



## Term Sheet

Final Terms and Conditions (our ref. CE01107XAD) as of September 27<sup>th</sup>, 2024

### 3Y Magnet Cash Collect on Stellantis NV, STMicroelectronics NV, Leonardo SpA and Moncler SpA in EUR

<b>Issuer</b>	BNP Paribas Issuance B.V. (S&P's A+)
<b>Guarantor</b>	BNP Paribas (S&P's A+ / Moody's Aa3 / Fitch A+)
<b>Issue Type</b>	Certificate
<b>Issue Amount</b>	EUR 3,000,000
<b>Number of Certificates</b>	30,000
<b>Notional Amount per Certificate (N)</b>	1 Certificate = EUR 100
<b>Currency</b>	EUR
<b>Issue Price per Certificate</b>	EUR 100
<b>Public Offer</b>	Yes, in Italy only
<b>Listing</b>	Sedex
<b>Strike Date</b>	October 03 <sup>rd</sup> , 2024
<b>Issue Date</b>	October 04 <sup>th</sup> , 2024
<b>Redemption Valuation Date</b>	The Exercise Date
<b>Exercise Date</b>	September 29 <sup>th</sup> , 2027
<b>Redemption Date</b>	October 08 <sup>th</sup> , 2027

#### Underlyings

i	Name of Underlying <sup>i</sup>	Bloomberg Code	Underlying <sup>i</sup> <sub>Initial</sub>	Knock-in Price <sup>i</sup>	Automatic Early Redemption Price <sup>i</sup>	Premium Barrier Price <sup>i</sup>
1	Stellantis NV	STLAM IM	TBD	TBD	TBD	TBD
2	STMicroelectronics NV	STMMI IM	TBD	TBD	TBD	TBD
3	Leonardo SpA	LDO IM	TBD	TBD	TBD	TBD
4	Moncler SpA	MONC IM	TBD	TBD	TBD	TBD

**Strike Price** 100% x **Underlying<sup>i</sup><sub>Initial</sub>** with i from 1 to 4**Conditional Fixed Premium (for each Certificate)**

If, on any Conditional Fixed Premium Valuation Date<sub>n</sub>, the Reference Price of each Underlying is greater than or equal to **50% of Underlying<sup>i</sup><sub>Initial</sub> with i from 1 to 4**, then a Conditional Fixed Premium calculated as follows will be paid on the corresponding Conditional Fixed Premium Payment Date<sub>n</sub> per Certificate:

$$N \times 1\% \times (1 + T)$$

Where:

**T** is the number of Conditional Fixed Premium Payment Dates since the last Conditional Fixed Premium Payment Date on which a Conditional Fixed Premium was paid, or since the Issue Date if there has not yet been any Conditional Fixed Premium paid (for example, if the Conditional Fixed



Premium was paid on the previous Conditional Fixed Premium Payment Date, then T equals 0 for the following Conditional Fixed Premium Payment Date).

Otherwise, no Conditional Fixed Premium will be paid.

*For the avoidance of doubt, no further Conditional Fixed Premium will be paid after the Certificates have been automatically early redeemed.*

