

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 24 JUNE 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 a Share

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 | Exercise Date / Valuation Date | Settlement Date | Parity |
|---------------------------|--------------------------|-------------------|--------------------------|--------------------------|------------|----------------|--------------------------------|-------------------|--------|
| CH1359217630 | 10,000,000 | 10,000,000 | 1 | CHF 0.25 | Call | USD 200 | 20 September 2024 | 27 September 2024 | 10 |
| CH1359217648 | 10,000,000 | 10,000,000 | 1 | CHF 0.76 | Call | USD 220 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217655 | 10,000,000 | 10,000,000 | 1 | CHF 3.04 | Call | USD 160 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217663 | 10,000,000 | 10,000,000 | 1 | CHF 2.01 | Put | USD 200 | 20 September 2024 | 27 September 2024 | 10 |
| CH1359217671 | 10,000,000 | 10,000,000 | 1 | CHF 2.17 | Put | USD 200 | 20 December 2024 | 6 January 2025 | 10 |
| CH1359217689 | 10,000,000 | 10,000,000 | 1 | CHF 0.79 | Put | USD 160 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217697 | 10,000,000 | 10,000,000 | 1 | CHF 3.60 | Put | USD 220 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217705 | 10,000,000 | 10,000,000 | 1 | CHF 1.09 | Call | USD 220 | 20 December 2024 | 6 January 2025 | 5 |
| CH1359217713 | 10,000,000 | 10,000,000 | 1 | CHF 1.22 | Call | USD 250 | 20 June 2025 | 27 June 2025 | 5 |
| CH1359217721 | 10,000,000 | 10,000,000 | 1 | CHF 1.55 | Call | USD 240 | 20 June 2025 | 27 June 2025 | 5 |
| CH1359217739 | 10,000,000 | 10,000,000 | 1 | CHF 6.14 | Put | USD 220 | 20 December 2024 | 6 January 2025 | 5 |
| CH1359217747 | 10,000,000 | 10,000,000 | 1 | CHF 1.58 | Put | USD 160 | 20 June 2025 | 27 June 2025 | 5 |
| CH1359217754 | 10,000,000 | 10,000,000 | 1 | CHF 9.03 | Put | USD 240 | 20 June 2025 | 27 June 2025 | 5 |
| CH1359217762 | 10,000,000 | 10,000,000 | 1 | CHF 2.50 | Call | USD 140 | 20 September 2024 | 27 September 2024 | 10 |
| CH1359217770 | 10,000,000 | 10,000,000 | 1 | CHF 0.83 | Call | USD 260 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217788 | 10,000,000 | 10,000,000 | 1 | CHF 1.07 | Call | USD 240 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217796 | 10,000,000 | 10,000,000 | 1 | CHF 2.98 | Call | USD 160 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217804 | 10,000,000 | 10,000,000 | 1 | CHF 3.39 | Call | USD 150 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217812 | 10,000,000 | 10,000,000 | 1 | CHF 3.86 | Call | USD 140 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217820 | 10,000,000 | 10,000,000 | 1 | CHF 0.46 | Put | USD 140 | 20 September 2024 | 27 September 2024 | 10 |
| CH1359217838 | 10,000,000 | 10,000,000 | 1 | CHF 1.33 | Put | USD 140 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217846 | 10,000,000 | 10,000,000 | 1 | CHF 2.14 | Put | USD 160 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217853 | 10,000,000 | 10,000,000 | 1 | CHF 7.01 | Put | USD 240 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217861 | 10,000,000 | 10,000,000 | 1 | CHF 8.47 | Put | USD 260 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217879 | 10,000,000 | 10,000,000 | 1 | CHF 0.64 | Call | USD 260 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217887 | 10,000,000 | 10,000,000 | 1 | CHF 0.82 | Call | USD 250 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217895 | 10,000,000 | 10,000,000 | 1 | CHF 3.38 | Put | USD 250 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217903 | 10,000,000 | 10,000,000 | 1 | CHF 4.04 | Put | USD 260 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217911 | 10,000,000 | 10,000,000 | 1 | CHF 1.35 | Call | USD 550 | 20 June 2025 | 27 June 2025 | 10 |

