

FINAL TERMS DATED 15 MARCH 2019

BNP Paribas Issuance B.V.
(formerly BNP Paribas Arbitrage Issuance B.V.)
(incorporated in The Netherlands)
(as Issuer)

BNP Paribas
(incorporated in France)
(as Guarantor)

(Warrant and Certificate Programme)

EUR "Open End Turbo" Certificates relating to a Share

In respect of Series Number FRBNPP006FX0 (Bourbon)

20,000 Certificates are to be consolidated on 4 November 2016 and form a single series with the current outstanding amount of the 50,000 Certificates issued on 31 October 2016 and the 50,000 Certificates issued on 7 October 2016

In respect of Series Number FRBNPP006I40 (Intel Corporation)

100,000 Certificates are to be consolidated on 07 July 2017 and form a single series with the current outstanding amount of the 600 Certificates issued on 7 October 2016

In respect of Series Number FRBNPP006GX8 (Credit Agricole SA)

60,000 Certificates are to be consolidated on 15 March 2019 and form a single series with the current outstanding amount of the 200,000 Certificates issued on 7 October 2016

BNP Paribas Arbitrage 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 36 of Part A below, provided such person is a Manager or an 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 or any Manager to publish a prospectus pursuant to Article 3 of the Prospectus Directive or to supplement a prospectus pursuant to Article 16 of the Prospectus Directive, in each case, in relation to such offer.

None of the Issuer nor, 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 (the "**Conditions**") set forth in the Base Prospectus dated 5 July 2016 each Supplement to it 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 it which may have been published and approved before the issue of any additional amount of Securities (the "**Supplements**") (provided that to the extent any such Supplement (i) is published and approved after the date of these Final Terms and (ii) provide for any change to the Conditions of the Securities such changes shall have no effect with respect to the Conditions of the Securities to which these Final Terms relate)] which are incorporated by reference in the Base Prospectus dated 4 July 2018. This document constitutes the Final Terms of the Securities described herein for the purposes of Article 5.4 of the Prospectus Directive and must be read in conjunction with the Base Prospectus dated 4 July 2018 and any Supplements to it, which together constitute a base prospectus for the purposes of the Prospectus Directive (the "**Base Prospectus**"), including the Conditions incorporated by reference in the Base Prospectus.

Full information on BNP Paribas Issuance B.V. (the "**Issuer**"), BNP Paribas (the "**Guarantor**") and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. A summary of the Securities (which comprises the Summary in the Base Prospectus as amended to reflect the provisions of these Final Terms) 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.produitsdebourse.bnpparibas.fr for public offering in France 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	Common Code	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	Redemption Date	Parity
FRBNPP006 D78	100,000	100,000	150412641	OC53B	EUR 0.76	Call	EUR 26.6754	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 D86	100,000	100,000	150412668	OC54B	EUR 0.32	Put	EUR 37.4610	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 D94	150,000	150,000	150412650	OC55B	EUR 2.04	Call	EUR 2.6603	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 DA3	150,000	150,000	150412676	OC56B	EUR 1.24	Call	EUR 3.4584	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 DB1	150,000	150,000	150412684	OC57B	EUR 1.11	Call	EUR 3.5915	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 DC9	150,000	150,000	150412692	OC58B	EUR 0.98	Call	EUR 3.7245	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 DD7	150,000	150,000	150412706	OC59B	EUR 0.58	Call	EUR 4.1235	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 DE5	150,000	150,000	150412714	OC60B	EUR 0.50	Put	EUR 5.2001	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DF2	150,000	150,000	150412749	OC61B	EUR 0.65	Put	EUR 5.3501	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DG0	150,000	150,000	150412722	OC62B	EUR 0.95	Put	EUR 5.6500	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DH8	150,000	150,000	150412757	OC63B	EUR 1.10	Put	EUR 5.8001	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DI6	150,000	150,000	150412765	OC64B	EUR 1.25	Put	EUR 5.9500	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DJ4	150,000	150,000	150412773	OC65B	EUR 1.40	Put	EUR 6.1001	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DK2	150,000	150,000	150412781	OC66B	EUR 1.55	Put	EUR 6.2500	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DL0	150,000	150,000	150412790	OC67B	EUR 1.70	Put	EUR 6.4000	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1

Series Number / ISIN Code	No. of Securities Issued	No. of Securities	Common Code	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	Redemption Date	Parity
FRBNPP006DM8	150,000	150,000	150412803	OC68B	EUR 2.30	Put	EUR 7.0001	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006DN6	100,000	100,000	150412811	OC69B	EUR 3.99	Call	EUR 54.4326	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006DO4	100,000	100,000	150412838	OC70B	EUR 0.73	Call	EUR 87.0923	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006DP1	100,000	100,000	150412820	OC71B	EUR 0.79	Put	EUR 102.2125	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006DQ9	100,000	100,000	150412846	OC72B	EUR 1.08	Put	EUR 105.1610	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006DR7	100,000	100,000	150412854	OC73B	EUR 1.38	Put	EUR 108.1094	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006DS5	100,000	100,000	150412862	OC74B	EUR 1.97	Put	EUR 114.0063	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006DT3	100,000	100,000	150412889	OC75B	EUR 2.56	Put	EUR 119.9032	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006DU1	100,000	100,000	150412897	OC76B	EUR 2.85	Put	EUR 122.8516	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006DV9	100,000	100,000	150412919	OC77B	EUR 3.15	Put	EUR 125.8000	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006DW7	100,000	100,000	150412927	OC78B	EUR 4.32	Put	EUR 137.5938	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006DX5	50,000	50,000	150412943	OC79B	EUR 0.20	Call	EUR 21.2105	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006DY3	50,000	50,000	150412935	OC80B	EUR 0.22	Put	EUR 25.3969	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006DZ0	50,000	50,000	150412951	OC81B	EUR 8.89	Call	USD 645.2184	Upwards 4 digits	Upwards 5 digits	6%	USDLIBOR1M =	+4%	Open End	20
FRBNPP006E02	50,000	50,000	150412978	OC82B	EUR 3.91	Call	USD 756.7377	Upwards 4 digits	Upwards 5 digits	6%	USDLIBOR1M =	+4%	Open End	20
FRBNPP006E10	50,000	50,000	150412960	OC83B	EUR 4.41	Put	USD 943.1681	Downwards 4 digits	Downwards 5 digits	6%	USDLIBOR1M =	-4%	Open End	20

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FRBNPP006E28	50,000	50,000	150412986	OC84B	EUR 8.42	Put	USD 1,032.9937	Downwards 4 digits	Downwards 5 digits	6%	USDLIBOR1M=	-4%	Open End	20
FRBNPP006E36	100,000	100,000	150413001	OC85B	EUR 1.08	Call	EUR 34.8758	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006E44	100,000	100,000	150412994	OC86B	EUR 0.78	Call	EUR 37.8898	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006E51	100,000	100,000	150413010	OC87B	EUR 0.47	Call	EUR 40.9037	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006E69	100,000	100,000	150413036	OC88B	EUR 0.43	Put	EUR 49.9188	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M=	-4%	Open End	10
FRBNPP006E77	100,000	100,000	150413028	OC89B	EUR 0.90	Put	EUR 54.6730	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M=	-4%	Open End	10
FRBNPP006E85	75,000	75,000	150413044	OC90B	EUR 1.71	Call	USD 93.8528	Upwards 4 digits	Upwards 2 digits	6%	USDLIBOR1M=	+4%	Open End	10
FRBNPP006E93	75,000	75,000	150413079	OC91B	EUR 1.05	Call	USD 101.3183	Upwards 4 digits	Upwards 2 digits	6%	USDLIBOR1M=	+4%	Open End	10
FRBNPP006EA1	75,000	75,000	150413052	OC92B	EUR 1.18	Put	USD 126.2793	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	10
FRBNPP006EB9	75,000	75,000	150413087	OC93B	EUR 2.26	Put	USD 138.3059	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	10
FRBNPP006EC7	200,000	200,000	150413109	OC94B	EUR 0.13	Call	EUR 4.2731	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006ED5	200,000	200,000	150413095	OC95B	EUR 0.09	Call	EUR 4.6424	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006EE3	200,000	200,000	150413125	OC96B	EUR 0.06	Call	EUR 5.0116	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006EF0	200,000	200,000	150413133	OC97B	EUR 0.05	Put	EUR 6.1163	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M=	-4%	Open End	10
FRBNPP006EG8	200,000	200,000	150413117	OC98B	EUR 0.11	Put	EUR 6.6988	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M=	-4%	Open End	10
FRBNPP006EH6	50,000	50,000	150413150	OC99B	EUR 1.42	Call	EUR 69.6528	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006EI4	50,000	50,000	150413176	OD00B	EUR 0.87	Call	EUR 75.1933	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10

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FRBNPP006E J2	50,000	50,000	150413141	OD01B	EUR 0.98	Put	EUR 93.7181	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006E K0	50,000	50,000	150413184	OD02B	EUR 1.87	Put	EUR 102.6437	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006E L8	150,000	150,000	150413214	OD03B	EUR 2.30	Call	EUR 74.5200	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006E M6	150,000	150,000	150413168	OD04B	EUR 1.66	Call	EUR 80.9600	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006E N4	150,000	150,000	150413206	OD05B	EUR 1.01	Call	EUR 87.3999	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006E O2	150,000	150,000	150413257	OD06B	EUR 1.14	Put	EUR 108.9320	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006E P9	100,000	100,000	150413192	OD07B	EUR 2.12	Call	EUR 17.9114	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006E Q7	100,000	100,000	150413249	OD08B	EUR 1.54	Call	EUR 18.4892	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006E R5	100,000	100,000	150413281	OD09B	EUR 2.92	Put	EUR 22.9511	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006E S3	100,000	100,000	150413222	OD10B	EUR 4.80	Put	EUR 24.8289	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006E T1	100,000	100,000	150413273	OD11B	EUR 5.42	Put	EUR 25.4548	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006E U9	100,000	100,000	150413303	OD12B	EUR 6.05	Put	EUR 26.0808	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006E V7	100,000	100,000	150413265	OD13B	EUR 6.68	Put	EUR 26.7067	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006E W5	100,000	100,000	150413451	OD14B	EUR 9.18	Put	EUR 29.2105	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006E X3	60,000	60,000	150413320	OD15B	EUR 0.42	Call	EUR 50.8799	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006E Y1	60,000	60,000	150413290	OD16B	EUR 0.63	Put	EUR 61.4359	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10

