

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 29 JANUARY 2024

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"European Style" Warrants relating to an Index

SSPA product type: Warrant Vanilla (2100)

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

PART A - CONTRACTUAL TERMS

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

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

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

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

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

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

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

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

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1315330824	10,000,000	10,000,000	1	CHF 1.01	Call	EUR 17,150	February 2024	Eurex	16 February 2024	23 February 2024	100
CH1315330832	10,000,000	10,000,000	1	CHF 1.20	Call	EUR 17,100	February 2024	Eurex	16 February 2024	23 February 2024	100
CH1315330840	10,000,000	10,000,000	1	CHF 1.41	Call	EUR 17,050	February 2024	Eurex	16 February 2024	23 February 2024	100
CH1315330857	10,000,000	10,000,000	1	CHF 1.64	Call	EUR 17,000	February 2024	Eurex	16 February 2024	23 February 2024	100
CH1315330865	10,000,000	10,000,000	1	CHF 1.90	Call	EUR 16,950	February 2024	Eurex	16 February 2024	23 February 2024	100
CH1315330873	10,000,000	10,000,000	1	CHF 2.18	Call	EUR 16,900	February 2024	Eurex	16 February 2024	23 February 2024	100
CH1315330881	10,000,000	10,000,000	1	CHF 2.35	Call	EUR 17,400	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315330899	10,000,000	10,000,000	1	CHF 2.77	Call	EUR 17,300	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315330907	10,000,000	10,000,000	1	CHF 3.24	Call	EUR 17,200	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315330915	10,000,000	10,000,000	1	CHF 3.49	Call	EUR 17,150	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315330923	10,000,000	10,000,000	1	CHF 3.75	Call	EUR 17,100	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315330931	10,000,000	10,000,000	1	CHF 4.02	Call	EUR 17,050	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315330949	10,000,000	10,000,000	1	CHF 4.30	Call	EUR 17,000	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315330956	10,000,000	10,000,000	1	CHF 4.59	Call	EUR 16,950	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315330964	10,000,000	10,000,000	1	CHF 4.89	Call	EUR 16,900	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315330972	10,000,000	10,000,000	1	CHF 5.52	Call	EUR 16,800	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315330980	10,000,000	10,000,000	1	CHF 2.67	Call	EUR 17,600	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315330998	10,000,000	10,000,000	1	CHF 3.53	Call	EUR 17,400	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331004	10,000,000	10,000,000	1	CHF 4.02	Call	EUR 17,300	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331012	10,000,000	10,000,000	1	CHF 4.54	Call	EUR 17,200	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331020	10,000,000	10,000,000	1	CHF 4.81	Call	EUR 17,150	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331038	10,000,000	10,000,000	1	CHF 5.09	Call	EUR 17,100	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331046	10,000,000	10,000,000	1	CHF 5.38	Call	EUR 17,050	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331053	10,000,000	10,000,000	1	CHF 5.68	Call	EUR 17,000	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331061	10,000,000	10,000,000	1	CHF 5.99	Call	EUR 16,950	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331079	10,000,000	10,000,000	1	CHF 6.30	Call	EUR 16,900	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331087	10,000,000	10,000,000	1	CHF 1.16	Put	EUR 16,850	February 2024	Eurex	16 February 2024	23 February 2024	100
CH1315331095	10,000,000	10,000,000	1	CHF 1.32	Put	EUR 16,900	February 2024	Eurex	16 February 2024	23 February 2024	100
CH1315331103	10,000,000	10,000,000	1	CHF 1.51	Put	EUR 16,950	February 2024	Eurex	16 February 2024	23 February 2024	100