| Series Number / ISIN Code | No. of Securities issued | No. of Securities | No. of Warrants per Unit | Issue Price per Security | Call / Put | Exercise Price | Exercise Date / Valuation Date | Settlement Date | Parity |
|---------------------------|--------------------------|-------------------|--------------------------|--------------------------|------------|----------------|--------------------------------|-------------------|--------|
| CH1359217929 | 10,000,000 | 10,000,000 | 1 | CHF 4.52 | Call | USD 450 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217937 | 10,000,000 | 10,000,000 | 1 | CHF 3.10 | Put | USD 450 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217945 | 10,000,000 | 10,000,000 | 1 | CHF 8.40 | Put | USD 550 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359217952 | 10,000,000 | 10,000,000 | 1 | CHF 0.46 | Call | USD 160 | 20 September 2024 | 27 September 2024 | 10 |
| CH1359217960 | 10,000,000 | 10,000,000 | 1 | CHF 0.64 | Call | USD 150 | 20 September 2024 | 27 September 2024 | 10 |
| CH1359217978 | 10,000,000 | 10,000,000 | 1 | CHF 0.89 | Call | USD 140 | 20 September 2024 | 27 September 2024 | 10 |
| CH1359217986 | 10,000,000 | 10,000,000 | 1 | CHF 0.58 | Call | USD 180 | 20 December 2024 | 6 January 2025 | 10 |
| CH1359217994 | 10,000,000 | 10,000,000 | 1 | CHF 0.91 | Call | USD 160 | 20 December 2024 | 6 January 2025 | 10 |
| CH1359218000 | 10,000,000 | 10,000,000 | 1 | CHF 0.94 | Call | USD 200 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359218018 | 10,000,000 | 10,000,000 | 1 | CHF 2.41 | Put | USD 150 | 20 September 2024 | 27 September 2024 | 10 |
| CH1359218026 | 10,000,000 | 10,000,000 | 1 | CHF 2.72 | Put | USD 150 | 20 December 2024 | 6 January 2025 | 10 |
| CH1359218034 | 10,000,000 | 10,000,000 | 1 | CHF 3.13 | Put | USD 150 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359218042 | 10,000,000 | 10,000,000 | 1 | CHF 1.53 | Call | USD 260 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359218059 | 10,000,000 | 10,000,000 | 1 | CHF 1.88 | Call | USD 240 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359218067 | 10,000,000 | 10,000,000 | 1 | CHF 4.47 | Call | USD 160 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359218075 | 10,000,000 | 10,000,000 | 1 | CHF 1.83 | Put | USD 160 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359218083 | 10,000,000 | 10,000,000 | 1 | CHF 6.02 | Put | USD 240 | 20 June 2025 | 27 June 2025 | 10 |
| CH1359218091 | 10,000,000 | 10,000,000 | 1 | CHF 7.37 | Put | USD 260 | 20 June 2025 | 27 June 2025 | 10 |

| Series Number / ISIN Code | Valoren Code | Type of Share | Share Company / Share | Share Currency | ISIN of Share | Reuters Code of Share / Reuters Screen Page | Share Company Website | Exchange | Exchange Website | Business Day Centre | Settlement Currency |
|---------------------------|--------------|---------------|-----------------------|----------------|---------------|---|--|-----------|--|---------------------|---------------------|
| CH1359217630 | 135921763 | Class C | Alphabet Inc | USD | US02079K1079 | GOOG.OQ | www.abc.xyz.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217648 | 135921764 | Class C | Alphabet Inc | USD | US02079K1079 | GOOG.OQ | www.abc.xyz.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217655 | 135921765 | Class C | Alphabet Inc | USD | US02079K1079 | GOOG.OQ | www.abc.xyz.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217663 | 135921766 | Class C | Alphabet Inc | USD | US02079K1079 | GOOG.OQ | www.abc.xyz.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |