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FRBNPP006EZ8	60,000	60,000	150413486	OD17B	EUR 0.80	Put	EUR 63.1584	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006F01	60,000	60,000	150413346	OD18B	EUR 0.98	Put	EUR 64.8809	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006F19	60,000	60,000	150413311	OD19B	EUR 1.15	Put	EUR 66.6034	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006F27	60,000	60,000	150413516	OD20B	EUR 1.32	Put	EUR 68.3259	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006F35	60,000	60,000	150413362	OD21B	EUR 1.49	Put	EUR 70.0484	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006F43	60,000	60,000	150413338	OD22B	EUR 2.53	Put	EUR 80.3834	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006F50	100,000	100,000	150413559	OD23B	EUR 0.81	Put	USD 867.3336	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M =	-4%	Open End	100
FRBNPP006F68	100,000	100,000	150413397	OD24B	EUR 1.55	Put	USD 949.9368	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M =	-4%	Open End	100
FRBNPP006F76	75,000	75,000	150413354	OD25B	EUR 0.35	Call	EUR 9.6721	Upwards 4 digits	Upwards 5 digits	10%	EURIBOR1M =	+4%	Open End	10
FRBNPP006F84	75,000	75,000	150413583	OD26B	EUR 0.26	Call	EUR 10.5080	Upwards 4 digits	Upwards 5 digits	10%	EURIBOR1M =	+4%	Open End	10
FRBNPP006F92	75,000	75,000	150413427	OD27B	EUR 0.18	Call	EUR 11.3438	Upwards 4 digits	Upwards 5 digits	10%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FA8	75,000	75,000	150413389	OD28B	EUR 0.22	Put	EUR 15.3242	Downwards 4 digits	Downwards 5 digits	10%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FB6	75,000	75,000	150413613	OD29B	EUR 0.36	Put	EUR 16.7837	Downwards 4 digits	Downwards 5 digits	10%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FC4	60,000	60,000	150413443	OD30B	EUR 0.84	Put	EUR 98.1094	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FD2	60,000	60,000	150413419	OD31B	EUR 1.78	Put	EUR 107.4532	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FE0	50,000	50,000	150413648	OD32B	EUR 2.23	Call	EUR 109.0452	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FF7	50,000	50,000	150413478	OD33B	EUR 2.93	Put	EUR 160.6942	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10

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FRBNPP006FG5	200,000	200,000	150413435	OD34B	EUR 0.65	Call	EUR 41.8932	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FH3	200,000	200,000	150413672	OD35B	EUR 0.51	Call	EUR 43.2897	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FI1	200,000	200,000	150413508	OD36B	EUR 0.37	Call	EUR 44.6861	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FJ9	200,000	200,000	150413460	OD37B	EUR 0.55	Put	EUR 53.9570	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FK7	200,000	200,000	150413729	OD38B	EUR 0.71	Put	EUR 55.4698	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FL5	200,000	200,000	150413532	OD39B	EUR 0.86	Put	EUR 56.9827	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FM3	200,000	200,000	150413494	OD40B	EUR 1.01	Put	EUR 58.4955	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FN1	200,000	200,000	150413745	OD41B	EUR 1.16	Put	EUR 60.0083	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FO9	200,000	200,000	150413575	OD42B	EUR 1.31	Put	EUR 61.5211	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FP6	200,000	200,000	150413524	OD43B	EUR 1.46	Put	EUR 63.0339	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FQ4	200,000	200,000	150413770	OD44B	EUR 1.61	Put	EUR 64.5467	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FR2	200,000	200,000	150413605	OD45B	EUR 2.22	Put	EUR 70.5980	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FS0	50,000	50,000	150413567	OD46B	EUR 0.82	Call	EUR 2.2827	Upwards 4 digits	Upwards 10 digits	10%	EURIBOR1M =	+4%	Open End	1
FRBNPP006FT8	50,000	50,000	150413800	OD47B	EUR 0.86	Put	EUR 3.9612	Downwards 4 digits	Downwards 10 digits	10%	EURIBOR1M =	-4%	Open End	1
FRBNPP006FU6	100,000	100,000	150413630	OD48B	EUR 0.26	Call	EUR 27.3124	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FV4	100,000	100,000	150413591	OD49B	EUR 0.59	Put	EUR 35.8178	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10

Series Number / ISIN Code	No. of Securities Issued	No. of Securities	Common Code	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	Redemption Date	Parity
FRBNPP006FW2	50,000	50,000	150413834	OD50B	EUR 0.18	Call	EUR 8.7335	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FX0	20,000	120,000	150413664	OD51B	EUR 0.27	Call	EUR 9.4283	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FY8	50,000	50,000	150413621	OD52B	EUR 0.12	Put	EUR 11.7511	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FZ5	50,000	50,000	150413877	OD53B	EUR 0.24	Put	EUR 12.8703	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006G00	100,000	100,000	150413702	OD54B	EUR 1.93	Call	EUR 67.8920	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006G18	100,000	100,000	150413656	OD55B	EUR 0.75	Call	EUR 79.6264	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006G26	100,000	100,000	150413907	OD56B	EUR 1.73	Put	EUR 104.4224	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006G34	100,000	100,000	150413753	OD57B	EUR 0.20	Call	EUR 21.2014	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006G42	100,000	100,000	150413699	OD58B	EUR 0.22	Put	EUR 25.3860	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006G59	100,000	100,000	150413923	OD59B	EUR 0.46	Put	EUR 27.8037	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006G67	50,000	50,000	150413788	OD60B	EUR 1.89	Call	EUR 24.6339	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006G75	50,000	50,000	150413737	OD61B	EUR 1.03	Call	EUR 33.2558	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006G83	50,000	50,000	150413940	OD62B	EUR 0.78	Call	EUR 35.7192	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006G91	50,000	50,000	150413818	OD63B	EUR 0.53	Call	EUR 38.1826	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006GA6	50,000	50,000	150413761	OD64B	EUR 0.41	Call	EUR 39.4143	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006GB4	50,000	50,000	150413966	OD65B	EUR 0.46	Put	EUR 48.1498	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006GC2	50,000	50,000	150413842	OD66B	EUR 0.74	Put	EUR 50.9277	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10

Series Number / ISIN Code	No. of Securities Issued	No. of Securities	Common Code	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	Redemption Date	Parity
FRBNPP006 GD0	50,000	50,000	150413796	OD67B	EUR 1.02	Put	EUR 53.7056	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 GE8	50,000	50,000	150413982	OD68B	EUR 1.30	Put	EUR 56.4835	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 GF5	150,000	150,000	150413885	OD69B	EUR 1.60	Call	EUR 16.9539	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GG3	150,000	150,000	150413826	OD70B	EUR 1.18	Call	EUR 19.0732	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GH1	150,000	150,000	150414016	OD71B	EUR 1.04	Call	EUR 19.7796	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GI9	150,000	150,000	150413915	OD72B	EUR 0.89	Call	EUR 20.4860	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GJ7	150,000	150,000	150413869	OD73B	EUR 0.75	Call	EUR 21.1924	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GK5	150,000	150,000	150414032	OD74B	EUR 0.61	Call	EUR 21.8988	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GL3	150,000	150,000	150413958	OD75B	EUR 0.47	Call	EUR 22.6052	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GM1	150,000	150,000	150413893	OD76B	EUR 0.53	Put	EUR 27.6154	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GN9	150,000	150,000	150414067	OD77B	EUR 0.69	Put	EUR 28.4120	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GO7	150,000	150,000	150413974	OD78B	EUR 0.85	Put	EUR 29.2086	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GP4	150,000	150,000	150413931	OD79B	EUR 1.01	Put	EUR 30.0052	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GQ2	150,000	150,000	150414083	OD80B	EUR 1.17	Put	EUR 30.8018	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GR0	150,000	150,000	150414008	OD81B	EUR 1.33	Put	EUR 31.5983	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GS8	150,000	150,000	150414156	OD82B	EUR 1.49	Put	EUR 32.3949	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5

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FRBNPP006 GT6	150,000	150,000	150414105	OD83B	EUR 1.65	Put	EUR 33.1915	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GU4	150,000	150,000	150414024	OD84B	EUR 1.81	Put	EUR 33.9881	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GV2	150,000	150,000	150414199	OD85B	EUR 2.44	Put	EUR 37.1745	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GW0	200,000	200,000	150414121	OD86B	EUR 1.40	Call	EUR 7.7203	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 GX8	60,000	260,000	150414059	OD87B	EUR 2.74	Call	EUR 8.3344	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 GY6	200,000	200,000	150414237	OD88B	EUR 1.81	Put	EUR 10.9298	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 GZ3	50,000	50,000	150414148	OD89B	EUR 1.43	Call	EUR 50.3913	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 H09	50,000	50,000	150414075	OD90B	EUR 1	Call	EUR 54.7461	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 H17	50,000	50,000	150414261	OD91B	EUR 0.56	Call	EUR 59.1009	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 H25	50,000	50,000	150414172	OD92B	EUR 0.61	Put	EUR 70.7657	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 H33	50,000	50,000	150414091	OD93B	EUR 1.28	Put	EUR 77.5053	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 H41	100,000	100,000	150414296	OD94B	EUR 1.02	Call	EUR 56.0153	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 H58	100,000	100,000	150414229	OD95B	EUR 0.57	Call	EUR 60.4711	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 H66	100,000	100,000	150414113	OD96B	EUR 0.62	Put	EUR 72.4063	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 H74	100,000	100,000	150414326	OD97B	EUR 1.31	Put	EUR 79.3021	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 H82	50,000	50,000	150414253	OD98B	EUR 1.81	Call	EUR 58.6027	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 H90	50,000	50,000	150414130	OD99B	EUR 1.71	Put	EUR 93.8229	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10

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FRBNPP006 HA4	100,000	100,000	150414369	OE00B	EUR 3.22	Call	EUR 11.3244	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 HB2	100,000	100,000	150414288	OE01B	EUR 2.24	Call	EUR 12.3030	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 HC0	100,000	100,000	150414164	OE02B	EUR 1.26	Call	EUR 13.2817	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 HD8	100,000	100,000	150414393	OE03B	EUR 1.36	Put	EUR 15.9032	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 HE6	100,000	100,000	150414318	OE04B	EUR 2.88	Put	EUR 17.4178	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 HF3	100,000	100,000	150414202	OE05B	EUR 0.10	Put	EUR 11.1946	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 HG1	100,000	100,000	150414423	OE06B	EUR 0.20	Put	EUR 12.2607	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 HH9	200,000	200,000	150414342	OE07B	EUR 0.13	Put	EUR 14.6672	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 HI7	75,000	75,000	150414245	OE08B	EUR 1.06	Put	EUR 123.9766	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 HJ5	75,000	75,000	150414458	OE09B	EUR 2.24	Put	EUR 135.7839	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 HK3	50,000	50,000	150414385	OE10B	EUR 1.19	Call	USD 115.1382	Upwards 4 digits	Upwards 2 digits	6%	USDLIBOR1M=	+4%	Open End	10
FRBNPP006 HL1	50,000	50,000	150414270	OE11B	EUR 1.34	Put	USD 143.5038	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	10
FRBNPP006 HM9	50,000	50,000	150414482	OE12B	EUR 2.56	Put	USD 157.1708	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	10
FRBNPP006 HN7	150,000	150,000	150414415	OE13B	EUR 0.84	Call	EUR 27.3604	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 HO5	150,000	150,000	150414300	OE14B	EUR 0.37	Call	EUR 32.0893	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 HP2	150,000	150,000	150414539	OE15B	EUR 0.80	Put	EUR 43.8040	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10