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CH1315331111	10,000,000	10,000,000	1	CHF 1.72	Put	EUR 17,000	February 2024	Eurex	16 February 2024	23 February 2024	100
CH1315331129	10,000,000	10,000,000	1	CHF 2.21	Put	EUR 17,100	February 2024	Eurex	16 February 2024	23 February 2024	100
CH1315331137	10,000,000	10,000,000	1	CHF 2.57	Put	EUR 16,800	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315331145	10,000,000	10,000,000	1	CHF 2.72	Put	EUR 16,850	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315331152	10,000,000	10,000,000	1	CHF 2.88	Put	EUR 16,900	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315331160	10,000,000	10,000,000	1	CHF 3.04	Put	EUR 16,950	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315331178	10,000,000	10,000,000	1	CHF 3.22	Put	EUR 17,000	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315331186	10,000,000	10,000,000	1	CHF 3.59	Put	EUR 17,100	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315331194	10,000,000	10,000,000	1	CHF 4.01	Put	EUR 17,200	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315331202	10,000,000	10,000,000	1	CHF 4.98	Put	EUR 17,400	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315331210	10,000,000	10,000,000	1	CHF 3.05	Put	EUR 16,850	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331228	10,000,000	10,000,000	1	CHF 3.19	Put	EUR 16,900	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331236	10,000,000	10,000,000	1	CHF 3.35	Put	EUR 16,950	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331244	10,000,000	10,000,000	1	CHF 3.50	Put	EUR 17,000	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331251	10,000,000	10,000,000	1	CHF 3.84	Put	EUR 17,100	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331269	10,000,000	10,000,000	1	CHF 4.21	Put	EUR 17,200	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331277	10,000,000	10,000,000	1	CHF 5.06	Put	EUR 17,400	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331285	10,000,000	10,000,000	1	CHF 6.05	Put	EUR 17,600	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331293	10,000,000	10,000,000	1	CHF 0.70	Call	USD 18,000	February 2024	Chicago Mercantile Exchange (CME)	16 February 2024	23 February 2024	100
CH1315331301	10,000,000	10,000,000	1	CHF 1.16	Call	USD 17,800	February 2024	Chicago Mercantile Exchange (CME)	16 February 2024	23 February 2024	100
CH1315331319	10,000,000	10,000,000	1	CHF 1.82	Call	USD 17,600	February 2024	Chicago Mercantile Exchange (CME)	16 February 2024	23 February 2024	100
CH1315331327	10,000,000	10,000,000	1	CHF 2.71	Call	USD 17,400	February 2024	Chicago Mercantile Exchange (CME)	16 February 2024	23 February 2024	100
CH1315331335	10,000,000	10,000,000	1	CHF 3.81	Call	USD 17,200	February 2024	Chicago Mercantile Exchange (CME)	16 February 2024	23 February 2024	100
CH1315331343	10,000,000	10,000,000	1	CHF 5.10	Call	USD 17,000	February 2024	Chicago Mercantile Exchange (CME)	16 February 2024	23 February 2024	100
CH1315331350	10,000,000	10,000,000	1	CHF 1.70	Call	USD 18,500	April 2024	Chicago Mercantile Exchange (CME)	19 April 2024	26 April 2024	100
CH1315331368	10,000,000	10,000,000	1	CHF 3.17	Call	USD 18,000	April 2024	Chicago Mercantile Exchange (CME)	19 April 2024	26 April 2024	100