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|---------------------------|--------------|---------------|----------------------------|----------------|---------------|---|--|-----------|--|---------------------|---------------------|
| CH1359217671 | 135921767 | Class C | Alphabet Inc | USD | US02079K1079 | GOOG.OQ | www.abc.xyz.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217689 | 135921768 | Class C | Alphabet Inc | USD | US02079K1079 | GOOG.OQ | www.abc.xyz.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217697 | 135921769 | Class C | Alphabet Inc | USD | US02079K1079 | GOOG.OQ | www.abc.xyz.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217705 | 135921770 | Ordinary | Amazon.com Inc | USD | US0231351067 | AMZN.OQ | www.amazon.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217713 | 135921771 | Ordinary | Amazon.com Inc | USD | US0231351067 | AMZN.OQ | www.amazon.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217721 | 135921772 | Ordinary | Amazon.com Inc | USD | US0231351067 | AMZN.OQ | www.amazon.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217739 | 135921773 | Ordinary | Amazon.com Inc | USD | US0231351067 | AMZN.OQ | www.amazon.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217747 | 135921774 | Ordinary | Amazon.com Inc | USD | US0231351067 | AMZN.OQ | www.amazon.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217754 | 135921775 | Ordinary | Amazon.com Inc | USD | US0231351067 | AMZN.OQ | www.amazon.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217762 | 135921776 | Registered | Advanced Micro Devices Inc | USD | US0079031078 | AMD.OQ | www.amd.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217770 | 135921777 | Registered | Advanced Micro Devices Inc | USD | US0079031078 | AMD.OQ | www.amd.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217788 | 135921778 | Registered | Advanced Micro Devices Inc | USD | US0079031078 | AMD.OQ | www.amd.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217796 | 135921779 | Registered | Advanced Micro Devices Inc | USD | US0079031078 | AMD.OQ | www.amd.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217804 | 135921780 | Registered | Advanced Micro Devices Inc | USD | US0079031078 | AMD.OQ | www.amd.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217812 | 135921781 | Registered | Advanced Micro Devices Inc | USD | US0079031078 | AMD.OQ | www.amd.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217820 | 135921782 | Registered | Advanced Micro Devices Inc | USD | US0079031078 | AMD.OQ | www.amd.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217838 | 135921783 | Registered | Advanced Micro Devices Inc | USD | US0079031078 | AMD.OQ | www.amd.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217846 | 135921784 | Registered | Advanced Micro Devices Inc | USD | US0079031078 | AMD.OQ | www.amd.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |

| Series Number / ISIN Code | Valoren Code | Type of Share | Share Company / Share | Share Currency | ISIN of Share | Reuters Code of Share / Reuters Screen Page | Share Company Website | Exchange | Exchange Website | Business Day Centre | Settlement Currency |
|---------------------------|--------------|---------------|----------------------------|----------------|---------------|---|--|-----------|--|---------------------|---------------------|
| CH1359217853 | 135921785 | Registered | Advanced Micro Devices Inc | USD | US0079031078 | AMD.OQ | www.amd.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217861 | 135921786 | Registered | Advanced Micro Devices Inc | USD | US0079031078 | AMD.OQ | www.amd.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217879 | 135921787 | Ordinary | Apple Inc | USD | US0378331005 | AAPL.OQ | www.apple.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217887 | 135921788 | Ordinary | Apple Inc | USD | US0378331005 | AAPL.OQ | www.apple.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217895 | 135921789 | Ordinary | Apple Inc | USD | US0378331005 | AAPL.OQ | www.apple.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217903 | 135921790 | Ordinary | Apple Inc | USD | US0378331005 | AAPL.OQ | www.apple.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217911 | 135921791 | Ordinary | Microsoft Corp | USD | US5949181045 | MSFT.OQ | www.microsoft.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217929 | 135921792 | Ordinary | Microsoft Corp | USD | US5949181045 | MSFT.OQ | www.microsoft.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217937 | 135921793 | Ordinary | Microsoft Corp | USD | US5949181045 | MSFT.OQ | www.microsoft.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217945 | 135921794 | Ordinary | Microsoft Corp | USD | US5949181045 | MSFT.OQ | www.microsoft.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217952 | 135921795 | Ordinary | NVIDIA Corp | USD | US67066G1040 | NVDA.OQ | www.nvidia.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217960 | 135921796 | Ordinary | NVIDIA Corp | USD | US67066G1040 | NVDA.OQ | www.nvidia.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217978 | 135921797 | Ordinary | NVIDIA Corp | USD | US67066G1040 | NVDA.OQ | www.nvidia.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217986 | 135921798 | Ordinary | NVIDIA Corp | USD | US67066G1040 | NVDA.OQ | www.nvidia.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359217994 | 135921799 | Ordinary | NVIDIA Corp | USD | US67066G1040 | NVDA.OQ | www.nvidia.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359218000 | 135921800 | Ordinary | NVIDIA Corp | USD | US67066G1040 | NVDA.OQ | www.nvidia.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359218018 | 135921801 | Ordinary | NVIDIA Corp | USD | US67066G1040 | NVDA.OQ | www.nvidia.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359218026 | 135921802 | Ordinary | NVIDIA Corp | USD | US67066G1040 | NVDA.OQ | www.nvidia.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |