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FRBNPP006 HQ0	60,000	60,000	150414440	OE16B	EUR 0.27	Call	USD 26.4386	Upwards 4 digits	Upwards 2 digits	6%	USDLIBOR1M=	+4%	Open End	10
FRBNPP006 HR8	60,000	60,000	150414334	OE17B	EUR 0.31	Put	USD 32.9522	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	10
FRBNPP006 HS6	150,000	150,000	150414563	OE18B	EUR 1.27	Call	EUR 44.6824	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M=	+4%	Open End	10
FRBNPP006 HT4	150,000	150,000	150414474	OE19B	EUR 0.21	Call	EUR 6.8750	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006 HU2	150,000	150,000	150414377	OE20B	EUR 0.15	Call	EUR 7.4692	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006 HV0	150,000	150,000	150414598	OE21B	EUR 0.11	Put	EUR 10.0499	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M=	-4%	Open End	10
FRBNPP006 HW8	150,000	150,000	150414512	OE22B	EUR 3.12	Call	EUR 152.7547	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006 HX6	75,000	75,000	150414407	OE23B	EUR 0.90	Call	EUR 64.4770	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006 HY4	75,000	75,000	150414628	OE24B	EUR 0.69	Call	EUR 66.5569	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006 HZ1	75,000	75,000	150414555	OE25B	EUR 0.78	Put	EUR 81.3081	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M=	-4%	Open End	10
FRBNPP006I 08	75,000	75,000	150414431	OE26B	EUR 1.02	Put	EUR 83.6536	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M=	-4%	Open End	10
FRBNPP006I 16	75,000	75,000	150414652	OE27B	EUR 1.25	Put	EUR 85.9990	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M=	-4%	Open End	10
FRBNPP006I 24	75,000	75,000	150414580	OE28B	EUR 2.19	Put	EUR 95.3807	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M=	-4%	Open End	10
FRBNPP006I 32	75,000	75,000	150414466	OE29B	EUR 2.42	Put	EUR 97.7261	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M=	-4%	Open End	10
FRBNPP006I 40	100,000	100,600	150414695	OE30B	EUR 0.42	Call	USD 29.0300	Upwards 4 digits	Upwards 2 digits	6%	USDLIBOR1M=	+4%	Open End	10
FRBNPP006I 57	100,000	100,000	150414610	OE31B	EUR 0.35	Call	USD 34.0476	Upwards 4 digits	Upwards 2 digits	6%	USDLIBOR1M=	+4%	Open End	10
FRBNPP006I 65	100,000	100,000	150414504	OE32B	EUR 0.76	Put	USD 46.4772	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	10

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FRBNPP006I73	50,000	50,000	150414725	OE33B	EUR 0.68	Call	EUR 31.6964	Upwards 4 digits	Upwards 5 digits	7%	EURIBOR1M =	+4%	Open End	10
FRBNPP006I81	50,000	50,000	150414644	OE34B	EUR 0.43	Call	EUR 34.2177	Upwards 4 digits	Upwards 5 digits	7%	EURIBOR1M =	+4%	Open End	10
FRBNPP006I99	50,000	50,000	150414547	OE35B	EUR 0.50	Put	EUR 43.5130	Downwards 4 digits	Downwards 5 digits	7%	EURIBOR1M =	-4%	Open End	10
FRBNPP006IA2	100,000	100,000	150414741	OE36B	EUR 4.15	Call	EUR 146.1115	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IB0	100,000	100,000	150414687	OE37B	EUR 1.62	Call	EUR 171.3653	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IC8	100,000	100,000	150414571	OE38B	EUR 3.71	Put	EUR 224.7292	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006ID6	100,000	100,000	150414768	OE39B	EUR 3.66	Call	EUR 129.0158	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IE4	100,000	100,000	150414717	OE40B	EUR 2.55	Call	EUR 140.1653	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IF1	100,000	100,000	150414601	OE41B	EUR 1.43	Call	EUR 151.3149	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IG9	100,000	100,000	150414784	OE42B	EUR 1.55	Put	EUR 181.1797	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006IH7	100,000	100,000	150414733	OE43B	EUR 3.28	Put	EUR 198.4349	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006II5	100,000	100,000	150414636	OE44B	EUR 0.53	Call	EUR 17.1972	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IJ3	100,000	100,000	150414792	OE45B	EUR 0.38	Call	EUR 18.6833	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IK1	100,000	100,000	150414750	OE46B	EUR 0.23	Call	EUR 20.1695	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IL9	100,000	100,000	150414679	OE47B	EUR 0.26	Put	EUR 25.1386	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006IM7	100,000	100,000	150414806	OE48B	EUR 0.50	Put	EUR 27.5328	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10

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FRBNPP006IN5	75,000	75,000	150414776	OE49B	EUR 1.20	Call	EUR 143.9538	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IO3	75,000	75,000	150414709	OE50B	EUR 2.76	Put	EUR 183.5662	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10

Series Number / ISIN Code	Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP006D78	Accor SA	EUR	FR0000120404	ACCP.PA	www.accorhotels-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006D86	Accor SA	EUR	FR0000120404	ACCP.PA	www.accorhotels-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006D94	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DA3	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DB1	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DC9	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DD7	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DE5	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DF2	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DG0	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DH8	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DI6	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DJ4	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DK2	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DL0	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DM8	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DN6	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DO4	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DP1	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DQ9	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DR7	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DS5	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1

Series Number / ISIN Code	Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP006DT3	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DU1	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DV9	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DW7	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DX5	Alstom S.A.	EUR	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com	1
FRBNPP006DY3	Alstom S.A.	EUR	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com	1
FRBNPP006DZ0	Amazon.com, Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006E02	Amazon.com, Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006E10	Amazon.com, Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006E28	Amazon.com, Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006E36	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP006E44	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP006E51	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP006E69	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP006E77	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP006E85	Apple, Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006E93	Apple, Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006EA1	Apple, Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006EB9	Apple, Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006EC7	ArcelorMittal S.A.	EUR	LU0323134006	ISPA.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP006ED5	ArcelorMittal S.A.	EUR	LU0323134006	ISPA.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP006EE3	ArcelorMittal S.A.	EUR	LU0323134006	ISPA.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP006EF0	ArcelorMittal S.A.	EUR	LU0323134006	ISPA.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP006EG8	ArcelorMittal S.A.	EUR	LU0323134006	ISPA.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP006EH6	ARKEMA	EUR	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com	1
FRBNPP006EI4	ARKEMA	EUR	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com	1

Series Number / ISIN Code	Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP006EJ2	ARKEMA	EUR	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com	1
FRBNPP006EK0	ARKEMA	EUR	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com	1
FRBNPP006EL8	Atos SE	EUR	FR0000051732	ATOS.PA	www.fr.atosorigin.com	Euronext Paris	www.euronext.com	1
FRBNPP006EM6	Atos SE	EUR	FR0000051732	ATOS.PA	www.fr.atosorigin.com	Euronext Paris	www.euronext.com	1
FRBNPP006EN4	Atos SE	EUR	FR0000051732	ATOS.PA	www.fr.atosorigin.com	Euronext Paris	www.euronext.com	1
FRBNPP006EO2	Atos SE	EUR	FR0000051732	ATOS.PA	www.fr.atosorigin.com	Euronext Paris	www.euronext.com	1
FRBNPP006EP9	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006EQ7	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006ER5	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006ES3	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006ET1	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006EU9	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006EV7	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006EW5	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006EX3	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006EY1	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006EZ8	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006F01	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006F19	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006F27	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006F35	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006F43	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006F50	Alphabet Inc-CL C	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006F68	Alphabet Inc-CL C	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006F76	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP006F84	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP006F92	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP006FA8	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP006FB6	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP006FC4	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	www.bayer.de	Deutsche Börse AG	www.boerse-frankfurt.de	1

Series Number / ISIN Code	Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP006FD2	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	www.bayer.de	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006FE0	BIC	EUR	FR0000120966	BICP.PA	www.bicworld.com	Euronext Paris	www.euronext.com	1
FRBNPP006FF7	BIC	EUR	FR0000120966	BICP.PA	www.bicworld.com	Euronext Paris	www.euronext.com	1
FRBNPP006FG5	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FH3	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FI1	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FJ9	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FK7	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FL5	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FM3	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FN1	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FO9	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FP6	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FQ4	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FR2	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FS0	Bolloré	EUR	FR0000039299	BOLL.PA	www.bolloré.com	Euronext Paris	www.euronext.com	1
FRBNPP006FT8	Bolloré	EUR	FR0000039299	BOLL.PA	www.bolloré.com	Euronext Paris	www.euronext.com	1
FRBNPP006FU6	Bouygues SA	EUR	FR0000120503	BOUY.PA	www.bouygues.com	Euronext Paris	www.euronext.com	1
FRBNPP006FV4	Bouygues SA	EUR	FR0000120503	BOUY.PA	www.bouygues.com	Euronext Paris	www.euronext.com	1
FRBNPP006FW2	Bourbon	EUR	FR0004548873	GPBN.PA	www.bourbon-online.com	Euronext Paris	www.euronext.com	1
FRBNPP006FX0	Bourbon	EUR	FR0004548873	GPBN.PA	www.bourbon-online.com	Euronext Paris	www.euronext.com	1
FRBNPP006FY8	Bourbon	EUR	FR0004548873	GPBN.PA	www.bourbon-online.com	Euronext Paris	www.euronext.com	1
FRBNPP006FZ5	Bourbon	EUR	FR0004548873	GPBN.PA	www.bourbon-online.com	Euronext Paris	www.euronext.com	1
FRBNPP006G00	Cap Gemini SA	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	1
FRBNPP006G18	Cap Gemini SA	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	1
FRBNPP006G26	Cap Gemini SA	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	1
FRBNPP006G34	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP006G42	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP006G59	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1

Series Number / ISIN Code	Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP006G67	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006G75	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006G83	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006G91	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GA6	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GB4	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GC2	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GD0	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GE8	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GF5	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GG3	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GH1	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GI9	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GJ7	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GK5	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GL3	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GM1	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GN9	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GO7	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GP4	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GQ2	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GR0	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GS8	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GT6	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GU4	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GV2	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GW0	Credit Agricole SA	EUR	FR0000045072	CAGR.PA	www.credit-agricole.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GX8	Credit Agricole SA	EUR	FR0000045072	CAGR.PA	www.credit-agricole.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GY6	Credit Agricole SA	EUR	FR0000045072	CAGR.PA	www.credit-agricole.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GZ3	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1

Series Number / ISIN Code	Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP006H09	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006H17	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006H25	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006H33	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006H41	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP006H58	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP006H66	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP006H74	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP006H82	Dassault Systems	EUR	FR0000130650	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	1
FRBNPP006H90	Dassault Systems	EUR	FR0000130650	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	1
FRBNPP006HA4	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006HB2	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006HC0	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006HD8	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006HE6	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006HF3	Electricite de France	EUR	FR0010242511	EDF.PA	www.edf.com	Euronext Paris	www.euronext.com	1
FRBNPP006HG1	Electricite de France	EUR	FR0010242511	EDF.PA	www.edf.com	Euronext Paris	www.euronext.com	1
FRBNPP006HH9	Engie SA	EUR	FR0010208488	ENGIE.PA	www.engie.com	Euronext Paris	www.euronext.com	1
FRBNPP006HI7	Essilor International SA	EUR	FR0000121667	ESSI.PA	www.essilor.com	Euronext Paris	www.euronext.com	1
FRBNPP006HJ5	Essilor International SA	EUR	FR0000121667	ESSI.PA	www.essilor.com	Euronext Paris	www.euronext.com	1
FRBNPP006HK3	Facebook, Inc	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006HL1	Facebook, Inc	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006HM9	Facebook, Inc	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006HN7	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP006HO5	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP006HP2	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP006HQ0	General Electric Company	USD	US3696041033	GE.N	www.ge.com	New York Stock Exchange (NYSE)	www.nyse.com	EUR / USD
FRBNPP006HR8	General Electric Company	USD	US3696041033	GE.N	www.ge.com	New York Stock Exchange (NYSE)	www.nyse.com	EUR / USD