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CH1315331376	10,000,000	10,000,000	1	CHF 3.96	Call	USD 17,800	April 2024	Chicago Mercantile Exchange (CME)	19 April 2024	26 April 2024	100
CH1315331384	10,000,000	10,000,000	1	CHF 4.86	Call	USD 17,600	April 2024	Chicago Mercantile Exchange (CME)	19 April 2024	26 April 2024	100
CH1315331392	10,000,000	10,000,000	1	CHF 5.87	Call	USD 17,400	April 2024	Chicago Mercantile Exchange (CME)	19 April 2024	26 April 2024	100
CH1315331400	10,000,000	10,000,000	1	CHF 6.98	Call	USD 17,200	April 2024	Chicago Mercantile Exchange (CME)	19 April 2024	26 April 2024	100
CH1315331418	10,000,000	10,000,000	1	CHF 8.18	Call	USD 17,000	April 2024	Chicago Mercantile Exchange (CME)	19 April 2024	26 April 2024	100
CH1315331426	10,000,000	10,000,000	1	CHF 11.49	Call	USD 16,500	April 2024	Chicago Mercantile Exchange (CME)	19 April 2024	26 April 2024	100
CH1315331434	10,000,000	10,000,000	1	CHF 2.56	Call	USD 18,500	May 2024	Chicago Mercantile Exchange (CME)	17 May 2024	27 May 2024	100
CH1315331442	10,000,000	10,000,000	1	CHF 4.25	Call	USD 18,000	May 2024	Chicago Mercantile Exchange (CME)	17 May 2024	27 May 2024	100
CH1315331459	10,000,000	10,000,000	1	CHF 5.09	Call	USD 17,800	May 2024	Chicago Mercantile Exchange (CME)	17 May 2024	27 May 2024	100
CH1315331467	10,000,000	10,000,000	1	CHF 6.03	Call	USD 17,600	May 2024	Chicago Mercantile Exchange (CME)	17 May 2024	27 May 2024	100
CH1315331475	10,000,000	10,000,000	1	CHF 7.05	Call	USD 17,400	May 2024	Chicago Mercantile Exchange (CME)	17 May 2024	27 May 2024	100
CH1315331483	10,000,000	10,000,000	1	CHF 8.16	Call	USD 17,200	May 2024	Chicago Mercantile Exchange (CME)	17 May 2024	27 May 2024	100
CH1315331491	10,000,000	10,000,000	1	CHF 9.34	Call	USD 17,000	May 2024	Chicago Mercantile Exchange (CME)	17 May 2024	27 May 2024	100
CH1315331509	10,000,000	10,000,000	1	CHF 12.57	Call	USD 16,500	May 2024	Chicago Mercantile Exchange (CME)	17 May 2024	27 May 2024	100
CH1315331517	10,000,000	10,000,000	1	CHF 0.94	Put	USD 17,000	February 2024	Chicago Mercantile Exchange (CME)	16 February 2024	23 February 2024	100
CH1315331525	10,000,000	10,000,000	1	CHF 1.38	Put	USD 17,200	February 2024	Chicago Mercantile Exchange (CME)	16 February 2024	23 February 2024	100
CH1315331533	10,000,000	10,000,000	1	CHF 2	Put	USD 17,400	February 2024	Chicago Mercantile Exchange (CME)	16 February 2024	23 February 2024	100
CH1315331541	10,000,000	10,000,000	1	CHF 2.83	Put	USD 17,600	February 2024	Chicago Mercantile Exchange (CME)	16 February 2024	23 February 2024	100
CH1315331558	10,000,000	10,000,000	1	CHF 5.15	Put	USD 18,000	February 2024	Chicago Mercantile	16 February 2024	23 February 2024	100

