

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 19 of the Guidelines published by the European Securities and Markets Authority ("ESMA") on 3 August 2023, 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 18 JULY 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

(Warrant and Certificate Programme)

EUR "Open End Turbo" Certificates relating to an Index

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

Any person making or intending to make an offer of the Securities may only do so:

- (i) in those Non-exempt Offer Jurisdictions mentioned in Paragraph 37 of Part A below, provided such person is a Manager or Authorised Offeror (as such term is defined in the Base Prospectus and that the offer is made during the Offer Period specified in that paragraph and that any conditions relevant to the use of the Base Prospectus are complied with; or
- (ii) otherwise in circumstances in which no obligation arises for the Issuer, the Guarantor or any Manager to publish a prospectus pursuant to Article 3 of the Prospectus Regulation or to supplement a prospectus pursuant to Article 23 of the Prospectus Regulation, in each case, in relation to such offer.

None of the Issuer, the Guarantor or any Manager has authorised, nor do they authorise, the making of any offer of Securities in any other circumstances.

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 28 June 2024, 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) provides 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) which together constitute a base prospectus for the purposes of Regulation (EU) 2017/1129, as amended (the "**Prospectus Regulation**") (the "**Base Prospectus**"). This document constitutes the Final Terms of the Securities described herein for the purposes of the Prospectus Regulation and must be read in conjunction with the Base Prospectus to obtain all the relevant information. A summary of the Securities is annexed to these Final Terms. **The Base Prospectus, any Supplement(s) to the Base Prospectus and these Final Terms are available for viewing, respectively, on the following websites: www.bnpparibasmarkets.nl for public offering in the**

Netherlands and www.bnpparibasmarkets.be for public offering in Belgium and copies may be obtained free of charge at the specified offices of the Security Agents.

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.

SPECIFIC PROVISIONS FOR EACH SERIES

| Series Number / ISIN Code | No. of Securities issued | No. of Securities | Mnemonic Code | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold Rounding Rule | Security Percentage | Interbank Rate 1 Screen Page | Financing Rate Percentage | Delivery or expiry month | Futures or Options Exchange | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|--------------------------|-------------------|---------------|--------------------------|------------|----------------|--|----------------------------------|---------------------|------------------------------|---------------------------|--------------------------|---------------------------------------|-----------------|--------|---|
| NLBNPNL2U4Z2 | 100,000 | 100,000 | 1K7OB | EUR 1.65 | Call | USD 39,074.40 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U505 | 100,000 | 100,000 | 2K7OB | EUR 1.57 | Call | USD 39,156.14 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U513 | 100,000 | 100,000 | 3K7OB | EUR 1.50 | Call | USD 39,237.89 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U521 | 100,000 | 100,000 | 4K7OB | EUR 1.42 | Call | USD 39,319.63 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U539 | 100,000 | 100,000 | 5K7OB | EUR 1.35 | Call | USD 39,401.38 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U547 | 100,000 | 100,000 | 6K7OB | EUR 1.27 | Call | USD 39,483.12 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U554 | 100,000 | 100,000 | 7K7OB | EUR 1.20 | Call | USD 39,564.87 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U562 | 100,000 | 100,000 | 8K7OB | EUR 1.12 | Call | USD 39,646.62 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U570 | 100,000 | 100,000 | 9K7OB | EUR 1.72 | Put | USD 42,752.95 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U588 | 100,000 | 100,000 | AL7OB | EUR 1.95 | Put | USD 42,998.19 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U596 | 100,000 | 100,000 | BL7OB | EUR 2.10 | Put | USD 43,161.68 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U5A2 | 100,000 | 100,000 | CL7OB | EUR 3.30 | Put | USD 44,469.61 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U5B0 | 100,000 | 100,000 | DL7OB | EUR 3.45 | Put | USD 44,633.10 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |

| Series Number / ISIN Code | No. of Securities issued | No. of Securities | Mnemonic Code | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold Rounding Rule | Security Percentage | Interbank Rate 1 Screen Page | Financing Rate Percentage | Delivery or expiry month | Futures or Options Exchange | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|--------------------------|-------------------|---------------|--------------------------|------------|----------------|--|----------------------------------|---------------------|------------------------------|---------------------------|--------------------------|---------------------------------------|-----------------|--------|---|
| | | | | | | | | | | | | | Exchange) | | | |
| NLBNPNL2U5C8 | 100,000 | 100,000 | EL7OB | EUR 11.24 | Put | USD 53,134.64 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U5D6 | 250,000 | 250,000 | FL7OB | EUR 1.11 | Put | USD 20,729.57 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | Chicago Mercantile Exchange (CME) | Open End | 500 | No |
| NLBNPNL2U5E4 | 250,000 | 250,000 | GL7OB | EUR 1.18 | Put | USD 20,769.83 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | Chicago Mercantile Exchange (CME) | Open End | 500 | No |
| NLBNPNL2U5F1 | 50,000 | 50,000 | HL7OB | EUR 2.07 | Call | USD 2,033.97 | Upwards 2 digits | Upwards 0 digit | 2% | USDSOFR= | +3% | - | Chicago Mercantile Exchange (CME) | Open End | 100 | No |
| NLBNPNL2U5G9 | 25,000 | 25,000 | IL7OB | EUR 5.18 | Put | USD 2,824.96 | Downwards 2 digits | Downwards 0 digit | 2% | USDSOFR= | -3% | - | Chicago Mercantile Exchange (CME) | Open End | 100 | No |
| NLBNPNL2U5H7 | 50,000 | 50,000 | JL7OB | EUR 4.94 | Put | USD 6,160.71 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 100 | No |

| Series Number / ISIN Code | Index | Index Currency | ISIN of Index | Reuters Code of Index | Index Sponsor | Index Sponsor Website | Exchange | Exchange Website | Conversion Rate |
|---------------------------|-------------------------------|----------------|---------------|-----------------------|------------------------------------|--|--|------------------|-----------------|
| NLBNPNL2U4Z2 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJ") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U505 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJ") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U513 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJ") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U521 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJ") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U539 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJ") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U547 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJ") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U554 | Dow Jones Industrial | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJ") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi- | - | EUR / USD |

| Series Number / ISIN Code | Index | Index Currency | ISIN of Index | Reuters Code of Index | Index Sponsor | Index Sponsor Website | Exchange | Exchange Website | Conversion Rate |
|---------------------------|-------------------------------|----------------|---------------|-----------------------|-------------------------------------|---|--|--|-----------------|
| | Average® | | | | | | Exchange Index) | | |
| NLBNPNL2U562 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U570 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U588 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U596 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U5A2 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U5B0 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U5C8 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U5D6 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | EUR / USD |
| NLBNPNL2U5E4 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | EUR / USD |
| NLBNPNL2U5F1 | Russell 2000® Index | USD | US7827001089 | .RUT | FTSE Russell | www.ftserussell.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | www.nasdaq.com | EUR / USD |
| NLBNPNL2U5G9 | Russell 2000® Index | USD | US7827001089 | .RUT | FTSE Russell | www.ftserussell.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | www.nasdaq.com | EUR / USD |
| NLBNPNL2U5H7 | S&P 500® | USD | US78378X1072 | .SPX | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |

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:** 17 July 2024.
4. **Issue Date:** 18 July 2024.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Index Securities.

The provisions of Annex 2 (Additional Terms and Conditions for Index Securities) and Annex 9 (Additional Terms and Conditions for OET Certificates) shall apply.

Unwind Costs: Not applicable.

Waiver of Set-Off: Not applicable.

Essential Trigger: Applicable.
7. **Form of Securities:** Dematerialised bearer form (*au porteur*).
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is **T2**.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).

Issuer's Option to Substitute: Not applicable.
10. **Rounding Convention for cash Settlement Amount:** Not applicable.
11. **Variation of Settlement:**
 - Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
12. **Final Payout:**
 - ETS Payout:**

Leverage Products:

ETS Final Payout 2210.
Call Securities or Put Securities (see the "Specific Provisions for each Series" above).
 - Aggregation:** Not applicable.
13. **Relevant Asset(s):** Not applicable.
14. **Entitlement:** Not applicable.
15. **Conversion Rate:**

The Conversion Rate on the Valuation Date or an Optional Redemption Valuation Date equals one if the relevant Index Currency is the same as the Settlement Currency or otherwise the rate determined by the Calculation Agent by reference to www.bloomberg.com/markets/currencies/fx-fixings (or any successor website or page thereto, as determined by the Calculation Agent) at approximately 2.00 p.m. Frankfurt time between the relevant Index Currency and the Settlement Currency, provided that, if such source is not available, such rate of exchange may be determined by the Calculation Agent by reference to such sources as it considers to be appropriate acting in good faith and in a commercially reasonable manner, having taken into account relevant market practice.

The Conversion Rate Early equals one if the relevant Index Currency is the same as the Settlement Currency or otherwise the rate determined by the

Calculation Agent during the three-hour period immediately following the occurrence of an Automatic Early Redemption Event by reference to such sources as it considers appropriate acting in good faith and in a commercially reasonable manner, having taken into account relevant market practice.

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| 16. Settlement Currency: | The settlement currency for the payment of the Cash Settlement Amount is Euro (" EUR "). |
| 17. Syndication: | The Securities will be distributed on a non-syndicated basis. |
| 18. Minimum Trading Size: | Not applicable. |
| 19. Agent(s): | |
| (a) Principal Security Agent | BNP Paribas |
| (b) Security Agent | Not applicable. |
| 20. Calculation Agent: | BNP Paribas Financial Markets S.N.C. 20 boulevard des Italiens 75009 Paris, France. |
| 21. Governing law: | French law. |
| 22. Masse provisions (Condition 9.4): | Not applicable. |

PRODUCT SPECIFIC PROVISIONS

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| 23. Index Securities: | Applicable. |
| (a) Index/Basket of Indices/Index Sponsor(s): | See the Specific Provisions for each Series above. |
| (b) Index Currency: | See the Specific Provisions for each Series above. |
| (c) Exchange(s): | See the Specific Provisions for each Series above. |
| (d) Related Exchange(s): | All Exchanges. |
| (e) Exchange Business Day: | Single Index Basis. |
| (f) Scheduled Trading Day: | Single Index Basis. |
| (g) Weighting: | Not applicable. |
| (h) Settlement Price: | Official closing level. |
| (i) Specified Maximum Days of Disruption: | Twenty (20) Scheduled Trading Days. |
| (j) Valuation Time: | The Scheduled Closing Time as defined in Condition 1. |
| (k) Redemption on Occurrence of an Index Adjustments Event: | Market Value: Applicable. If the Calculation Agent determines an Index Adjustment Event constitutes a force majeure, Index Condition 3.2(d)(vi) applies. |
| (l) Index Correction Period: | As per Conditions. |
| (m) Additional provisions applicable to Custom Indices: | Not applicable. |
| (n) Additional provisions applicable to Futures Price Valuation: | Not applicable. |
| 24. Share Securities/ETI Share Securities: | Not applicable. |
| 25. ETI Securities: | Not applicable. |
| 26. Debt Securities: | Not applicable. |
| 27. Commodity Securities: | Not applicable. |
| 28. Currency Securities: | Not applicable. |

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| 29. Futures Securities: | Not applicable. |
| 30. 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: | Unrounded Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions. |
| | OET Website(s): www.bnpparibasmarkets.nl www.bnpparibasmarkets.be |
| | Local Business Day Centre(s): Paris. |
| (e) Capitalised Exercise Price Rounding Rule: | See the Specific Provisions for each Series above. |
| (f) 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 (i.e. Interbank Rate 2 means Zero (0)). |
| (iv) Interbank Rate 2 Specified Time: | Not applicable. |
| (v) Financing Rate Percentage: | See the Specific Provisions for each Series above. |
| (vi) Financing Rate Range: | In respect of Call Securities: 0% / +10%. In respect of Put Securities: -10% / 0%. |
| (g) Automatic Early Redemption: | Applicable. |
| (i) Automatic Early Redemption Payout: | Automatic Early Redemption Payout 2210/1. |
| (ii) Automatic Early Redemption Date: | The fourth(4) Business Days following the Valuation Date. |
| (iii) Observation Price: | Official level. |
| (iv) Observation Price Source: | Index Sponsor. |
| (v) Observation Price Time(s): | At any time during the opening hours of the Exchange. |
| (vi) Security Threshold: | As per OET Certificate Conditions. |
| | Security Threshold Time: As per 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 § 30(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: | 0% |
| (x) Maximum Security Percentage: | 20% |

- (xi) **Reset Date:** Option 1 is applicable and each 15th calendar day applies for the purpose of the sub-paragraph (i).
- (h) **Final Price Early/Stop-Loss Termination Reference Price:** The price of the relevant Underlying Reference, determined by the Calculation Agent on the basis of the price obtained by unwinding any underlying related hedging arrangements in respect of the relevant OET Certificates during the three-hour period immediately following the occurrence of the relevant Automatic Early Redemption Event, provided that (i) the Final Price Early in respect of an OET Call Certificate will be no lower than the lowest Observation Price and (ii) the Final Price Early in respect of an OET Put Certificate will be no greater than the highest Observation Price, in each case determined by the Calculation Agent during such three-hour period, or otherwise, during the opening hours of the relevant Exchange. Accordingly, if the period between the occurrence of the Automatic Early Redemption Event and the official closing time of the relevant Exchange is less than three hours, then the observation period shall extend to the following Relevant Business Day, until a full period of three hours has passed since the occurrence of the Automatic Early Redemption Event. With respect to Currency OET Certificates and Commodity OET Certificates, if a period during a Relevant Business Day is specified in the applicable Final Terms as the Observation Time and the period between the occurrence of the Automatic Early Redemption Event and the end of that period is less than the above mentioned three-hour period, then the observation period shall extend to the following Relevant Business Day beginning at 8:00 am (CET) until a full period of three hours has passed since the occurrence of the Automatic Early Redemption Event.
31. **Illegality (Condition 7.1) and Force Majeure (Condition 7.2):** Illegality: Market Value.
Force Majeure: redemption in accordance with Condition 7.2(a).
32. **Additional Disruption Events and Optional Additional Disruption Events:** (a) Additional Disruption Events: Not applicable.
(b) The following Optional Additional Disruption Events apply to the Securities: Significant Alteration Event, Administrator/Benchmark Event.
(c) Redemption:
Market Value: Applicable.
33. **Knock-in Event:** Not applicable.
34. **Knock-out Event:** Not applicable.

PROVISIONS RELATING TO WARRANTS

35. **Provisions relating to Warrants:** Not applicable.

PROVISIONS RELATING TO CERTIFICATES

36. **Provisions relating to Certificates:** Applicable.
- (a) **Notional Amount of each Certificate:** Not applicable.
- (b) **Instalment Certificates:** The Certificates are not Instalment Certificates.
- (c) **Issuer Call Option:** Applicable. The Issuer may redeem the OET Certificates in accordance with the OET Certificate Conditions. See item 30 above.
- (d) **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 Issue Date, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 25.
- (iii) **Optional Redemption Amount(s):** Put Payout 2210.

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| (iv) Minimum Notice Period: | Not less than 30 days prior to the next occurring Optional Redemption Valuation Date. |
| (v) Maximum Notice Period: | Not applicable. |
| (e) Automatic Early Redemption: | Not applicable. |
| (f) Strike Date: | Not applicable. |
| (g) Strike Price: | Not applicable. |
| (h) Redemption Valuation Date: | Not applicable. |
| (i) Averaging: | Averaging does not apply to the Securities. |
| (j) Observation Dates: | Not applicable. |
| (k) Observation Period: | Not applicable. |
| (l) Settlement Business Day: | Not applicable. |
| (m) Cut-off Date: | Not applicable. |
| (n) Identification information of Holders as provided by Condition 26: | Not applicable. |

DISTRIBUTION

| | |
|--|--|
| 37. Non exempt Offer: | Applicable. |
| (i) Non-exempt Offer Jurisdictions: | The Netherlands and Belgium. |
| (ii) Offer Period: | From (and including) the Issue Date until (and including) the date on which the Securities are delisted. |
| (iii) Financial intermediaries granted specific consent to use the Base Prospectus in accordance with the Conditions in it: | The Manager and BNP Paribas. |
| (iv) General Consent: | Not applicable. |
| (v) Other Authorised Offeror Terms: | Not applicable. |
| 38. Additional U.S. Federal income tax considerations: | The Securities are not Specified Securities the purpose of Section 871(m) of the U.S. Internal Revenue Code of 1986. |
| 39. Prohibition of Sales to EEA and UK Investors: | |
| (i) Prohibition of Sales to EEA Retail Investors: | Not applicable. |
| (ii) Prohibition of Sales to UK Retail Investors: | Not applicable. |

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 these Final Terms make no omission likely to affect the import of such information.