Series Number / ISIN Code	Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP006HS6	Gemalto NV	EUR	NL0000400653	GTO.AS	www.gemalto.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP006HT4	Groupe Eurotunnel SA	EUR	FR0010533075	GETP.PA	www.eurotunnel.com	Euronext Paris	www.euronext.com	1
FRBNPP006HU2	Groupe Eurotunnel SA	EUR	FR0010533075	GETP.PA	www.eurotunnel.com	Euronext Paris	www.euronext.com	1
FRBNPP006HV0	Groupe Eurotunnel SA	EUR	FR0010533075	GETP.PA	www.eurotunnel.com	Euronext Paris	www.euronext.com	1
FRBNPP006HW8	Iliad	EUR	FR0004035913	ILD.PA	www.iliad.fr	Euronext Paris	www.euronext.com	1
FRBNPP006HX6	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006HY4	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006HZ1	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006I08	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006I16	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006I24	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006I32	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006I40	Intel Corporation	USD	US4581401001	INTC.OQ	www.intel.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006I57	Intel Corporation	USD	US4581401001	INTC.OQ	www.intel.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006I65	Intel Corporation	USD	US4581401001	INTC.OQ	www.intel.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006I73	Klepierre	EUR	FR0000121964	LOIM.PA	www.klepierre.com	Euronext Paris	www.euronext.com	1
FRBNPP006I81	Klepierre	EUR	FR0000121964	LOIM.PA	www.klepierre.com	Euronext Paris	www.euronext.com	1
FRBNPP006I99	Klepierre	EUR	FR0000121964	LOIM.PA	www.klepierre.com	Euronext Paris	www.euronext.com	1
FRBNPP006IA2	Kering	EUR	FR0000121485	PRTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP006IB0	Kering	EUR	FR0000121485	PRTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP006IC8	Kering	EUR	FR0000121485	PRTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP006ID6	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP006IE4	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP006IF1	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP006IG9	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP006IH7	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP006II5	Lagadère SCA	EUR	FR0000130213	LAGA.PA	www.lagardere.com	Euronext Paris	www.euronext.com	1
FRBNPP006IJ3	Lagadère SCA	EUR	FR0000130213	LAGA.PA	www.lagardere.com	Euronext Paris	www.euronext.com	1
FRBNPP006IK1	Lagadère SCA	EUR	FR0000130213	LAGA.PA	www.lagardere.com	Euronext Paris	www.euronext.com	1
FRBNPP006IL9	Lagadère SCA	EUR	FR0000130213	LAGA.PA	www.lagardere.com	Euronext Paris	www.euronext.com	1

Series Number / ISIN Code	Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP006IM7	Lagadère SCA	EUR	FR0000130213	LAGA.PA	www.lagardere.com	Euronext Paris	www.euronext.com	1
FRBNPP006IN5	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP006IO3	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1

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:** 11 March 2019.
4. **Issue Date:** 15 March 2019.
5. **Consolidation:**

In respect of Series Number FRBNPP006FX0 (Bourbon)
20,000 Certificates are to be consolidated on 4 November 2016 and form a single series with the current outstanding amount of the 50,000 Certificates issued on 31 October 2016 and the 50,000 Certificates issued on 7 October 2016.

In respect of Series Number FRBNPP006I40 (Intel Corporation)
100,000 Certificates are to be consolidated on 07 July 2017 and form a single series with the current outstanding amount of the 600 Certificates issued on 7 October 2016

In respect of Series Number FRBNPP006GX8 (Credit Agricole SA)
60,000 Certificates are to be consolidated on 15 March 2019 and form a single series with the current outstanding amount of the 200,000 Certificates issued on 7 October 2016
6. **Type of Securities:**

(a) Certificates.

(b) The Securities are Share Securities.

The provisions of Annex 3 (Additional Terms and Conditions for Share Securities) and Annex 8 (Additional Terms and Conditions for OET Certificates) shall apply.

Unwind Costs: Not 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 TARGET2.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Rounding Convention for cash Settlement Amount:** Rounding Convention 2.
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: 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 Share 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 Share 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 Share 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.

- | | |
|--|--|
| 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. Principal Security Agent: | BNP Paribas Securities Services. |
| 20. Calculation Agent: | BNP Paribas S.N.C.
1 rue Laffitte, 75009 Paris, France. |
| 21. Governing law: | French law. |
| 22. Masse provisions (Condition 9.4): | Not applicable. |

PRODUCT SPECIFIC PROVISIONS

- | | |
|---|--|
| 23. Index Securities: | Not applicable. |
| 24. Share Securities: | Applicable. |
| (a) Share(s)/Share Company/Basket Company/GDR/ADR: | An ordinary share, or, if so indicated in "Specific Provisions for each Series" above, another share type in the share capital of the relevant Share Company (each a "Share"). |
| (b) Relative Performance Basket: | Not applicable. |
| (c) Share Currency: | See the Specific Provisions for each Series above. |
| (d) ISIN of Share(s): | See the Specific Provisions for each Series above. |
| (e) Exchange(s): | See the Specific Provisions for each Series above. |
| (f) Related Exchange(s): | All Exchanges. |
| (g) Exchange Business Day: | Single Share Basis. |
| (h) Scheduled Trading Day: | Single Share Basis. |
| (i) Weighting: | Not applicable. |
| (j) Settlement Price: | Official closing price. |
| (k) Specified Maximum Days of Disruption: | Twenty (20) Scheduled Trading Days. |

(l) Valuation Time:	The Scheduled Closing Time as defined in Condition 1.
(m) Delayed Redemption of Occurrence of an Extraordinary Event:	Not applicable.
(n) Share Correction Period:	As per Conditions.
(o) Dividend Payment:	Not applicable.
(p) Listing Change:	Applicable.
(q) Listing Suspension:	Applicable.
(r) Illiquidity:	Applicable.
(s) Tender Offer:	Applicable.
25. Debt Securities:	Not applicable.
26. Commodity Securities:	Not applicable.
27. Currency Securities:	Not applicable.
28. Futures Securities:	Not applicable.
29. OET Certificates:	Applicable.
(a) Final Price:	As per OET Certificate Conditions.
(b) Valuation Date:	As per OET Certificate Conditions.
(c) Exercise Price:	See the Specific Provisions for each Series above.
(d) Capitalised Exercise Price:	Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.
	OET Website(s): www.produitsdebourgse.bnpparibas.fr www.bnpparibasmarkets.be
	Local Business Day Centre(s): Paris.
(e) Capitalised Exercise Price Rounding Rule:	See the Specific Provisions for each Series above.
(f) Dividend Percentage:	100 per cent.
(g) Financing Rate:	
(i) Interbank Rate 1 Screen Page:	See the Specific Provisions for each Series above.
(ii) Interbank Rate 1 Specified Time:	As per OET Certificate Conditions.
(iii) Interbank Rate 2 Screen Page:	Not applicable (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% / +25%. In respect of Put Securities: -25% / 0%.
(h) 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:** Traded price.
- (iv) **Observation Price Source:** Exchange.
- (v) **Observation Price Time(s):** At any time during the opening hours of the Exchange.
- (vi) **Security Threshold:** As per OET Certificate Conditions.

The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on the OET Website(s), as set out in § 29(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 2 is applicable.

30. Additional Disruption Events: Change in Law: Applicable

Hedging Disruption does not apply to the Securities.

31. Optional Additional Disruption Events: (a) The following Optional Additional Disruption Events apply to the Securities: Insolvency Filing; Force Majeure Event; Jurisdiction Event.

(b) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.

32. Knock-in Event: Not applicable.

33. Knock-out Event: Not applicable.

PROVISIONS RELATING TO WARRANTS

34. Provisions relating to Warrants: Not applicable.

PROVISIONS RELATING TO CERTIFICATES

35. 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:** Not applicable.

(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.
(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

36. Non exempt Offer:	Applicable
(i) Non-exempt Offer Jurisdictions:	France 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.

Responsibility

The Issuer accepts responsibility for the information contained in these Final Terms. To the best of the knowledge of the Issuer (who has taken all reasonable care to ensure that such is the case), the information contained herein is in accordance with the facts and does not omit anything likely to affect the import of such information.

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:



By: Marie-Laurence Dosière

Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading - De listing

Application will be made to list the Securities on Euronext Paris and to admit the Securities described herein for trading on Euronext 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 "*Risk Factors*" in the Base Prospectus, so far as the Issuer is aware, no person involved in the offer of the Securities has an interest material to the offer.

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

Past and further performances of each Share are available on the relevant Exchange website as set out in "Specific Provisions for each Series" in Part A and the volatility of each Share as well as the Conversion Rate may be obtained from the Calculation Agent at the phone number: **0 800 235 000**.

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

SHARE DISCLAIMER

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

5. Operational Information

Relevant Clearing System(s): Euroclear France.

6. Terms and Conditions of the Public 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 Share.

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 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 Not applicable.

subscriptions and manner for refunding excess amount paid by applicants:

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

Not applicable.

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 specifically charges to the subscriber or purchaser:

Not applicable.

7. 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 Arbitrage S.N.C.

When the underwriting agreement has been or will be reached:

Not applicable.

8. 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) (the "BMR"), as specified in the table below.

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

Benchmark	Administrator	Register
EURIBOR 1M	EMMI	Not included
USD-LIBOR 1M	ICE Benchmark Administration Limited (IBA)	Included

ISSUE SPECIFIC SUMMARY IN RELATION TO THIS BASE PROSPECTUS

Summaries are made up of disclosure requirements known as "Elements". These Elements are numbered in Sections A - E (A.1 - E.7). This Summary contains all the Elements required to be included in a summary for this type of Securities, Issuer and Guarantor. Because some Elements are not required to be addressed, there may be gaps in the numbering sequence of the Elements. Even though an Element may be required to be inserted in the summary because of the type of Securities, Issuer and Guarantor(s), it is possible that no relevant information can be given regarding the Element. In this case a short description of the Element should be included in the summary explaining why it is not applicable.

