

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
CH1315332986	10,000,000	10,000,000	1	CHF 0.73	Call	CHF 11,500	February 2024	Eurex	23 February 2024	1 March 2024	100
CH1315332994	10,000,000	10,000,000	1	CHF 0.93	Call	CHF 11,450	February 2024	Eurex	23 February 2024	1 March 2024	100
CH1315333000	10,000,000	10,000,000	1	CHF 1.16	Call	CHF 11,400	February 2024	Eurex	23 February 2024	1 March 2024	100
CH1315333018	10,000,000	10,000,000	1	CHF 1.44	Call	CHF 11,350	February 2024	Eurex	23 February 2024	1 March 2024	100
CH1315333026	10,000,000	10,000,000	1	CHF 1.74	Call	CHF 11,300	February 2024	Eurex	23 February 2024	1 March 2024	100
CH1315333034	10,000,000	10,000,000	1	CHF 0.89	Call	CHF 11,500	March 2024	Eurex	1 March 2024	8 March 2024	100
CH1315333042	10,000,000	10,000,000	1	CHF 1.10	Call	CHF 11,450	March 2024	Eurex	1 March 2024	8 March 2024	100
CH1315333059	10,000,000	10,000,000	1	CHF 1.34	Call	CHF 11,400	March 2024	Eurex	1 March 2024	8 March 2024	100
CH1315333067	10,000,000	10,000,000	1	CHF 1.61	Call	CHF 11,350	March 2024	Eurex	1 March 2024	8 March 2024	100
CH1315333075	10,000,000	10,000,000	1	CHF 1.92	Call	CHF 11,300	March 2024	Eurex	1 March 2024	8 March 2024	100
CH1315333083	10,000,000	10,000,000	1	CHF 0.87	Call	CHF 11,500	March 2024	Eurex	8 March 2024	15 March 2024	100
CH1315333091	10,000,000	10,000,000	1	CHF 1.06	Call	CHF 11,450	March 2024	Eurex	8 March 2024	15 March 2024	100
CH1315333109	10,000,000	10,000,000	1	CHF 1.28	Call	CHF 11,400	March 2024	Eurex	8 March 2024	15 March 2024	100
CH1315333117	10,000,000	10,000,000	1	CHF 1.53	Call	CHF 11,350	March 2024	Eurex	8 March 2024	15 March 2024	100
CH1315333125	10,000,000	10,000,000	1	CHF 1.81	Call	CHF 11,300	March 2024	Eurex	8 March 2024	15 March 2024	100
CH1315333133	10,000,000	10,000,000	1	CHF 2.45	Call	CHF 11,200	March 2024	Eurex	8 March 2024	15 March 2024	100
CH1315333141	10,000,000	10,000,000	1	CHF 0.97	Call	CHF 11,500	March 2024	Eurex	22 March 2024	2 April 2024	100
CH1315333158	10,000,000	10,000,000	1	CHF 1.16	Call	CHF 11,450	March 2024	Eurex	22 March 2024	2 April 2024	100
CH1315333166	10,000,000	10,000,000	1	CHF 1.36	Call	CHF 11,400	March 2024	Eurex	22 March 2024	2 April 2024	100
CH1315333174	10,000,000	10,000,000	1	CHF 1.60	Call	CHF 11,350	March 2024	Eurex	22 March 2024	2 April 2024	100
CH1315333182	10,000,000	10,000,000	1	CHF 1.86	Call	CHF 11,300	March 2024	Eurex	22 March 2024	2 April 2024	100
CH1315333190	10,000,000	10,000,000	1	CHF 2.45	Call	CHF 11,200	March 2024	Eurex	22 March 2024	2 April 2024	100
CH1315333208	10,000,000	10,000,000	1	CHF 3.13	Call	CHF 11,100	March 2024	Eurex	22 March 2024	2 April 2024	100
CH1315333216	10,000,000	10,000,000	1	CHF 1.01	Call	CHF 11,500	March 2024	Eurex	29 March 2024	8 April 2024	100
CH1315333224	10,000,000	10,000,000	1	CHF 1.19	Call	CHF 11,450	March 2024	Eurex	29 March 2024	8 April 2024	100
CH1315333232	10,000,000	10,000,000	1	CHF 1.40	Call	CHF 11,400	March 2024	Eurex	29 March 2024	8 April 2024	100
CH1315333240	10,000,000	10,000,000	1	CHF 1.63	Call	CHF 11,350	March 2024	Eurex	29 March 2024	8 April 2024	100
CH1315333257	10,000,000	10,000,000	1	CHF 1.88	Call	CHF 11,300	March 2024	Eurex	29 March 2024	8 April 2024	100
CH1315333265	10,000,000	10,000,000	1	CHF 2.46	Call	CHF 11,200	March 2024	Eurex	29 March 2024	8 April 2024	100

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CH1315333273	10,000,000	10,000,000	1	CHF 3.12	Call	CHF 11,100	March 2024	Eurex	29 March 2024	8 April 2024	100
CH1315333281	10,000,000	10,000,000	1	CHF 1.08	Call	CHF 11,500	April 2024	Eurex	5 April 2024	12 April 2024	100
CH1315333299	10,000,000	10,000,000	1	CHF 1.26	Call	CHF 11,450	April 2024	Eurex	5 April 2024	12 April 2024	100
CH1315333307	10,000,000	10,000,000	1	CHF 1.47	Call	CHF 11,400	April 2024	Eurex	5 April 2024	12 April 2024	100
CH1315333315	10,000,000	10,000,000	1	CHF 1.70	Call	CHF 11,350	April 2024	Eurex	5 April 2024	12 April 2024	100
