

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 28 MAY 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)

"Mini Future" Certificates relating to a Share

SSPA product type: Mini-Future (2210)

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

PART A - CONTRACTUAL TERMS

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

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

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

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

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

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

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

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

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1355247664	10,000,000	10,000,000	CHF 0.77	Call	CHF 45.7143	Upwards to the next 4 digits (0.0001 points)	CHF 48.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	5	No
CH1355247672	10,000,000	10,000,000	CHF 1.21	Call	EUR 545.4545	Upwards to the next 4 digits (0.0001 points)	EUR 600.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1355247680	10,000,000	10,000,000	CHF 1.10	Put	EUR 777.7778	Downwards to the next 4 digits (0.0001 points)	EUR 700.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1355247698	10,000,000	10,000,000	CHF 0.35	Call	CHF 32.3810	Upwards to the next 4 digits (0.0001 points)	CHF 34.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1355247706	10,000,000	10,000,000	CHF 2.92	Call	EUR 930.2326	Upwards to the next 4 digits (0.0001 points)	EUR 1,000.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1355247714	10,000,000	10,000,000	CHF 2.86	Put	EUR 1,513.5135	Downwards to the next 4 digits (0.0001 points)	EUR 1,400.00	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1355247722	10,000,000	10,000,000	CHF 0.89	Call	EUR 9.5238	Upwards to the next 4 digits (0.0001 points)	EUR 10.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No

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CH1355247730	10,000,000	10,000,000	CHF 0.62	Put	CHF 88.4211	Downwards to the next 4 digits (0.0001 points)	CHF 84.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1355247748	10,000,000	10,000,000	CHF 0.33	Put	CHF 38.9474	Downwards to the next 4 digits (0.0001 points)	CHF 37.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1355247755	10,000,000	10,000,000	CHF 0.44	Call	EUR 29.0909	Upwards to the next 4 digits (0.0001 points)	EUR 32.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1355247763	10,000,000	10,000,000	CHF 0.76	Call	CHF 145.6311	Upwards to the next 4 digits (0.0001 points)	CHF 150.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1355247771	10,000,000	10,000,000	CHF 3.24	Put	CHF 185.5670	Downwards to the next 4 digits (0.0001 points)	CHF 180.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1355247789	10,000,000	10,000,000	CHF 2.68	Call	CHF 1,333.3333	Upwards to the next 4 digits (0.0001 points)	CHF 1,400.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1355247797	10,000,000	10,000,000	CHF 0.36	Put	EUR 52.0833	Downwards to the next 4 digits (0.0001 points)	EUR 50.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1355247805	10,000,000	10,000,000	CHF 0.24	Put	EUR 30.2083	Downwards to the next 4 digits	EUR 29.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1355247813	10,000,000	10,000,000	CHF 1.21	Call	EUR 133.3333	Upwards to the next 4 digits (0.0001 points)	EUR 140.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1355247821	10,000,000	10,000,000	CHF 1.92	Call	CHF 13.1818	Upwards to the next 4 digits (0.0001 points)	CHF 14.50	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1355247839	10,000,000	10,000,000	CHF 1.03	Call	CHF 133.3333	Upwards to the next 4 digits (0.0001 points)	CHF 140.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1355247847	10,000,000	10,000,000	CHF 0.31	Put	EUR 32.6316	Downwards to the next 4 digits (0.0001 points)	EUR 31.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1355247854	10,000,000	10,000,000	CHF 0.31	Put	EUR 23.1579	Downwards to the next 4 digits (0.0001 points)	EUR 22.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1355247862	10,000,000	10,000,000	CHF 0.84	Call	EUR 11.5385	Upwards to the next 4 digits (0.0001 points)	EUR 12.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1355247870	10,000,000	10,000,000	CHF 0.83	Call	CHF 666.6667	Upwards to the next 4 digits (0.0001 points)	CHF 700.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No