Section A - Introduction and warnings

Element	Title	
A.1	Warning that the summary should be read as an introduction and provision as to claims	<ul style="list-style-type: none"> • This summary should be read as an introduction to the Base Prospectus and the applicable Final Terms. In this summary, unless otherwise specified and except as used in the first paragraph of Element D.3, "Base Prospectus" means the Base Prospectus of BNPP B.V. and BNPP dated 4 July 2018 as supplemented from time to time. In the first paragraph of Element D.3, "Base Prospectus" means the Base Prospectus of BNPP B.V. and BNPP dated 4 July 2018. • 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. • 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. • No civil liability will attach to the Issuer or the Guarantor in any such Member State solely on the basis of this summary, including any translation hereof, unless it is misleading, inaccurate or inconsistent when read together with the other parts of the Base Prospectus and the applicable Final Terms or, following the implementation of the relevant provisions of Directive 2010/73/EU in the relevant Member State, 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.
A.2	Consent as to use the Base Prospectus, period of validity and other conditions attached	<p><i>Consent:</i> The Securities are offered in circumstances where a prospectus is required to be published under the Prospectus Directive (a "Non-exempt Offer"). Subject to the conditions set out below, the Issuer consents to the use of the Base Prospectus in connection with a Non-exempt Offer of Securities by the Managers and BNP Paribas.</p> <p><i>Offer period:</i> The Issuer's consent referred to above is given for Non-exempt Offers of Securities from the Issue Date until the date on which the Securities are delisted (the "Offer Period").</p> <p><i>Conditions to consent:</i> The conditions to the Issuer's consent are that such consent (a) is only valid during the Offer Period; and (b) only extends to the use of the Base Prospectus to make Non-exempt Offers of the relevant Tranche of Securities in France and Belgium.</p>
		AN INVESTOR INTENDING TO PURCHASE OR PURCHASING ANY SECURITIES

Element	Title	
		IN A NON-EXEMPT OFFER FROM AN AUTHORISED OFFEROR WILL DO SO, AND OFFERS AND SALES OF SUCH SECURITIES TO AN INVESTOR BY SUCH AUTHORISED OFFEROR WILL BE MADE, IN ACCORDANCE WITH THE TERMS AND CONDITIONS OF THE OFFER IN PLACE BETWEEN SUCH AUTHORISED OFFEROR AND SUCH INVESTOR INCLUDING ARRANGEMENTS IN RELATION TO PRICE, ALLOCATIONS, EXPENSES AND SETTLEMENT. THE RELEVANT INFORMATION WILL BE PROVIDED BY THE AUTHORISED OFFEROR AT THE TIME OF SUCH OFFER.

Section B - Issuer and Guarantor

Element	Title																						
B.1	Legal and commercial name of the Issuer	BNP Paribas Issuance B.V. (" BNPP B.V. " or the " Issuer ").																					
B.2	Domicile/ legal form/ legislation/ 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.																					
B.4b	Trend information	BNPP B.V. is dependent upon BNPP. BNPP B.V. is a wholly owned subsidiary of BNPP specifically involved in the issuance of securities such as Warrants or Certificates or other obligations which are developed, setup and sold to investors by other companies in the BNPP Group (including BNPP). The securities are hedged by acquiring hedging instruments and/or collateral from BNP Paribas and BNP Paribas entities as described in Element D.2 below. As a consequence, the Trend Information described with respect to BNPP shall also apply to BNPP B.V.																					
B.5	Description of the Group	BNPP B.V. is a wholly owned subsidiary of BNP Paribas. BNP Paribas is the ultimate holding company of a group of companies and manages financial operations for those subsidiary companies (together the " BNPP Group ").																					
B.9	Profit forecast or estimate	Not applicable, as there are no profit forecasts or estimates made in respect of the Issuer in the Base Prospectus to which this Summary relates.																					
B.10	Audit report qualifications	Not applicable, there are no qualifications in any audit report on the historical financial information included in the Base Prospectus.																					
B.12	Selected historical key financial information in relation to the Issuer:	<p>Comparative Annual Financial Data - In EUR</p> <table border="1"> <thead> <tr> <th></th> <th>31/12/2017 (audited)</th> <th>31/12/2016 (audited)</th> </tr> </thead> <tbody> <tr> <td>Revenues</td> <td>431,472</td> <td>399,805</td> </tr> <tr> <td>Net Income, Group Share</td> <td>26,940</td> <td>23,307</td> </tr> <tr> <td>Total balance sheet</td> <td>50,839,146,900</td> <td>48,320,273,908</td> </tr> <tr> <td>Shareholders' equity (Group Share)</td> <td>515,239</td> <td>488,299</td> </tr> </tbody> </table> <p>Comparative Interim Financial Data for the six-month period ended 30 June 2018 - In EUR</p> <table border="1"> <thead> <tr> <th></th> <th>30/06/2018 (unaudited)¹</th> <th>30/06/2017 (unaudited)¹</th> </tr> </thead> <tbody> <tr> <td>Revenues</td> <td>193,729</td> <td>180,264</td> </tr> </tbody> </table>		31/12/2017 (audited)	31/12/2016 (audited)	Revenues	431,472	399,805	Net Income, Group Share	26,940	23,307	Total balance sheet	50,839,146,900	48,320,273,908	Shareholders' equity (Group Share)	515,239	488,299		30/06/2018 (unaudited) ¹	30/06/2017 (unaudited) ¹	Revenues	193,729	180,264
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Revenues	193,729	180,264																					

Element	Title		
	Net Income, Group Share	12,238	11,053
		30/06/2018 (unaudited)¹	31/12/2017 (audited)
	Total balance sheet	57,943,563,453	50,839,146,900
	Shareholders' equity (Group Share)	527,477	515,239
	¹ This financial information is subject to a limited review, as further described in the statutory auditors' report.		
	Statements of no significant or material adverse change		
	There has been no significant change in the financial or trading position of BNPP B.V. since 30 June 2018. There has been no material adverse change in the prospects of BNPP B.V. since 31 December 2017.		
B.13	Events impacting the Issuer's solvency	Not applicable, to the best of the Issuer's knowledge there have not been any recent events which are to a material extent relevant to the evaluation of the Issuer's solvency since 30 June 2018.	
B.14	Dependence upon other group entities	BNPP B.V. is dependent upon BNPP. BNPP B.V. is a wholly owned subsidiary of BNPP specifically involved in the issuance of securities such as Warrants or Certificates or other obligations which are developed, setup and sold to investors by other companies in the BNPP Group (including BNPP). The securities are hedged by acquiring hedging instruments and/or collateral from BNP Paribas and BNP Paribas entities as described in Element D.2 below.	
B.15	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.	
B.16	Controlling shareholders	BNP Paribas holds 100 per cent. of the share capital of BNPP B.V.	
B.17	Solicited credit ratings	BNPP B.V.'s long term credit rating is A with a positive 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). The Securities have not been rated. A security rating is not a recommendation to buy, sell or hold securities and may be subject to suspension, reduction or withdrawal at any time by the assigning rating agency.	
B.18	Description of the Guarantee	The Securities will be unconditionally and irrevocably guaranteed by BNP Paribas (" BNPP " or the " Guarantor ") pursuant to a French law <i>garantie</i> executed by BNPP 4 July 2018 (the " Guarantee "). 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 by 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 obligations under the Guarantee are senior preferred obligations (within the meaning of Article L.613-30-3-1-3° of the French <i>Code monétaire et financier</i>) and unsecured obligations of BNPP and will rank <i>pari passu</i> 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.	
B.19	Information about the Guarantor		

Element	Title	
B.19/ B.1	Legal and commercial name of the Guarantor	BNP Paribas.
B.19/ B.2	Domicile/ legal form/ legislation/ country of incorporation	The Guarantor was incorporated in France as a <i>société anonyme</i> under French law and licensed as a bank having its head office at 16, boulevard des Italiens - 75009 Paris, France.
B.19/ B.4b	Trend information	<p>Macroeconomic environment</p> <p>Macroeconomic and market conditions affect BNPP's results. The nature of BNPP's business makes it particularly sensitive to macroeconomic and market conditions in Europe, which have been at times challenging and volatile in recent years.</p> <p>In 2017, global growth increased to about 3.5%, reflecting an improvement in all geographic regions. In the large developed countries, this increase in activity is leading to a tightening of, or a tapering of accommodating monetary policy. However, with inflation levels still very moderate, the central banks are able to manage this transition very gradually, without compromising the economic outlook. The IMF expects worldwide growth to strengthen further in 2018 and has revised its forecast from +3.6% to +3.7%: the slight slowing down expected in the advanced economies should be more than offset by the forecast improvement in the emerging economies (driven by the recovery in Latin America and the Middle East, and despite the structural lower pace of economic growth in China).</p> <p>In this context, the following two risk categories can be identified:</p> <p><i>Risks of financial instability due to the conduct of monetary policies</i></p> <p>Two risks should be emphasised: a sharp increase in interest rates and the current very accommodating monetary policy being maintained for too long.</p> <p>On the one hand, the continued tightening of monetary policy in the United States (which started in 2015) and the less-accommodating monetary policy in the euro zone (a planned reduction in assets purchases starting in January 2018) involve risks of financial turbulence. The risk of an inadequately controlled rise in long-term interest rates may in particular be emphasised, under the scenario of an unexpected increase in inflation or an unanticipated tightening of monetary policies. If this risk materialises, it could have negative consequences on the asset markets, particularly those for which risk premiums are extremely low compared to their historic average, following a decade of accommodating monetary policies (credit to non-investment grade corporates or countries, certain sectors of the equity markets, real estate, etc.)</p> <p>On the other hand, despite the upturn since mid-2016, interest rates remain low, which may continue to encourage excessive risk-taking among some players in the financial systemmarket participants: increased lengthening maturities of financings and assets held, less stringent credit policy for granting loans, and an increase in leveraged financings. Some players of these participants (insurance companies, pension funds, asset managers, etc.) entail have an increasingly systemic dimension and in the event of market turbulence (linked for instance example to a sudden sharp rise in interest rates and/or a sharp price correction) they may decide could be brought to unwind large positions in an environment of relatively weak market liquidity.</p> <p><i>Systemic risks related to increased debt</i></p> <p>Macroeconomically, the impact of a rate increase could be significant for countries with high public and/or private debt-to-GDP. This is particularly the case for the United States and certain European countries (in particular Greece, Italy, and Portugal), which are posting public debt-to-GDP ratios often above 100% but also for emerging countries.</p>