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								Exchange (CME)			
CH1315331566	10,000,000	10,000,000	1	CHF 1.83	Put	USD 16,500	April 2024	Chicago Mercantile Exchange (CME)	19 April 2024	26 April 2024	100
CH1315331574	10,000,000	10,000,000	1	CHF 2.78	Put	USD 17,000	April 2024	Chicago Mercantile Exchange (CME)	19 April 2024	26 April 2024	100
CH1315331582	10,000,000	10,000,000	1	CHF 3.28	Put	USD 17,200	April 2024	Chicago Mercantile Exchange (CME)	19 April 2024	26 April 2024	100
CH1315331590	10,000,000	10,000,000	1	CHF 3.88	Put	USD 17,400	April 2024	Chicago Mercantile Exchange (CME)	19 April 2024	26 April 2024	100
CH1315331608	10,000,000	10,000,000	1	CHF 4.58	Put	USD 17,600	April 2024	Chicago Mercantile Exchange (CME)	19 April 2024	26 April 2024	100
CH1315331616	10,000,000	10,000,000	1	CHF 6.30	Put	USD 18,000	April 2024	Chicago Mercantile Exchange (CME)	19 April 2024	26 April 2024	100
CH1315331624	10,000,000	10,000,000	1	CHF 9.09	Put	USD 18,500	April 2024	Chicago Mercantile Exchange (CME)	19 April 2024	26 April 2024	100
CH1315331632	10,000,000	10,000,000	1	CHF 2.43	Put	USD 16,500	May 2024	Chicago Mercantile Exchange (CME)	17 May 2024	27 May 2024	100
CH1315331640	10,000,000	10,000,000	1	CHF 3.45	Put	USD 17,000	May 2024	Chicago Mercantile Exchange (CME)	17 May 2024	27 May 2024	100
CH1315331657	10,000,000	10,000,000	1	CHF 3.97	Put	USD 17,200	May 2024	Chicago Mercantile Exchange (CME)	17 May 2024	27 May 2024	100
CH1315331665	10,000,000	10,000,000	1	CHF 4.56	Put	USD 17,400	May 2024	Chicago Mercantile Exchange (CME)	17 May 2024	27 May 2024	100
CH1315331673	10,000,000	10,000,000	1	CHF 5.24	Put	USD 17,600	May 2024	Chicago Mercantile Exchange (CME)	17 May 2024	27 May 2024	100
CH1315331681	10,000,000	10,000,000	1	CHF 6.86	Put	USD 18,000	May 2024	Chicago Mercantile Exchange (CME)	17 May 2024	27 May 2024	100
CH1315331699	10,000,000	10,000,000	1	CHF 9.42	Put	USD 18,500	May 2024	Chicago Mercantile Exchange (CME)	17 May 2024	27 May 2024	100
CH1315331707	10,000,000	10,000,000	1	CHF 0.78	Call	CHF 11,450	February 2024	Eurex	16 February 2024	23 February 2024	100
CH1315331715	10,000,000	10,000,000	1	CHF 1.01	Call	CHF 11,400	February 2024	Eurex	16 February 2024	23 February 2024	100
CH1315331723	10,000,000	10,000,000	1	CHF 1.28	Call	CHF 11,350	February 2024	Eurex	16 February 2024	23 February 2024	100
CH1315331731	10,000,000	10,000,000	1	CHF 1.58	Call	CHF 11,300	February 2024	Eurex	16 February 2024	23 February 2024	100
CH1315331749	10,000,000	10,000,000	1	CHF 1.32	Call	CHF 11,450	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315331756	10,000,000	10,000,000	1	CHF 1.52	Call	CHF 11,400	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315331764	10,000,000	10,000,000	1	CHF 1.74	Call	CHF 11,350	April 2024	Eurex	19 April 2024	26 April 2024	100

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CH1315331772	10,000,000	10,000,000	1	CHF 1.98	Call	CHF 11,300	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315331780	10,000,000	10,000,000	1	CHF 2.52	Call	CHF 11,200	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315331798	10,000,000	10,000,000	1	CHF 1.57	Call	CHF 11,400	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331806	10,000,000	10,000,000	1	CHF 1.78	Call	CHF 11,350	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331814	10,000,000	10,000,000	1	CHF 2	Call	CHF 11,300	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331822	10,000,000	10,000,000	1	CHF 2.50	Call	CHF 11,200	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331830	10,000,000	10,000,000	1	CHF 3.71	Call	CHF 11,000	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331848	10,000,000	10,000,000	1	CHF 0.75	Put	CHF 11,300	February 2024	Eurex	16 February 2024	23 February 2024	100
CH1315331855	10,000,000	10,000,000	1	CHF 0.94	Put	CHF 11,350	February 2024	Eurex	16 February 2024	23 February 2024	100
CH1315331863	10,000,000	10,000,000	1	CHF 1.17	Put	CHF 11,400	February 2024	Eurex	16 February 2024	23 February 2024	100
CH1315331871	10,000,000	10,000,000	1	CHF 1.55	Put	CHF 11,100	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315331889	10,000,000	10,000,000	1	CHF 1.93	Put	CHF 11,200	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315331897	10,000,000	10,000,000	1	CHF 2.38	Put	CHF 11,300	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315331905	10,000,000	10,000,000	1	CHF 2.63	Put	CHF 11,350	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315331913	10,000,000	10,000,000	1	CHF 2.91	Put	CHF 11,400	April 2024	Eurex	19 April 2024	26 April 2024	100
CH1315331921	10,000,000	10,000,000	1	CHF 1.82	Put	CHF 11,000	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331939	10,000,000	10,000,000	1	CHF 2.18	Put	CHF 11,100	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331947	10,000,000	10,000,000	1	CHF 2.61	Put	CHF 11,200	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331954	10,000,000	10,000,000	1	CHF 3.10	Put	CHF 11,300	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331962	10,000,000	10,000,000	1	CHF 3.37	Put	CHF 11,350	May 2024	Eurex	17 May 2024	27 May 2024	100
CH1315331970	10,000,000	10,000,000	1	CHF 3.66	Put	CHF 11,400	May 2024	Eurex	17 May 2024	27 May 2024	100