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|---------------------------|--------------|---------------|-----------------------|----------------|---------------|---|--|-----------|--|---------------------|---------------------|
| CH1359218034 | 135921803 | Ordinary | NVIDIA Corp | USD | US67066G1040 | NVDA.OQ | www.nvidia.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359218042 | 135921804 | Ordinary | Tesla Inc | USD | US88160R1014 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359218059 | 135921805 | Ordinary | Tesla Inc | USD | US88160R1014 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359218067 | 135921806 | Ordinary | Tesla Inc | USD | US88160R1014 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359218075 | 135921807 | Ordinary | Tesla Inc | USD | US88160R1014 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359218083 | 135921808 | Ordinary | Tesla Inc | USD | US88160R1014 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1359218091 | 135921809 | Ordinary | Tesla Inc | USD | US88160R1014 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.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:** 21 June 2024.
4. **Issue Date:** 24 June 2024.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Warrants.
 - (b) The Securities are Share Securities.
The Securities are "European Style" Warrants.
Automatic Exercise applies.
The provisions of Annex 2 (*Additional Terms and Conditions for Share 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 Share Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
16. **Minimum Trading Size:** Not applicable.
17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.
18. **Calculation Agent:** BNP Paribas Financial Markets S.N.C.
20 boulevard des Italiens 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

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|--|---|
| Securities: | Share Securities: Applicable. |
| (a) Share(s)/Share Company/Basket Company/GDR/ADR/ETI Interest/Basket of ETI Interests: | In respect of a Series, the share specified in the Type of Share and issued by the Share Company in each case in respect of such Series in "Specific Provisions for each Series" above (each a " Share "). |
| (b) Relative Performance Basket: | Not applicable. |
| (c) Share/ETI Interest Currency: | See the "Specific Provisions for each Series" above. |
| (d) Exchange(s): | See the "Specific Provisions for each Series" above. |
| (e) Related Exchange(s): | All Exchanges. |
| (f) Exchange Business Day: | Single Share Basis. |
| (g) Scheduled Trading Day: | Single Share Basis. |
| (h) Weighting: | Not applicable. |
| (i) Settlement Price: | Official closing price. |
| (j) Disrupted Day: | As per Conditions. |
| (k) Specified Maximum Days of Disruption: | Twenty (20) Scheduled Trading Days. |
| (l) Valuation Time: | The Scheduled Closing Time as defined in Condition 1. |
| (m) Share/ETI Interest Correction Period: | As per Conditions. |
| (n) Dividend Payment: | Not applicable. |
| (o) Listing Change: | Applicable. |
| (p) Listing Suspension: | Applicable. |
| (q) Illiquidity: | Applicable. |
| (r) Tender Offer: | Applicable. |
| (s) Hedging Liquidity Event: | Not applicable. |
| (t) Other terms or special conditions: | Not applicable. |
| 24. ETI Securities: | Not applicable. |
| 25. Debt Securities: | Not applicable. |
| 26. Commodity Securities: | Not applicable. |
| 27. Inflation Index Securities: | Not applicable. |
| 28. Currency Securities: | Not applicable. |
| 29. Fund Securities: | Not applicable. |
| 30. Futures Securities: | Not applicable. |
| 31. OET Certificates: | Not applicable. |
| 32. Constant Leverage Securities: | Not applicable. |
| 33. Additional Disruption Events: | Applicable. |
| 34. Optional Additional Disruption Events: | (a) The following Optional Additional Disruption Event applies to the Securities:Administrator/Benchmark Event |