Element	Title	
		<p>Between 2008 and 2017, the latter recorded a marked increase in their debt, including foreign currency debt owed to foreign creditors. The private sector was the main source of the increase in this debt, but also the public sector to a lesser extent, particularly in Africa. These countries are particularly vulnerable to the prospect of a tightening in monetary policies in the advanced economies. Capital outflows could weigh on exchange rates, increase the costs of servicing that debt, import inflation, and cause the emerging countries' central banks to tighten their credit conditions. This would bring about a reduction in forecast economic growth, possible downgrades of sovereign ratings, and an increase in risks for the banks. While the exposure of the BNP Paribas Group to emerging countries is limited, the vulnerability of these economies may generate disruptions in the global financial system that could affect the Group and potentially alter its results.</p> <p>It should be noted that debt-related risk could materialise, not only in the event of a sharp rise in interest rates, but also with any negative growth shocks.</p> <p><i>Laws and regulations applicable to financial institutions</i></p> <p>Recent and future changes in the laws and regulations applicable to financial institutions may have a significant impact on BNPP. Measures that were recently adopted or which are (or whose application measures are) still in draft format, that have or are likely to have an impact on BNPP notably include:</p> <ul style="list-style-type: none"> - the structural reforms comprising the French banking law of 26 July 2013 requiring that banks create subsidiaries for or segregate "speculative" proprietary operations from their traditional retail banking activities, the "Volcker rule" in the US which restricts proprietary transactions, sponsorship and investment in private equity funds and hedge funds by US and foreign banks, and upcoming potential changes in Europe; - regulations governing capital: the Capital Requirements Directive IV ("CRD 4")/the Capital Requirements Regulation ("CRR"), the international standard for total-loss absorbing capacity ("TLAC") and BNPP's designation as a financial institution that is of systemic importance by the Financial Stability Board; - the European Single Supervisory Mechanism and the ordinance of 6 November 2014; - the Directive of 16 April 2014 related to deposit guarantee systems and its delegation and implementing Decrees, the Directive of 15 May 2014 establishing a Bank Recovery and Resolution framework, the Single Resolution Mechanism establishing the Single Resolution Council and the Single Resolution Fund; - the Final Rule by the US Federal Reserve imposing tighter prudential rules on the US transactions of large foreign banks, notably the obligation to create a separate intermediary holding company in the US (capitalised and subject to regulation) to house their US subsidiaries; - the new rules for the regulation of over-the-counter derivative activities pursuant to Title VII of the Dodd-Frank Wall Street Reform and Consumer Protection Act, notably margin requirements for uncleared derivative products and the derivatives of securities traded by swap dealers, major swap participants, security-based swap dealers and major security-based swap participants, and the rules of the US Securities and Exchange Commission which require the registration of banks and major swap participants active on derivatives markets and transparency and reporting on derivative transactions; - the new Markets in Financial Instruments Directive ("MiFID") and Markets in Financial Instruments Regulation ("MiFIR"), and European regulations

Element	Title	
		<p>governing the clearing of certain over-the-counter derivative products by centralised counterparties and the disclosure of securities financing transactions to centralised bodies.</p> <ul style="list-style-type: none"> - the General Data Protection Regulation ("GDPR") that became effective on 25 May 2018, moving the European data confidentiality environment forward and improving personal data protection within the European Union. Businesses run the risk of severe penalties if they do not comply with the standards set by the GDPR. This Regulation applies to all banks providing services to European citizens; and - the finalisation of Basel 3 published by the Basel committee in December 2017, introducing a revision to the measurement of credit risk, operational risk and credit valuation adjustment ("CVA") risk for the calculation of risk-weighted assets. These measures are expected to come into effect in January 2022 and will be subject to an output floor (based on standardised approaches), which will be gradually applied as of 2022 and reach its final level in 2027. <p>Moreover, in today's tougher regulatory context, the risk of non-compliance with existing laws and regulations, in particular those relating to the protection of the interests of customers, is a significant risk for the banking industry, potentially resulting in significant losses and fines. In addition to its compliance system, which specifically covers this type of risk, the BNP Paribas Group places the interest of its customers, and more broadly that of its stakeholders, at the heart of its values. The new Code of conduct adopted by the BNP Paribas Group in 2016 sets out detailed values and rules of conduct in this area.</p> <p>Cyber security and technology risk</p> <p>BNPP's ability to do business is intrinsically tied to the fluidity of electronic transactions as well as the protection and security of information and technology assets.</p> <p>The technological change is accelerating with the digital transformation and the resulting increase in the number of communications circuits, proliferation in data sources, growing process automation, and greater use of electronic banking transactions.</p> <p>The progress and acceleration of technological change are giving cybercriminals new options for altering, stealing, and disclosing data. The number of attacks is increasing, with a greater reach and sophistication in all sectors, including financial services.</p> <p>The outsourcing of a growing number of processes also exposes the Group to structural cyber security and technology risks leading to the appearance of potential attack vectors that cybercriminals can exploit.</p> <p>Accordingly, the Group has set up a second line of defence within the Risk Function with the creation of the Risk ORC ICT Team dedicated to managing cyber security and technology risk. Thus, standards are regularly adapted to support the Bank's digital evolution and innovation while managing existing and emerging threats (such as cyber-crime, espionage, etc.).</p>
B.19/B.5	Description of the Group	BNPP is a European leading provider of banking and financial services and has four domestic retail banking markets in Europe, namely in France, Belgium, Italy and Luxembourg. It is present in 73 countries and has more than 198,000 employees, including close to 150,000 in Europe. BNPP is the parent company of the BNP Paribas Group (together, the " BNPP Group ").
B.19/B.9	Profit forecast or estimate	Not applicable, as there are no profit forecasts or estimates made in respect of the

Element	Title	
		Guarantor in the Base Prospectus to which this Summary relates.
B.19/ B.10	Audit report qualifications	Not applicable, there are no qualifications in any audit report on the historical financial information included in the Base Prospectus.
B.19/ B.12	Selected historical key financial information in relation to the Guarantor:	
	Comparative Annual Financial Data - In millions of EUR	
		31/12/2017 (audited)
		31/12/2016 (audited)
	Revenues	43,161
	Cost of Risk	(2,907)
	Net income, Group share	7,759
		31/12/2017
		31/12/2016
	Common Equity Tier 1 Ratio (Basel 3 fully loaded, CRD4)	11.80%
		31/12/2017 (audited)
		31/12/2016 (audited)
	Total consolidated balance sheet	1,960,252
	Consolidated loans and receivables due from customers	727,675
	Consolidated items due to customers	766,890
	Shareholders' equity (Group share)	101,983
	Comparative Interim Financial Data for the six-month period ended 30 June 2018 - In millions of EUR	
		1H18 (unaudited)
		1H17 (unaudited)
	Revenues	22,004
	Cost of Risk	(1,182)
	Net income, Group share	3,960
		30/06/2018
		31/12/2017
	Common Equity Tier 1 Ratio (Basel 3 fully loaded, CRD4)	11.50%
		30/06/2018 (unaudited)
		31/12/2017 (audited)
	Total consolidated balance sheet	2,234,485
	Consolidated loans and receivables due from customers	747,799
	Consolidated items due to customers	783,854
	Shareholders' equity (Group share)	98,711
	Comparative Interim Financial Data for the nine-month period ended 30 September 2018 - In millions of EUR	
		9M18* (unaudited)
		9M17 (unaudited)

Element	Title		
	Revenues	32,356	32,629
	Cost of Risk	(1,868)	(1,922)
	Net income, Group share	6,084	6,333
		30/09/2018*	31/12/2017
	Common Equity Tier 1 Ratio (Basel 3 fully loaded, CRD4)	11.70%	11.80%
		30/09/2018* (unaudited)	31/12/2017 (audited)
	Total consolidated balance sheet	2,234,226	1,960,252
	Consolidated loans and receivables due from customers	744,632	727,675
	Consolidated items due to customers	792,655	766,890
	Shareholders' equity (Group share)	99,876	101,983
	<p>* The figures as at 30 September 2018 included in this Element B.12 are based on the new IFRS 9 accounting standard. The impacts of the first application of the new IFRS 9 accounting standard were limited and fully taken into account as of 1 January 2018: -1.1 billion euros impact on shareholders' equity not revaluated (2.5 billion euros impact on shareholders' equity revaluated) and ~-10 bp on the fully loaded Basel 3 common equity Tier 1 ratio.</p>		
	<p>Statements of no significant or material adverse change</p> <p>There has been no significant change in the financial or trading position of the BNPP Group since 30 June 2018 (being the end of the last financial period for which interim financial statements have been published).</p> <p>There has been no material adverse change in the prospects of BNPP or the BNPP Group since 31 December 2017 (being the end of the last financial period for which audited financial statements have been published).</p>		
B.19/ B.13	Events impacting the Guarantor's solvency	Not applicable, to the best of the Guarantor's knowledge, there have not been any recent events which are to a material extent relevant to the evaluation of the Guarantor's solvency since 30 September 2018.	
B.19/ B.14	Dependence upon other Group entities	BNPP is not dependent upon other members of the BNPP Group.	
B.19/ B.15	Principal activities	<p>BNP Paribas holds key positions in its two main businesses:</p> <ul style="list-style-type: none"> • Retail Banking and Services, which includes: <ul style="list-style-type: none"> • Domestic Markets, comprising: <ul style="list-style-type: none"> • French Retail Banking (FRB), • BNL banca commerciale (BNL bc), Italian retail banking, • Belgian Retail Banking (BRB), • Other Domestic Markets activities, including Luxembourg Retail Banking (LRB); • International Financial Services, comprising: 	

Element	Title	
		<ul style="list-style-type: none"> • Europe-Mediterranean, • BancWest, • Personal Finance, • Insurance, • Wealth and Asset Management; <ul style="list-style-type: none"> • Corporate and Institutional Banking (CIB), which includes: <ul style="list-style-type: none"> • Corporate Banking, • Global Markets, • Securities Services.
B.19/ B.16	Controlling shareholders	None of the existing shareholders controls, either directly or indirectly, BNPP. As at 31 December 2017 the main shareholders were Société Fédérale de Participations et d'Investissement (" SFPI ") a public-interest <i>société anonyme</i> (public limited company) acting on behalf of the Belgian government holding 7.7% of the share capital, BlackRock Inc. holding 5.1% of the share capital and Grand Duchy of Luxembourg holding 1.0% of the share capital. To BNPP's knowledge, no shareholder other than SFPI and BlackRock Inc. owns more than 5% of its capital or voting rights.
B.19/ B.17	Solicited credit ratings	<p>BNPP's long term credit ratings are A with a positive outlook (S&P Global Ratings Europe Limited), Aa3 with a stable outlook (Moody's Investors Service Ltd.) and A+ with a stable outlook (Fitch France S.A.S.) and AA (low) with a stable outlook (DBRS Limited) and BNPP's short-term credit ratings are A-1 (S&P Global Ratings Europe Limited), P-1 (Moody's Investors Service Ltd.), F1 (Fitch France S.A.S.) and R-1 (middle) (DBRS Limited).</p> <p>A security rating is not a recommendation to buy, sell or hold securities and may be subject to suspension, reduction or withdrawal at any time by the assigning rating agency.</p>

Section C - Securities

Element	Title	
C.1	Type and class of Securities/ISIN	<p>The Securities are certificates ("Certificates") and are issued in Series.</p> <p>The Series Number of the Securities is as set out in the table in Element C.20 below.</p> <p>The Tranche number is as set out in the table in Element C.20 below.</p> <p>The ISIN is as set out in the table in Element C.20 below.</p> <p>The Mnemonic Code is as set out in the table in Element C.20 below.</p> <p>The Certificates are governed by French law.</p> <p>The Securities are cash settled Securities.</p>
C.2	Currency	The currency of this Series of Securities is Euro ("EUR").
C.5	Restrictions on free transferability	The Securities will be freely transferable, subject to the offering and selling restrictions in the United States, the European Economic Area, Belgium, Denmark, Finland, France, Luxembourg, the Netherlands, Norway, Spain and Sweden and under the