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CH1355247888	10,000,000	10,000,000	CHF 2.02	Put	EUR 16.4948	Downwards to the next 4 digits (0.0001 points)	EUR 16.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1355247896	10,000,000	10,000,000	CHF 0.15	Call	EUR 7.6923	Upwards to the next 4 digits (0.0001 points)	EUR 8.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1355247904	10,000,000	10,000,000	CHF 0.12	Put	EUR 10.4167	Downwards to the next 4 digits (0.0001 points)	EUR 10.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1355247912	10,000,000	10,000,000	CHF 0.96	Call	EUR 74.7664	Upwards to the next 4 digits (0.0001 points)	EUR 80.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1355247920	10,000,000	10,000,000	CHF 0.79	Call	EUR 5.8252	Upwards to the next 4 digits (0.0001 points)	EUR 6.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1355247938	10,000,000	10,000,000	CHF 1.61	Put	EUR 8.2474	Downwards to the next 4 digits (0.0001 points)	EUR 8.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1355247946	10,000,000	10,000,000	CHF 0.12	Call	EUR 14.2857	Upwards to the next 4 digits (0.0001 points)	EUR 15.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1355247953	10,000,000	10,000,000	CHF 5.03	Put	EUR 260.4167	Downwards to the next 4 digits	EUR 250.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1355247961	10,000,000	10,000,000	CHF 2.20	Call	CHF 168.2243	Upwards to the next 4 digits (0.0001 points)	CHF 180.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1355247979	10,000,000	10,000,000	CHF 0.55	Call	EUR 33.3333	Upwards to the next 4 digits (0.0001 points)	EUR 35.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1355247987	10,000,000	10,000,000	CHF 0.84	Put	EUR 47.3684	Downwards to the next 4 digits (0.0001 points)	EUR 45.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1355247995	10,000,000	10,000,000	CHF 5.47	Call	EUR 18.6047	Upwards to the next 4 digits (0.0001 points)	EUR 20.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1355248001	10,000,000	10,000,000	CHF 1.81	Call	CHF 476.1905	Upwards to the next 4 digits (0.0001 points)	CHF 500.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	50	No
CH1355248019	10,000,000	10,000,000	CHF 1.95	Put	EUR 125.0000	Downwards to the next 4 digits (0.0001 points)	EUR 120.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1355248027	10,000,000	10,000,000	CHF 0.10	Call	EUR 4.8372	Upwards to the next 4 digits (0.0001 points)	EUR 5.20	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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CH1355248035	10,000,000	10,000,000	CHF 0.11	Put	EUR 6.9189	Downwards to the next 4 digits (0.0001 points)	EUR 6.40	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1355248043	10,000,000	10,000,000	CHF 0.58	Call	CHF 74.2857	Upwards to the next 4 digits (0.0001 points)	CHF 78.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1355248050	10,000,000	10,000,000	CHF 0.83	Put	CHF 88.4211	Downwards to the next 4 digits (0.0001 points)	CHF 84.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1355248068	10,000,000	10,000,000	CHF 2.60	Call	EUR 13.6364	Upwards to the next 4 digits (0.0001 points)	EUR 15.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1355248076	10,000,000	10,000,000	CHF 2.45	Call	EUR 35.5769	Upwards to the next 4 digits (0.0001 points)	EUR 37.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1355248084	10,000,000	10,000,000	CHF 0.62	Call	EUR 2.9126	Upwards to the next 4 digits (0.0001 points)	EUR 3.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1355248092	10,000,000	10,000,000	CHF 0.43	Call	EUR 3.1068	Upwards to the next 4 digits (0.0001 points)	EUR 3.20	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1355248100	10,000,000	10,000,000	CHF 0.58	Put	EUR 4.1237	Downwards to the next 4 digits	EUR 4.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No