n	Conditional Fixed Premium Valuation Date <sub>n</sub>	Fixed Premium Ex Date <sub>n</sub>	Fixed Premium Record Date <sub>n</sub>	Conditional Fixed Premium Payment Date <sub>n</sub>
1	November 04 <sup>th</sup> , 2024	November 08 <sup>th</sup> , 2024	November 11 <sup>th</sup> , 2024	November 13 <sup>th</sup> , 2024
2	December 03 <sup>rd</sup> , 2024	December 09 <sup>th</sup> , 2024	December 10 <sup>th</sup> , 2024	December 12 <sup>th</sup> , 2024
3	January 03 <sup>rd</sup> , 2025	January 09 <sup>th</sup> , 2025	January 10 <sup>th</sup> , 2025	January 14 <sup>th</sup> , 2025
4	February 03 <sup>rd</sup> , 2025	February 07 <sup>th</sup> , 2025	February 10 <sup>th</sup> , 2025	February 12 <sup>th</sup> , 2025
5	March 03 <sup>rd</sup> , 2025	March 07 <sup>th</sup> , 2025	March 10 <sup>th</sup> , 2025	March 12 <sup>th</sup> , 2025
6	April 03 <sup>rd</sup> , 2025	April 09 <sup>th</sup> , 2025	April 10 <sup>th</sup> , 2025	April 14 <sup>th</sup> , 2025
7	May 06 <sup>th</sup> , 2025	May 12 <sup>th</sup> , 2025	May 13 <sup>th</sup> , 2025	May 15 <sup>th</sup> , 2025
8	June 03 <sup>rd</sup> , 2025	June 09 <sup>th</sup> , 2025	June 10 <sup>th</sup> , 2025	June 12 <sup>th</sup> , 2025
9	July 03 <sup>rd</sup> , 2025	July 09 <sup>th</sup> , 2025	July 10 <sup>th</sup> , 2025	July 14 <sup>th</sup> , 2025
10	August 04 <sup>th</sup> , 2025	August 08 <sup>th</sup> , 2025	August 11 <sup>th</sup> , 2025	August 13 <sup>th</sup> , 2025
11	September 03 <sup>rd</sup> , 2025	September 09 <sup>th</sup> , 2025	September 10 <sup>th</sup> , 2025	September 12 <sup>th</sup> , 2025
12	October 03 <sup>rd</sup> , 2025	October 09 <sup>th</sup> , 2025	October 10 <sup>th</sup> , 2025	October 14 <sup>th</sup> , 2025
13	November 03 <sup>rd</sup> , 2025	November 07 <sup>th</sup> , 2025	November 10 <sup>th</sup> , 2025	November 12 <sup>th</sup> , 2025
14	December 03 <sup>rd</sup> , 2025	December 09 <sup>th</sup> , 2025	December 10 <sup>th</sup> , 2025	December 12 <sup>th</sup> , 2025
15	January 05 <sup>th</sup> , 2026	January 09 <sup>th</sup> , 2026	January 12 <sup>th</sup> , 2026	January 14 <sup>th</sup> , 2026
16	February 03 <sup>rd</sup> , 2026	February 09 <sup>th</sup> , 2026	February 10 <sup>th</sup> , 2026	February 12 <sup>th</sup> , 2026
17	March 03 <sup>rd</sup> , 2026	March 09 <sup>th</sup> , 2026	March 10 <sup>th</sup> , 2026	March 12 <sup>th</sup> , 2026
18	April 07 <sup>th</sup> , 2026	April 13 <sup>th</sup> , 2026	April 14 <sup>th</sup> , 2026	April 16 <sup>th</sup> , 2026
19	May 05 <sup>th</sup> , 2026	May 11 <sup>th</sup> , 2026	May 12 <sup>th</sup> , 2026	May 14 <sup>th</sup> , 2026
20	June 03 <sup>rd</sup> , 2026	June 09 <sup>th</sup> , 2026	June 10 <sup>th</sup> , 2026	June 12 <sup>th</sup> , 2026
21	July 06 <sup>th</sup> , 2026	July 10 <sup>th</sup> , 2026	July 13 <sup>th</sup> , 2026	July 15 <sup>th</sup> , 2026
22	August 03 <sup>rd</sup> , 2026	August 07 <sup>th</sup> , 2026	August 10 <sup>th</sup> , 2026	August 12 <sup>th</sup> , 2026
23	September 03 <sup>rd</sup> , 2026	September 09 <sup>th</sup> , 2026	September 10 <sup>th</sup> , 2026	September 14 <sup>th</sup> , 2026
24	October 05 <sup>th</sup> , 2026	October 09 <sup>th</sup> , 2026	October 12 <sup>th</sup> , 2026	October 14 <sup>th</sup> , 2026
25	November 03 <sup>rd</sup> , 2026	November 09 <sup>th</sup> , 2026	November 10 <sup>th</sup> , 2026	November 12 <sup>th</sup> , 2026
26	December 03 <sup>rd</sup> , 2026	December 09 <sup>th</sup> , 2026	December 10 <sup>th</sup> , 2026	December 14 <sup>th</sup> , 2026
27	January 04 <sup>th</sup> , 2027	January 08 <sup>th</sup> , 2027	January 11 <sup>th</sup> , 2027	January 13 <sup>th</sup> , 2027
28	February 03 <sup>rd</sup> , 2027	February 09 <sup>th</sup> , 2027	February 10 <sup>th</sup> , 2027	February 12 <sup>th</sup> , 2027
29	March 03 <sup>rd</sup> , 2027	March 09 <sup>th</sup> , 2027	March 10 <sup>th</sup> , 2027	March 12 <sup>th</sup> , 2027
30	April 05 <sup>th</sup> , 2027	April 09 <sup>th</sup> , 2027	April 12 <sup>th</sup> , 2027	April 14 <sup>th</sup> , 2027
31	May 04 <sup>th</sup> , 2027	May 10 <sup>th</sup> , 2027	May 11 <sup>th</sup> , 2027	May 13 <sup>th</sup> , 2027
32	June 03 <sup>rd</sup> , 2027	June 09 <sup>th</sup> , 2027	June 10 <sup>th</sup> , 2027	June 14 <sup>th</sup> , 2027
33	July 06 <sup>th</sup> , 2027	July 12 <sup>th</sup> , 2027	July 13 <sup>th</sup> , 2027	July 15 <sup>th</sup> , 2027
34	August 03 <sup>rd</sup> , 2027	August 09 <sup>th</sup> , 2027	August 10 <sup>th</sup> , 2027	August 12 <sup>th</sup> , 2027