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:



By:

.....
Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading - De listing

Application has been made to list the Securities on Euronext Access Paris and to admit the Securities described herein for trading on Euronext Access Paris, with effect from the Issue Date.

The de-listing of the Securities on the exchange specified above shall occur on at the opening time on the Valuation Date, subject to any change to such date by such exchange or any competent authorities, for which the Issuer and the Guarantor shall under no circumstances be liable.

2. Ratings

The Securities have not been rated.

3. 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.

4. Reasons for the Issue, Estimated Net Proceeds and Total Expenses

- (a) **Reasons for the Issue:** See "Use of Proceeds" in the Base Prospectus.
- (b) **Estimated net proceeds:** EUR 4,536,500.00
- (c) **Estimated total expenses:** The estimated total expenses are not available.

5. Performance of Underlying/Formula/Other Variable and Other Information concerning the Underlying Reference

See Base Prospectus for an explanation of effect on value of Investment and associated risks in investing in Securities.

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

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

Index Disclaimer

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

Dow Jones Industrial Average® Index

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6. Operational Information

Relevant Clearing System(s): Euroclear Nederland
Herengracht 459-469, 1017 BS Amsterdam (The Netherlands)

7. Terms and Conditions of the Non-Exempt Offer

Offer Price: The price of the Certificates will vary in accordance with a number of factors including, but not limited to, the price of the relevant Index.

Conditions to which the offer is subject: Not applicable.

Description of the application process: Not applicable.

Details of the minimum and/or maximum amount of the application: Minimum purchase amount per investor: One (1) Certificate.

Maximum purchase amount per investor: The number of Certificates issued in respect of each Series of Certificates.

Description of possibility to reduce subscriptions and manner for refunding amounts paid in excess by applicants: Not applicable.

Details of the method and time limits for paying up and delivering Securities: The Certificates are cleared through the clearing systems and are due to be delivered on or about the second Business Day after their purchase by the investor against payment of the purchase amount.

Manner in and date on which results of the offer are to be made public: Not applicable.

Procedure for exercise of any right of pre- Not applicable.

emption, negotiability of subscription rights and treatment of subscription rights not exercised:

Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made:

Not applicable.

Amount of any expenses and taxes charged to the subscriber or purchaser:

| Series Number | Issue Price per Security | Expenses included in the Issue Price |
|---------------|--------------------------|--------------------------------------|
| NLBPNL2U4Z2 | EUR 1.65 | EUR 0.10 |
| NLBPNL2U505 | EUR 1.57 | EUR 0.10 |
| NLBPNL2U513 | EUR 1.50 | EUR 0.10 |
| NLBPNL2U521 | EUR 1.42 | EUR 0.10 |
| NLBPNL2U539 | EUR 1.35 | EUR 0.10 |
| NLBPNL2U547 | EUR 1.27 | EUR 0.10 |
| NLBPNL2U554 | EUR 1.20 | EUR 0.10 |
| NLBPNL2U562 | EUR 1.12 | EUR 0.10 |
| NLBPNL2U570 | EUR 1.72 | EUR 0.10 |
| NLBPNL2U588 | EUR 1.95 | EUR 0.10 |
| NLBPNL2U596 | EUR 2.10 | EUR 0.10 |
| NLBPNL2U5A2 | EUR 3.30 | EUR 0.10 |
| NLBPNL2U5B0 | EUR 3.45 | EUR 0.10 |
| NLBPNL2U5C8 | EUR 11.24 | EUR 0.10 |
| NLBPNL2U5D6 | EUR 1.11 | EUR 0.10 |
| NLBPNL2U5E4 | EUR 1.18 | EUR 0.10 |
| NLBPNL2U5F1 | EUR 2.07 | EUR 0.10 |
| NLBPNL2U5G9 | EUR 5.18 | EUR 0.10 |
| NLBPNL2U5H7 | EUR 4.94 | EUR 0.10 |

8. Intermediaries with a firm commitment to act

Name and address of the entities which have a firm commitment to act as intermediaries in secondary trading, providing liquidity through bid and offer rates and a description of the main terms of their commitment:

None.

9. Placing and Underwriting

Name(s) and address(es), to the extent known to the issuer, of the placers in the various countries where the offer takes place:

None.

Name and address of the co-ordinator(s) of the global offer and of single parts of the offer:

BNP Paribas
20 Boulevard des Italiens, 75009 Paris, France.

Name and address of any paying agents and depository agents in each country (in addition to the Principal Paying Agent):

Not applicable.

Entities agreeing to underwrite the issue on a firm commitment basis, and entities agreeing to place the issue without a firm commitment or under "best efforts" arrangements:

BNP Paribas Financial Markets S.N.C.

When the underwriting agreement has been or will be reached:

Not applicable.

10. EU Benchmarks Regulation

EU Benchmarks Regulation: Article 29(2) statement on benchmarks:

Applicable: Amounts payable under the Securities are calculated by reference to the relevant Benchmark which is provided by the relevant Administrator, as specified in the table below.

As at the date of these Final Terms, the relevant Administrator is not included / included, as the case may be, in the register of Administrators and Benchmarks established and maintained by the European Securities and Markets Authority ("ESMA") pursuant to article 36 of the Benchmarks Regulation (Regulation (EU) 2016/1011, as amended) (the "EU BMR"), as specified in the table below.

As far as the Issuer is aware, the transitional provisions in Article 51 of the EU BMR apply, such that the relevant Administrator is not currently required to obtain authorisation/registration, as specified in the table below.

| Benchmark | Administrator | Register |
|-------------------------------|----------------------------------|--------------|
| Dow Jones Industrial Average® | S&P Dow Jones Indices LLC | Included |
| SOFR | Federal Reserve Bank of New York | Not included |
| Nasdaq-100 ® | Nasdaq Inc. | Not included |
| Russell 2000® Index | FTSE International Limited | Included |
| S&P 500® | S&P Dow Jones Indices LLC | Included |

Summary

Section A - Introduction and Warnings

Warnings

This summary should be read as an introduction to the Base Prospectus and the applicable Final Terms. Any decision to invest in any Securities should be based on a consideration of the Base Prospectus as a whole, including any documents incorporated by reference and the applicable Final Terms.

Investors may be exposed to a partial or total loss of their investment.

Where a claim relating to information contained in the Base Prospectus and the applicable Final Terms is brought before a court in a Member State of the European Economic Area, the plaintiff may, under the national legislation of the Member State where the claim is brought, be required to bear the costs of translating the Base Prospectus and the applicable Final Terms before the legal proceedings are initiated.

Civil liability in any such Member State attaches to the Issuer or the Guarantor (if any) solely on the basis of this summary, including any translation hereof, but only if it is misleading, inaccurate or inconsistent when read together with the other parts of the Base Prospectus and the applicable Final Terms or, it does not provide, when read together with the other parts of the Base Prospectus and the applicable Final Terms, key information in order to aid investors when considering whether to invest in the Securities.

You are about to purchase a product that is not simple and may be difficult to understand.

Name and international securities identification number (ISIN) of the securities

EUR "Open End Turbo" certificates relating to an Index
International Securities Identification Number ("ISIN"): Please refer to tables as set out below.

Identity and contact details of the issuer

BNP Paribas Issuance B.V. ("BNPP B.V." or the "Issuer"). The Issuer was incorporated in the Netherlands as a private company with limited liability under Dutch law having its registered office at Herengracht 595, 1017 CE Amsterdam, the Netherlands. Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

Identity and contact details of the offeror

BNP Paribas Warrants & Certificats, 20 boulevard des Italiens 75009 Paris France, warrants.info@bnpparibas.com.

Identity and contact details of the competent authority approving the prospectus

Dutch Authority for the Financial Markets ("AFM"), Postbus 11723 - 1001 GS Amsterdam, The Netherlands. www.afm.nl

Date of approval of the prospectus

This Prospectus has been approved on 28 June 2024 by the AFM, as supplemented from time to time.

Section B - Key information on the issuer

Who is the issuer of the securities?

Domicile / legal form / LEI / law under which the issuer operates / country of incorporation

BNPP B.V. was incorporated in the Netherlands as a private company with limited liability under Dutch law having its registered office at Herengracht 595, 1017 CE Amsterdam, the Netherlands. Legal entity identifier (LEI): 7245009UXRIGIRYOBR48. BNPP B.V.'s long term credit rating is A+ with a stable outlook (S&P Global Ratings Europe Limited) and BNPP B.V.'s short term credit rating is A-1 (S&P Global Ratings Europe Limited).

Principal activities

The principal activity of the Issuer is to issue and/or acquire financial instruments of any nature and to enter into related agreements for the account of various entities within the BNPP Group. The assets of BNPP B.V. consist of the obligations of other BNPP Group entities. Holders of securities issued by BNPP B.V. will, subject to the provisions of the Guarantee issued by BNPP, be exposed to the ability of BNPP Group entities to perform their obligations towards BNPP B.V.

Major shareholders

BNP Paribas holds 100 per cent. of the share capital of BNPP B.V.

Identity of the issuer's key managing directors

Managing Directors of BNP Paribas Issuance B.V.: Edwin Herskovic/Cyrl Le Merrer/Folkert van Asma/Hugo Peek/Matthew Yandle.

Identity of the issuer's statutory auditors

Deloitte Accountants N.V. are the auditors of the Issuer. Deloitte Accountants N.V. is an independent public accountancy firm in the Netherlands registered with the NBA (Nederlandse Beroepsorganisatie van Accountants).

What is the key financial information regarding the issuer?

Key financial information

| Income statement | | |
|---|----------------------|----------------------|
| | Year | Year-1 |
| In € | 31/12/2023 | 31/12/2022 |
| Operating profit/loss | 73,071 | 120,674 |
| Balance sheet | | |
| | Year | Year-1 |
| In € | 31/12/2023 | 31/12/2022 |
| Net financial debt (long term debt plus short term debt minus cash) | 126,562,861,261 | 94,563,113,054 |
| Current ratio (current assets/current liabilities) | 1 | 1 |
| Debt to equity ratio (total liabilities/total shareholder equity) | 157,363 | 126,405 |
| Interest cover ratio (operating income/interest expense) | No interest expenses | No interest expenses |

| Cash flow statement | | |
|--|------------|------------|
| | Year | Year-1 |
| In € | 31/12/2023 | 31/12/2022 |
| Net Cash flows from operating activities | 2,827,251 | -113,916 |
| Net Cash flows from financing activities | 0 | 0 |
| Net Cash flows from investing activities | 0 | 0 |

Qualifications in the audit report

Not applicable, there are no qualifications in any audit report on the historical financial information included in the Base Prospectus.

What are the key risks that are specific to the issuer?

Not applicable. BNPP B.V. is an operating company. The creditworthiness of BNPP B.V. depends on the creditworthiness of BNPP.

Section C - Key Information on the securities

What are the main features of the securities?

Type, class and ISIN

The Securities are certificates ("Certificates") and are issued in Series. ISIN: please refer to tables as set out below.

Currency / denomination / par value / number of securities issued / term of the securities

The currency of securities is Euro ("EUR"). The Securities have no par value. Number/Term of Securities: please refer to tables as set out below.

Rights attached to the securities

Negative pledge - The terms of the Securities will not contain a negative pledge provision.

Events of Default - The terms of the Securities will not contain events of default.

Governing law - The Securities are governed by French law.

Interest - The Securities do not bear or pay interest.

Underlying(s) - Index

Redemption - The Securities are cash settled Securities.

Unless previously redeemed or cancelled, each Security will be redeemed on the Redemption Date.

The Certificates may be redeemed early at the option of the Holders at the Optional Redemption Amount equal to:

Put Payout 2210

if the Securities are specified as being *Call* Securities:

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

if the Securities are specified as being *Put* Securities:

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

Description of the Put Payout 2210

If the Holder has exercised its Holder Put Option provided that no Automatic Early Redemption Event has occurred and the Issuer has not already designated the Valuation Date, the Payout will be equal to (i) in the case of Call Securities, the excess (if any) of the Final Price on the Valuation Date over the Capitalised Exercise Price, or (ii), in the case of Put Securities, the excess (if any) of the Capitalised Exercise Price over the Final Price on the Valuation Date, in each case divided by the product of the Conversion Rate Final and Parity.

Final Redemption

Unless previously redeemed or purchased and cancelled, each Security entitles its holder to receive from the Issuer on the Redemption Date a Cash Settlement Amount equal to:

Final Payouts

Exchange Traded Securities (ETS) Final Payouts

Leverage Products:

Leverage: open end products which have a return linked to the performance of the Underlying Reference. The calculation of the return is based on various mechanisms (including knock-out features). There is no capital protection.

ETS Final Payout 2210

if the Securities are specified as being *Call* Securities:

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

if the Securities are specified as being *Put* Securities:

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

Description of the Payout

The Payout will be equal to (i) in the case of Call Securities, the excess (if any) of the Final Price over the Capitalised Exercise Price, or (ii) in the case of Put Securities, the excess (if any) of the Capitalised Exercise Price over the Final Price, in each case divided by the Conversion Rate and Parity.

Automatic Early Redemption

If on any Automatic Early Redemption Valuation Date an Automatic Early Redemption Event occurs, the Securities will be redeemed early at the Automatic Early Redemption Amount (if any) on the Automatic Early Redemption Date.

The Automatic Early Redemption Amount will be an amount equal to:

Automatic Early Redemption Payout 2210/1:

- in respect to Call Securities:

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

- in respect to Put Securities:

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

"Automatic Early Redemption Event" means that:

- in respect to a Call Security, the Observation Price is less than or equal to the applicable Security Threshold; or
- in respect to a Put Security, the Observation Price is greater than or equal to the applicable Security Threshold;

"Automatic Early Redemption Date" means the date falling four Business Days following the Valuation Date.

Taxation - The Holder must pay all taxes, duties and/or expenses arising from the disposal, exercise and settlement or redemption of the Securities and/or the delivery or transfer of the Entitlement. The Issuer shall deduct from amounts payable or assets deliverable to Holders certain taxes and expenses not previously deducted from amounts paid or assets delivered to Holders, as the Calculation Agent determines are attributable to the Securities. Payments will be subject in all cases to (i) any fiscal or other laws and regulations applicable thereto in the place of payment, (ii) any withholding or deduction required pursuant to an agreement described in Section 1471(b) of the U.S. Internal Revenue Code of 1986 (the "Code") or otherwise imposed pursuant to Sections 1471 through 1474 of the Code, any regulations or agreements thereunder, any official interpretations thereof, or any law implementing an intergovernmental approach thereto, and (iii) any withholding or deduction required pursuant to Section 871(m) of the Code.

Meetings - The terms of the Securities will contain provisions for calling meetings of holders of such Securities to consider matters affecting their interests generally. These provisions permit defined majorities to bind all holders, including holders who did not attend and vote at the relevant meeting and holders who voted in a manner contrary to the majority.

Representative of holders - The Holders shall not be grouped in a Masse.

Seniority of the securities

The Securities are unsubordinated and unsecured obligations of the Issuer and rank pari passu among themselves.

Restrictions on the free transferability of the securities

There are no restrictions on the free transferability of the Securities.

Dividend or payout policy

Not applicable.

Where will the securities be traded?

Admission to trading

Application will be made by the Issuer (or on its behalf) for the Securities to be admitted to trading on Euronext Access Paris.