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CH1315330824	131533082	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315330832	131533083	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

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CH1315330840	131533084	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315330857	131533085	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315330865	131533086	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315330873	131533087	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315330881	131533088	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315330899	131533089	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315330907	131533090	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315330915	131533091	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315330923	131533092	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315330931	131533093	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315330949	131533094	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315330956	131533095	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315330964	131533096	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315330972	131533097	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315330980	131533098	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315330998	131533099	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331004	131533100	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331012	131533101	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

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CH1315331020	131533102	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331038	131533103	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331046	131533104	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331053	131533105	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331061	131533106	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331079	131533107	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331087	131533108	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331095	131533109	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331103	131533110	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331111	131533111	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331129	131533112	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331137	131533113	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331145	131533114	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331152	131533115	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331160	131533116	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331178	131533117	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331186	131533118	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331194	131533119	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

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CH1315331202	131533120	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331210	131533121	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331228	131533122	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331236	131533123	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331244	131533124	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331251	131533125	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331269	131533126	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331277	131533127	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331285	131533128	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315331293	131533129	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331301	131533130	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331319	131533131	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331327	131533132	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331335	131533133	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331343	131533134	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331350	131533135	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331368	131533136	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331376	131533137	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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CH1315331384	131533138	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331392	131533139	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331400	131533140	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331418	131533141	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331426	131533142	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331434	131533143	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331442	131533144	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331459	131533145	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331467	131533146	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331475	131533147	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331483	131533148	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331491	131533149	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331509	131533150	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331517	131533151	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331525	131533152	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331533	131533153	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331541	131533154	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331558	131533155	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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CH1315331566	131533156	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331574	131533157	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331582	131533158	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331590	131533159	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331608	131533160	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331616	131533161	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331624	131533162	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331632	131533163	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331640	131533164	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331657	131533165	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331665	131533166	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331673	131533167	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331681	131533168	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331699	131533169	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315331707	131533170	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
CH1315331715	131533171	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
CH1315331723	131533172	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
CH1315331731	131533173	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1315331749	131533174	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
CH1315331756	131533175	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
CH1315331764	131533176	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
CH1315331772	131533177	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
CH1315331780	131533178	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
CH1315331798	131533179	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
CH1315331806	131533180	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
CH1315331814	131533181	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
CH1315331822	131533182	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
CH1315331830	131533183	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
CH1315331848	131533184	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
CH1315331855	131533185	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
CH1315331863	131533186	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
CH1315331871	131533187	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
CH1315331889	131533188	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
CH1315331897	131533189	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
CH1315331905	131533190	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
CH1315331913	131533191	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1315331921	131533192	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
CH1315331939	131533193	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
CH1315331947	131533194	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
CH1315331954	131533195	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
CH1315331962	131533196	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
CH1315331970	131533197	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:** 26 January 2024.
4. **Issue Date:** 29 January 2024.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Warrants.
 - (b) The Securities are Index Securities.
The Securities are "European Style" Warrants.
Automatic Exercise applies.
The provisions of Annex 1 (*Additional Terms and Conditions for Index Securities*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**
 - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
11. **Relevant Asset(s):** Not applicable.
12. **Entitlement:** Not applicable.
13. **Exchange Rate:** The Exchange Rate equal one if the relevant Index Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
16. **Minimum Trading Size:** Not applicable.
17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.
18. **Calculation Agent:** BNP Paribas Financial Markets S.N.C.
20 boulevard des Italiens 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