35	September 03rd, 2027	September 09th, 2027	September 10th, 2027	September 14th, 2027
36	September 29th, 2027	October 05th, 2027	October 06th, 2027	October 08th, 2027

## Automatic Early Redemption

If, on any Automatic Early Redemption Valuation Date<sub>n</sub>, the Reference Price of each Underlying is greater than or equal to its **Automatic Early Redemption Price<sup>i</sup>**, then the Issuer shall redeem each Certificate on the relevant **Automatic Early Redemption Date<sub>n</sub>** at the **Automatic Early Redemption Amount** calculated as follows:

n	Automatic Early Redemption Valuation Date <sub>n</sub>	Automatic Early Redemption Date <sub>n</sub>	Automatic Early Redemption Amount <sub>n</sub>
1	April 03rd, 2025	April 14th, 2025	EUR 100
2	May 06th, 2025	May 15th, 2025	EUR 100
3	June 03rd, 2025	June 12th, 2025	EUR 100
4	July 03rd, 2025	July 14th, 2025	EUR 100
5	August 04th, 2025	August 13th, 2025	EUR 100
6	September 03rd, 2025	September 12th, 2025	EUR 100
7	October 03rd, 2025	October 14th, 2025	EUR 100
8	November 03rd, 2025	November 12th, 2025	EUR 100
9	December 03rd, 2025	December 12th, 2025	EUR 100
10	January 05th, 2026	January 14th, 2026	EUR 100
11	February 03rd, 2026	February 12th, 2026	EUR 100
12	March 03rd, 2026	March 12th, 2026	EUR 100
13	April 07th, 2026	April 16th, 2026	EUR 100
14	May 05th, 2026	May 14th, 2026	EUR 100
15	June 03rd, 2026	June 12th, 2026	EUR 100
16	July 06th, 2026	July 15th, 2026	EUR 100
17	August 03rd, 2026	August 12th, 2026	EUR 100
18	September 03rd, 2026	September 14th, 2026	EUR 100
19	October 05th, 2026	October 14th, 2026	EUR 100
20	November 03rd, 2026	November 12th, 2026	EUR 100
21	December 03rd, 2026	December 14th, 2026	EUR 100
22	January 04th, 2027	January 13th, 2027	EUR 100
23	February 03rd, 2027	February 12th, 2027	EUR 100
24	March 03rd, 2027	March 12th, 2027	EUR 100
25	April 05th, 2027	April 14th, 2027	EUR 100
26	May 04th, 2027	May 13th, 2027	EUR 100
27	June 03rd, 2027	June 14th, 2027	EUR 100
28	July 06th, 2027	July 15th, 2027	EUR 100
29	August 03rd, 2027	August 12th, 2027	EUR 100
30	September 03rd, 2027	September 14th, 2027	EUR 100