CH1315333323	10,000,000	10,000,000	1	CHF 1.96	Call	CHF 11,300	April 2024	Eurex	5 April 2024	12 April 2024	100
CH1315333331	10,000,000	10,000,000	1	CHF 2.53	Call	CHF 11,200	April 2024	Eurex	5 April 2024	12 April 2024	100
CH1315333349	10,000,000	10,000,000	1	CHF 3.19	Call	CHF 11,100	April 2024	Eurex	5 April 2024	12 April 2024	100
CH1315333356	10,000,000	10,000,000	1	CHF 1.09	Call	CHF 11,500	April 2024	Eurex	12 April 2024	19 April 2024	100
CH1315333364	10,000,000	10,000,000	1	CHF 1.27	Call	CHF 11,450	April 2024	Eurex	12 April 2024	19 April 2024	100
CH1315333372	10,000,000	10,000,000	1	CHF 1.47	Call	CHF 11,400	April 2024	Eurex	12 April 2024	19 April 2024	100
CH1315333380	10,000,000	10,000,000	1	CHF 1.70	Call	CHF 11,350	April 2024	Eurex	12 April 2024	19 April 2024	100
CH1315333398	10,000,000	10,000,000	1	CHF 1.94	Call	CHF 11,300	April 2024	Eurex	12 April 2024	19 April 2024	100
CH1315333406	10,000,000	10,000,000	1	CHF 2.50	Call	CHF 11,200	April 2024	Eurex	12 April 2024	19 April 2024	100
CH1315333414	10,000,000	10,000,000	1	CHF 3.13	Call	CHF 11,100	April 2024	Eurex	12 April 2024	19 April 2024	100
CH1315333422	10,000,000	10,000,000	1	CHF 0.87	Put	CHF 11,300	February 2024	Eurex	23 February 2024	1 March 2024	100
CH1315333430	10,000,000	10,000,000	1	CHF 1.06	Put	CHF 11,350	February 2024	Eurex	23 February 2024	1 March 2024	100
CH1315333448	10,000,000	10,000,000	1	CHF 1.29	Put	CHF 11,400	February 2024	Eurex	23 February 2024	1 March 2024	100
CH1315333455	10,000,000	10,000,000	1	CHF 1.85	Put	CHF 11,500	February 2024	Eurex	23 February 2024	1 March 2024	100
CH1315333463	10,000,000	10,000,000	1	CHF 1.01	Put	CHF 11,300	March 2024	Eurex	1 March 2024	8 March 2024	100
CH1315333471	10,000,000	10,000,000	1	CHF 1.20	Put	CHF 11,350	March 2024	Eurex	1 March 2024	8 March 2024	100
CH1315333489	10,000,000	10,000,000	1	CHF 1.43	Put	CHF 11,400	March 2024	Eurex	1 March 2024	8 March 2024	100
CH1315333497	10,000,000	10,000,000	1	CHF 1.97	Put	CHF 11,500	March 2024	Eurex	1 March 2024	8 March 2024	100
CH1315333505	10,000,000	10,000,000	1	CHF 0.97	Put	CHF 11,200	March 2024	Eurex	8 March 2024	15 March 2024	100
CH1315333513	10,000,000	10,000,000	1	CHF 1.33	Put	CHF 11,300	March 2024	Eurex	8 March 2024	15 March 2024	100
CH1315333521	10,000,000	10,000,000	1	CHF 1.55	Put	CHF 11,350	March 2024	Eurex	8 March 2024	15 March 2024	100
CH1315333539	10,000,000	10,000,000	1	CHF 1.80	Put	CHF 11,400	March 2024	Eurex	8 March 2024	15 March 2024	100
CH1315333547	10,000,000	10,000,000	1	CHF 2.38	Put	CHF 11,500	March 2024	Eurex	8 March 2024	15 March 2024	100
CH1315333554	10,000,000	10,000,000	1	CHF 1.03	Put	CHF 11,100	March 2024	Eurex	22 March 2024	2 April 2024	100
CH1315333562	10,000,000	10,000,000	1	CHF 1.35	Put	CHF 11,200	March 2024	Eurex	22 March 2024	2 April 2024	100
CH1315333570	10,000,000	10,000,000	1	CHF 1.75	Put	CHF 11,300	March 2024	Eurex	22 March 2024	2 April 2024	100

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CH1315333588	10,000,000	10,000,000	1	CHF 1.99	Put	CHF 11,350	March 2024	Eurex	22 March 2024	2 April 2024	100
CH1315333596	10,000,000	10,000,000	1	CHF 2.26	Put	CHF 11,400	March 2024	Eurex	22 March 2024	2 April 2024	100
CH1315333604	10,000,000	10,000,000	1	CHF 2.86	Put	CHF 11,500	March 2024	Eurex	22 March 2024	2 April 2024	100
CH1315333612	10,000,000	10,000,000	1	CHF 1.16	Put	CHF 11,100	March 2024	Eurex	29 March 2024	8 April 2024	100
CH1315333620	10,000,000	10,000,000	1	CHF 1.50	Put	CHF 11,200	March 2024	Eurex	29 March 2024	8 April 2024	100
CH1315333638	10,000,000	10,000,000	1	CHF 1.92	Put	CHF 11,300	March 2024	Eurex	29 March 2024	8 April 2024	100
CH1315333646	10,000,000	10,000,000	1	CHF 2.16	Put	CHF 11,350	March 2024	Eurex	29 March 2024	8 April 2024	100
CH1315333653	10,000,000	10,000,000	1	CHF 2.43	Put	CHF 11,400	March 2024	Eurex	29 March 2024	8 April 2024	100