Indices/Index Sponsor(s):

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

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

Administrator/Benchmark Event

Increased Cost of Hedging

Currency Event

Loss of Stock Borrow

Increased Cost of Stock Borrow

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

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

PROVISIONS RELATING TO WARRANTS

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

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

PROVISIONS RELATING TO CERTIFICATES

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

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

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

Responsibility

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

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:



By:
Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. Governing Law and Jurisdiction

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

3. Ratings

The Securities have not been rated.

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

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

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

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

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

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

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

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

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

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

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

Index Disclaimer

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

concerning an Index.

DAX® Index

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NASDAQ 100® Index

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Swiss Market 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	Warrants.		
B.4	Product Name	"European Style" Warrants relating to an Index		
B.5	Issue Date	29 January 2024		
B.6	Settlement Date	As set out in table below.		
B.7	Issue Price	As set out in table below.		
B.8	Underlyings	As set out in table below.		
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.		
Part C – Offer and Admission to Trading				
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.		
C.2	Admission to Trading/listing	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland		
C.4	Intermediary	SIX SIS Ltd., Olten, Switzerland		
C.5	Selling restrictions	As per the Base Prospectus.		
Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1315330824	DAX®	CHF 1.01	CHF	23 February 2024
CH1315330832	DAX®	CHF 1.20	CHF	23 February 2024

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1315330840	DAX®	CHF 1.41	CHF	23 February 2024
CH1315330857	DAX®	CHF 1.64	CHF	23 February 2024
CH1315330865	DAX®	CHF 1.90	CHF	23 February 2024
CH1315330873	DAX®	CHF 2.18	CHF	23 February 2024
CH1315330881	DAX®	CHF 2.35	CHF	26 April 2024
CH1315330899	DAX®	CHF 2.77	CHF	26 April 2024
CH1315330907	DAX®	CHF 3.24	CHF	26 April 2024
CH1315330915	DAX®	CHF 3.49	CHF	26 April 2024
CH1315330923	DAX®	CHF 3.75	CHF	26 April 2024
CH1315330931	DAX®	CHF 4.02	CHF	26 April 2024
CH1315330949	DAX®	CHF 4.30	CHF	26 April 2024
CH1315330956	DAX®	CHF 4.59	CHF	26 April 2024
CH1315330964	DAX®	CHF 4.89	CHF	26 April 2024
CH1315330972	DAX®	CHF 5.52	CHF	26 April 2024
CH1315330980	DAX®	CHF 2.67	CHF	27 May 2024
CH1315330998	DAX®	CHF 3.53	CHF	27 May 2024
CH1315331004	DAX®	CHF 4.02	CHF	27 May 2024
CH1315331012	DAX®	CHF 4.54	CHF	27 May 2024
CH1315331020	DAX®	CHF 4.81	CHF	27 May 2024
CH1315331038	DAX®	CHF 5.09	CHF	27 May 2024
CH1315331046	DAX®	CHF 5.38	CHF	27 May 2024
CH1315331053	DAX®	CHF 5.68	CHF	27 May 2024
CH1315331061	DAX®	CHF 5.99	CHF	27 May 2024
CH1315331079	DAX®	CHF 6.30	CHF	27 May 2024
CH1315331087	DAX®	CHF 1.16	CHF	23 February 2024
CH1315331095	DAX®	CHF 1.32	CHF	23 February 2024
CH1315331103	DAX®	CHF 1.51	CHF	23 February 2024
CH1315331111	DAX®	CHF 1.72	CHF	23 February 2024
CH1315331129	DAX®	CHF 2.21	CHF	23 February 2024
CH1315331137	DAX®	CHF 2.57	CHF	26 April 2024
CH1315331145	DAX®	CHF 2.72	CHF	26 April 2024
CH1315331152	DAX®	CHF 2.88	CHF	26 April 2024
CH1315331160	DAX®	CHF 3.04	CHF	26 April 2024
CH1315331178	DAX®	CHF 3.22	CHF	26 April 2024
CH1315331186	DAX®	CHF 3.59	CHF	26 April 2024
CH1315331194	DAX®	CHF 4.01	CHF	26 April 2024
CH1315331202	DAX®	CHF 4.98	CHF	26 April 2024
CH1315331210	DAX®	CHF 3.05	CHF	27 May 2024
CH1315331228	DAX®	CHF 3.19	CHF	27 May 2024
CH1315331236	DAX®	CHF 3.35	CHF	27 May 2024
CH1315331244	DAX®	CHF 3.50	CHF	27 May 2024
CH1315331251	DAX®	CHF 3.84	CHF	27 May 2024
CH1315331269	DAX®	CHF 4.21	CHF	27 May 2024
CH1315331277	DAX®	CHF 5.06	CHF	27 May 2024
CH1315331285	DAX®	CHF 6.05	CHF	27 May 2024
CH1315331293	Nasdaq-100 ®	CHF 0.70	CHF	23 February 2024
CH1315331301	Nasdaq-100 ®	CHF 1.16	CHF	23 February 2024
CH1315331319	Nasdaq-100 ®	CHF 1.82	CHF	23 February 2024
CH1315331327	Nasdaq-100 ®	CHF 2.71	CHF	23 February 2024