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						(0.0001 points)		points)											
CH1355248118	10,000,000	10,000,000	CHF 0.19	Put	EUR 14.4330	Downwards to the next 4 digits (0.0001 points)	EUR 14.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1355248126	10,000,000	10,000,000	CHF 2.72	Put	CHF 273.6842	Downwards to the next 4 digits (0.0001 points)	CHF 260.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1355248134	10,000,000	10,000,000	CHF 0.98	Call	CHF 66.6667	Upwards to the next 4 digits (0.0001 points)	CHF 70.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1355248142	10,000,000	10,000,000	CHF 0.97	Call	CHF 78.1818	Upwards to the next 4 digits (0.0001 points)	CHF 86.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1355248159	10,000,000	10,000,000	CHF 1.52	Call	EUR 152.3810	Upwards to the next 4 digits (0.0001 points)	EUR 160.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1355248167	10,000,000	10,000,000	CHF 2.86	Call	EUR 204.6512	Upwards to the next 4 digits (0.0001 points)	EUR 220.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1355248175	10,000,000	10,000,000	CHF 5.92	Put	EUR 520.8333	Downwards to the next 4 digits (0.0001 points)	EUR 500.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1355248183	10,000,000	10,000,000	CHF 0.87	Call	DKK 857.1429	Upwards to the next 4 digits (0.0001 points)	DKK 900.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CIBOR1M=	0%	8%	+4.50%	Open End	10	No
CH1355248191	10,000,000	10,000,000	CHF 0.55	Put	EUR 53.7634	Downwards to the next 4 digits (0.0001 points)	EUR 50.00	Downwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1355248209	10,000,000	10,000,000	CHF 0.67	Call	CHF 1,090.9091	Upwards to the next 4 digits (0.0001 points)	CHF 1,200.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	+4.50%	Open End	200	No
CH1355248217	10,000,000	10,000,000	CHF 0.30	Call	EUR 21.8182	Upwards to the next 4 digits (0.0001 points)	EUR 24.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1355248225	10,000,000	10,000,000	CHF 0.40	Put	EUR 28.8889	Downwards to the next 4 digits (0.0001 points)	EUR 26.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1355248233	10,000,000	10,000,000	CHF 3.65	Call	EUR 495.2381	Upwards to the next 4 digits (0.0001 points)	EUR 520.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1355248241	10,000,000	10,000,000	CHF 0.26	Put	EUR 37.5000	Downwards to the next 4 digits (0.0001 points)	EUR 36.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1355248258	10,000,000	10,000,000	CHF 1.17	Call	EUR 38.0952	Upwards to the next 4 digits	EUR 40.00	Upwards to the next 2 digits (0.01	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1355248266	10,000,000	10,000,000	CHF 1.33	Call	CHF 114.2857	Upwards to the next 4 digits (0.0001 points)	CHF 120.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1355248274	10,000,000	10,000,000	CHF 0.62	Call	EUR 45.4545	Upwards to the next 4 digits (0.0001 points)	EUR 50.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1355248282	10,000,000	10,000,000	CHF 0.93	Put	EUR 61.1111	Downwards to the next 4 digits (0.0001 points)	EUR 55.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1355248290	10,000,000	10,000,000	CHF 4.57	Put	EUR 263.1579	Downwards to the next 4 digits (0.0001 points)	EUR 250.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1355248308	10,000,000	10,000,000	CHF 0.76	Put	CHF 40.0000	Downwards to the next 4 digits (0.0001 points)	CHF 36.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1355248316	10,000,000	10,000,000	CHF 0.61	Call	EUR 47.6190	Upwards to the next 4 digits (0.0001 points)	EUR 50.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1355248324	10,000,000	10,000,000	CHF 0.27	Call	EUR 23.8095	Upwards to the next 4 digits (0.0001 points)	EUR 25.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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CH1355248332	10,000,000	10,000,000	CHF 2.42	Call	CHF 266.6667	Upwards to the next 4 digits (0.0001 points)	CHF 280.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1355248340	10,000,000	10,000,000	CHF 4.99	Put	EUR 25.7732	Downwards to the next 4 digits (0.0001 points)	EUR 25.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1355248357	10,000,000	10,000,000	CHF 2.31	Put	CHF 144.3299	Downwards to the next 4 digits (0.0001 points)	CHF 140.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1355248365	10,000,000	10,000,000	CHF 6.87	Put	CHF 344.0860	Downwards to the next 4 digits (0.0001 points)	CHF 320.00	Downwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1355248373	10,000,000	10,000,000	CHF 1.61	Put	EUR 82.4742	Downwards to the next 4 digits (0.0001 points)	EUR 80.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1355248381	10,000,000	10,000,000	CHF 0.30	Put	EUR 35.7895	Downwards to the next 4 digits (0.0001 points)	EUR 34.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1355248399	10,000,000	10,000,000	CHF 0.41	Put	EUR 36.8421	Downwards to the next 4 digits (0.0001 points)	EUR 35.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1355248407	10,000,000	10,000,000	CHF 3.83	Call	EUR 32.3810	Upwards to the next 4 digits	EUR 34.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		points)											