CH1315333661	10,000,000	10,000,000	1	CHF 3.04	Put	CHF 11,500	March 2024	Eurex	29 March 2024	8 April 2024	100
CH1315333679	10,000,000	10,000,000	1	CHF 1.25	Put	CHF 11,100	April 2024	Eurex	5 April 2024	12 April 2024	100
CH1315333687	10,000,000	10,000,000	1	CHF 1.58	Put	CHF 11,200	April 2024	Eurex	5 April 2024	12 April 2024	100
CH1315333695	10,000,000	10,000,000	1	CHF 2	Put	CHF 11,300	April 2024	Eurex	5 April 2024	12 April 2024	100
CH1315333703	10,000,000	10,000,000	1	CHF 2.25	Put	CHF 11,350	April 2024	Eurex	5 April 2024	12 April 2024	100
CH1315333711	10,000,000	10,000,000	1	CHF 2.52	Put	CHF 11,400	April 2024	Eurex	5 April 2024	12 April 2024	100
CH1315333729	10,000,000	10,000,000	1	CHF 3.12	Put	CHF 11,500	April 2024	Eurex	5 April 2024	12 April 2024	100
CH1315333737	10,000,000	10,000,000	1	CHF 1.42	Put	CHF 11,100	April 2024	Eurex	12 April 2024	19 April 2024	100
CH1315333745	10,000,000	10,000,000	1	CHF 1.78	Put	CHF 11,200	April 2024	Eurex	12 April 2024	19 April 2024	100
CH1315333752	10,000,000	10,000,000	1	CHF 2.22	Put	CHF 11,300	April 2024	Eurex	12 April 2024	19 April 2024	100
CH1315333760	10,000,000	10,000,000	1	CHF 2.47	Put	CHF 11,350	April 2024	Eurex	12 April 2024	19 April 2024	100
CH1315333778	10,000,000	10,000,000	1	CHF 2.75	Put	CHF 11,400	April 2024	Eurex	12 April 2024	19 April 2024	100
CH1315333786	10,000,000	10,000,000	1	CHF 3.36	Put	CHF 11,500	April 2024	Eurex	12 April 2024	19 April 2024	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
CH1315332986	131533298	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
CH1315332994	131533299	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
CH1315333000	131533300	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
CH1315333018	131533301	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
CH1315333026	131533302	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
CH1315333034	131533303	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
CH1315333042	131533304	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
CH1315333059	131533305	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
CH1315333067	131533306	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
CH1315333075	131533307	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
CH1315333083	131533308	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
CH1315333091	131533309	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
CH1315333109	131533310	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
CH1315333117	131533311	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
CH1315333125	131533312	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
CH1315333133	131533313	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
CH1315333141	131533314	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
CH1315333158	131533315	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
CH1315333166	131533316	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
CH1315333174	131533317	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
CH1315333182	131533318	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
CH1315333190	131533319	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
CH1315333208	131533320	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
CH1315333216	131533321	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
CH1315333224	131533322	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
CH1315333232	131533323	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
CH1315333240	131533324	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
CH1315333257	131533325	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
CH1315333265	131533326	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
CH1315333273	131533327	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
CH1315333281	131533328	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