Insolvency Filing

(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:

$\text{Max} [0 ; \text{Settlement Price Final} - \text{Exercise Price}] / [\text{Parity} \times \text{Exchange Rate Final}]$

-in respect of *Put* warrants:

$\text{Max} [0 ; \text{Exercise Price} - \text{Settlement Price Final}] / [\text{Parity} \times \text{Exchange Rate Final}]$

Where:

Settlement Price Final means the Closing Price on the Valuation Date.

Closing Price is the Settlement Price

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:

A handwritten signature in black ink, consisting of a stylized 'D' shape followed by a horizontal line extending to the right.

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 Share as described in Part A "Specific Provisions for each Series" (the "Underlying Share") that is greater than the capital invested. The leveraged nature of the Warrants means that any movement in the value of the Underlying Share 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 Share shall be available on the relevant Share Company website as set out in "Specific Provisions for each Series" in Part A.

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

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

SHARE DISCLAIMER

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

6. Operational Information

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

SUMMARY OF FINAL TERMS

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

| Part A – Introduction | | | | |
|--|-------------------------------------|---|---------------------|-------------------|
| A.1 | Introduction and Warnings | <p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 22 September 2023 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p> | | |
| A.2 | Investment Decision | Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference. | | |
| A.3 | Liability | The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities. | | |
| Part B – Securities | | | | |
| B.1 | Issuer/Guarantor | <p>Issuer</p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p> | | |
| B.2 | ISIN | As set out in table below. | | |
| B.3 | Nature of Securities | Warrants. | | |
| B.4 | Product Name | "European Style" Warrants relating to a Share | | |
| B.5 | Issue Date | 24 June 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 | Share Company / Share | Issue Price per Security | Settlement Currency | Redemption Date |
| CH1359217630 | Alphabet Inc | CHF 0.25 | CHF | 27 September 2024 |
| CH1359217648 | Alphabet Inc | CHF 0.76 | CHF | 27 June 2025 |