Is there a guarantee attached to the securities?

Nature and scope of the guarantee

The obligations under the guarantee are senior preferred obligations (within the meaning of Article L.613-30-3-1-3° of the French Code monétaire et financier) and unsecured obligations of BNPP and will rank pari passu with all its other present and future senior preferred and unsecured obligations subject to such exceptions as may from time to time be mandatory under French law.] In the event of a bail-in of BNPP but not BNPP B.V., the obligations and/or amounts owed by BNPP under the guarantee shall be reduced to reflect any such modification or reduction applied to liabilities of BNPP resulting from the application of a bail-in of BNPP by any relevant regulator (including in a situation where the Guarantee itself is not the subject of such bail-in).

The Guarantor unconditionally and irrevocably guarantees to each Holder that, if for any reason BNPP B.V. does not pay any sum payable by it or perform any other obligation in respect of any Security on the date specified for such payment or performance the Guarantor will, in accordance with the Conditions pay that sum in the currency in which such payment is due in immediately available funds or, as the case may be, perform or procure the performance of the relevant obligation on the due date for such performance.

Description of the guarantor

The Securities will be unconditionally and irrevocably guaranteed by BNP Paribas ("BNPP" or the "Guarantor") pursuant to a French law *garantie* executed by BNPP on 28 June 2024 (the "Guarantee"). Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83. The Guarantor was incorporated in France as a *société anonyme* under French law and licensed as a bank having its head office at 16, boulevard des Italiens - 75009 Paris, France. BNPP's long term credit ratings are A+ with a stable outlook (S&P Global Ratings Europe Limited), Aa3 with a stable outlook (Moody's Deutschland GmbH) A+ with a stable outlook (Fitch Ratings Ireland Limited) (which is the long-term issuer default rating) and AA (low) with a stable outlook (DBRS Rating GmbH) and BNPP's short-term credit ratings are A-1 (S&P Global Ratings Europe Limited), P-1 (Moody's Deutschland GmbH), F1 (Fitch Ratings Ireland Limited) and R-1 (middle) (DBRS Rating GmbH).

BNP Paribas' organisation is based on three operating divisions: Corporate & Institutional Banking (CIB), Commercial, Personal Banking & Services (CPBS) and Investment & Protection Services (IPS).

Corporate and Institutional Banking (CIB): Global Banking, Global Markets and Securities Services.

Commercial, Personal Banking & Services (CPBS):

- *Commercial & Personal Banking in the Euro-zone:* Commercial & Personal Banking in France (CPBF), BNL banca commerciale (BNL bc), Commercial & Personal Banking in Italy, Commercial & Personal Banking in Belgium (CPBB), Commercial & Personal Banking in Luxembourg (CPBL).

- *Commercial & Personal Banking outside the Euro-zone, organised around:* Europe-Mediterranean covering Commercial & Personal Banking outside the Euro-zone, in particular in Central and Eastern Europe, Türkiye and Africa.

- *Specialised Businesses:* BNP Paribas Personal Finance, Arval and BNP Paribas Leasing Solutions, New digital businesses (in particular Nickel, Floa, Lyf) and BNP Paribas Personal Investors.

Investment & Protection Services (IPS): Insurance (BNP Paribas Cardif), Wealth and Asset Management: BNP Paribas Asset Management, BNP Paribas Real Estate, BNP Paribas Principal Investments (management of the BNP Paribas Group's portfolio of unlisted and listed industrial and commercial investments) and BNP Paribas Wealth Management.

As at 31 December 2023, the main shareholders were Société Fédérale de Participations et d'Investissement ("SFPI") a public-interest société anonyme (public limited company) acting on behalf of the Belgian government state holding 5.50% of the share capital, BlackRock Inc. holding 6.90% of the share capital, Amundi holding 5.40% of the share capital and Grand Duchy of Luxembourg holding 1.10% of the share capital.

Key financial information for the purpose of assessing the guarantor's ability to fulfil its commitments under the Guarantee

Since 1 January 2023, BNP Paribas Group's insurance entities have applied IFRS 17 "Insurance Contracts" and IFRS 9 "Financial Instruments". The results for 2022 have been recomposed to take into account the enforcement of IFRS17 and IFRS 9 for insurance entities.

| Income statement | | | | | |
|---|------------|------------|------------|------------|--|
| | Year | Year-1 | Year-2 | Interim | Comparative interim from same period in prior year |
| In millions of € | 31/12/2023 | 31/12/2022 | 31/12/2021 | 31/03/2024 | 31/03/2023 |
| Net interest income | 19,058 | 20,933 | 19,238 | 4,644 | 4,284 |
| Net fee and commission income | 9,821 | 10,165 | 10,362 | 2,694 | 2,472 |
| Net gain on financial instruments | 10,440 | 9,449 | 7,777 | 3,452 | 3,682 |
| Revenues | 45,874 | 45,430 | 43,762 | 12,483 | 12,032 |
| Cost of risk | -2,907 | -3,003 | -2,971 | -640 | -592 |
| Other net losses for risk on financial instruments | -775 | n.a | n.a | -5 | -50 |
| Operating Income | 11,236 | 12,563 | 11,325 | 3,901 | 2,199 |
| Net income attributable to equity holders | 10,975 | 9,848 | 9,488 | 3,103 | 4,435 |
| Earnings per share (in euros) | 8.58 | 7.52 | 7.26 | 2.51 | 3.48 |
| Balance sheet | | | | | |
| | Year | Year-1 | Year-2 | Interim | Comparative interim from same period in prior year |
| In millions of € | 31/12/2023 | 31/12/2022 | 31/12/2021 | 31/03/2024 | 31/03/2023 |
| Total assets | 2,591,499 | 2,663,748 | 2,634,444 | 2,700,042 | 2,693,796 |
| Debt securities | 275,245 | 220,937 | 220,106 | 297,902 | 242,608 |
| Of which mid long term Senior Preferred Subordinated debt | 84,821* | 58,899* | 78,845* | n.a | n.a |
| Loans and receivables from customers (net) | 859,200 | 857,020 | 814,000 | 859,213 | 854,272 |
| Deposits from customers | 988,549 | 1,008,056 | 957,684 | 973,165 | 1,001,453 |
| Shareholders' equity (Group share) | 123,742 | 121,237 | 117,886 | 125,011 | 127,145 |
| Doubtful loans/ gross outstandings** | 1.7% | 1.7% | 2% | 1.7% | 1.7% |
| Common Equity Tier 1 capital (CET1) ratio | 13.2% | 12.3% | 12.9% | 13.1% | 13.6% |
| Total Capital Ratio | 17.3% | 16.2% | 16.4% | 17.1% | 17.9% |
| Leverage Ratio | 4.6% | 4.4% | 4.1% | 4.4% | 4.4% |

(*) Regulatory scope

(**) Impaired loans (stage 3) to customers and credit institutions, not netted of guarantees, including on-balance sheet and off-balance sheet and including debt securities measured at amortised costs or at fair value through shareholders' equity reported (excluding insurance) and on gross outstanding loans to customers and credit institutions, on-balance sheet and off-balance sheet and including debt securities measured at amortised costs or at fair value through shareholders' equity (excluding insurance).

Most material risk factors pertaining to the guarantor

1. A substantial increase in new provisions or a shortfall in the level of previously recorded provisions exposed to credit risk and counterparty risk could adversely affect the BNP Paribas Group's results of operations and financial condition.
2. The BNP Paribas Group's risk management policies, procedures and methods may leave it exposed to unidentified or unanticipated risks, which could lead to material losses.
3. The BNP Paribas Group may incur significant losses on its trading and investment activities due to market fluctuations and volatility.
4. The BNP Paribas Group's access to and cost of funding could be adversely affected by a resurgence of financial crises, worsening economic conditions, rating downgrades, increases in sovereign credit spreads or other factors.
5. Adverse macroeconomic and financial conditions have in the past had and may in the future significantly affect on the BNP Paribas Group and the markets in which it operates.
6. Laws and regulations adopted in recent years, as well as current and future legislative and regulatory developments, may significantly impact the BNP Paribas Group and the financial and economic environment in which it operates.
7. Should the BNP Paribas Group fail to implement its strategic objectives or to achieve its published financial objectives, or should its results not follow stated expected trends, the trading price of its securities could be adversely affected.

What are the key risks that are specific to the securities?

Most material risk factors specific to the securities

There are also risks associated with the Certificates, including:

1. Risk relating to the structure of the Certificates:

Leverage Products: Investors may be exposed to a partial or total loss of their investment. The return on the Securities depends on the performance of the Underlying Reference(s) and the application of automatic early redemption features. Additionally, the return may depend on other market factors such as interest rates, the implied volatility of the Underlying Reference(s) and the time remaining until redemption. The effect of leverage on the Securities may be either positive or negative. Open End Certificates and OET Certificates do not have any pre-determined maturity and may be redeemed on any date determined by the relevant Issuer and investment in such Open End Certificates and OET Certificates entails additional risks compared with other Certificates due to the fact that the redemption date cannot be determined by the investor.

2. Risk relating to the Underlying and its Disruption and Adjustments:

Index Securities are linked to the performance of an underlying index (an "Index"), which may reference various asset classes such as, equities, bonds, currency exchange rates or property price data, or could reference a mixture of asset classes. Investors in Index Securities face the risk of a broader set of circumstances that mean that the assets underlying the Index do not perform as expected compared to an investment in conventional debt securities. Accordingly, the return on an investment in Index Securities is more likely to be adversely affected than an investment in conventional debt securities: exposure to one or more index, adjustment events and market disruption or failure to open of an exchange which may have an adverse effect on the value and liquidity of the Securities and that the Issuer will not provide post-issuance information in relation to the Underlying Reference.

3. Risks related to the trading markets of the Certificates:

Factors affecting the value and trading price of Securities: The trading price of the Securities may be affected by a number of factors including, but not limited to, the relevant price, value or level of the Underlying Reference(s), the time remaining until the scheduled redemption date of the Securities, the actual or implied volatility associated with the Underlying Reference(s) and the correlation risk of the relevant Underlying Reference(s). The possibility that the value and trading price of the Securities will fluctuate (either positively or negatively) depends on a number of factors, which investors should consider carefully before purchasing or selling Securities.

4. Legal risk:

Meeting of Holders: The terms of the Securities will contain provisions for calling meetings of holders of such Securities to consider matters affecting their interests generally. These provisions permit defined majorities to bind all holders, including holders who did not attend and vote at the relevant meeting and holders who voted in a manner contrary to the majority.

Section D - Key Information on the offer of securities to the public and/or admission to trading on a regulated market

Under which conditions and timetable can I invest in this security?

General terms, conditions and expected timetable of the offer

The Securities will be fully subscribed by BNP Paribas Financial Markets S.N.C. as Manager on 18 July 2024.
Application will be made by the Issuer (or on its behalf) for the Securities to be admitted to trading on Euronext Access Paris.
This issue of Securities is being offered in a Non-exempt Offer in the Netherlands and Belgium.

Estimate of the total expenses of the issue and/or offer, including estimated expenses charged to the investor by the issuer or the offeror

No expenses are being charged to an investor by the Issuer.

Who is the offeror and/or the person asking for admission to trading?

Description of the offeror

BNP Paribas Warrants & Certificats, 20 boulevard des Italiens 75009 Paris France, warrants.info@bnpparibas.com. Legal entity identifier (LEI): ROMUWSFPU8MPRO8K5P83.

The Offeror was incorporated in France as a société anonyme under French law.

Why is this Prospectus being produced?

Use and estimated net amount of the proceeds

The net proceeds from the issue of the Securities will become part of the general funds of the Issuer. Such proceeds may be used to maintain positions in options or futures contracts or other hedging instruments.

Estimated net proceeds: EUR 4,536,500.

Underwriting agreement

Not applicable.

Most material conflicts of interest pertaining to the offer or the admission to trading

Any Manager and its affiliates may also have engaged, and may in the future engage, in investment banking and/or commercial banking transactions with, and may perform other services for, the Issuer and the Guarantor and their affiliates in the ordinary course of business.

Various entities within the BNPP Group (including the Issuer and Guarantor) and Affiliates undertake different roles in connection with the Securities, including Issuer of the Securities and Calculation Agent of the Securities and may also engage in trading activities (including hedging activities) relating to the Underlying and other instruments or derivative products based on or relating to the Underlying which may give rise to potential conflicts of interest.

BNP Paribas Financial Markets SNC, which acts as Manager and Calculation Agent is an Affiliate of the Issuer and the Guarantor and potential conflicts of interest may exist between it and holders of the Securities, including with respect to certain determinations and judgments that the Calculation Agent must make. The economic interests of the Issuer and of BNP Paribas Financial Markets SNC as Manager and Calculation Agent are potentially adverse to Holders interests as an investor in the Securities.

Other than as mentioned above, so far as the Issuer is aware, no person involved in the issue of the Securities has an interest material to the offer, including conflicting interests.

| Series Number / ISIN Code | No. of Securities issued | No. of Securities | Mnemonic Code | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold Rounding Rule | Security Percentage | Interbank Rate 1 Screen Page | Financing Rate Percentage | Delivery or expiry month | Futures or Options Exchange | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|--------------------------|-------------------|---------------|--------------------------|------------|----------------|--|----------------------------------|---------------------|------------------------------|---------------------------|--------------------------|---------------------------------------|-----------------|--------|---|
| NLBNPNL2U4Z2 | 100,000 | 100,000 | 1K7OB | EUR 1.65 | Call | USD 39,074.40 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U505 | 100,000 | 100,000 | 2K7OB | EUR 1.57 | Call | USD 39,156.14 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U513 | 100,000 | 100,000 | 3K7OB | EUR 1.50 | Call | USD 39,237.89 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U521 | 100,000 | 100,000 | 4K7OB | EUR 1.42 | Call | USD 39,319.63 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U539 | 100,000 | 100,000 | 5K7OB | EUR 1.35 | Call | USD 39,401.38 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U547 | 100,000 | 100,000 | 6K7OB | EUR 1.27 | Call | USD 39,483.12 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U554 | 100,000 | 100,000 | 7K7OB | EUR 1.20 | Call | USD 39,564.87 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U562 | 100,000 | 100,000 | 8K7OB | EUR 1.12 | Call | USD 39,646.62 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U570 | 100,000 | 100,000 | 9K7OB | EUR 1.72 | Put | USD 42,752.95 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U588 | 100,000 | 100,000 | AL7OB | EUR 1.95 | Put | USD 42,998.19 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U596 | 100,000 | 100,000 | BL7OB | EUR 2.10 | Put | USD 43,161.68 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U5A2 | 100,000 | 100,000 | CL7OB | EUR 3.30 | Put | USD 44,469.61 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U5B0 | 100,000 | 100,000 | DL7OB | EUR 3.45 | Put | USD 44,633.10 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U5C8 | 100,000 | 100,000 | EL7OB | EUR 11.24 | Put | USD 53,134.64 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1,000 | No |
| NLBNPNL2U5D6 | 250,000 | 250,000 | FL7OB | EUR 1.11 | Put | USD 20,729.57 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | Chicago Mercantile Exchange (CME) | Open End | 500 | No |
| NLBNPNL2U5E4 | 250,000 | 250,000 | GL7OB | EUR 1.18 | Put | USD 20,769.83 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | Chicago Mercantile Exchange (CME) | Open End | 500 | No |

| Series Number / ISIN Code | No. of Securities issued | No. of Securities | Mnemonic Code | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold Rounding Rule | Security Percentage | Interbank Rate 1 Screen Page | Financing Rate Percentage | Delivery or expiry month | Futures or Options Exchange | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|------------------------------|--------------------------------|----------------------|------------------|-----------------------------|---------------|----------------|--|--|------------------------|---------------------------------|---------------------------------|-----------------------------|---|--------------------|--------|---|
| NLBPNL2U5F 1 | 50,000 | 50,000 | HL7OB | EUR 2.07 | Call | USD 2,033.97 | Upwards 2 digits | Upwards 0 digit | 2% | USDSOFR= | +3% | - | Chicago Mercantile Exchange (CME) | Open End | 100 | No |
| NLBPNL2U5G 9 | 25,000 | 25,000 | IL7OB | EUR 5.18 | Put | USD 2,824.96 | Downwards 2 digits | Downwards 0 digit | 2% | USDSOFR= | -3% | - | Chicago Mercantile Exchange (CME) | Open End | 100 | No |
| NLBPNL2U5H 7 | 50,000 | 50,000 | JL7OB | EUR 4.94 | Put | USD 6,160.71 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 100 | No |

| Series Number / ISIN Code | Index | Index Currency | ISIN of Index | Reuters Code of Index | Index Sponsor | Index Sponsor Website | Exchange | Exchange Website | Conversion Rate |
|---------------------------|-------------------------------|----------------|---------------|-----------------------|-------------------------------------|---|--|--|-----------------|
| NLBNPNL2U4Z2 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U505 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U513 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U521 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U539 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U547 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U554 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U562 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U570 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U588 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U596 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U5A2 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U5B0 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U5C8 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U5D6 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | EUR / USD |
| NLBNPNL2U5E4 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | EUR / USD |
| NLBNPNL2U5F1 | Russell 2000® Index | USD | US7827001089 | .RUT | FTSE Russell | www.ftserussell.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | www.nasdaq.com | EUR / USD |

| Series Number / ISIN Code | Index | Index Currency | ISIN of Index | Reuters Code of Index | Index Sponsor | Index Sponsor Website | Exchange | Exchange Website | Conversion Rate |
|---------------------------|---------------------|----------------|---------------|-----------------------|-------------------------------------|--|--|--|-----------------|
| NLBNPNL2U5G9 | Russell 2000® Index | USD | US7827001089 | .RUT | FTSE Russell | www.ftserussell.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | www.nasdaq.com | EUR / USD |
| NLBNPNL2U5H7 | S&P 500® | USD | US78378X1072 | .SPX | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |

Résumé

Section A - Introduction et Avertissements

Avertissements

Le présent résumé doit être lu comme une introduction au Prospectus de Base et aux Conditions Définitives applicables. Toute décision d'investir dans les Titres concernés doit être fondée sur un examen exhaustif du Prospectus de Base dans son ensemble, y compris tous documents incorporés par référence et les Conditions Définitives applicables. Les investisseurs peuvent être exposés à une perte partielle ou totale de leur investissement. Lorsqu'une action concernant l'information contenue dans le Prospectus de Base et les Conditions Définitives applicables est intentée devant un tribunal d'un Etat Membre de l'Espace Economique Européen, l'investisseur plaignant peut, selon la législation nationale de l'Etat Membre où l'action est intentée, avoir à supporter les frais de traduction de ce Prospectus de Base et des Conditions Définitives applicables avant le début de la procédure judiciaire. La responsabilité civile sera recherchée dans cet Etat Membre auprès de l'Emetteur ou du Garant (le cas échéant) sur la seule base du présent résumé, y compris sa traduction, mais seulement si le contenu du résumé est jugé trompeur, inexact ou contradictoire par rapport aux autres parties du Prospectus de Base et des Conditions Définitives applicables, ou, s'il ne fournit pas, lu en combinaison avec les autres parties du Prospectus de Base et des Conditions Définitives applicables, les informations clés permettant d'aider les investisseurs lorsqu'ils envisagent d'investir dans ces Titres. Vous êtes sur le point d'acheter un produit qui n'est pas simple et peut être difficile à comprendre.

Nom et les codes internationaux d'identification des valeurs mobilières (codes ISIN)

EUR "Open End Turbo" certificats sur Indice
Numéro International d'Identification des Valeurs Mobilières ("ISIN") : veuillez-vous référer aux tableaux ci-dessous.

Identité et coordonnées de l'émetteur

BNP Paribas Issuance B.V. ("BNPP B.V." ou l'"Emetteur"). L'Emetteur a été constitué aux Pays-Bas sous la forme d'une société non cotée en bourse à responsabilité limitée de droit néerlandais, et son siège social est situé Herengracht 595, 1017 CE Amsterdam, Pays-Bas. Identifiant d'entité juridique ("IEJ") : 7245009UXRIGIRYOBR48

Identité et coordonnées de l'offreur

BNP Paribas Warrants & Certificats, 20 boulevard des Italiens 75009 Paris France, warrants.info@bnpparibas.com.

Identité et coordonnées de l'autorité compétente qui approuve le prospectus

Autorité Néerlandaise des Marchés Financiers ("AFM"), Postbus 11723 - 1001 GS Amsterdam, Pays-Bas. www.afm.nl

Date d'approbation du prospectus

Ce Prospectus a été approuvé le 28 juin 2024 par l'AFM, tel que modifié ou complété à tout moment par des suppléments.

Section B - Informations clés sur l'émetteur

Qui est l'émetteur des valeurs mobilières?

Siège social / forme juridique / IEJ / droit régissant ses activités / pays d'origine

L'Emetteur a été constitué aux Pays-Bas sous la forme d'une société non cotée en bourse à responsabilité limitée de droit néerlandais, et son siège social est situé Herengracht 595, 1017 CE Amsterdam, Pays-Bas. Identifiant d'entité juridique ("IEJ") : 7245009UXRIGIRYOBR48. La notation de crédit à long terme de BNPP B.V. est : A+ avec une perspective stable (S&P Global Ratings Europe Limited) et la notation de crédit à court terme de BNPP B.V. est : A-1 (S&P Global Ratings Europe Limited).

Principales activités

L'Emetteur a pour activité principale d'émettre et/ou d'acquérir des instruments financiers de toute nature et de conclure des contrats à cet effet pour le compte de différentes entités au sein du Groupe BNPP. Les actifs de BNPP B.V. sont constitués des obligations des autres entités du Groupe BNPP. Les Titulaires de titres de BNPP B.V. seront, sous réserve des dispositions de la Garantie pertinente émise par BNPP, exposés à la capacité des entités du Groupe BNPP à exécuter leurs obligations en vertu de ces contrats de couverture et peuvent subir des pertes si ces entités ne respectent pas leur engagement.

Principaux actionnaires

BNP Paribas détient 100% du capital de BNPP B.V.

Identité de ses principaux dirigeants

Administrateurs de BNP Paribas Issuance B.V. : Edwin Herskovic/Cyril Le Merrer/Folkert van Asma/Hugo Peek/Matthew Yandle.

Identité de ses contrôleurs légaux des comptes

Deloitte Accountants N.V. sont les auditeurs de l'Emetteur. Deloitte Accountants N.V. est un cabinet d'expertise comptable indépendant aux Pays-Bas, enregistré auprès de la NBA (Nederlandse Beroepsorganisatie van Accountants).

Quelles sont les informations financières clés concernant l'émetteur?

Informations financières clés

Compte de résultat

| | Année | Année-1 |
|-------------------------------|------------|------------|
| En € | 31/12/2023 | 31/12/2022 |
| Bénéfice/perte d'exploitation | 73 071 | 120 674 |

| Bilan | | |
|--|-------------------------|-------------------------|
| | Année | Année-1 |
| En € | 31/12/2023 | 31/12/2022 |
| Endettement financier net (dette à long terme plus dette à court terme moins trésorerie) | 126 562 861 261 | 94 563 113 054 |
| Ratio courant (actif courant/passif courant) | 1 | 1 |
| Ratio dette sur capitaux propres (total du passif/total des capitaux propres) | 157 363 | 126 405 |
| Ratio de couverture des intérêts (résultat d'exploitation/charge d'intérêts) | Aucune charge d'intérêt | Aucune charge d'intérêt |
| État des flux de trésorerie | | |
| | Année | Année-1 |
| En € | 31/12/2023 | 31/12/2022 |
| Flux de trésorerie net provenant des activités d'exploitation | 2 827 251 | -113 916 |
| Flux de trésorerie net provenant des activités de financement | 0 | 0 |
| Flux de trésorerie net provenant des activités d'investissement | 0 | 0 |

Réserves dans le rapport d'audit

Sans objet, il n'existe aucune réserve dans le rapport d'audit sur les informations financières historiques contenues dans le Prospectus de Base.

Quels sont les risques spécifiques à l'émetteur?

Non applicable. BNPP B.V. est une société opérationnelle. La solvabilité de BNPP B.V dépend de la solvabilité de BNPP.

Section C - Informations clés sur les valeurs mobilières

Quelles sont les principales caractéristiques des valeurs mobilières?

Nature, catégorie et code ISIN

Les Titres sont des certificats ("Certificats") et sont émis en Souches. Code ISIN: veuillez-vous référer aux tableaux ci-dessous.

Monnaie / dénomination / valeur nominale / nombre de valeurs mobilières émises / échéance

La devise de Titres est l' Euro ("EUR"). Les Titres n'ont pas de valeur nominale. Nombre/échéance des Titres : veuillez-vous référer aux tableaux ci-dessous.

Droits attachés aux valeurs mobilières

Maintien de l'Emprunt à son Rang - Les modalités des Titres ne contiendront aucune clause de maintien de l'emprunt à son rang.

Cas de Défaute - Les modalités des Titres ne prévoient pas de cas de défaut.

Loi applicable - Les Titres sont soumis au droit français.

Intérêts - Les Titres ne portent pas intérêts et ne donneront lieu à aucun paiement d'intérêts.

Sous-jacent - Indice.

Remboursement - Les Titres sont des Titres à Règlement en Numéraire.

A moins qu'il ne soit antérieurement remboursé ou annulé, chaque Titre sera remboursé à la Date de Remboursement.

Les Certificats peuvent être remboursés par anticipation à l'option des Titulaires moyennant le paiement d'un Montant de Remboursement Optionnel égal à :

Formule de Paiement Put 2210

si les Titres sont décrits comme étant des Titres *Call*.

$$(i) \quad \text{Max} \left(0; \left(\frac{\text{Prix Final} - \text{Prix d'Exercice Capitalisé}}{\text{Parité} \times \text{Taux de Conversion Final}} \right) \right); \text{ ou}$$

si les Titres sont décrits comme étant des Titres *Put*.

$$(ii) \quad \text{Max} \left(0; \left(\frac{\text{Prix d'Exercice Capitalisé} - \text{Prix Final}}{\text{Parité} \times \text{Taux de Conversion Final}} \right) \right)$$

Description de la Formule de Paiement

Si le Porteur a exercé son Option, à condition qu'aucun Evénement de Remboursement Anticipé Automatique ne se soit produit et que l'Emetteur n'ait pas déjà indiqué la Date d'Evaluation, la Formule de Paiement sera égale (i) en cas de Titres *Call*, au surplus (le cas échéant) entre le Prix Final à la Date d'Evaluation et le Prix d'Exercice Capitalisé, ou (ii) en cas de Titres *Put*, au surplus (le cas échéant) entre le Prix d'Exercice Capitalisé et le Prix Final à la Date d'Evaluation, dans chaque cas divisé par le Taux de Conversion Final et la Parité.

Remboursement Final

A moins qu'il n'ait été préalablement remboursé ou racheté et annulé, chaque Titre habilite son titulaire à recevoir de l'Emetteur à la Date de Remboursement un Montant de Règlement en numéraire égal à :

Formules de Paiement Final

Formules de Paiement Final des Titres Négociés sur les Marchés ETS

Produits à Effet de levier:

Effet de levier: produits open end qui ont un rendement indexé sur la performance d'un ou plusieurs Sous-Jacents de Référence. Le calcul du rendement peut être basé sur des mécanismes variés (y compris des mécanismes de barrière désactivante). Le capital ne peut pas être garanti.

Formules de Paiement Final (ETS 2210)

si les Titres sont définis comme étant des Titres *Call*:

$$(i) \quad \text{Max} \left(0; \left(\frac{\text{Prix Final} - \text{Prix d'Exercice Capitalisé}}{\text{Parité} \times \text{Taux de Conversion Final}} \right) \right); \text{ ou}$$

si les Titres sont définis comme étant des Titres *Put*:

$$(ii) \quad \text{Max} \left(0; \left(\frac{\text{Prix d'Exercice Capitalisé} - \text{Prix Final}}{\text{Parité} \times \text{Taux de Conversion Final}} \right) \right)$$

Description de la Formule de Paiement

La Formule de Paiement sera égale (i) en cas de Titres Call, au surplus (le cas échéant) entre le Prix Final et le Prix d'Exercice Capitalisé, ou (ii) en cas de Titres Put, au surplus (le cas échéant) entre le Prix d'Exercice Capitalisé et le Prix Final, dans chaque cas divisé par le Taux de Conversion et la Parité.

Remboursement Anticipé Automatique

Si, lors de toute Date d'Evaluation du Remboursement Anticipé Automatique il survient un Cas de Remboursement Anticipé Automatique, les Titres seront remboursés par anticipation au Montant de Remboursement Anticipé Automatique (le cas échéant) à la Date de Remboursement Anticipé Automatique.

Le Montant de Remboursement Anticipé Automatique sera un montant égal à :

Formule de Paiement en cas de Remboursement Anticipé Automatique 2210/1:

en matière de Titres *Call*.

$$(i) \quad \text{Max} \left(0; \left(\frac{\text{Prix Final Anticipé} - \text{Prix d'Exercice Capitalisé}}{\text{Parité} \times \text{Taux de Conversion Anticipé}} \right) \right);$$

en matière de Titres *Put*.

$$(ii) \quad \text{Max} \left(0; \left(\frac{\text{Prix d'Exercice Capitalisé} - \text{Prix Final Anticipé}}{\text{Parité} \times \text{Taux de Conversion Anticipé}} \right) \right);$$

"Cas de Remboursement Anticipé Automatique" désigne les situations dans lesquelles :

- en matière de Titre *Call*, le Prix d'Observation est inférieur ou égal au Seuil du Titre concerné ; ou

- en matière de Titre *Put*, le Prix d'Observation est supérieur ou égal au Seuil du Titre concerné ;

"Date de Remboursement Anticipé Automatique" désigne la date tombant quatre Jours Ouvrés suivants la Date d'Evaluation.

Fiscalité - Le Titulaire devra payer tous les impôts, taxes et/ou frais découlant de l'exercice et du règlement ou du remboursement des Titres et/ou de la livraison ou du transfert des actifs dus en cas de Règlement Physique. L'Emetteur devra déduire des montants payables ou des actifs livrables aux Titulaires certains impôts, taxes et frais non antérieurement déduits des montants payés ou des actifs livrés à des Titulaires, que l'Agent de Calcul déterminera comme attribuables aux Titres.

Les paiements seront soumis dans tous les cas (i) aux lois et réglementations fiscales ou autres qui leur sont applicables dans le lieu de paiement, (ii) à toute retenue à la source ou tout prélèvement libératoire devant être effectué en vertu d'un accord de la nature décrite à la Section 1471(b) de l'U.S. Internal Revenue Code de 1986 (le "Code"), ou qui est autrement imposé en vertu des Sections 1471 à 1474 du Code, de toutes réglementations ou conventions prises pour leur application, de toutes leurs interprétations officielles ou de toute loi prise pour appliquer une approche intergouvernementale de celles-ci, et (iii) à toute retenue à la source ou tout prélèvement libératoire devant être effectué en vertu de la Section 871(m) du Code.

Assemblées Générales - Les modalités des Titres contiendront des dispositions relatives à la convocation d'assemblées générales des titulaires de ces Titres, afin d'examiner des questions affectant leurs intérêts en général. Ces dispositions permettront à des majorités définies de lier tous les titulaires, y compris ceux qui n'auront pas assisté et voté à l'assemblée concernée et ceux qui auront voté d'une manière contraire à celle de la majorité.

Représentant des Titulaires - Les Titulaires ne seront pas regroupés en une Masse.

Rang de créance des valeurs mobilières

Les Titres sont des obligations non subordonnées et non assorties de sûretés de l'Emetteur et viennent au même rang entre eux.

Restrictions au libre transfert des valeurs mobilières

Il n'y a aucune restriction à la libre négociabilité des titres.