## Automatic Early Redemption Price<sup>i</sup>

1) For  $n = 1$

**100% x Underlying<sup>i</sup><sub>Initial</sub> with i from 1 to 4**

2) For  $n = 2$  to 30

$$\text{Max} \left( \text{Automatic Early Redemption Floor}_n; \min \left( \left( \frac{\text{Underlying}_n^i}{\text{Underlying}_{Initial}^i} \right); \text{Underlying}_{Initial}^i \right) \right)$$

**With i from 1 to 4**

## Where

Underlying<sup>i</sup><sub>n</sub> is the official closing price of the Underlying; on the **Automatic Early Redemption Date<sub>n</sub>**

n	Automatic Early Redemption Floor <sub>n</sub>
2	85%
3	85%
4	85%
5	85%
6	85%
7	85%
8	85%
9	85%
10	85%
11	85%
12	85%
13	85%
14	85%
15	85%
16	85%
17	85%
18	85%
19	85%
20	85%
21	85%
22	85%
23	85%
24	85%
25	85%
26	85%
27	85%
28	85%
29	85%
30	85%

## Knock-in Price<sup>i</sup>

**50% x Underlying<sup>i</sup><sub>Initial</sub> with i from 1 to 4**



## Knock-in Determination Day

The Redemption Valuation Date.

## Knock-in Valuation Time

Specific Scheduled Closing Time of each Underlying on the Redemption Valuation Date.

## Knock-in Event

A Knock-in Event shall be deemed to occur if, at the Knock-in Valuation Time on the Knock-in Determination Day, at least one Underlying closes at a price strictly less than its Knock-in Price.

## Final Redemption

On the **Maturity Date**, if the Certificates have not been automatically early redeemed or purchased and cancelled by the Issuer prior to the Redemption Valuation Date, the Issuer shall redeem each Certificate at the following Cash Settlement Amount:

1) If **no Knock-in Event** has occurred:

$N \times 100\%$

2) Otherwise:

$N \times \frac{(WO \text{ Underlying}_{Final})}{(WO \text{ Underlying}_{Initial})}$

## Where

**WO Underlying** is the Underlying with the worst performance from the **Strike Date** to the **Redemption Valuation Date**, defined as:

$$\min_{i=1}^4 \left( \frac{Underlying_{i_{Final}}}{Underlying_{i_{Initial}}} \right)$$

**WO Underlying<sub>Initial</sub>** is the official closing price of **WO Underlying** on the **Strike Date**.

**WO Underlying<sub>Final</sub>** is the official closing price of **WO Underlying** on the **Redemption Valuation Date**.

**Underlying<sub>iInitial</sub>** with **i from 1 to 4** is the official closing price of the **Underlying<sup>i</sup>** on the **Strike Date**.

**Underlying<sub>iFinal</sub>** with **i from 1 to 4** is the official closing price of the **Underlying<sup>i</sup>** on the **Redemption Valuation Date**.

## Business Day Convention

Following Business Day

## Payment Business Days

TARGET2

## Calculation Agent

BNP Paribas Financial Markets S.N.C.