| Series Number / ISIN Code | Share Company / Share | Issue Price per Security | Settlement Currency | Redemption Date |
|---------------------------|----------------------------|--------------------------|---------------------|-------------------|
| CH1359217655 | Alphabet Inc | CHF 3.04 | CHF | 27 June 2025 |
| CH1359217663 | Alphabet Inc | CHF 2.01 | CHF | 27 September 2024 |
| CH1359217671 | Alphabet Inc | CHF 2.17 | CHF | 6 January 2025 |
| CH1359217689 | Alphabet Inc | CHF 0.79 | CHF | 27 June 2025 |
| CH1359217697 | Alphabet Inc | CHF 3.60 | CHF | 27 June 2025 |
| CH1359217705 | Amazon.com Inc | CHF 1.09 | CHF | 6 January 2025 |
| CH1359217713 | Amazon.com Inc | CHF 1.22 | CHF | 27 June 2025 |
| CH1359217721 | Amazon.com Inc | CHF 1.55 | CHF | 27 June 2025 |
| CH1359217739 | Amazon.com Inc | CHF 6.14 | CHF | 6 January 2025 |
| CH1359217747 | Amazon.com Inc | CHF 1.58 | CHF | 27 June 2025 |
| CH1359217754 | Amazon.com Inc | CHF 9.03 | CHF | 27 June 2025 |
| CH1359217762 | Advanced Micro Devices Inc | CHF 2.50 | CHF | 27 September 2024 |
| CH1359217770 | Advanced Micro Devices Inc | CHF 0.83 | CHF | 27 June 2025 |
| CH1359217788 | Advanced Micro Devices Inc | CHF 1.07 | CHF | 27 June 2025 |
| CH1359217796 | Advanced Micro Devices Inc | CHF 2.98 | CHF | 27 June 2025 |
| CH1359217804 | Advanced Micro Devices Inc | CHF 3.39 | CHF | 27 June 2025 |
| CH1359217812 | Advanced Micro Devices Inc | CHF 3.86 | CHF | 27 June 2025 |
| CH1359217820 | Advanced Micro Devices Inc | CHF 0.46 | CHF | 27 September 2024 |
| CH1359217838 | Advanced Micro Devices Inc | CHF 1.33 | CHF | 27 June 2025 |
| CH1359217846 | Advanced Micro Devices Inc | CHF 2.14 | CHF | 27 June 2025 |
| CH1359217853 | Advanced Micro Devices Inc | CHF 7.01 | CHF | 27 June 2025 |
| CH1359217861 | Advanced Micro Devices Inc | CHF 8.47 | CHF | 27 June 2025 |
| CH1359217879 | Apple Inc | CHF 0.64 | CHF | 27 June 2025 |
| CH1359217887 | Apple Inc | CHF 0.82 | CHF | 27 June 2025 |
| CH1359217895 | Apple Inc | CHF 3.38 | CHF | 27 June 2025 |
| CH1359217903 | Apple Inc | CHF 4.04 | CHF | 27 June 2025 |
| CH1359217911 | Microsoft Corp | CHF 1.35 | CHF | 27 June 2025 |
| CH1359217929 | Microsoft Corp | CHF 4.52 | CHF | 27 June 2025 |
| CH1359217937 | Microsoft Corp | CHF 3.10 | CHF | 27 June 2025 |
| CH1359217945 | Microsoft Corp | CHF 8.40 | CHF | 27 June 2025 |
| CH1359217952 | NVIDIA Corp | CHF 0.46 | CHF | 27 September 2024 |
| CH1359217960 | NVIDIA Corp | CHF 0.64 | CHF | 27 September 2024 |
| CH1359217978 | NVIDIA Corp | CHF 0.89 | CHF | 27 September 2024 |
| CH1359217986 | NVIDIA Corp | CHF 0.58 | CHF | 6 January 2025 |
| CH1359217994 | NVIDIA Corp | CHF 0.91 | CHF | 6 January 2025 |
| CH1359218000 | NVIDIA Corp | CHF 0.94 | CHF | 27 June 2025 |
| CH1359218018 | NVIDIA Corp | CHF 2.41 | CHF | 27 September 2024 |
| CH1359218026 | NVIDIA Corp | CHF 2.72 | CHF | 6 January 2025 |
| CH1359218034 | NVIDIA Corp | CHF 3.13 | CHF | 27 June 2025 |
| CH1359218042 | Tesla Inc | CHF 1.53 | CHF | 27 June 2025 |
| CH1359218059 | Tesla Inc | CHF 1.88 | CHF | 27 June 2025 |
| CH1359218067 | Tesla Inc | CHF 4.47 | CHF | 27 June 2025 |
| CH1359218075 | Tesla Inc | CHF 1.83 | CHF | 27 June 2025 |
| CH1359218083 | Tesla Inc | CHF 6.02 | CHF | 27 June 2025 |

| Series Number / ISIN Code | Share Company / Share | Issue Price per Security | Settlement Currency | Redemption Date |
|----------------------------------|------------------------------|---------------------------------|----------------------------|------------------------|
| CH1359218091 | Tesla Inc | CHF 7.37 | CHF | 27 June 2025 |