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CH1315331335	Nasdaq-100 ®	CHF 3.81	CHF	23 February 2024
CH1315331343	Nasdaq-100 ®	CHF 5.10	CHF	23 February 2024
CH1315331350	Nasdaq-100 ®	CHF 1.70	CHF	26 April 2024
CH1315331368	Nasdaq-100 ®	CHF 3.17	CHF	26 April 2024
CH1315331376	Nasdaq-100 ®	CHF 3.96	CHF	26 April 2024
CH1315331384	Nasdaq-100 ®	CHF 4.86	CHF	26 April 2024
CH1315331392	Nasdaq-100 ®	CHF 5.87	CHF	26 April 2024
CH1315331400	Nasdaq-100 ®	CHF 6.98	CHF	26 April 2024
CH1315331418	Nasdaq-100 ®	CHF 8.18	CHF	26 April 2024
CH1315331426	Nasdaq-100 ®	CHF 11.49	CHF	26 April 2024
CH1315331434	Nasdaq-100 ®	CHF 2.56	CHF	27 May 2024
CH1315331442	Nasdaq-100 ®	CHF 4.25	CHF	27 May 2024
CH1315331459	Nasdaq-100 ®	CHF 5.09	CHF	27 May 2024
CH1315331467	Nasdaq-100 ®	CHF 6.03	CHF	27 May 2024
CH1315331475	Nasdaq-100 ®	CHF 7.05	CHF	27 May 2024
CH1315331483	Nasdaq-100 ®	CHF 8.16	CHF	27 May 2024
CH1315331491	Nasdaq-100 ®	CHF 9.34	CHF	27 May 2024
CH1315331509	Nasdaq-100 ®	CHF 12.57	CHF	27 May 2024
CH1315331517	Nasdaq-100 ®	CHF 0.94	CHF	23 February 2024
CH1315331525	Nasdaq-100 ®	CHF 1.38	CHF	23 February 2024
CH1315331533	Nasdaq-100 ®	CHF 2	CHF	23 February 2024
CH1315331541	Nasdaq-100 ®	CHF 2.83	CHF	23 February 2024
CH1315331558	Nasdaq-100 ®	CHF 5.15	CHF	23 February 2024
CH1315331566	Nasdaq-100 ®	CHF 1.83	CHF	26 April 2024
CH1315331574	Nasdaq-100 ®	CHF 2.78	CHF	26 April 2024
CH1315331582	Nasdaq-100 ®	CHF 3.28	CHF	26 April 2024
CH1315331590	Nasdaq-100 ®	CHF 3.88	CHF	26 April 2024
CH1315331608	Nasdaq-100 ®	CHF 4.58	CHF	26 April 2024
CH1315331616	Nasdaq-100 ®	CHF 6.30	CHF	26 April 2024
CH1315331624	Nasdaq-100 ®	CHF 9.09	CHF	26 April 2024
CH1315331632	Nasdaq-100 ®	CHF 2.43	CHF	27 May 2024
CH1315331640	Nasdaq-100 ®	CHF 3.45	CHF	27 May 2024
CH1315331657	Nasdaq-100 ®	CHF 3.97	CHF	27 May 2024
CH1315331665	Nasdaq-100 ®	CHF 4.56	CHF	27 May 2024
CH1315331673	Nasdaq-100 ®	CHF 5.24	CHF	27 May 2024
CH1315331681	Nasdaq-100 ®	CHF 6.86	CHF	27 May 2024
CH1315331699	Nasdaq-100 ®	CHF 9.42	CHF	27 May 2024
CH1315331707	Swiss Market Index®	CHF 0.78	CHF	23 February 2024
CH1315331715	Swiss Market Index®	CHF 1.01	CHF	23 February 2024
CH1315331723	Swiss Market Index®	CHF 1.28	CHF	23 February 2024
CH1315331731	Swiss Market Index®	CHF 1.58	CHF	23 February 2024
CH1315331749	Swiss Market Index®	CHF 1.32	CHF	26 April 2024
CH1315331756	Swiss Market Index®	CHF 1.52	CHF	26 April 2024
CH1315331764	Swiss Market Index®	CHF 1.74	CHF	26 April 2024
CH1315331772	Swiss Market Index®	CHF 1.98	CHF	26 April 2024
CH1315331780	Swiss Market Index®	CHF 2.52	CHF	26 April 2024
CH1315331798	Swiss Market Index®	CHF 1.57	CHF	27 May 2024
CH1315331806	Swiss Market Index®	CHF 1.78	CHF	27 May 2024
CH1315331814	Swiss Market Index®	CHF 2	CHF	27 May 2024