Politique de dividende ou de distribution

Sans objet.

Où les valeurs mobilières seront-elles négociées?

Admission à la négociation

Une demande a été présentée par l'Emetteur (ou pour son compte) en vue de faire admettre les Titres à la négociation sur Euronext Access Paris.

Les valeurs mobilières font-elles l'objet d'une garantie?

Nature et portée de la garantie

Les obligations en vertu de la garantie sont des obligations senior préférées (au sens de l'article L.613-30-3-1-3° du Code monétaire et financier) et non assorties de sûretés de BNPP et viendront au même rang que toutes les autres obligations présentes et futures senior préférées et non assorties de sûretés soumises à des exceptions qui peuvent au cours du temps être obligatoires en vertu du droit français. Dans le cas où BNPP fait l'objet d'un renflouement interne, mais sans que BNPP B.V. n'en fasse l'objet, les obligations et/ou montants dus par BNPP, au titre de la garantie, devront être réduits afin de prendre en compte toutes les réductions ou modifications appliquées aux dettes de BNPP résultant de l'application du renflouement interne de BNPP par toute autorité de régulation compétente (y compris dans une situation où la garantie elle-même ne fait pas l'objet d'un tel renflouement interne).

Le Garant garantit inconditionnellement et irrévocablement à chaque Titulaire de titres que si, pour une raison quelconque, BNPP B.V. ne paie pas une somme payable par elle ou n'exécute pas une autre obligation relative à une Garantie à la date spécifiée pour ce paiement ou cette exécution, le Garant, conformément aux Conditions, paiera cette somme dans la devise dans laquelle ce paiement est dû en fonds immédiatement disponibles ou, selon le cas, exécutera ou fera exécuter l'obligation concernée à la date d'échéance de cette exécution.

Description du garant

Les Titres seront inconditionnellement et irrévocablement garantis par BNP Paribas ("BNPP" ou le "Garant") en vertu d'une garantie de droit français signée par BNPP le 28 juin 2024 (la "Garantie"). Identifiant d'entité juridique ("IEJ") : R0MUWSFPU8MPRO8K5P83. Le Garant a été constitué en France sous la forme d'une société anonyme de droit français et agréée en qualité de banque, dont le siège social est situé 16, boulevard des Italiens - 75009 Paris, France. Les notations de crédit à long terme de BNPP sont : A+ avec une perspective stable (S&P Global Ratings Europe Limited), Aa3 avec une perspective stable (Moody's Deutschland GmbH), A+ avec une perspective stable (Fitch Ratings Ireland Limited) (qui est la notation long-terme par défaut de l'Emetteur) et AA (low) avec une perspective stable (DBRS Rating GmbH) et les notations de crédit à court terme de BNPP sont : A-1 (S&P Global Ratings Europe Limited), P-1 (Moody's Deutschland GmbH), F1 (Fitch Ratings Ireland Limited) et R-1 (middle) (DBRS Rating GmbH).

L'organisation de BNP Paribas repose sur trois pôles opérationnels : Corporate & Institutional Banking (CIB), Commercial, Personal Banking & Services (CPBS) et Investment & Protection Services (IPS).

Corporate and Institutional Banking (CIB): Global Banking, Global Markets, Securities Services.

Commercial, Personal Banking & Services (CPBS):

- les banques commerciales de la zone euro: Banque Commerciale en France (BCEFF), BNL banca commerciale (BNL bc), Banque Commerciale en Italie, Banque Commerciale en Belgique (BCB) et Banque Commerciale au Luxembourg (BCL).

- les banques commerciales hors zone euro, qui s'organisent autour de: Europe Méditerranée, couvrant les banques commerciales hors zone euro, notamment en Europe centrale, en Europe de l'Est, en Turquie et en Afrique.

- les services financiers: BNP Paribas Personal Finance, Arval et BNP Paribas Leasing Solutions, les nouveaux métiers digitaux (en particulier Nickel, Floa, Lyf) et BNP Paribas Personal Investors.

Investment & Protection Services (IPS): l'Assurance (BNP Paribas Cardif) et Gestion Institutionnelle et Privée : BNP Paribas Asset Management, BNP Paribas Real Estate, BNP Paribas Principal Investments (la gestion du portefeuille de participations industrielles et commerciales non cotées et cotées du Groupe BNP Paribas) et BNP Paribas Wealth Management.

Au 31 décembre 2023, les principaux actionnaires étaient la Société Fédérale de Participations et d'Investissement ("SFPI"), société anonyme d'intérêt public agissant pour le compte de l'Etat belge, qui détient 5,50% du capital social, BlackRock Inc. qui détient 6,90% du capital social, Amundi qui détient 5,40% du capital social et le Grand-Duché de Luxembourg, qui détient 1,10% du capital social.

Informations financières clés afin d'évaluer la capacité du garant à remplir ses engagements au titre de la garantie

Depuis le 1er janvier 2023, les entités d'assurance du Groupe BNP Paribas appliquent IFRS 17 "Contrats d'assurance" et IFRS 9 "Instruments financiers". Les résultats pour 2022 ont été reconstitués pour tenir compte de l'application des normes IFRS17 et IFRS 9 pour les entités d'assurance.

| Compte de résultat | | | | | |
|--|------------|------------|------------|---------------|--|
| | Année | Année-1 | Année-2 | Intermédiaire | Valeur intermédiaire pour la même période de l'année précédente pour comparaison |
| En millions d'€ | 31/12/2023 | 31/12/2022 | 31/12/2021 | 31/03/2024 | 31/03/2023 |
| Produits d'intérêts nets | 19 058 | 20 933 | 19 238 | 4 644 | 4 284 |
| Commissions | 9 821 | 10 165 | 10 362 | 2 694 | 2 472 |
| Gains nets sur instruments financiers | 10 440 | 9 449 | 7 777 | 3 452 | 3 682 |
| Produit Net Bancaire | 45 874 | 45 430 | 43 762 | 12 483 | 12 032 |
| Coût du risque | -2 907 | -3 003 | -2 971 | -640 | -592 |
| Autres pertes nettes de risque sur instruments financiers | -775 | n.a | n.a | -5 | -50 |
| Résultat d'exploitation | 11 236 | 12 563 | 11 325 | 3 901 | 2 199 |
| Résultat net, part du Groupe | 10 975 | 9 848 | 9 488 | 3 103 | 4 435 |
| Résultat par action | 8,58 | 7,52 | 7,26 | 2,51 | 3,48 |
| Bilan | | | | | |
| | Année | Année-1 | Année-2 | Intermédiaire | Valeur intermédiaire pour la même période de l'année précédente pour comparaison |
| En millions d'€ | 31/12/2023 | 31/12/2022 | 31/12/2021 | 31/03/2024 | 31/03/2023 |
| Total des actifs | 2 591 499 | 2 663 748 | 2 634 444 | 2 700 042 | 2 693 796 |
| Dettes représentées par un titre | 275 245 | 220 937 | 220 106 | 297 902 | 242 608 |
| Dont dettes senior préférées à moyen long terme | 84 821* | 58 899* | 78 845* | n.a | n.a |
| Dettes subordonnées | 25 478 | 24 832 | 25 667 | 27 411 | 24 745 |
| Prêts et créances sur la clientèle | 859 200 | 857 020 | 814 000 | 859 213 | 854 272 |
| Dettes envers la clientèle | 988 549 | 1 008 056 | 957 684 | 973 165 | 1 001 453 |
| Capitaux propres (part du Groupe) | 123 742 | 121 237 | 117 886 | 125 011 | 127 145 |
| Créances douteuses / encours bruts** | 1,7% | 1,7% | 2% | 1,7% | 1,7% |
| Ratio Common Equity Tier 1 (CET1) | 13,2% | 12,3% | 12,9% | 13,1% | 13,6% |
| Ratio de fonds propres total | 17,3% | 16,2% | 16,4% | 17,1% | 17,9% |
| Ratio de levier | 4,6% | 4,4% | 4,1% | 4,4% | 4,4% |

(*) Périmètre prudentiel

(**) Encours dépréciés (stage 3), bilan et hors bilan, non nettés des garanties reçues, sur la clientèle et les établissements de crédit, y compris les titres de dette au coût amorti et les titres de dette en valeur de marché par capitaux propres (hors assurance) sur les encours bruts sur la clientèle et les établissements de crédit, bilan et hors bilan, y compris titres au coût amorti et les titres de dette en valeur de marché par capitaux propres (hors assurance).

Principaux facteurs de risque liés au garant

1. Toute augmentation substantielle des provisions ou tout engagement insuffisamment provisionné au titre du risque de crédit et de contrepartie pourrait peser sur les résultats et sur la situation financière du Groupe BNP Paribas.
2. Les politiques, procédures et méthodes de gestion du risque mises en oeuvre par le Groupe BNP Paribas pourraient l'exposer à des risques non identifiés ou imprévus, susceptibles d'occasionner des pertes significatives.
3. Les fluctuations de marché et la volatilité exposent le Groupe BNP Paribas au risque de pertes substantielles dans le cadre de ses activités de marché et d'investissement.
4. L'accès du Groupe BNP Paribas au financement et les coûts de ce financement pourraient être affectés de manière défavorable en cas de résurgence des crises financières, de détérioration des conditions économiques, de dégradation de notation, d'accroissement des spreads de crédit des États ou d'autres facteurs
5. Le contexte macroéconomique et financier défavorable a pu par le passé et pourrait avoir à l'avenir, affecté significativement le Groupe BNP Paribas et les marchés dans lesquels il opère.
6. Des mesures législatives et réglementaires adoptées ces dernières années, ainsi que des évolutions législatives et réglementaires en cours ou à venir, pourraient affecter de manière significative le Groupe BNP Paribas ainsi que l'environnement financier et économique dans lequel il opère.
7. Si le Groupe BNP Paribas ne parvenait pas à réaliser ses objectifs stratégiques, ou si ses résultats ne suivaient pas les tendances prévues, le cours de ses instruments financiers pourrait en être défavorablement affecté.

Quels sont les principaux risques spécifiques aux valeurs mobilières?

Principaux facteurs de risque spécifiques aux valeurs mobilières

Il existe également des risques liés aux Certificats, notamment :

1. Risque relatif à la structure des Titres :

Produits à effet de levier : Les investisseurs peuvent être exposés à une perte partielle ou totale de leur investissement. Le rendement de ces Titres dépend de la performance du ou des Sous-Jacent(s) de Référence, plus particulièrement en fonction du niveau de remboursements automatiques anticipés. De plus, le rendement peut dépendre d'autres facteurs de marché tels que les taux d'intérêt, la volatilité implicite du Sous-Jacent de Référence, et la durée avant l'échéance. L'effet de levier de ces Titres peut être soit positif soit négatif. Les Certificats Open End et les Certificats OET n'ont aucune échéance prédéterminée et peuvent être remboursés à toute date déterminée par l'Emetteur concerné et l'investissement dans ces Certificats Open End et ces Certificats OET entraîne des risques additionnels par rapport à d'autres Certificats, en raison du fait que la date de remboursement ne peut pas être déterminée par l'investisseur,

2. Risque relatif au Sous-jacent et à ses Perturbations et Ajustements :

Les Titres Indice sont liés à la performance d'un indice sous-jacent (un « Indice »), qui peut faire référence à diverses classes d'actifs comme des actions, des obligations, des taux de change ou des données de prix de biens, ou peuvent faire référence à une combinaison de classes d'actifs. Les investisseurs dans des Titres Indice sont exposés au risque d'un large ensemble de circonstances ce qui fait que la performance des actifs sous-jacents de l'Indice n'est pas celle attendue en comparaison avec un investissement dans des titres de créance classiques. Par conséquent, la probabilité que le rendement d'un investissement dans des Titres Indice soit affecté négativement est plus élevée que pour un investissement dans des titres de créance classiques : l'exposition à un ou plusieurs indices, un cas d'ajustement et de perturbation du marché ou le défaut d'ouverture d'une bourse, qui peuvent avoir un effet défavorable sur la valeur de la liquidité des Titres, et le fait que l'Émetteur ne fournira pas d'informations post-émission sur le Sous-Jacent de Référence.

3. Risque relatif aux marchés sur lesquels sont négociés les Titres :

Facteurs affectant la valeur et le cours des Titres : Le cours des Titres peut être affecté par un certain nombre de facteurs dont, notamment, le prix, la valeur ou le niveau de la ou des Références Sous-jacentes, le temps restant jusqu'à la date de remboursement prévue des Titres, la volatilité réelle ou implicite associée à la ou aux Références Sous-jacentes et le risque de corrélation de la ou des Références Sous-jacentes concernées. La possibilité que la valeur et le cours des Titres fluctuent (de manière positive comme négative) dépend d'un certain nombre de facteurs, que les investisseurs doivent examiner attentivement avant d'acheter ou de vendre des Titres.

4. Risque juridique :

Assemblées générales : Les modalités des Titres contiendront des dispositions relatives à la convocation d'assemblées générales des titulaires de ces Titres, afin d'examiner des questions affectant leurs intérêts en général. Ces dispositions permettront à des majorités définies de lier tous les titulaires, y compris ceux qui n'auront pas assisté et voté à l'assemblée concernée et ceux qui auront voté d'une manière contraire à celle de la majorité.

Section D - Informations clés sur l'offre au public de valeurs mobilières et/ou l'admission à la négociation sur un marché réglementé

À quelles conditions et selon quel calendrier puis-je investir dans cette valeur mobilière?

Conditions générales et calendrier prévisionnel de l'offre

Les Titres seront intégralement souscrits par BNP Paribas Financial Markets S.N.C. en sa qualité de Gestionnaire le 18 juillet 2024. Une demande a été présentée par l'Émetteur (ou pour son compte) en vue de faire admettre les Titres à la négociation sur Euronext Access Paris. Cette émission de Titres est offerte dans le cadre d'une Offre Non-exemptée aux Pays-Bas et en Belgique.

Estimation des dépenses totales liées à l'émission et/ou à l'offre, y compris une estimation des dépenses facturées à l'investisseur par l'émetteur ou l'offreur

Il n'existe pas de dépenses facturées à l'investisseur par l'Émetteur.

Qui est l'offreur et/ou la personne qui sollicite l'admission à la négociation?

Description de l'offreur

BNP Paribas Warrants & Certificats, 20 boulevard des Italiens 75009 Paris France, warrants.info@bnpparibas.com. Identifiant d'entité juridique ("IEJ") : R0MUWSFPU8MPRO8K5P83.
L'offreur a été constitué en France sous la forme d'une société anonyme de droit français.

Pourquoi ce prospectus est-il établi?

Utilisation et montant net estimé du produit

Les produits nets de l'émission des Titres seront affectés aux besoins généraux de financement de l'Émetteur. Ces produits pourront être utilisés pour maintenir des positions sur des contrats d'options ou des contrats à terme ou d'autres instruments de couverture.
Produit net estimé : 4 536 500 EUR.

Convention de prise ferme

Non applicable.

Principaux conflits d'intérêts liés à l'offre ou à l'admission à la négociation

Tout Agent Placeur et ses affiliés peuvent aussi avoir été impliqué, et pourrait dans le futur être impliqué, dans des transactions de banque d'investissement ou commerciale avec, ou lui fournir d'autres services à, l'Émetteur et son Garant et leurs affiliés dans le cours normal de leurs activités.

Diverses entités au sein du groupe BNPP (y compris l'Émetteur et le Garant) et les Sociétés affiliées assument différents rôles en rapport avec les Titres, notamment celui d'Émetteur des Titres et d'Agent de Calcul des Titres et peuvent également s'engager dans des activités de négociation (y compris des activités de couverture) relatives au Sous-jacent et à d'autres instruments ou produits dérivés basés sur le Sous-jacent, ou liés à celui-ci, qui peuvent donner lieu à des conflits d'intérêts potentiels.