CH1355248415	10,000,000	10,000,000	CHF 5.82	Put	EUR 42.1053	Downwards to the next 4 digits (0.0001 points)	EUR 40.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1355248423	10,000,000	10,000,000	CHF 0.27	Call	EUR 18.1818	Upwards to the next 4 digits (0.0001 points)	EUR 20.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1355248431	10,000,000	10,000,000	CHF 0.35	Put	EUR 24.4444	Downwards to the next 4 digits (0.0001 points)	EUR 22.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1355248449	10,000,000	10,000,000	CHF 0.29	Call	EUR 24.7619	Upwards to the next 4 digits (0.0001 points)	EUR 26.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1355248456	10,000,000	10,000,000	CHF 1.64	Call	EUR 15.2381	Upwards to the next 4 digits (0.0001 points)	EUR 16.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1355248464	10,000,000	10,000,000	CHF 1.14	Put	EUR 126.3158	Downwards to the next 4 digits (0.0001 points)	EUR 120.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1355248472	10,000,000	10,000,000	CHF 0.22	Call	CHF 50.4854	Upwards to the next 4 digits (0.0001 points)	CHF 52.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	+4.50%	Open End	20	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1355248480	10,000,000	10,000,000	CHF 1.26	Call	EUR 93.4579	Upwards to the next 4 digits (0.0001 points)	EUR 100.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1355248498	10,000,000	10,000,000	CHF 0.51	Call	EUR 4.2308	Upwards to the next 4 digits (0.0001 points)	EUR 4.40	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1355248506	10,000,000	10,000,000	CHF 1.08	Put	EUR 5.8333	Downwards to the next 4 digits (0.0001 points)	EUR 5.60	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1355247664	135524766	Registered	ABB Ltd	CHF	CH0012221716	ABBN.S	www.abb.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355247672	135524767	Ordinary	ASM International NV	EUR	NL0000334118	ASMI.AS	www.asminternational.org	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1355247680	135524768	Ordinary	ASM International NV	EUR	NL0000334118	ASMI.AS	www.asminternational.org	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1355247698	135524769	Registered	Adecco Group AG	CHF	CH0012138605	ADEN.S	www.adecco.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355247706	135524770	Ordinary	Adyen NV	EUR	NL0012969182	ADYEN.AS	www.adyen.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1355247714	135524771	Ordinary	Adyen NV	EUR	NL0012969182	ADYEN.AS	www.adyen.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1355247722	135524772	Ordinary	Air France -	EUR	FR001400J77	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	2		KLM SA		0						
CH1355247730	135524773	Ordinary	Alcon AG	CHF	CH0432492467	ALCC.S	www.alcon.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355247748	135524774	Registered	Avolta AG	CHF	CH0023405456	AVOL.S	www.avoltaworld.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355247755	135524775	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1355247763	135524776	Registered	Bâloise Holding AG	CHF	CH0012410517	BALN.S	www.baloise.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355247771	135524777	Registered	Bâloise Holding AG	CHF	CH0012410517	BALN.S	www.baloise.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355247789	135524778	Registered	Barry Callebaut AG	CHF	CH0009002962	BARN.S	www.barry-callebaut.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355247797	135524779	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355247805	135524780	Registered	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355247813	135524781	Bearer	Beiersdorf AG	EUR	DE0005200000	BEIG.DE	www.beiersdorf.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355247821	135524782	Registered	Clariant AG	CHF	CH0012142631	CLN.S	www.clariant.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355247839	135524783	Registered	Cie Financiere Richemont SA	CHF	CH0210483332	CFR.S	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355247847	135524784	Ordinary	Delivery Hero SE	EUR	DE000A2E4K43	DHER.DE	www.deliveryhero.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355247854	135524785	Ordinary	Douglas AG	EUR	DE000BEAU7Y1	DOU1.DE	www.douglas.group	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355247862	135524786	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355247870	135524787	Registered	EMS-Chemie Holding AG	CHF	CH0016440353	EMSN.S	www.ems-group.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355247888	135524788	Ordinary	ENI SpA	EUR	IT0003132476	ENI.MI	www.eni.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1355247896	135524789	Ordinary	Evotec SE	EUR	DE0005664809	EVTG.DE	www.evotec.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355247904	13552479	Ordinary	Evotec SE	EUR	DE000566480	EVTG.DE	www.evotec.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	0				9				boerse.com		
CH1355247912	135524791	Ordinary	Elmos Semiconductor SE	EUR	DE0005677108	ELGG.DE	www.elmos.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355247920	135524792	Ordinary	Enel SpA	EUR	IT0003128367	ENEI.MI	www.enel.it	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1355247938	135524793	Ordinary	Enel SpA	EUR	IT0003128367	ENEI.MI	www.enel.it	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1355247946	135524794	Ordinary	Engie SA	EUR	FR0010208488	ENGIE.PA	www.engie.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1355247953	135524795	Ordinary	EssilorLuxottica SA	EUR	FR0000121667	ESLX.PA	www.essilorluxottica.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1355247961	135524796	Registered	Flughafen Zurich AG	CHF	CH0319416936	FHZN.S	www.flughafen-zuerich.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355247979	135524797	Ordinary	Fresenius Medical Care AG	EUR	DE0005785802	FMEG.DE	www.fmc-ag.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355247987	135524798	Ordinary	Fresenius Medical Care AG	EUR	DE0005785802	FMEG.DE	www.fmc-ag.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355247995	135524799	Ordinary	Fugro NV	EUR	NL00150003E1	FUGR.AS	www.fugro.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1355248001	135524800	Registered	Geberit AG	CHF	CH0030170408	GEBN.S	www.geberit.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355248019	135524801	Ordinary	Gerresheimer AG	EUR	DE000A0LD6E6	GXIG.DE	www.gerresheimer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248027	135524802	Ordinary	HelloFresh SE	EUR	DE000A161408	HFGG.DE	www.hellofresh.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248035	135524803	Ordinary	HelloFresh SE	EUR	DE000A161408	HFGG.DE	www.hellofresh.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248043	135524804	Registered	Holcim Ltd	CHF	CH0012214059	HOLN.S	www.holcim.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355248050	135524805	Registered	Holcim Ltd	CHF	CH0012214059	HOLN.S	www.holcim.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355248068	135524806	Ordinary	ING Groep NV	EUR	NL0011821202	INGA.AS	www.ing.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1355248076	135524807	Ordinary	Infineon	EUR	DE000623100	IFXGn.DE	www.infineon.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	7		Technologies AG		4				boerse.com		