CH1315333299	131533329	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
CH1315333307	131533330	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
CH1315333315	131533331	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
CH1315333323	131533332	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
CH1315333331	131533333	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
CH1315333349	131533334	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
CH1315333356	131533335	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
CH1315333364	131533336	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
CH1315333372	131533337	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
CH1315333380	131533338	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
CH1315333398	131533339	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
CH1315333406	131533340	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
CH1315333414	131533341	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
CH1315333422	131533342	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
CH1315333430	131533343	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
CH1315333448	131533344	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
CH1315333455	131533345	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
CH1315333463	131533346	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
CH1315333471	131533347	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
CH1315333489	131533348	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
CH1315333497	131533349	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
CH1315333505	131533350	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
CH1315333513	131533351	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
CH1315333521	131533352	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
CH1315333539	131533353	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
CH1315333547	131533354	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
CH1315333554	131533355	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
CH1315333562	131533356	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
CH1315333570	131533357	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
CH1315333588	131533358	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
CH1315333596	131533359	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
CH1315333604	131533360	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
CH1315333612	131533361	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
CH1315333620	131533362	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
CH1315333638	131533363	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
CH1315333646	131533364	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
CH1315333653	131533365	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
CH1315333661	131533366	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
CH1315333679	131533367	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
CH1315333687	131533368	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
CH1315333695	131533369	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
CH1315333703	131533370	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
CH1315333711	131533371	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
CH1315333729	131533372	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
CH1315333737	131533373	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
CH1315333745	131533374	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
CH1315333752	131533375	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
CH1315333760	131533376	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
CH1315333778	131533377	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
CH1315333786	131533378	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:** Not applicable.