## Governing Law

English

## Documentation

The Certificates will be issued under the Issuer's Note, Warrant and Certificate Programme (the "**Programme**") by way of Pricing Supplement. Copies of the Programme's base prospectus (the "**Base Prospectus**") dated 30 May 2024 (which sets out the terms and conditions to be completed by the Pricing Supplement) and any supplements thereto are available from BNP Paribas Financial Markets S.N.C. on request.

In the event of any inconsistency between this termsheet and the Final Terms relating to the Certificates, the Final Terms will prevail.

## Form

Italian Dematerialised Form

## Codes

- ISIN: NLBNPIT28X39
- Common: To Be Determined
- CFI: DECVRB
- FISN: BNPIBV/VARI CTF NKG 20271008 BSKT

Classification : Confidential



<b>Issuer LEI</b>	7245009UXRIGIRYOBR48
<b>Common Depositary</b>	BNP PARIBAS SA, Luxembourg Branch
<b>Initial Settlement</b>	Delivery versus payment. BNP Paribas Financial Markets S.N.C. will settle through Clearstream 81851. Settlement must be made in Units.
<b>Selling Restrictions</b>	As set out in the Base Prospectus.

## IMPORTANT INFORMATION

*This term sheet contains a proposal for discussion purposes only and (unless otherwise stated) is indicative only. The term sheet does not constitute an advertisement. BNP Paribas gives no assurance that any Certificate will be issued or any transaction will be entered into on the basis of these indicative terms. The information contained in this document is provided to you on a strictly confidential basis and you agree that it may not be distributed by you to other parties or potential purchasers of Certificates other than with our prior written consent and in compliance with applicable securities laws and regulations in force in the jurisdiction(s) in which you offer the Securities described in this document. If you have received a copy of this document from anyone other than BNP Paribas, it will not contain all the information required for you to assess its contents. This document is not intended for any Retail Client, as defined in Directive 2004/39/EC ("MiFID") and the relevant implementing measures in any EU member state.*

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*In each European Economic Area member state, BNP Paribas draws your attention to the fact that the Certificates described herein will be subscribed, placed or resold solely on the basis of one or more exemptions to publish a prospectus laid down in article 1.4 of Regulation 2017/1129 of the European Parliament and of the Council of 14 June 2017 (the "**Prospectus Regulation**").*

*The Certificates will be subscribed, placed or resold outside the European Economic Area solely on the basis of an exemption to an offer to the public or an exemption to the publication of any legal specific documentation.*

## Selling Restrictions

*The Certificates may not be offered or sold in the United States or to U.S. persons at any time (as defined in regulation S under the U.S. Securities Act of 1933 or the U.S. internal revenue code). The Certificates have not been and will not be registered under the U.S. Securities Act of 1933, as amended, or the securities laws of any state in the United States, and are subject to U.S. tax requirements. In purchasing the Certificates you represent and warrant that you are neither located in the United States nor a U.S. person and that you are not purchasing for the account or benefit of any such person. The Certificates may not be offered, sold, transferred or delivered without compliance with all applicable securities laws and regulations.*

## Risk Analysis

*The Certificates have no capital protection at any time and there can be a partial or total loss of any capital invested. Investment in the Certificates is therefore highly speculative and should only be considered by persons who can afford to lose their entire investment.*

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appropriate for you based upon your own judgement the advice from such advisers as you have deemed necessary to consult. Each holder of the Certificates shall also be deemed to assume and be responsible for any and all taxes of any jurisdiction or governmental or regulatory authority and should consult their own tax advisers in this respect.

You should note and assess for the purposes of any investment decision that members of the BNP Paribas group may face possible conflicts of interest in connection with certain duties under the Certificates, such as trading in an underlying for their own account or for the account of others, receiving fees in a number of capacities or taking market views which are not consistent with the objective of the Certificates.

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