CH1355248084	135524808	Ordinary	Intesa SanPaolo SpA	EUR	IT0000072618	ISP.MI	www.intesasanpaolo.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1355248092	135524809	Ordinary	Intesa SanPaolo SpA	EUR	IT0000072618	ISP.MI	www.intesasanpaolo.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1355248100	135524810	Ordinary	Intesa SanPaolo SpA	EUR	IT0000072618	ISP.MI	www.intesasanpaolo.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1355248118	135524811	Ordinary	Just Eat Takeaway.com NV	EUR	NL0012015705	TKWY.AS	corporate.takeaway.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1355248126	135524812	Registered	Kuehne + Nagel International AG	CHF	CH0025238863	KNIN.S	home.kuehne-nagel.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355248134	135524813	Registered	Landis+Gyr Group AG	CHF	CH0371153492	LANDI.S	www.landisgyr.eu	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355248142	135524814	Registered	Logitech International SA	CHF	CH0025751329	LOGN.S	www.logitech.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355248159	135524815	Ordinary	Merck KGaA	EUR	DE0006599905	MRCG.DE	www.merck.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248167	135524816	Ordinary	MTU Aero Engines AG	EUR	DE000A0D9PT0	MTXGn.DE	www.mtu.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248175	135524817	Registered	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	EUR	DE0008430026	MUVGn.DE	www.munichre.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248183	135524818	Class B	Novo Nordisk A/S	DKK	DK0062498333	NOVOB.CO	www.novonordisk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1355248191	135524819	Ordinary	PUMA SE	EUR	DE0006969603	PUMG.DE	www.puma.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248209	135524820	Registered	Partners Group Holding AG	CHF	CH0024608827	PGHN.S	www.partnersgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355248217	135524821	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1355248225	135524822	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1355248233	135524823	Ordinary	Rheinmetall AG	EUR	DE0007030009	RHMG.DE	www.rheinmetall.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248241	135524824	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248258	135524825	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1355248266	135524826	Registered	SFS Group AG	CHF	CH0239229302	SFSN.S	www.sfs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355248274	135524827	Ordinary	SMA Solar Technology AG	EUR	DE000A0DJ6J9	S92G.DE	www.sma.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248282	135524828	Ordinary	SMA Solar Technology AG	EUR	DE000A0DJ6J9	S92G.DE	www.sma.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248290	135524829	Ordinary	Safran SA	EUR	FR0000073272	SAF.PA	www.safran-group.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1355248308	135524830	Ordinary	Sandoz Group AG	CHF	CH1243598427	SDZ.S	www.sandoz.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355248316	135524831	Registered	Siemens Healthineers AG	EUR	DE000SHL1006	SHLG.DE	www.healthcare.siemens.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248324	135524832	Ordinary	Societe Generale SA	EUR	FR0000130809	SOGN.PA	www.societegenerale.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1355248332	135524833	Registered	Sonova Holding AG	CHF	CH0012549785	SOON.S	www.sonova.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355248340	135524834	Ordinary	Stellantis NV	EUR	NL00150001Q9	STLAM.MI	www.stellantis.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1355248357	135524835	Registered	Sulzer AG	CHF	CH0038388911	SUN.S	www.sulzer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355248365	135524836	Registered	Swissquote Group Holding SA	CHF	CH0010675863	SQN.S	www.swissquote.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355248373	135524837	Ordinary	TotalEnergies SE	EUR	FR0000120271	TTEF.PA	www.totalenergies.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1355248381	135524838	Ordinary	TRATON SE	EUR	DE000TRAT0N7	8TRA.DE	www.traton.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248399	135524839	Ordinary	TRATON SE	EUR	DE000TRAT0N7	8TRA.DE	www.traton.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248407	13552484	Ordinary	UniCredit SpA	EUR	IT0005239360	CRDI.MI	www.unicreditgroup.eu	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	0										
CH1355248415	135524841	Ordinary	UniCredit SpA	EUR	IT0005239360	CRDI.MI	www.unicreditgroup.eu	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1355248423	135524842	Ordinary	Verbio SE	EUR	DE000A0JL9W6	VBKG.DE	www.verbio.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248431	135524843	Ordinary	Verbio SE	EUR	DE000A0JL9W6	VBKG.DE	www.verbio.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248449	135524844	Ordinary	Vonovia SE	EUR	DE000A1ML7J1	VNAn.DE	www.vonovia.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248456	135524845	Ordinary	Vallourec SA	EUR	FR0013506730	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1355248464	135524846	Ordinary	Vinci SA	EUR	FR0000125486	SGEF.PA	www.vinci.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1355248472	135524847	Registered	Vontobel Holding AG	CHF	CH0012335540	VONN.S	www.vontobel.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1355248480	135524848	Ordinary	Wacker Chemie AG	EUR	DE000WCH8881	WCHG.DE	www.wacker.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248498	135524849	Ordinary	thyssenkrupp AG	EUR	DE0007500001	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1355248506	135524850	Ordinary	thyssenkrupp AG	EUR	DE0007500001	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	www.deutsche-boerse.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:** 27 May 2024.
4. **Issue Date:** 28 May 2024.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Certificates are OET Certificates and are OET Call Certificates or OET Put Certificates.