14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
16. **Minimum Trading Size:** Not applicable.
17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.
18. **Calculation Agent:** BNP Paribas Financial Markets S.N.C.
20 boulevard des Italiens 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

22. **Index Securities:** 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 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 1.

(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.

Swiss Market Index®

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6. Operational Information

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| 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
CH1315332986	Swiss Market Index®	CHF 0.73	CHF	1 March 2024
CH1315332994	Swiss Market Index®	CHF 0.93	CHF	1 March 2024

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1315333000	Swiss Market Index®	CHF 1.16	CHF	1 March 2024
CH1315333018	Swiss Market Index®	CHF 1.44	CHF	1 March 2024
CH1315333026	Swiss Market Index®	CHF 1.74	CHF	1 March 2024
CH1315333034	Swiss Market Index®	CHF 0.89	CHF	8 March 2024
CH1315333042	Swiss Market Index®	CHF 1.10	CHF	8 March 2024
CH1315333059	Swiss Market Index®	CHF 1.34	CHF	8 March 2024
CH1315333067	Swiss Market Index®	CHF 1.61	CHF	8 March 2024
CH1315333075	Swiss Market Index®	CHF 1.92	CHF	8 March 2024
CH1315333083	Swiss Market Index®	CHF 0.87	CHF	15 March 2024
CH1315333091	Swiss Market Index®	CHF 1.06	CHF	15 March 2024
CH1315333109	Swiss Market Index®	CHF 1.28	CHF	15 March 2024
CH1315333117	Swiss Market Index®	CHF 1.53	CHF	15 March 2024
CH1315333125	Swiss Market Index®	CHF 1.81	CHF	15 March 2024
CH1315333133	Swiss Market Index®	CHF 2.45	CHF	15 March 2024
CH1315333141	Swiss Market Index®	CHF 0.97	CHF	2 April 2024
CH1315333158	Swiss Market Index®	CHF 1.16	CHF	2 April 2024
CH1315333166	Swiss Market Index®	CHF 1.36	CHF	2 April 2024
CH1315333174	Swiss Market Index®	CHF 1.60	CHF	2 April 2024
CH1315333182	Swiss Market Index®	CHF 1.86	CHF	2 April 2024
CH1315333190	Swiss Market Index®	CHF 2.45	CHF	2 April 2024
CH1315333208	Swiss Market Index®	CHF 3.13	CHF	2 April 2024
CH1315333216	Swiss Market Index®	CHF 1.01	CHF	8 April 2024
CH1315333224	Swiss Market Index®	CHF 1.19	CHF	8 April 2024
CH1315333232	Swiss Market Index®	CHF 1.40	CHF	8 April 2024
CH1315333240	Swiss Market Index®	CHF 1.63	CHF	8 April 2024
CH1315333257	Swiss Market Index®	CHF 1.88	CHF	8 April 2024
CH1315333265	Swiss Market Index®	CHF 2.46	CHF	8 April 2024
CH1315333273	Swiss Market Index®	CHF 3.12	CHF	8 April 2024
CH1315333281	Swiss Market Index®	CHF 1.08	CHF	12 April 2024
CH1315333299	Swiss Market Index®	CHF 1.26	CHF	12 April 2024
CH1315333307	Swiss Market Index®	CHF 1.47	CHF	12 April 2024
CH1315333315	Swiss Market Index®	CHF 1.70	CHF	12 April 2024
CH1315333323	Swiss Market Index®	CHF 1.96	CHF	12 April 2024