BNP Paribas Financial Markets SNC, qui agit en tant que Gestionnaire et Agent de Calcul, est une Société affiliée de l'Émetteur et du Garant, et des conflits d'intérêts potentiels peuvent exister entre elle et les titulaires de Titres, y compris en ce qui concerne certaines décisions et jugements que l'Agent de Calcul doit prendre. Les intérêts économiques de l'Émetteur et de BNP Paribas Financial Markets SNC en tant que Gestionnaire et Agent de Calcul sont potentiellement contraires aux intérêts des Titulaires en tant qu'investisseurs dans les Titres.

Exception faite de ce qui est mentionné ci-dessus, aucune personne intervenant dans l'émission des Titres ne détient, à la connaissance de l'Émetteur, un intérêt pouvant influencer sensiblement sur l'offre, y compris des intérêts conflictuels.

| N° de Souche / Code ISIN | Nbre de Titres émis | Nbre de Titres | Code Mnemonique | Prix d'émission par Titre | Call / Put | Prix d'Exercice | Capitalised Exercise Price Rounding Rule | Security Threshold Rounding Rule | Security Percentage | Interbank Rate 1 Screen Page | Financing Rate Percentage | Livraison ou mois d'échéance | Bourse des Futures ou Options | Date de Remboursement | Parté | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|--------------------------|---------------------|----------------|-----------------|---------------------------|------------|-----------------|--|----------------------------------|---------------------|------------------------------|---------------------------|------------------------------|---------------------------------------|-----------------------|-------|---|
| NLBNPNL2U4Z2 | 100 000 | 100 000 | 1K7OB | EUR 1,65 | Call | USD 39 074,40 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1 000 | No |
| NLBNPNL2U505 | 100 000 | 100 000 | 2K7OB | EUR 1,57 | Call | USD 39 156,14 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1 000 | No |
| NLBNPNL2U513 | 100 000 | 100 000 | 3K7OB | EUR 1,50 | Call | USD 39 237,89 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1 000 | No |
| NLBNPNL2U521 | 100 000 | 100 000 | 4K7OB | EUR 1,42 | Call | USD 39 319,63 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1 000 | No |
| NLBNPNL2U539 | 100 000 | 100 000 | 5K7OB | EUR 1,35 | Call | USD 39 401,38 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1 000 | No |
| NLBNPNL2U547 | 100 000 | 100 000 | 6K7OB | EUR 1,27 | Call | USD 39 483,12 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1 000 | No |
| NLBNPNL2U554 | 100 000 | 100 000 | 7K7OB | EUR 1,20 | Call | USD 39 564,87 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1 000 | No |
| NLBNPNL2U562 | 100 000 | 100 000 | 8K7OB | EUR 1,12 | Call | USD 39 646,62 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1 000 | No |
| NLBNPNL2U570 | 100 000 | 100 000 | 9K7OB | EUR 1,72 | Put | USD 42 752,95 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1 000 | No |
| NLBNPNL2U588 | 100 000 | 100 000 | AL7OB | EUR 1,95 | Put | USD 42 998,19 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1 000 | No |
| NLBNPNL2U596 | 100 000 | 100 000 | BL7OB | EUR 2,10 | Put | USD 43 161,68 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1 000 | No |
| NLBNPNL2U5A2 | 100 000 | 100 000 | CL7OB | EUR 3,30 | Put | USD 44 469,61 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1 000 | No |
| NLBNPNL2U5B0 | 100 000 | 100 000 | DL7OB | EUR 3,45 | Put | USD 44 633,10 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1 000 | No |
| NLBNPNL2U5C8 | 100 000 | 100 000 | EL7OB | EUR 11,24 | Put | USD 53 134,64 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1 000 | No |
| NLBNPNL2U5D6 | 250 000 | 250 000 | FL7OB | EUR 1,11 | Put | USD 20 729,57 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | Chicago Mercantile Exchange (CME) | Open End | 500 | No |

| N° de Souche / Code ISIN | Nbre de Titres émis | Nbre de Titres | Code Mnemonique | Prix d'émission par Titre | Call / Put | Prix d'Exercice | Capitalised Exercise Price Rounding Rule | Security Threshold Rounding Rule | Security Percentage | Interbank Rate 1 Screen Page | Financing Rate Percentage | Livraison ou mois d'échéance | Bourse des Futures ou Options | Date de Remboursement | Parité | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|--------------------------|---------------------|----------------|-----------------|---------------------------|------------|-----------------|--|----------------------------------|---------------------|------------------------------|---------------------------|------------------------------|---------------------------------------|-----------------------|--------|---|
| NLBPNL2U5E4 | 250 000 | 250 000 | GL7OB | EUR 1,18 | Put | USD 20 769,83 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | Chicago Mercantile Exchange (CME) | Open End | 500 | No |
| NLBPNL2U5F1 | 50 000 | 50 000 | HL7OB | EUR 2,07 | Call | USD 2 033,97 | Upwards 2 digits | Upwards 0 digit | 2% | USDSOFR= | +3% | - | Chicago Mercantile Exchange (CME) | Open End | 100 | No |
| NLBPNL2U5G9 | 25 000 | 25 000 | IL7OB | EUR 5,18 | Put | USD 2 824,96 | Downwards 2 digits | Downwards 0 digit | 2% | USDSOFR= | -3% | - | Chicago Mercantile Exchange (CME) | Open End | 100 | No |
| NLBPNL2U5H7 | 50 000 | 50 000 | JL7OB | EUR 4,94 | Put | USD 6 160,71 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 100 | No |

| N° de Souche / Code ISIN | Indice | Devise | Code ISIN de l'Indice | Code Reuters de l'Indice | Sponsor de l'Indice | Site Internet du Sponsor | Bourse | Site Internet de la Bourse | Taux de Conversion |
|--------------------------|-------------------------------|--------|-----------------------|--------------------------|-------------------------------------|---|--|--|--------------------|
| NLBNPNL2U4Z2 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U505 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U513 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U521 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U539 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U547 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U554 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U562 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U570 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U588 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U596 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U5A2 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U5B0 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U5C8 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U5D6 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | EUR / USD |
| NLBNPNL2U5E4 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | EUR / USD |
| NLBNPNL2U5F1 | Russell 2000® Index | USD | US7827001089 | .RUT | FTSE Russell | www.ftserussell.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | www.nasdaq.com | EUR / USD |

| N° de Souche / Code ISIN | Indice | Devise | Code ISIN de l'Indice | Code Reuters de l'Indice | Sponsor de l'Indice | Site Internet du Sponsor | Bourse | Site Internet de la Bourse | Taux de Conversion |
|--------------------------|---------------------|--------|-----------------------|--------------------------|-------------------------------------|--|--|--|--------------------|
| NLBPNL2U5G9 | Russell 2000® Index | USD | US7827001089 | .RUT | FTSE Russell | www.ftserussell.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | www.nasdaq.com | EUR / USD |
| NLBPNL2U5H7 | S&P 500® | USD | US78378X1072 | .SPX | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |

De samenvatting

Onderdeel A - Inleiding en waarschuwingen

Waarschuwingen

Deze samenvatting moet worden gelezen als een inleiding op het Basisprospectus en de toepasselijke Uiteindelijke Voorwaarden.

Elke beslissing om te investeren in Schuldefecten dient te worden gebaseerd op een overweging van het gehele Basis Prospectus, daarin inbegrepen elk document waarnaar het Basis Prospectus verwijst en de betrokken Definitieve Voorwaarden.

Beleggers lopen het risico hun belegging geheel of gedeeltelijk te verliezen.

Wanneer een vordering met betrekking tot de informatie opgenomen in het Basisprospectus en de toepasselijke Uiteindelijke Voorwaarden bij een rechterlijke instantie in een Lidstaat van de Europese Economische Ruimte aanhangig wordt gemaakt, is het mogelijk dat de eiser, volgens de nationale wetgeving van de Lidstaat waar de vordering aanhangig werd gemaakt, moet instaan voor de kosten voor de vertaling van het Basisprospectus en de toepasselijke Uiteindelijke Voorwaarden alvorens de rechtsvordering wordt ingeleid.

De Emittent of de Garantieverstrekker (als die er is) zijn burgerrechtelijk aansprakelijk in een Lidstaat op de loutere basis dat deze samenvatting, inclusief enige vertaling daarvan, maar alleen als de samenvatting misleidend, onjuist of inconsistent is wanneer zij samen wordt gelezen met de andere delen van dit Basis Prospectus en de betrokken Definitieve Voorwaarden of wanneer zij, niet de kerngegevens bevat om beleggers te helpen wanneer zij overwegen om te investeren in de Schuldefecten, wanneer de samenvatting samen wordt gelezen met de andere delen van dit Basis Prospectus en de betrokken Definitieve Voorwaarden.

U staat op het punt een product te kopen dat niet eenvoudig is en misschien moeilijk te begrijpen is.

Naam en de internationale effectenidentificatiecode (ISIN) van de effecten

EUR "Open End Turbo" gerelateerd aan een Index

International Securities Identification Number ("ISIN"): Zie de onderstaande overzichten.

Identiteit en de contactgegevens van de uitgevende instelling

BNP Paribas Issuance B.V. ("BNPP B.V." elk een "Emittent"). BNPP B.V. is opgericht in Nederland als een besloten vennootschap met beperkte aansprakelijkheid onder Nederlands recht en heeft haar maatschappelijke zetel te Herengracht 595, 1017 CE Amsterdam, Nederland. Identificatiecode juridische entiteit (LEI): 7245009UXRIGIRYOBR48

Identiteit en de contactgegevens van de aanbieder

BNP Paribas Warrants & Certificats, 20 boulevard des Italiens 75009 Parijs Frankrijk, warrants.info@bnpparibas.com.

Identiteit en de contactgegevens van de bevoegde autoriteit die het prospectus goedkeurt

Nederlandse Autoriteit voor de Financiële Markten ("AFM"), Postbus 11723 - 1001 GS Amsterdam, Nederland. www.afm.nl

Datum van goedkeuring van het prospectus

Dit Prospectus is goedgekeurd op 28 juni 2024 door de AFM, zoals van tijd tot tijd aangevuld.

Onderdeel B - Essentiële informatie over de uitgevende instelling

Wie is de Uitgevende instelling van de effecten?

Vestigingsplaats / rechtsvorm / LEI / het recht waaronder de uitgevende instelling actief is / het land van oprichting

BNPP B.V. is opgericht in Nederland als een besloten vennootschap met beperkte aansprakelijkheid onder Nederlands recht en heeft haar maatschappelijke zetel te Herengracht 595, 1017 CE Amsterdam, Nederland. Identificatiecode juridische entiteit (LEI): 7245009UXRIGIRYOBR48. De kredietbeoordeling van BNPP B.V. voor de lange termijn is A+ met een stabiele outlook (S&P Global Ratings Europe Limited) en de kredietbeoordeling van BNPP B.V. voor de korte termijn is A-1 (S&P Global Ratings Europe Limited).

Hoofdactiviteiten

De belangrijkste activiteit van de Emittent is het uitgeven en/of verkrijgen van financiële instrumenten van gelijk welk type en het afsluiten van daarmee samenhangende overeenkomsten voor rekening van verscheidene entiteiten binnen de BNPP Group. De activa van BNPP B.V. bestaan uit de verplichtingen van entiteiten van de BNPP Groep. De houders van schuldefecten uitgegeven door BNPP B.V. zullen, onderhevig aan de voorwaarden van de garantie afgegeven door BNPP groep, worden blootgesteld aan het vermogen van entiteiten van de BNPP Groep om hun verplichtingen jegens BNPP B.V. na te komen.

Belangrijke aandeelhouders

BNP Paribas bezit 100 per cent van het aandeelhouderskapitaal van de BNPP B.V..

Identiteit van de voornaamste bestuurders van de uitgevende instelling

Managing Directors van BNP Paribas Issuance B.V.: Edwin Herskovic/Cyril Le Merrer/Folkert van Asma/Hugo Peek/Matthew Yandle.

Identiteit van haar wettelijke auditors

Deloitte Accountants N.V. is de auditor van de Emittent. Deloitte Accountants N.V. is een onafhankelijk accountantsbureau in Nederlands ingeschreven bij de NBA (Nederlandse Beroepsorganisatie van Accountants).

Wat is de essentiële financiële informatie over de uitgevende instelling?

Essentiële financiële informatie

| Winst- en verliesrekening | | |
|--|------------------|------------------|
| | Jaar | Jaar-1 |
| In € | 31/12/2023 | 31/12/2022 |
| Bedrijfswinst/-verlies | 73.071 | 120.674 |
| Balans | | |
| | Jaar | Jaar-1 |
| In € | 31/12/2023 | 31/12/2022 |
| Netto financieel verlies (langetermijnverlies min kortetermijnverlies min kasgeld) | 126.562.861.261 | 94.563.113.054 |
| Lopende ratio (vlottende activa/vlottende passiva) | 1 | 1 |
| Debt to equity ratio (totale schuld/totaal eigen vermogen) | 157.363 | 126.405 |
| Ratio rentedekking (bedrijfsresultaat/rentelasten) | Geen rentelasten | Geen rentelasten |

| Kasstroomoverzicht | | |
|---|------------|------------|
| | Jaar | Jaar-1 |
| In € | 31/12/2023 | 31/12/2022 |
| Nettokasstromen uit bedrijfsactiviteiten | 2.827.251 | -113.916 |
| Nettokasstromen uit financieringsactiviteiten | 0 | 0 |
| Nettokasstromen uit investeringsactiviteiten | 0 | 0 |

Beknopte beschrijving van enig voorbehoud in de controleverklaring van betreffende het audit report

Niet van toepassing, er zijn geen kwalificaties in enig controleverslag op de historische financiële informatie beschreven in het Basisprospectus.

Wat zijn de voornaamste specifieke risico's op de uitgevende instelling?

Niet van toepassing. BNPP B.V. is een werkzaam bedrijf. De kredietwaardigheid van BNPP B.V. is afhankelijk van de kredietwaardigheid van BNPP.

Onderdeel C - Essentiële informatie over de effecten

Wat zijn de belangrijkste kenmerken van de effecten?

Soort, klassificatie en ISIN

De Schuldeffecten zijn certificaten ("Certificaten") en worden in Reeks uitgegeven. ISIN: Zie de onderstaande overzichten.

Valuta / coupure / nominale waarde / het aantal uitgegeven effecten / looptijd van de effecten

De valuta van deze reeks schuldeffecten is de Euro ("EUR"). De schuldeffecten hebben geen nominale waarde. Aantal/Looptijd van Zie de onderstaande overzichten.

Aan de effecten verbonden rechten

Negatieve zekerheid - De voorwaarden voor de Schuldeffecten mogen geen bepaling inzake negatieve zekerheid bevatten.

Gevalen van wanprestatie - De voorwaarden voor de Schuldeffecten zullen geen gevallen van wanprestatie bevatten.

Toepasselijk recht - Op de Schuldeffecten is Frans recht van toepassing.

Interest - De Schuldeffecten leveren geen interest op.

Onderliggende - Index.

Aflossing - De Schuldeffecten zijn contant vereffende Schuldeffecten.

Tenzij een Schuldeffect op een vroeger tijdstip werd teruggekocht of geannuleerd, wordt een Schuldeffect afgelost op de Aflossingsdatum zoals uiteengezet in de tabel in onderstaand Onderdeel.

De Certificaten mogen naar keuze van de Houders vroegtijdig worden afgekocht tegen het Optionele Aflossingsbedrag, gelijk aan:

Put Payout 2210

indien de Schuldeffecten gespecificeerd zijn als *Call*/Schuldeffecten:

$$(i) \quad \text{Max} \left(0; \left(\frac{\text{Finale Prijs} - \text{Gekapitaliseerde Uitoefenprijs}}{\text{Pariteit} \times \text{Conversievoet Finaal}} \right) \right); \text{ of}$$

indien de Schuldeffecten gespecificeerd zijn als *Put*/Schuldeffecten:

$$(ii) \quad \text{Max} \left(0; \left(\frac{\text{Gekapitaliseerde Uitoefenprijs} - \text{Finale Prijs}}{\text{Pariteit} \times \text{Conversievoet Finaal}} \right) \right)$$

Beschrijving van de Uitbetaling

Als de Houder zijn Put heeft uitgeoefend van de Houder op voorwaarde dat geen Automatische Vervroegde Aflossing heeft voorgedaan en de Uitgever heeft reeds niet de Datum van de Waardevaststelling aangewezen, is de Uitbetaling (i) (bij Call Securities:) gelijk aan de (eventuele) meerwaarde van de Definitieve Prijs op de Waarderingsdatum ten opzichte van de Geactiveerde Uitoefenprijs, of (ii) (bij Put Securities:) gelijk aan de (eventuele) meerwaarde van de Geactiveerde Uitoefenprijs ten opzichte van de Definitieve Prijs op de Waarderingsdatum, in beide gevallen gedeeld door het product van de Definitieve Conversiekoers en Pariteit.