Element	Title	
		Prospectus Directive and the laws of any jurisdiction in which the relevant Securities are offered or sold.
C.8	Rights attaching to the Securities	<p>Securities issued under the Programme will have terms and conditions relating to, among other matters:</p> <p>Status</p> <p>The Securities are unsubordinated and unsecured obligations of the Issuer and rank <i>pari passu</i> among themselves.</p>
		<p>Taxation</p> <p>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.</p> <p>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.</p>
		<p>Negative pledge</p> <p>The terms of the Securities will not contain a negative pledge provision.</p>
		<p>Events of Default</p> <p>The terms of the Securities will not contain events of default.</p>
		<p>Meetings</p> <p>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.</p> <p>The Holders shall not be grouped in a Masse.</p> <p>Governing law</p> <p>The Securities, the Agency Agreement (as amended or supplemented from time to time) and the Guarantee are governed by, and construed in accordance with, French law, and any action or proceeding in relation thereto shall, subject to any mandatory rules of the Brussels Recast Regulation, be submitted to the jurisdiction of the competent courts in Paris within the jurisdiction of the Paris Court of Appeal (<i>Cour d'Appel de Paris</i>). BNPP B.V. elects domicile at the registered office of BNP Paribas currently located at 16 boulevard des Italiens, 75009 Paris.</p>
C.9	Interest/Redemption	<p>Interest</p> <p>The Securities do not bear or pay interest.</p>

Element	Title	
		<p>Redemption</p> <p>Unless previously redeemed or cancelled, each Security will be redeemed on the Redemption Date as set out in the table in Element C.18 below.</p> <p>The Certificates may be redeemed early at the option of the Holders at the Optional Redemption Amount equal to:</p> <p>Put Payout 2210</p> <p>(i) if the Securities are specified as being <i>Call</i> Securities:</p> $\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right); \text{ or}$ <p>(ii) if the Securities are specified as being <i>Put</i> Securities:</p> $\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right).$ <p>Description of the Put Payout 2210</p> <p><i>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.</i></p> <p>Representative of Holders</p> <p>No representative of the Holders has been appointed by the Issuer.</p> <p>The Holders shall not be grouped in a Masse.</p> <p>Please also refer to item C.8 above for rights attaching to the Securities.</p>
C.10	Derivative component in the interest payment	Not applicable.
C.11	Admission to Trading	Application has been made by the Issuer (or on its behalf) for the Securities to be admitted to trading on Euronext Paris.
C.15	How the value of the investment in the derivative securities is affected by the value of the underlying assets	<p>The amount payable on redemption is calculated by reference to the Underlying Reference(s). See item C.18 below.</p> <p>Fluctuations in the exchange rate of a relevant currency may also affect the value of the Securities.</p>
C.16	Maturity of the derivative Securities	The Redemption Date of the Securities is as set out in the table in Element C.20 below.
C.17	Settlement Procedure	<p>This Series of Securities is cash settled.</p> <p>The Issuer does not have the option to vary settlement.</p>
C.18	Return on derivative securities	See Element C.8 above for the rights attaching to the Securities.

Element	Title	
		<p>Final Redemption</p> <p>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:</p> <p>Final Payouts</p> <p>Exchange Traded Securities (ETS) Final Payouts</p> <p>Leverage Products:</p> <p>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.</p> <p>ETS Final Payout 2210</p> <p>(i) if the Securities are specified as being <i>Call</i> Securities:</p> $\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right); \text{ or}$ <p>(ii) if the Securities are specified as being <i>Put</i> Securities:</p> $\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right).$ <p>Description of the Payout</p> <p><i>If no Automatic Early Redemption Event has occurred and no Holder Put Option has been exercised provided that 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.</i></p>
		<p>Automatic Early Redemption</p> <p>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.</p> <p>The Automatic Early Redemption Amount will be an amount equal to:</p> <p>Automatic Early Redemption Payout 2210/1:</p> <p>- in respect to <i>Call</i> Securities:</p> $\text{Max} \left(0; \left(\frac{\text{Final Price Early} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right)$ <p>- in respect to <i>Put</i> Securities:</p> $\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price Early}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right)$

Element	Title	
		<p>"Automatic Early Redemption Event" means that:</p> <ul style="list-style-type: none"> - <i>in respect to a Call Security</i>, the Observation Price is less than or equal to the applicable Security Threshold; or - <i>in respect to a Put Security</i>, the Observation Price is greater than or equal to the applicable Security Threshold; <p>"Automatic Early Redemption Date" means the date falling four Business Days following the Valuation Date.</p> <p>Description of the Automatic Early Redemption Payout 2210/1</p> <p><i>In the case of (i) a Call Securities, if an Automatic Early Redemption Event has occurred, then the Payout will equal the excess (if any) of the Final Price Early on the Automatic Early Redemption Date over the Capitalised Exercise Price, divided by the product of the Conversion Rate Early and Parity,</i></p> <p><i>In the case of (ii) a Put Securities, if an Automatic Early Redemption Event has occurred, then the Payout will equal the excess (if any) of the Capitalised Exercise Price over the Final Price Early on the Automatic Early Redemption Date, divided by the product of the Conversion Rate Early and Parity.</i></p>
C.19	Final reference price of the Underlying	The final reference price of the underlying will be determined in accordance with the valuation mechanics set out in Element C.18 above.
C.20	Underlying Reference	The Underlying Reference is as set out in the table below. Information on the Underlying Reference can be obtained from the source as set out in the table below.

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	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	Redemption Date	Parity
FRBNPP006 D78	100,000	100,000	150412641	OC53B	EUR 0.76	Call	EUR 26.6754	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 D86	100,000	100,000	150412668	OC54B	EUR 0.32	Put	EUR 37.4610	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 D94	150,000	150,000	150412650	OC55B	EUR 2.04	Call	EUR 2.6603	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 DA3	150,000	150,000	150412676	OC56B	EUR 1.24	Call	EUR 3.4584	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 DB1	150,000	150,000	150412684	OC57B	EUR 1.11	Call	EUR 3.5915	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 DC9	150,000	150,000	150412692	OC58B	EUR 0.98	Call	EUR 3.7245	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 DD7	150,000	150,000	150412706	OC59B	EUR 0.58	Call	EUR 4.1235	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 DE5	150,000	150,000	150412714	OC60B	EUR 0.50	Put	EUR 5.2001	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DF2	150,000	150,000	150412749	OC61B	EUR 0.65	Put	EUR 5.3501	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DG0	150,000	150,000	150412722	OC62B	EUR 0.95	Put	EUR 5.6500	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DH8	150,000	150,000	150412757	OC63B	EUR 1.10	Put	EUR 5.8001	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DI6	150,000	150,000	150412765	OC64B	EUR 1.25	Put	EUR 5.9500	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DJ4	150,000	150,000	150412773	OC65B	EUR 1.40	Put	EUR 6.1001	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DK2	150,000	150,000	150412781	OC66B	EUR 1.55	Put	EUR 6.2500	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DL0	150,000	150,000	150412790	OC67B	EUR 1.70	Put	EUR 6.4000	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006	150,000	150,000	1504128	OC68B	EUR 2.30	Put	EUR 7.0001	Downwards 4	Downwards 2	6%	EURIBOR1M	-4%	Open End	1

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	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	Redemption Date	Parity
DM8			03					digits	digits		=			
FRBNPP006 DN6	100,000	100,000	150412811	OC69B	EUR 3.99	Call	EUR 54.4326	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 DO4	100,000	100,000	150412838	OC70B	EUR 0.73	Call	EUR 87.0923	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 DP1	100,000	100,000	150412820	OC71B	EUR 0.79	Put	EUR 102.2125	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 DQ9	100,000	100,000	150412846	OC72B	EUR 1.08	Put	EUR 105.1610	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 DR7	100,000	100,000	150412854	OC73B	EUR 1.38	Put	EUR 108.1094	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 DS5	100,000	100,000	150412862	OC74B	EUR 1.97	Put	EUR 114.0063	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 DT3	100,000	100,000	150412889	OC75B	EUR 2.56	Put	EUR 119.9032	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 DU1	100,000	100,000	150412897	OC76B	EUR 2.85	Put	EUR 122.8516	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 DV9	100,000	100,000	150412919	OC77B	EUR 3.15	Put	EUR 125.8000	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 DW7	100,000	100,000	150412927	OC78B	EUR 4.32	Put	EUR 137.5938	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 DX5	50,000	50,000	150412943	OC79B	EUR 0.20	Call	EUR 21.2105	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 DY3	50,000	50,000	150412935	OC80B	EUR 0.22	Put	EUR 25.3969	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 DZ0	50,000	50,000	150412951	OC81B	EUR 8.89	Call	USD 645.2184	Upwards 4 digits	Upwards 5 digits	6%	USDLIBOR1M=	+4%	Open End	20
FRBNPP006E02	50,000	50,000	150412978	OC82B	EUR 3.91	Call	USD 756.7377	Upwards 4 digits	Upwards 5 digits	6%	USDLIBOR1M=	+4%	Open End	20
FRBNPP006E10	50,000	50,000	150412960	OC83B	EUR 4.41	Put	USD 943.1681	Downwards 4 digits	Downwards 5 digits	6%	USDLIBOR1M=	-4%	Open End	20
FRBNPP006E28	50,000	50,000	150412986	OC84B	EUR 8.42	Put	USD 1,032.9937	Downwards 4 digits	Downwards 5 digits	6%	USDLIBOR1M=	-4%	Open End	20

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FRBNPP006E36	100,000	100,000	150413001	OC85B	EUR 1.08	Call	EUR 34.8758	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006E44	100,000	100,000	150412994	OC86B	EUR 0.78	Call	EUR 37.8898	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006E51	100,000	100,000	150413010	OC87B	EUR 0.47	Call	EUR 40.9037	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006E69	100,000	100,000	150413036	OC88B	EUR 0.43	Put	EUR 49.9188	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006E77	100,000	100,000	150413028	OC89B	EUR 0.90	Put	EUR 54.6730	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006E85	75,000	75,000	150413044	OC90B	EUR 1.71	Call	USD 93.8528	Upwards 4 digits	Upwards 2 digits	6%	USDLIBOR1M=	+4%	Open End	10
FRBNPP006E93	75,000	75,000	150413079	OC91B	EUR 1.05	Call	USD 101.3183	Upwards 4 digits	Upwards 2 digits	6%	USDLIBOR1M=	+4%	Open End	10
FRBNPP006EA1	75,000	75,000	150413052	OC92B	EUR 1.18	Put	USD 126.2793	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	10
FRBNPP006EB9	75,000	75,000	150413087	OC93B	EUR 2.26	Put	USD 138.3059	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	10
FRBNPP006EC7	200,000	200,000	150413109	OC94B	EUR 0.13	Call	EUR 4.2731	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006ED5	200,000	200,000	150413095	OC95B	EUR 0.09	Call	EUR 4.6424	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006EE3	200,000	200,000	150413125	OC96B	EUR 0.06	Call	EUR 5.0116	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006EF0	200,000	200,000	150413133	OC97B	EUR 0.05	Put	EUR 6.1163	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006EG8	200,000	200,000	150413117	OC98B	EUR 0.11	Put	EUR 6.6988	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006EH6	50,000	50,000	150413150	OC99B	EUR 1.42	Call	EUR 69.6528	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006EI4	50,000	50,000	150413176	OD00B	EUR 0.87	Call	EUR 75.1933	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10