The provisions of Annex 2 (*Additional Terms and Conditions for Share Securities*) and Annex 11 (*Additional Terms and Conditions for OET Certificates*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**
 - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
11. **Relevant Asset(s):** Not applicable.
12. **Entitlement:** Not applicable.
13. **Conversion Rate:** The Conversion Rate equal one if the relevant Share Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
16. **Minimum Trading Size:** Not applicable.
17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.
18. **Calculation Agent:** BNP Paribas Financial Markets S.N.C.
20 boulevard des Italiens 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and 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.

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

- (b) **Valuation Date:** As per OET Certificate Conditions.
- (c) **Exercise Price:** See the "Specific Provisions for each Series" above.
- (d) **Capitalised Exercise Price:** Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.
- OET Website(s):
www.bnpparibasmarkets.ch
- Local Business Day Centre(s): Zurich.
- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**
- (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
- (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
- (iii) **Interbank Rate 2 Screen Page:** Not applicable.
- (iv) **Interbank Rate 2 Specified Time:** Not applicable.
- (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
- (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
- (h) **Automatic Early Redemption:** Applicable.
- (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to :
- in respect of *Call* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Final Price Early} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$
- in respect of *Put* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price Early}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$$
- Where:
- Final Price Early** means as set out in OET Certificate Conditions.
- Capitalised Exercise Price** means as set out in OET Certificate Conditions.
- Parity** means as set out in "Specific Provisions for each Series" above;
- Conversion Rate Early** means the Conversion Rate on the relevant Automatic Early Redemption Valuation Date;
- (ii) **Automatic Early Redemption Date:** The fifth Business Days following the Valuation Date.

- (iii) **Observation Price:** Traded price.
- (iv) **Observation Price Source:** Exchange.
- (v) **Observation Time(s):** At any time during the opening hours of the Exchange.
- (vi) **Security Threshold:** As per OET Certificate Conditions.

The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on the OET Website(s), as set out in § 31(d)
- (vii) **Security Threshold Rounding Rule:** See the "Specific Provisions for each Series" above.
- (viii) **Security Percentage:** See the "Specific Provisions for each Series" above.
- (ix) **Minimum Security Percentage:** See the "Specific Provisions for each Series" above.
- (x) **Maximum Security Percentage:** See the "Specific Provisions for each Series" above.
- (xi) **Reset Date:** The first calendar day in each month or any calendar day.
- (i) **Commencement Date:** As per OET Certificate Conditions.
- (j) **Other provisions:** 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
 - Insolvency Filing
 - Increased Cost of Stock Borrow
 - (b) The Maximum Stock Loan Rate is 25%.

The Initial Stock Loan Rate is 25%.
 - (c) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.
- 35. **Knock-in Event:** Not applicable.
- 36. **Knock-out Event:** Not applicable.

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

- 38. **Provisions relating to Certificates:** Applicable.
 - (a) **Notional Amount of each Certificate:** Not applicable.

- (b) **Partly Paid Certificates:** The Certificates are not Partly Paid Certificates.
- (c) **Interest:** Not applicable.
- (d) **Accrual to Redemption:** Not applicable.
- (e) **Fixed Rate Provisions:** Not applicable.
- (f) **Floating Rate Provisions:** Not applicable.
- (g) **Linked Interest Certificates:** Not applicable.
- (h) **Index Linked Interest Certificates:** Not applicable.
- (i) **Share Linked/ETI Share Linked Interest Certificates:** Not applicable.
- (j) **ETI Linked Interest Certificates:** Not applicable.
- (k) **Debt Linked Interest Certificates:** Not applicable.
- (l) **Commodity Linked Interest Certificates:** Not applicable.
- (m) **Inflation Index Linked Interest Certificates:** Not applicable.
- (n) **Currency Linked Interest Certificates:** Not applicable.
- (o) **Fund Linked Interest Certificates:** Not applicable.
- (p) **Futures Linked Interest Certificates:** Not applicable.
- (q) **Instalment Certificates:** The Certificates are not Instalment Certificates.
- (r) **Issuer Call Option:** Not applicable.
- (s) **Holder Put Option:** Applicable provided that (i) no Automatic Early Redemption Event has occurred and (ii) the Issuer has not already designated the Valuation Date in accordance with the OET Certificate Conditions.
- (i) **Optional Redemption Date(s):** The day falling ten (10) Business Days immediately following the relevant Optional Redemption Valuation Date.
- (ii) **Optional Redemption Valuation Date:** The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 27.
- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):**

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

-in respect of *Put* Certificates:

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

Where:

Final Price means as set out in OET Certificate Conditions.