Finaal Aflossingsbedrag

Tenzij een Schuldeffect op een vroeger tijdstip werd afgelost of ingekocht en geannuleerd, geeft elk Schuldeffect te houder ervan het recht om van de Emittent op de Aflossingsdatum een Contant Vereffeningbedrag te ontvangen dat gelijk is aan:

Finale Uitbetalingen (Final Payouts)

Finale uitbetalingen van Ruil Verhandelde Schuldeffecten (ETS)

Leverageproducten:

Leverage: producten met een vaste open einde waarvan het Rendement gekoppeld is aan de prestaties van de Onderliggende Referentie. De Rendementberekening is gebaseerd op verschillende mechanismen (inclusief knock-out kenmerken). Er is geen kapitaalbescherming.

ETS Finale Uitbetaling 2210

indien de Schuldeffecten gespecificeerd zijn als *Call*/Schuldeffecten:

$$(i) \quad \text{Max} \left(0; \left(\frac{\text{Finale Prijs} - \text{Gekapitaliseerde Uitoefenprijs}}{\text{Pariteit} \times \text{Conversievoet Finaal}} \right) \right); \text{ of}$$

indien de Schuldeffecten gespecificeerd zijn als *Put*/Schuldeffecten:

$$(ii) \quad \text{Max} \left(0; \left(\frac{\text{Gekapitaliseerde Uitoefenprijs} - \text{Finale Prijs}}{\text{Pariteit} \times \text{Conversievoet Finaal}} \right) \right)$$

Beschrijving van de Uitbetaling

De Uitbetaling zal gelijk zijn aan (i) In het geval van Call Schuldeffecten, het surplus (indien voorhanden) van de Finale Prijs op de Gekapitaliseerde Uitoefenprijs, of (i) In het geval van Put Schuldeffecten, het surplus (indien voorhanden) van de Gekapitaliseerde Uitoefenprijs op de Finale Prijs, telkens gedeeld door het product van de Conversievoet en Pariteit.

Automatische Vervroegde Aflossing

Indien zich op een Automatische Vervroegde Aflossing Waarderingsdatum een Gebeurtenis van Automatische Vervroegde terugbetaling voordoet, zullen de Schuldeffecten vervroegd worden afgelost tegen het Bedrag van de vervroegde Terugkoop (indien aanwezig) op de Datum van de Automatische Vervroegde Aflossing.

Het Bedrag van de Automatische Vervroegde Aflossing zal een bedrag zijn gelijk aan:

Automatische Vervroegde terugbetaling Uitbetaling 2210/1:

Met betrekking tot *Call*/Schuldeffecten:

$$(i) \quad \text{Max} \left(0; \left(\frac{\text{Finale Prijs Vroeg} - \text{Gekapitaliseerde Uitoefenprijs}}{\text{Pariteit} \times \text{Conversievoet Vroeg}} \right) \right)$$

Met betrekking tot *Put*/Schuldeffecten:

$$(ii) \quad \text{Max} \left(0; \left(\frac{\text{Gekapitaliseerde Uitoefenprijs} - \text{Finale Prijs Vroeg}}{\text{Pariteit} \times \text{Conversievoet Vroeg}} \right) \right)$$

"Automatische Vervroegde terugbetaling" betekent dat:

- *Met betrekking tot een Call Security*: de Observatieprijs lager of gelijk is aan het toepasselijke Veiligheidsdrempel van het Effect; of

- *Met betrekking tot een Put Security*: de Observatieprijs hoger dan of gelijk is aan de toepasselijke Veiligheidsdrempel.

"Datum van de Automatische Vervroegde terugbetaling" betekent de datum vallende vier Werkdagen na de Waarderingsdatum.

Belasting - De houder dient alle belastingen, lasten en/of kosten te betalen die ontstaan door de vereffening van de Schuldeffecten en/of de levering of overdracht van het Verschuldigde. De Emittent zal van de bedragen of activa verschuldigd aan de Houders bepaalde belastingen en kosten aftrekken die niet eerder zijn afgetrokken van de bedragen of activa verschuldigd door de Houders, zoals de Berekeningsagent bepaalt dat ze toerekenbaar zijn aan de Schuldeffecten.

Betalingen zullen in elk geval onderworpen zijn aan (i) alle fiscale of andere wetten en regelgevingen die hierop van toepassing zijn op de plaats van betaling, (ii) enige inhouding of aftrek die vereist is volgens een overeenkomst beschreven in Sectie 1471(b) van de US Internal Revenue Code van 1986 (de "**Code**") of anderszins wordt opgelegd volgens Secties 1471 tot 1474 van de Code, enige regelgevingen of overeenkomsten daaronder, enige officiële interpretatie daarvan, of enige wet die een intergouvernementele aanpak hiervoor implementeert, en (iii) enige inhouding of aftrek vereist volgens Sectie 871 (m) van de code.

Vergaderingen - De voorwaarden van de Schuldeffecten zullen bepalingen bevatten voor het oproepen van vergaderingen van houders van dergelijke Schuldeffecten om te beraadslagen over aangelegenheden in hun algemeen belang. Krachtens deze bepalingen kunnen bepaalde omschreven meerderheidsbesluiten bindend zijn voor alle houders, met inbegrip van de houders die de relevante vergadering niet bijwoonden of daar geen stem uitbrachten en houders die een van de meerderheid afwijkende stem hebben uitgebracht.

Vertegenwoordiging van Houders - De Emittent heeft geen vertegenwoordiger van de Schuldeffectenhouders aangewezen.

Achterstelling van de effecten

De Schuldeffecten worden op ongedekte basis uitgegeven. Schuldeffecten uitgegeven op een ongedekte basis zijn niet-achtergestelde en ongedekte verplichtingen van de Emittent en zullen onderling in gelijke rang (*pari passu*) komen.

Beperkingen van de vrije verhandelbaarheid van de effecten

Er gelden geen beperkingen op de vrije overdraagbaarheid van de schuldeffecten.

Dividend of uitkeringsbeleid

Niet van toepassing.

Waar zullen de effecten worden verhandeld?

Aanvraag tot toelating tot de handel

Aanvraag wordt door de Emittent (of namens hem) uitgevoerd voor de verhandeling van de schuldeffecten op Euronext Access Paris.

Is er aan de effecten een garantie verbonden?

Aard en de reikwijdte van de garantie

De verplichtingen ingevolge de Garantie zijn een senior preferente verplichting (in de zin van Artikel L.613-30-3-I-3° van de Franse Code monétaire et financier) van BNPP en zullen van gelijke rang zijn (*pari passu*) ten opzichte van haar overige huidige en toekomstige senior preferente en ongedekte verplichtingen behoudens uitzonderingen die op grond van de Franse wet verplicht dienen te zijn. In geval van een bail-in van BNPP maar niet BNPP B.V., zullen de verplichtingen en/of bedragen die door BNPP ingevolge de garantie verschuldigd zijn, worden verminderd ter weerspiegeling van een dergelijke wijziging of vermindering als toegepast op de passiva van BNPP voortvloeiende uit de toepassing van een bail-in van BNPP door een betreffende toezichthouder (met inbegrip van een situatie waarbij de garantie zelf niet onderworpen is aan een dergelijke bail-in).

De Garantieverstekken staat onvoorwaardelijk en onherroepelijk garant voor elke Houder als om welke reden dan ook BNPP B.V. verschuldigde bedragen niet uitbetaalt of andere verplichtingen met betrekking tot Schuldeffecten niet uitvoert op de datum aangegeven voor deze betaling of prestatie. De Garantieverstrekker zal, in overeenstemming met de Voorwaarden dat bedrag betalen in de valuta waarin dat bedrag verschuldigd is in direct beschikbare fondsen of, zoals het geval kan zijn, de prestaties van de betreffende verplichting uitvoeren of ervoor zorgen op de vervaldatum van deze prestatie.

Beknopte beschrijving van de garant

De Schuldeffecten zullen onvoorwaardelijk en onherroepelijk gegarandeerd zijn door BNP Paribas ("**BNPP**" of de "**Garantieverstrekker**") ingevolge een garantie naar Frans recht, gesloten door BNPP op of nabij 28 juni 2024 (de "**Garantie**"). Identificatiecode juridische entiteit (LEI): R0MUWSFPU8MPRO8K5P83. De Garant is in Frankrijk opgericht als een société anonyme naar Frans recht en is een bevoegde bank gevestigd te (75009) Parijs, Frankrijk, aan 16, boulevard des Italiens. De kredietbeoordeling van BNPP voor de lange termijn is A+ met een stabiele outlook (S&P Global Ratings Europe Limited), Aa3 met een stabiele outlook (Moody's Deutschland GmbH), A+ met een stabiele outlook (Fitch Ratings Ireland Limited) (wat de lange termijn credit rating van de uitgevende instelling is) en AA (laag) met een stabiele outlook (DBRS Rating GmbH) en de kredietbeoordeling van BNPP voor de korte termijn is A-1 (S&P Global Ratings Europe Limited), P-1 (Moody's Deutschland GmbH), F1 (Fitch Ratings Ireland Limited) en R-1 (gemiddeld) (DBRS Rating GmbH).

De BNP Paribas-organisatie is gebaseerd op drie operationele afdelingen: Corporate & Institutional Banking (CIB), Commercial, Personal Banking & Services (CPBS) en Investment & Protection Services (IPS).

Zakelijk en Institutioneel Bankieren: Wereldwijde Bankieren, Wereldwijde markten, Beveiligingsdiensten.

Commercial, Personal Banking & Services:

- *Handels- en private banken in de eurozone:* Commercial & Personal Banking in Frankrijk (CPBF), BNL banca commerciale (BNL bc), Commercial & Personal Banking in Italië, Commercial & Personal Banking in België (CPBB), Commercial & Personal Banking in Luxemburg (CPBL).

- *Handels- en private banken buiten de eurozone, die georganiseerd zijn rond:* Europa-Middellandse-Zeegebied voor commercieel en persoonlijk bankieren buiten de eurozone, met name in Midden- en Oost-Europa, Turkije en Afrika.

- *Gespecialiseerde bedrijven:* BNP Paribas Personal Finance, Arval en BNP Paribas Leasing Solutions, nieuwe digitale bedrijfsonderdelen (Nickel, Floa, Lyf...) en BNP Paribas Personal Investors.

Investment & Protection Services (IPS): verzekeringen (BNP Paribas Cardif) en vermogensbeheer: BNP Paribas Asset Management, BNP Paribas Real Estate, BNP Paribas Principal Investments (beheer van de BNP Paribas-portefeuille van niet-genoteerde en beursgenoteerde industriële en commerciële investeringen) en BNP Paribas Wealth Management.

Per 31 december 2023 warden belangrijkste aandeelhouders Soci t  F d rale de Participations et d'Investissement ("SFPI"), een public interest soci t  anonyme (besloten vennootschap) die namens de Belgische overheid optreedt en die een belang van 5,50% in het aandelenkapitaal houdt, BlackRock Inc. dat 6,90% in het aandelenkapitaal houdt, Amundi dat 5,40% in het aandelenkapitaal houdt en het Groothertogdom Luxemburg, dat een belang van 1,10% in het aandelenkapitaal houdt.

Essenti le financi le informatie die relevant is om het vermogen van de garant om aan zijn verplichtingen uit hoofde van de garantie te voldoen, te kunnen beoordelen

Sinds 1 januari 2023 passen de verzekeringsmaatschappijen van de BNP Paribas Group de IFRS 17 "Insurance Contracts" en de IFRS 9 "Financial Instruments" toe. De resultaten voor 2022 zijn opnieuw voorgesteld om rekening te houden met de handhaving van de IFRS17 en IFRS 9 voor verzekeringsmaatschappijen.

| Winst- en verliesrekening | | | | | |
|--|-------------|---------------|---------------|--------------------|--|
| | Jaar | Jaar-1 | Jaar-2 | Tussentijds | Tussentijdse vergelijking met dezelfde periode van vorig jaar |
| In miljoen   | 31/12/2023 | 31/12/2022 | 31/12/2021 | 31/03/2024 | 31/03/2023 |
| Netto renteopbrengst | 19.058 | 20.933 | 19.238 | 4.644 | 4.284 |
| Netto-opbrengsten uit provisies en commissies | 9.821 | 10.165 | 10.362 | 2.694 | 2.472 |
| Nettowinst uit financi le middelen | 10.440 | 9.449 | 7.777 | 3.452 | 3.682 |
| Inkomsten | 45.874 | 45.430 | 43.762 | 12.483 | 12.032 |
| Risicokosten | -2.907 | -3.003 | -2.971 | -640 | -592 |
| Overige nettoverliezen op financi le instrumenten | -775 | n.a | n.a | -5 | -50 |
| Bedrijfsopbrengsten | 11.236 | 12.563 | 11.325 | 3.901 | 2.199 |
| Netto-inkomsten toewijsbaar aan aandeelhouders | 10.975 | 9.848 | 9.488 | 3.103 | 4.435 |
| Opbrengst per aandeel (in  ) | 8,58 | 7,52 | 7,26 | 2,51 | 3,48 |
| Balans | | | | | |
| | Jaar | Jaar-1 | Jaar-2 | Tussentijds | Tussentijdse vergelijking met dezelfde periode van vorig jaar |
| In miljoen   | 31/12/2023 | 31/12/2022 | 31/12/2021 | 31/03/2024 | 31/03/2023 |
| Totale activa | 2.591.499 | 2.663.748 | 2.634.444 | 2.700.042 | 2.693.796 |
| Schuldbrieven | 275.245 | 220.937 | 220.106 | 297.902 | 242.608 |
| Waarvan middellangetermijn Senior Preferred | 84.821* | 58.899* | 78.845* | n.a | n.a |
| Achteregeerde schulden | 25.478 | 24.832 | 25.667 | 27.411 | 24.745 |
| Leningen en vorderingen van klanten (netto) | 859.200 | 857.020 | 814.000 | 859.213 | 854.272 |
| Deposito's van klanten | 988.549 | 1.008.056 | 957.684 | 973.165 | 1.001.453 |
| Aandeelhouderskapitaal (Groepsaandeel) | 123.742 | 121.237 | 117.886 | 125.011 | 127.145 |
| Dubieuze leningen/ bruto uitstaande schuldvorderingen** | 1,7% | 1,7% | 2% | 1,7% | 1,7% |
| Kernkapitaal Tier 1 (CET1) Ratio | 13,2% | 12,3% | 12,9% | 13,1% | 13,6% |
| Totale Kapitaal Ratio | 17,3% | 16,2% | 16,4% | 17,1% | 17,9% |
| Leverage Ratio | 4,6% | 4,4% | 4,1% | 4,4% | 4,4% |

(*) Regelgevend toepassingsgebied

(**) Onvolwaardige leningen (stage 3) aan klanten en kredietinstellingen, zonder kredietwaarborg, zowel op als buiten de balans, inclusief schuldbrieven gewaardeerd tegen afschrijvingskosten of tegen de re le waarde via het aandelenkapitaal (exclusief verzekering) en gerapporteerd op bruto uitstaande leningen aan klanten en kredietinstellingen, zowel op als buiten de balans, inclusief schuldbrieven gewaardeerd tegen afschrijvingskosten of tegen de re le waarde van aandelenkapitaal (exclusief verzekering).