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CH1315331822	Swiss Market Index®	CHF 2.50	CHF	27 May 2024
CH1315331830	Swiss Market Index®	CHF 3.71	CHF	27 May 2024
CH1315331848	Swiss Market Index®	CHF 0.75	CHF	23 February 2024
CH1315331855	Swiss Market Index®	CHF 0.94	CHF	23 February 2024
CH1315331863	Swiss Market Index®	CHF 1.17	CHF	23 February 2024
CH1315331871	Swiss Market Index®	CHF 1.55	CHF	26 April 2024
CH1315331889	Swiss Market Index®	CHF 1.93	CHF	26 April 2024
CH1315331897	Swiss Market Index®	CHF 2.38	CHF	26 April 2024
CH1315331905	Swiss Market Index®	CHF 2.63	CHF	26 April 2024
CH1315331913	Swiss Market Index®	CHF 2.91	CHF	26 April 2024
CH1315331921	Swiss Market Index®	CHF 1.82	CHF	27 May 2024
CH1315331939	Swiss Market Index®	CHF 2.18	CHF	27 May 2024
CH1315331947	Swiss Market Index®	CHF 2.61	CHF	27 May 2024
CH1315331954	Swiss Market Index®	CHF 3.10	CHF	27 May 2024
CH1315331962	Swiss Market Index®	CHF 3.37	CHF	27 May 2024
CH1315331970	Swiss Market Index®	CHF 3.66	CHF	27 May 2024