Capitalised Exercise Price means as set out in OET Certificate

Conditions.

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

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

- (iv) **Notice Period (if different from those set out in the Conditions):** Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early Redemption:** Not applicable.
- (u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:
-in respect of *Call* Certificates:

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

-in respect of *Put* Certificates:

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

Where:

Final Price means as set out in OET Certificate Conditions.

Capitalised Exercise Price means as set out in OET Certificate Conditions.

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

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

- (v) **Strike Date:** Not applicable.
- (w) **Redemption Valuation Date:** Not applicable.
- (x) **Averaging:** Averaging does not apply to the Securities.
- (y) **Observation Dates:** Not applicable.
- (z) **Observation Period:** Not applicable.
- (aa) **Settlement Business Day:** Not applicable.
- (bb) **Cut-off Date:** Not applicable.

39. **Identification information of Holders:** Not applicable.

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

- (a) **Eligibility for sale of Securities in the United States:** The Securities are not eligible for sale in the United States.
Reg. S Compliance Category 2; TEFRA Not applicable
- (b) **Other Selling Restrictions:** Not applicable.

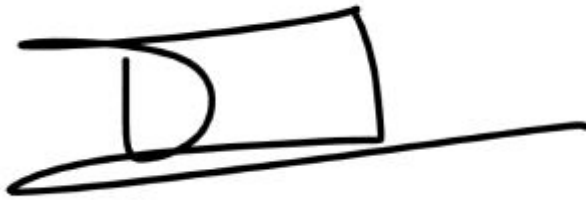
41. **Additional U.S. Federal income tax considerations:**