Meest materi le risicofactoren eigen aan de garant

1. Een substanti le toename van nieuwe provisies of een leemte in het niveau van eerder geboekte provisies, blootgesteld aan kredietrisico en tegenpartijrisico, kan van negatieve invloed zijn op de resultaten van operaties en de financi le situatie van BNP Paribas Groepe.
2. Het beleid, de procedures en de methoden voor risicobeheer van de BNP Paribas Groep kunnen ertoe leiden dat de Groep wordt blootgesteld aan niet-geidentificeerde of niet-voorzien risico's, wat kan leiden tot aanzienlijke verliezen.
3. BNP Paribas Groep kan significante verliezen lijden op haar handels- en investeringsactiviteiten als gevolg van marktfluctuaties en volatiliteit.
4. De toegang van BNP Paribas Groep tot financiering en financieringskosten kunnen negatief beïnvloed worden door een herhaling van financi le crises, die op haar beurt de economische omstandigheden verslechteren, en verdere ratingverlagingen, toenames in kredietrisico's of andere factoren teweeg kunnen brengen.
5. Ongunstige macro-economische en financi le omstandigheden hebben in het verleden aanzienlijke gevolgen gehad en kunnen in de toekomst een aanzienlijke impact hebben op de BNP Paribas Groep en de markten waarin zij actief is.
6. Wetten en richtlijnen die in de afgelopen jaren zijn aangenomen, alsmede de huidige en toekomstige wet- en regelgeving, kunnen aanzienlijke gevolgen hebben voor de BNP Paribas-groep en het financi le en economische omgeving waarin zij actief is.
7. Als de BNP Paribas Groep er niet in slaagt haar strategische doelstellingen te implementeren of haar gepubliceerde financi le doelstellingen te behalen, of als haar resultaten niet de verwachte verklaarde trends volgen, kan dit een negatieve invloed hebben op de handelsprijs van haar effecten.

Wat zijn de voornaamste risico's specifiek voor de effecten?

Meest materi le risicofactoren die specifiek zijn voor de effecten

Ook aan de Certificaten zijn risico's verbonden, waaronder:

1. Risico met betrekking tot de structuur van de Effecten:

Leverage-producten:

Beleggers lopen het risico hun belegging geheel of gedeeltelijk te verliezen. Het rendement op de Effecten is afhankelijk van de prestaties van de Onderliggende Referentiewaarde(n) en de toepassing van automatische vervroegde aflossing skenmerken. Tevens kan het rendement afhangen van andere marktfactoren, zoals rentevoet, de impliciete volatiliteit van de Onderliggende Referentiewaarde(n) en de tijd die resteert tot aflossing. Open End Certificaten en OET Certificaten kennen geen vooraf vastgestelde looptijd en kunnen op elke, door de te goeder trouw en op zakelijk redelijke wijze handelende Emittent, vastgestelde datum worden afgelost, en een belegging in dergelijke Open End Certificaten en OET Certificaten brengt extra risico's met zich mee ten opzichte van andere Certificaten, gezien het feit dat de aflossingsdatum niet door de belegger kan worden bepaald;

2. Risico met betrekking tot de Onderliggende referentie en haar Disruptie en Correcties:

Index Trackers zijn verbonden aan de prestaties van een onderliggende index (een "Index"), die kan bestaan uit verschillende financi le activa, zoals obligaties, aandelen, valutakoersen, of onroerendgoedprijzen, of kunnen betrekking hebben op een mix van vermogenscategorie n. Beleggers in Index Trackers worden geconfronteerd met de risico's van een uitgebreidere reeks omstandigheden, dit betekent dat de onderliggende activa van de Index niet presteren zoals verwacht,

vergeleken met een investering in conventionele schuldbrieven. Dientengevolge is het aannemelijker dat het rendement van een belegging in Index Trackers ongunstig wordt beïnvloed dan een investering in conventionele schuldbrieven: blootstelling aan een of meer indices, aanpassingsgebeurtenissen en verstoring van de markt of het niet opengaan van een beurs, hetgeen van nadelige invloed kan zijn op de waarde en liquiditeit van de Effecten en dat de Emittent geen informatie na uitgifte ten aanzien van de Onderliggende Referentiewaarde verstrekt.

3. Risico's met betrekking tot de handelsmarkten van de Effecten:

Factoren die van invloed zijn op de waarde en beurskoers van Effecten: De beurswaarde van de Effecten kan door diverse factoren worden beïnvloed, waaronder de betrokken prijs, de waarde of het niveau van de Onderliggende Referentie(s), de resterende looptijd tot aan de afgesproken aflossingsdatum van de Effecten, de huidige of geïmpliceerde volatiliteit behorend bij de Onderliggende Referentie(s), en het correlatiecoëfficiënt van de betrokken Onderliggende Referentie(s). De kans dat de waarde en de beurskoers van de Effecten zullen fluctueren (ofwel positief, ofwel negatief), is afhankelijk van een aantal factoren, die beleggers zorgvuldig moeten afwegen alvorens over te gaan op de aankoop of verkoop van Effecten.

4. Juridische risico's:

Vergaderingen - De voorwaarden van de Schuldeffecten zullen bepalingen bevatten voor het oproepen van vergaderingen van houders van dergelijke Schuldeffecten om te beraadslagen over aangelegenheden in hun algemeen belang. Krachtens deze bepalingen kunnen bepaalde omschreven meerderheidsbesluiten bindend zijn voor alle houders, met inbegrip van de houders die de relevante vergadering niet bijwoonden of daar geen stem uitbrachten en houders die een van de meerderheid afwijkende stem hebben uitgebracht.

Onderdeel D - Essentiële informatie over de aanbieding van effecten aan het publiek en/of de toelating tot de handel op een gereguleerde markt

Volgens welke voorwaarden en welk tijdschema kan ik in dit effect beleggen?

Algemene voorwaarden en het verwachte tijdschema van de aanbieding

De Schuldeffecten worden voltekend door BNP Paribas Financial Markets S.N.C. als Manager op 18 juli 2024. Door de Emittent (of in zijn naam) werd een aanvraag ingediend tot toelating van de Schuldeffecten tot de verhandeling op Euronext Access Paris. Deze uitgifte van Effecten wordt aangeboden in een Niet-vrijgesteld Aanbod in Nederland en België.

Een raming van de totale kosten van de uitgifte en/of aanbieding, met inbegrip van de geraamde kosten die door de uitgevende instelling of de aanbieder aan de belegger worden doorberekend

Er worden geen kosten door de Emittent aan de belegger berekend.

Wie is de aanbieder en/of de aanvrager van de toelating tot de handel?

Beknopte beschrijving van de aanbieder

BNP Paribas Warrants & Certificats, 20 boulevard des Italiens 75009 Parijs Frankrijk, warrants.info@bnpparibas.com. Identificatiecode juridische entiteit (LEI): R0MUWSFPU8MPRO8K5P83.

De Aanbieder is in Frankrijk opgericht als een société anonyme naar Frans recht.

Waarom wordt dit prospectus opgesteld?

Gebruik en geraamde nettobedrag van de opbrengsten

De netto-opbrengsten van de uitgifte van de Effecten zullen worden toegevoegd aan de algemene middelen van de Emittent. Deze opbrengsten kunnen worden aangewend om posities in opties of futurescontracten of andere hedginginstrumenten aan te houden. Geschatte netto-opbrengsten: EUR 4.536.500.

Overeenkomst tot overneming met plaatsingsgarantie

Niet van toepassing.

Meest materiële belangenconflicten die betrekking hebben op het aanbod of de toelating tot de handel

Managers en de aan hen verbonden partijen kunnen zich ook reeds bezighouden, en zich in de toekomst bezig gaan houden, met transacties op het gebied van investment banking en/of commercial banking met (en kunnen andere diensten verrichten voor) de Emittent en de Garant en de aan hen verbonden partijen in de gewone bedrijfsuitoefening.

Verscheidene entiteiten binnen de BNPP Groep (met inbegrip van de Emittent en de garantieverstrekker) en Verbonden Ondernemingen vervullen verschillende functies in verband met de Schuldeffecten, met inbegrip van de Emittent van de Schuldeffecten en de Berekeningsagent van de Schuldeffecten, en kunnen ook betrokken worden in handelsactiviteiten (met inbegrip van hedging-activiteiten) met betrekking tot de Onderliggende en andere instrumenten of derivaten producten die gebaseerd zijn op of gerelateerd zijn aan de Onderliggende, wat aanleiding kan geven tot mogelijke belangenconflicten.

BNP Paribas Financial Markets SNC, die optreedt als Manager en Berekeningsagent is een Verbonden Ondernemingen van de Emittent en de Garantieverstrekker en er kan mogelijke belangenversterving bestaan tussen hem en de houders van de Schuldeffecten, inclusief met betrekking tot bepaalde bepalingen en beoordelingen die de Berekeningsagent moet uitvoeren. Het economische belang van de Emittent en van BNP Paribas Financial Markets SNC als Manager en Berekeningsagent zijn mogelijk ongunstig voor de belangen van de Houders als belegger in de Schuldeffecten.

Anders dan hiervoor vermeld, voor zover de Emittent weet, heeft geen persoon die betrokken is bij de uitgifte van de Effecten een wezenlijk belang in de aanbieding, waaronder begrepen tegenstrijdige belangen.

| Serienummer / ISIN Code | Aantal uitgegeven Schuldeffekten | Aantal Schuldeffekten | Mnemotechnische Code | Uitgifteprijs per Schuldeffect | Call / Put | Uitloefprijs | Capitalised Exercise Price Rounding Rule | Security Threshold Rounding Rule | Security Percentage | Interbank Rate 1 Screen Page | Financing Rate Percentage | Levering of maand van afloop | Futures/ Options Beurs | Datum van de Aflossing | Pariteit | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|-------------------------|----------------------------------|-----------------------|----------------------|--------------------------------|------------|---------------|--|----------------------------------|---------------------|------------------------------|---------------------------|------------------------------|---------------------------------------|------------------------|----------|---|
| NLBNPNL2U4Z2 | 100.000 | 100.000 | 1K7OB | EUR 1,65 | Call | USD 39.074,40 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1.000 | No |
| NLBNPNL2U505 | 100.000 | 100.000 | 2K7OB | EUR 1,57 | Call | USD 39.156,14 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1.000 | No |
| NLBNPNL2U513 | 100.000 | 100.000 | 3K7OB | EUR 1,50 | Call | USD 39.237,89 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1.000 | No |
| NLBNPNL2U521 | 100.000 | 100.000 | 4K7OB | EUR 1,42 | Call | USD 39.319,63 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1.000 | No |
| NLBNPNL2U539 | 100.000 | 100.000 | 5K7OB | EUR 1,35 | Call | USD 39.401,38 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1.000 | No |
| NLBNPNL2U547 | 100.000 | 100.000 | 6K7OB | EUR 1,27 | Call | USD 39.483,12 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1.000 | No |
| NLBNPNL2U554 | 100.000 | 100.000 | 7K7OB | EUR 1,20 | Call | USD 39.564,87 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1.000 | No |
| NLBNPNL2U562 | 100.000 | 100.000 | 8K7OB | EUR 1,12 | Call | USD 39.646,62 | Upwards 2 digits | Upwards -1 digits | 1% | USDSOFR= | +3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1.000 | No |
| NLBNPNL2U570 | 100.000 | 100.000 | 9K7OB | EUR 1,72 | Put | USD 42.752,95 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1.000 | No |
| NLBNPNL2U588 | 100.000 | 100.000 | AL7OB | EUR 1,95 | Put | USD 42.998,19 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1.000 | No |
| NLBNPNL2U596 | 100.000 | 100.000 | BL7OB | EUR 2,10 | Put | USD 43.161,68 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1.000 | No |
| NLBNPNL2U5A2 | 100.000 | 100.000 | CL7OB | EUR 3,30 | Put | USD 44.469,61 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1.000 | No |
| NLBNPNL2U5B0 | 100.000 | 100.000 | DL7OB | EUR 3,45 | Put | USD 44.633,10 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1.000 | No |
| NLBNPNL2U5C8 | 100.000 | 100.000 | EL7OB | EUR 11,24 | Put | USD 53.134,64 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 1.000 | No |
| NLBNPNL2U5D6 | 250.000 | 250.000 | FL7OB | EUR 1,11 | Put | USD 20.729,57 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | Chicago Mercantile Exchange (CME) | Open End | 500 | No |

| Serienummer / ISIN Code | Aantal uitgegeven Schuldeffekten | Aantal Schuldeffekten | Mnemotechnische Code | Uitgifteprijs per Schildeffect | Call / Put | Uitoefenprijs | Capitalised Exercise Price Rounding Rule | Security Threshold Rounding Rule | Security Percentage | Interbank Rate 1 Screen Page | Financing Rate Percentage | Levering of maand van afloop | Futures/ Options Beurs | Datum van de Aflossing | Partei t | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|-------------------------|----------------------------------|-----------------------|----------------------|--------------------------------|------------|---------------|--|----------------------------------|---------------------|------------------------------|---------------------------|------------------------------|---------------------------------------|------------------------|----------|---|
| NLBPNL2U5E4 | 250.000 | 250.000 | GL7OB | EUR 1,18 | Put | USD 20.769,83 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | Chicago Mercantile Exchange (CME) | Open End | 500 | No |
| NLBPNL2U5F1 | 50.000 | 50.000 | HL7OB | EUR 2,07 | Call | USD 2.033,97 | Upwards 2 digits | Upwards 0 digit | 2% | USDSOFR= | +3% | - | Chicago Mercantile Exchange (CME) | Open End | 100 | No |
| NLBPNL2U5G9 | 25.000 | 25.000 | IL7OB | EUR 5,18 | Put | USD 2.824,96 | Downwards 2 digits | Downwards 0 digit | 2% | USDSOFR= | -3% | - | Chicago Mercantile Exchange (CME) | Open End | 100 | No |
| NLBPNL2U5H7 | 50.000 | 50.000 | JL7OB | EUR 4,94 | Put | USD 6.160,71 | Downwards 2 digits | Downwards -1 digits | 1% | USDSOFR= | -3% | - | CBOE (Chicago Board Options Exchange) | Open End | 100 | No |

| Serienummer / ISIN Code | Onderliggende Referentie / Index | Munteenheid | ISIN Code van het Onderliggende | Reuters Code van het Onderliggende | Index Sponsor | IndexSponsor Website | Beurs | BeursWebsite | Conversievoet |
|-------------------------|----------------------------------|-------------|---------------------------------|------------------------------------|-------------------------------------|---|--|--|---------------|
| NLBNPNL2U4Z2 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U505 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U513 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U521 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U539 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U547 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U554 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U562 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U570 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U588 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U596 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U5A2 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U5B0 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U5C8 | Dow Jones Industrial Average® | USD | US2605661048 | .DJI | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |
| NLBNPNL2U5D6 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | EUR / USD |
| NLBNPNL2U5E4 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | EUR / USD |
| NLBNPNL2U5F1 | Russell 2000® Index | USD | US7827001089 | .RUT | FTSE Russell | www.ftserussell.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | www.nasdaq.com | EUR / USD |

| Serienummer / ISIN Code | Onderliggende Referentie / Index | Munteenheid | ISIN Code van het Onderliggende | Reuters Code van het Onderliggende | Index Sponsor | IndexSponsor Website | Beurs | BeursWebsite | Conversievoet |
|-------------------------|----------------------------------|-------------|---------------------------------|------------------------------------|------------------------------------|--|--|--|---------------|
| NLBNPNL2U5G9 | Russell 2000® Index | USD | US7827001089 | .RUT | FTSE Russell | www.ftserussell.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | www.nasdaq.com | EUR / USD |
| NLBNPNL2U5H7 | S&P 500® | USD | US78378X1072 | .SPX | S&P Dow Jones Indices LLC ("SPDJ") | www.spglobal.com | As set out in Annex 2 for a Composite Index (Multi-Exchange Index) | - | EUR / USD |