CH1315333331	Swiss Market Index®	CHF 2.53	CHF	12 April 2024
CH1315333349	Swiss Market Index®	CHF 3.19	CHF	12 April 2024
CH1315333356	Swiss Market Index®	CHF 1.09	CHF	19 April 2024
CH1315333364	Swiss Market Index®	CHF 1.27	CHF	19 April 2024
CH1315333372	Swiss Market Index®	CHF 1.47	CHF	19 April 2024
CH1315333380	Swiss Market Index®	CHF 1.70	CHF	19 April 2024
CH1315333398	Swiss Market Index®	CHF 1.94	CHF	19 April 2024
CH1315333406	Swiss Market Index®	CHF 2.50	CHF	19 April 2024
CH1315333414	Swiss Market Index®	CHF 3.13	CHF	19 April 2024
CH1315333422	Swiss Market Index®	CHF 0.87	CHF	1 March 2024
CH1315333430	Swiss Market Index®	CHF 1.06	CHF	1 March 2024
CH1315333448	Swiss Market Index®	CHF 1.29	CHF	1 March 2024
CH1315333455	Swiss Market Index®	CHF 1.85	CHF	1 March 2024
CH1315333463	Swiss Market Index®	CHF 1.01	CHF	8 March 2024
CH1315333471	Swiss Market Index®	CHF 1.20	CHF	8 March 2024
CH1315333489	Swiss Market Index®	CHF 1.43	CHF	8 March 2024

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1315333497	Swiss Market Index®	CHF 1.97	CHF	8 March 2024
CH1315333505	Swiss Market Index®	CHF 0.97	CHF	15 March 2024
CH1315333513	Swiss Market Index®	CHF 1.33	CHF	15 March 2024
CH1315333521	Swiss Market Index®	CHF 1.55	CHF	15 March 2024
CH1315333539	Swiss Market Index®	CHF 1.80	CHF	15 March 2024
CH1315333547	Swiss Market Index®	CHF 2.38	CHF	15 March 2024
CH1315333554	Swiss Market Index®	CHF 1.03	CHF	2 April 2024
CH1315333562	Swiss Market Index®	CHF 1.35	CHF	2 April 2024
CH1315333570	Swiss Market Index®	CHF 1.75	CHF	2 April 2024
CH1315333588	Swiss Market Index®	CHF 1.99	CHF	2 April 2024
CH1315333596	Swiss Market Index®	CHF 2.26	CHF	2 April 2024
CH1315333604	Swiss Market Index®	CHF 2.86	CHF	2 April 2024
CH1315333612	Swiss Market Index®	CHF 1.16	CHF	8 April 2024
CH1315333620	Swiss Market Index®	CHF 1.50	CHF	8 April 2024
CH1315333638	Swiss Market Index®	CHF 1.92	CHF	8 April 2024
CH1315333646	Swiss Market Index®	CHF 2.16	CHF	8 April 2024
CH1315333653	Swiss Market Index®	CHF 2.43	CHF	8 April 2024
CH1315333661	Swiss Market Index®	CHF 3.04	CHF	8 April 2024
CH1315333679	Swiss Market Index®	CHF 1.25	CHF	12 April 2024
CH1315333687	Swiss Market Index®	CHF 1.58	CHF	12 April 2024
CH1315333695	Swiss Market Index®	CHF 2	CHF	12 April 2024
CH1315333703	Swiss Market Index®	CHF 2.25	CHF	12 April 2024
CH1315333711	Swiss Market Index®	CHF 2.52	CHF	12 April 2024
CH1315333729	Swiss Market Index®	CHF 3.12	CHF	12 April 2024
CH1315333737	Swiss Market Index®	CHF 1.42	CHF	19 April 2024
CH1315333745	Swiss Market Index®	CHF 1.78	CHF	19 April 2024
CH1315333752	Swiss Market Index®	CHF 2.22	CHF	19 April 2024
CH1315333760	Swiss Market Index®	CHF 2.47	CHF	19 April 2024
CH1315333778	Swiss Market Index®	CHF 2.75	CHF	19 April 2024
CH1315333786	Swiss Market Index®	CHF 3.36	CHF	19 April 2024