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

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

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

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

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

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

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

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

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

SHARE DISCLAIMER

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

6. Operational Information

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

SUMMARY OF FINAL TERMS

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

Part A – Introduction				
A.1	Introduction and Warnings	<p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 22 September 2023 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>		
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.		
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.		
Part B – Securities				
B.1	Issuer/Guarantor	<p>Issuer</p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
B.2	ISIN	As set out in table below.		
B.3	Nature of Securities	Certificates.		
B.4	Product Name	"Mini Future" Certificates relating to a Share		
B.5	Issue Date	28 May 2024		
B.6	Redemption Date	As set out in table below.		
B.7	Issue Price	As set out in table below.		
B.8	Underlyings	As set out in table below.		
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.		
Part C – Offer and Admission to Trading				
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.		
C.2	Admission to Trading/listing	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland		
C.4	Intermediary	SIX SIS Ltd., Olten, Switzerland		
C.5	Selling restrictions	As per the Base Prospectus.		
Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1355247664	ABB Ltd	CHF 0.77	CHF	Open End
CH1355247672	ASM International NV	CHF 1.21	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1355247680	ASM International NV	CHF 1.10	CHF	Open End
CH1355247698	Adecco Group AG	CHF 0.35	CHF	Open End
CH1355247706	Adyen NV	CHF 2.92	CHF	Open End
CH1355247714	Adyen NV	CHF 2.86	CHF	Open End
CH1355247722	Air France - KLM SA	CHF 0.89	CHF	Open End
CH1355247730	Alcon AG	CHF 0.62	CHF	Open End
CH1355247748	Avolta AG	CHF 0.33	CHF	Open End
CH1355247755	AXA SA	CHF 0.44	CHF	Open End
CH1355247763	Bâloise Holding AG	CHF 0.76	CHF	Open End
CH1355247771	Bâloise Holding AG	CHF 3.24	CHF	Open End
CH1355247789	Barry Callebaut AG	CHF 2.68	CHF	Open End
CH1355247797	BASF SE	CHF 0.36	CHF	Open End
CH1355247805	Bayer AG	CHF 0.24	CHF	Open End
CH1355247813	Beiersdorf AG	CHF 1.21	CHF	Open End
CH1355247821	Clariant AG	CHF 1.92	CHF	Open End
CH1355247839	Cie Financiere Richemont SA	CHF 1.03	CHF	Open End
CH1355247847	Delivery Hero SE	CHF 0.31	CHF	Open End
CH1355247854	Douglas AG	CHF 0.31	CHF	Open End
CH1355247862	E.ON SE	CHF 0.84	CHF	Open End
CH1355247870	EMS-Chemie Holding AG	CHF 0.83	CHF	Open End
CH1355247888	ENI SpA	CHF 2.02	CHF	Open End
CH1355247896	Evotec SE	CHF 0.15	CHF	Open End
CH1355247904	Evotec SE	CHF 0.12	CHF	Open End
CH1355247912	Elmos Semiconductor SE	CHF 0.96	CHF	Open End
CH1355247920	Enel SpA	CHF 0.79	CHF	Open End
CH1355247938	Enel SpA	CHF 1.61	CHF	Open End
CH1355247946	Engie SA	CHF 0.12	CHF	Open End
CH1355247953	EssilorLuxottica SA	CHF 5.03	CHF	Open End
CH1355247961	Flughafen Zurich AG	CHF 2.20	CHF	Open End
CH1355247979	Fresenius Medical Care AG	CHF 0.55	CHF	Open End
CH1355247987	Fresenius Medical Care AG	CHF 0.84	CHF	Open End
CH1355247995	Fugro NV	CHF 5.47	CHF	Open End
CH1355248001	Geberit AG	CHF 1.81	CHF	Open End
CH1355248019	Gerresheimer AG	CHF 1.95	CHF	Open End
CH1355248027	HelloFresh SE	CHF 0.10	CHF	Open End
CH1355248035	HelloFresh SE	CHF 0.11	CHF	Open End
CH1355248043	Holcim Ltd	CHF 0.58	CHF	Open End
CH1355248050	Holcim Ltd	CHF 0.83	CHF	Open End
CH1355248068	ING Groep NV	CHF 2.60	CHF	Open End
CH1355248076	Infineon Technologies AG	CHF 2.45	CHF	Open End
CH1355248084	Intesa SanPaolo SpA	CHF 0.62	CHF	Open End
CH1355248092	Intesa SanPaolo SpA	CHF 0.43	CHF	Open End
CH1355248100	Intesa SanPaolo SpA	CHF 0.58	CHF	Open End
CH1355248118	Just Eat Takeaway.com NV	CHF 0.19	CHF	Open End
CH1355248126	Kuehne + Nagel International AG	CHF 2.72	CHF	Open End
CH1355248134	Landis+Gyr Group AG	CHF 0.98	CHF	Open End
CH1355248142	Logitech International SA	CHF 0.97	CHF	Open End
CH1355248159	Merck KGaA	CHF 1.52	CHF	Open End
CH1355248167	MTU Aero Engines AG	CHF 2.86	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1355248175	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	CHF 5.92	CHF	Open End
CH1355248183	Novo Nordisk A/S	CHF 0.87	CHF	Open End
CH1355248191	PUMA SE	CHF 0.55	CHF	Open End
CH1355248209	Partners Group Holding AG	CHF 0.67	CHF	Open End
CH1355248217	Koninklijke Philips NV	CHF 0.30	CHF	Open End
CH1355248225	Koninklijke Philips NV	CHF 0.40	CHF	Open End
CH1355248233	Rheinmetall AG	CHF 3.65	CHF	Open End
CH1355248241	RWE AG	CHF 0.26	CHF	Open End
CH1355248258	Renault SA	CHF 1.17	CHF	Open End
CH1355248266	SFS Group AG	CHF 1.33	CHF	Open End
CH1355248274	SMA Solar Technology AG	CHF 0.62	CHF	Open End
CH1355248282	SMA Solar Technology AG	CHF 0.93	CHF	Open End
CH1355248290	Safran SA	CHF 4.57	CHF	Open End
CH1355248308	Sandoz Group AG	CHF 0.76	CHF	Open End
CH1355248316	Siemens Healthineers AG	CHF 0.61	CHF	Open End
CH1355248324	Societe Generale SA	CHF 0.27	CHF	Open End
CH1355248332	Sonova Holding AG	CHF 2.42	CHF	Open End
CH1355248340	Stellantis NV	CHF 4.99	CHF	Open End
CH1355248357	Sulzer AG	CHF 2.31	CHF	Open End
CH1355248365	Swissquote Group Holding SA	CHF 6.87	CHF	Open End
CH1355248373	TotalEnergies SE	CHF 1.61	CHF	Open End
CH1355248381	TRATON SE	CHF 0.30	CHF	Open End
CH1355248399	TRATON SE	CHF 0.41	CHF	Open End
CH1355248407	UniCredit SpA	CHF 3.83	CHF	Open End
CH1355248415	UniCredit SpA	CHF 5.82	CHF	Open End
CH1355248423	Verbio SE	CHF 0.27	CHF	Open End
CH1355248431	Verbio SE	CHF 0.35	CHF	Open End
CH1355248449	Vonovia SE	CHF 0.29	CHF	Open End
CH1355248456	Vallourec SA	CHF 1.64	CHF	Open End
CH1355248464	Vinci SA	CHF 1.14	CHF	Open End
CH1355248472	Vontobel Holding AG	CHF 0.22	CHF	Open End
CH1355248480	Wacker Chemie AG	CHF 1.26	CHF	Open End
CH1355248498	thyssenkrupp AG	CHF 0.51	CHF	Open End
CH1355248506	thyssenkrupp AG	CHF 1.08	CHF	Open End