2024
CH1330029583	DAX®	CHF 4.40	CHF	22 March 2024

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1330029591	DAX®	CHF 4.40	CHF	28 June 2024
CH1330029609	DAX®	CHF 3.93	CHF	22 March 2024
CH1330029617	DAX®	CHF 3.93	CHF	28 June 2024
CH1330029625	DAX®	CHF 3.45	CHF	22 March 2024
CH1330029633	DAX®	CHF 3.45	CHF	28 June 2024
CH1330029641	DAX®	CHF 2.97	CHF	22 March 2024
CH1330029658	DAX®	CHF 2.97	CHF	28 June 2024
CH1330029666	DAX®	CHF 2.50	CHF	22 March 2024
CH1330029674	DAX®	CHF 2.50	CHF	28 June 2024
CH1330029682	DAX®	CHF 2.02	CHF	22 March 2024
CH1330029690	DAX®	CHF 2.02	CHF	28 June 2024
CH1330029708	DAX®	CHF 2.75	CHF	22 March 2024
CH1330029716	DAX®	CHF 2.75	CHF	28 June 2024
CH1330029724	DAX®	CHF 3.70	CHF	22 March 2024
CH1330029732	DAX®	CHF 3.70	CHF	28 June 2024
CH1330029740	DAX®	CHF 4.66	CHF	22 March 2024
CH1330029757	DAX®	CHF 4.66	CHF	28 June 2024
CH1330029765	DAX®	CHF 8.95	CHF	22 March 2024
CH1330029773	DAX®	CHF 8.95	CHF	28 June 2024
CH1330029781	DAX®	CHF 10.86	CHF	28 June 2024
CH1330029799	DAX®	CHF 13.72	CHF	22 March 2024
CH1330029807	DAX®	CHF 13.72	CHF	28 June 2024
CH1330029815	DAX®	CHF 20.39	CHF	22 March 2024
CH1330029823	DAX®	CHF 20.39	CHF	28 June 2024
CH1330029831	Nasdaq-100 ®	CHF 5.05	CHF	22 March 2024
CH1330029849	Nasdaq-100 ®	CHF 5.05	CHF	28 June 2024
CH1330029856	Nasdaq-100 ®	CHF 4.61	CHF	22 March 2024
CH1330029864	Nasdaq-100 ®	CHF 4.61	CHF	28 June 2024
CH1330029872	Nasdaq-100 ®	CHF 4.17	CHF	22 March 2024
CH1330029880	Nasdaq-100 ®	CHF 4.17	CHF	28 June 2024
CH1330029898	Nasdaq-100 ®	CHF 3.73	CHF	22 March 2024
CH1330029906	Nasdaq-100 ®	CHF 3.73	CHF	28 June 2024
CH1330029914	Nasdaq-100 ®	CHF 3.29	CHF	22 March 2024
CH1330029922	Nasdaq-100 ®	CHF 3.29	CHF	28 June 2024
CH1330029930	Nasdaq-100 ®	CHF 2.85	CHF	22 March 2024
CH1330029948	Nasdaq-100 ®	CHF 2.85	CHF	28 June 2024
CH1330029955	Nasdaq-100 ®	CHF 2.41	CHF	22 March 2024
CH1330029963	Nasdaq-100 ®	CHF 2.41	CHF	28 June 2024
CH1330029971	Nasdaq-100 ®	CHF 1.97	CHF	22 March 2024
CH1330029989	Nasdaq-100 ®	CHF 1.97	CHF	28 June 2024
CH1330029997	Nasdaq-100 ®	CHF 2.44	CHF	28 June 2024
CH1330030003	Nasdaq-100 ®	CHF 3.32	CHF	22 March 2024
CH1330030011	Nasdaq-100 ®	CHF 3.32	CHF	28 June 2024
CH1330030029	Nasdaq-100 ®	CHF 4.20	CHF	22 March 2024
CH1330030037	Nasdaq-100 ®	CHF 4.20	CHF	28 June 2024
CH1330030045	Nasdaq-100 ®	CHF 9.93	CHF	22 March 2024
CH1330030052	Nasdaq-100 ®	CHF 9.93	CHF	28 June 2024
CH1330030060	Nasdaq-100 ®	CHF 12.58	CHF	22 March 2024
CH1330030078	Nasdaq-100 ®	CHF 12.58	CHF	28 June 2024

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1330030086	Nasdaq-100 ®	CHF 14.34	CHF	22 March 2024
CH1330030094	Nasdaq-100 ®	CHF 14.34	CHF	28 June 2024
CH1330030102	Nasdaq-100 ®	CHF 22.27	CHF	22 March 2024
CH1330030110	Nasdaq-100 ®	CHF 22.27	CHF	28 June 2024
CH1330030128	S&P 500®	CHF 7.81	CHF	28 June 2024
CH1330030136	S&P 500®	CHF 5.17	CHF	28 June 2024
CH1330030144	S&P 500®	CHF 2.96	CHF	28 June 2024
CH1330030151	S&P 500®	CHF 2.08	CHF	28 June 2024
CH1330030169	S&P 500®	CHF 1.20	CHF	22 March 2024
CH1330030177	S&P 500®	CHF 1.20	CHF	28 June 2024
CH1330030185	S&P 500®	CHF 0.76	CHF	22 March 2024
CH1330030193	S&P 500®	CHF 0.76	CHF	28 June 2024
CH1330030201	S&P 500®	CHF 1.44	CHF	28 June 2024
CH1330030219	S&P 500®	CHF 2.32	CHF	28 June 2024
CH1330030227	S&P 500®	CHF 4.53	CHF	28 June 2024
CH1330030235	S&P 500®	CHF 5.41	CHF	28 June 2024
CH1330030243	S&P 500®	CHF 6.29	CHF	28 June 2024
CH1330030250	Swiss Market Index®	CHF 2.77	CHF	22 March 2024
CH1330030268	Swiss Market Index®	CHF 2.77	CHF	28 June 2024
CH1330030276	Swiss Market Index®	CHF 1.77	CHF	22 March 2024
CH1330030284	Swiss Market Index®	CHF 1.77	CHF	28 June 2024
CH1330030292	Swiss Market Index®	CHF 1.27	CHF	22 March 2024
CH1330030300	Swiss Market Index®	CHF 1.27	CHF	28 June 2024
CH1330030318	Swiss Market Index®	CHF 2.23	CHF	28 June 2024
CH1330030326	Swiss Market Index®	CHF 3.23	CHF	28 June 2024
CH1330030334	Swiss Market Index®	CHF 6.73	CHF	22 March 2024
CH1330030342	Swiss Market Index®	CHF 9.73	CHF	22 March 2024