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FRBNPP006E J2	50,000	50,000	150413141	OD01B	EUR 0.98	Put	EUR 93.7181	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006E K0	50,000	50,000	150413184	OD02B	EUR 1.87	Put	EUR 102.6437	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006E L8	150,000	150,000	150413214	OD03B	EUR 2.30	Call	EUR 74.5200	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006E M6	150,000	150,000	150413168	OD04B	EUR 1.66	Call	EUR 80.9600	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006E N4	150,000	150,000	150413206	OD05B	EUR 1.01	Call	EUR 87.3999	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006E O2	150,000	150,000	150413257	OD06B	EUR 1.14	Put	EUR 108.9320	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006E P9	100,000	100,000	150413192	OD07B	EUR 2.12	Call	EUR 17.9114	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006E Q7	100,000	100,000	150413249	OD08B	EUR 1.54	Call	EUR 18.4892	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006E R5	100,000	100,000	150413281	OD09B	EUR 2.92	Put	EUR 22.9511	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006E S3	100,000	100,000	150413222	OD10B	EUR 4.80	Put	EUR 24.8289	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006E T1	100,000	100,000	150413273	OD11B	EUR 5.42	Put	EUR 25.4548	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006E U9	100,000	100,000	150413303	OD12B	EUR 6.05	Put	EUR 26.0808	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006E V7	100,000	100,000	150413265	OD13B	EUR 6.68	Put	EUR 26.7067	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006E W5	100,000	100,000	150413451	OD14B	EUR 9.18	Put	EUR 29.2105	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006E X3	60,000	60,000	150413320	OD15B	EUR 0.42	Call	EUR 50.8799	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006E Y1	60,000	60,000	150413290	OD16B	EUR 0.63	Put	EUR 61.4359	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006E Z8	60,000	60,000	150413486	OD17B	EUR 0.80	Put	EUR 63.1584	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10

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FRBNPP006F01	60,000	60,000	150413346	OD18B	EUR 0.98	Put	EUR 64.8809	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006F19	60,000	60,000	150413311	OD19B	EUR 1.15	Put	EUR 66.6034	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006F27	60,000	60,000	150413516	OD20B	EUR 1.32	Put	EUR 68.3259	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006F35	60,000	60,000	150413362	OD21B	EUR 1.49	Put	EUR 70.0484	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006F43	60,000	60,000	150413338	OD22B	EUR 2.53	Put	EUR 80.3834	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006F50	100,000	100,000	150413559	OD23B	EUR 0.81	Put	USD 867.3336	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	100
FRBNPP006F68	100,000	100,000	150413397	OD24B	EUR 1.55	Put	USD 949.9368	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	100
FRBNPP006F76	75,000	75,000	150413354	OD25B	EUR 0.35	Call	EUR 9.6721	Upwards 4 digits	Upwards 5 digits	10%	EURIBOR1M =	+4%	Open End	10
FRBNPP006F84	75,000	75,000	150413583	OD26B	EUR 0.26	Call	EUR 10.5080	Upwards 4 digits	Upwards 5 digits	10%	EURIBOR1M =	+4%	Open End	10
FRBNPP006F92	75,000	75,000	150413427	OD27B	EUR 0.18	Call	EUR 11.3438	Upwards 4 digits	Upwards 5 digits	10%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FA8	75,000	75,000	150413389	OD28B	EUR 0.22	Put	EUR 15.3242	Downwards 4 digits	Downwards 5 digits	10%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FB6	75,000	75,000	150413613	OD29B	EUR 0.36	Put	EUR 16.7837	Downwards 4 digits	Downwards 5 digits	10%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FC4	60,000	60,000	150413443	OD30B	EUR 0.84	Put	EUR 98.1094	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FD2	60,000	60,000	150413419	OD31B	EUR 1.78	Put	EUR 107.4532	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FE0	50,000	50,000	150413648	OD32B	EUR 2.23	Call	EUR 109.0452	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FF7	50,000	50,000	150413478	OD33B	EUR 2.93	Put	EUR 160.6942	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10

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FRBNPP006FG5	200,000	200,000	150413435	OD34B	EUR 0.65	Call	EUR 41.8932	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FH3	200,000	200,000	150413672	OD35B	EUR 0.51	Call	EUR 43.2897	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FL1	200,000	200,000	150413508	OD36B	EUR 0.37	Call	EUR 44.6861	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FJ9	200,000	200,000	150413460	OD37B	EUR 0.55	Put	EUR 53.9570	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FK7	200,000	200,000	150413729	OD38B	EUR 0.71	Put	EUR 55.4698	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FL5	200,000	200,000	150413532	OD39B	EUR 0.86	Put	EUR 56.9827	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FM3	200,000	200,000	150413494	OD40B	EUR 1.01	Put	EUR 58.4955	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FN1	200,000	200,000	150413745	OD41B	EUR 1.16	Put	EUR 60.0083	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FO9	200,000	200,000	150413575	OD42B	EUR 1.31	Put	EUR 61.5211	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FP6	200,000	200,000	150413524	OD43B	EUR 1.46	Put	EUR 63.0339	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FQ4	200,000	200,000	150413770	OD44B	EUR 1.61	Put	EUR 64.5467	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FR2	200,000	200,000	150413605	OD45B	EUR 2.22	Put	EUR 70.5980	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FS0	50,000	50,000	150413567	OD46B	EUR 0.82	Call	EUR 2.2827	Upwards 4 digits	Upwards 10 digits	10%	EURIBOR1M =	+4%	Open End	1
FRBNPP006FT8	50,000	50,000	150413800	OD47B	EUR 0.86	Put	EUR 3.9612	Downwards 4 digits	Downwards 10 digits	10%	EURIBOR1M =	-4%	Open End	1
FRBNPP006FU6	100,000	100,000	150413630	OD48B	EUR 0.26	Call	EUR 27.3124	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FV4	100,000	100,000	150413591	OD49B	EUR 0.59	Put	EUR 35.8178	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FW2	50,000	50,000	150413834	OD50B	EUR 0.18	Call	EUR 8.7335	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10

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FRBNPP006FX0	20,000	120,000	150413664	OD51B	EUR 0.27	Call	EUR 9.4283	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FY8	50,000	50,000	150413621	OD52B	EUR 0.12	Put	EUR 11.7511	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FZ5	50,000	50,000	150413877	OD53B	EUR 0.24	Put	EUR 12.8703	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006G00	100,000	100,000	150413702	OD54B	EUR 1.93	Call	EUR 67.8920	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006G18	100,000	100,000	150413656	OD55B	EUR 0.75	Call	EUR 79.6264	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006G26	100,000	100,000	150413907	OD56B	EUR 1.73	Put	EUR 104.4224	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006G34	100,000	100,000	150413753	OD57B	EUR 0.20	Call	EUR 21.2014	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006G42	100,000	100,000	150413699	OD58B	EUR 0.22	Put	EUR 25.3860	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006G59	100,000	100,000	150413923	OD59B	EUR 0.46	Put	EUR 27.8037	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006G67	50,000	50,000	150413788	OD60B	EUR 1.89	Call	EUR 24.6339	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006G75	50,000	50,000	150413737	OD61B	EUR 1.03	Call	EUR 33.2558	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006G83	50,000	50,000	150413940	OD62B	EUR 0.78	Call	EUR 35.7192	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006G91	50,000	50,000	150413818	OD63B	EUR 0.53	Call	EUR 38.1826	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006GA6	50,000	50,000	150413761	OD64B	EUR 0.41	Call	EUR 39.4143	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006GB4	50,000	50,000	150413966	OD65B	EUR 0.46	Put	EUR 48.1498	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006GC2	50,000	50,000	150413842	OD66B	EUR 0.74	Put	EUR 50.9277	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10

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FRBNPP006 GD0	50,000	50,000	150413796	OD67B	EUR 1.02	Put	EUR 53.7056	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 GE8	50,000	50,000	150413982	OD68B	EUR 1.30	Put	EUR 56.4835	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 GF5	150,000	150,000	150413885	OD69B	EUR 1.60	Call	EUR 16.9539	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GG3	150,000	150,000	150413826	OD70B	EUR 1.18	Call	EUR 19.0732	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GH1	150,000	150,000	150414016	OD71B	EUR 1.04	Call	EUR 19.7796	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GI9	150,000	150,000	150413915	OD72B	EUR 0.89	Call	EUR 20.4860	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GJ7	150,000	150,000	150413869	OD73B	EUR 0.75	Call	EUR 21.1924	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GK5	150,000	150,000	150414032	OD74B	EUR 0.61	Call	EUR 21.8988	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GL3	150,000	150,000	150413958	OD75B	EUR 0.47	Call	EUR 22.6052	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GM1	150,000	150,000	150413893	OD76B	EUR 0.53	Put	EUR 27.6154	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GN9	150,000	150,000	150414067	OD77B	EUR 0.69	Put	EUR 28.4120	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GO7	150,000	150,000	150413974	OD78B	EUR 0.85	Put	EUR 29.2086	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GP4	150,000	150,000	150413931	OD79B	EUR 1.01	Put	EUR 30.0052	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GQ2	150,000	150,000	150414083	OD80B	EUR 1.17	Put	EUR 30.8018	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GR0	150,000	150,000	150414008	OD81B	EUR 1.33	Put	EUR 31.5983	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GS8	150,000	150,000	150414156	OD82B	EUR 1.49	Put	EUR 32.3949	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GT6	150,000	150,000	150414105	OD83B	EUR 1.65	Put	EUR 33.1915	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5

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FRBNPP006 GU4	150,000	150,000	150414024	OD84B	EUR 1.81	Put	EUR 33.9881	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GV2	150,000	150,000	150414199	OD85B	EUR 2.44	Put	EUR 37.1745	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GW0	200,000	200,000	150414121	OD86B	EUR 1.40	Call	EUR 7.7203	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 GX8	60,000	260,000	150414059	OD87B	EUR 2.74	Call	EUR 8.3344	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 GY6	200,000	200,000	150414237	OD88B	EUR 1.81	Put	EUR 10.9298	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 GZ3	50,000	50,000	150414148	OD89B	EUR 1.43	Call	EUR 50.3913	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 H09	50,000	50,000	150414075	OD90B	EUR 1	Call	EUR 54.7461	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 H17	50,000	50,000	150414261	OD91B	EUR 0.56	Call	EUR 59.1009	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 H25	50,000	50,000	150414172	OD92B	EUR 0.61	Put	EUR 70.7657	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 H33	50,000	50,000	150414091	OD93B	EUR 1.28	Put	EUR 77.5053	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 H41	100,000	100,000	150414296	OD94B	EUR 1.02	Call	EUR 56.0153	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 H58	100,000	100,000	150414229	OD95B	EUR 0.57	Call	EUR 60.4711	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 H66	100,000	100,000	150414113	OD96B	EUR 0.62	Put	EUR 72.4063	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 H74	100,000	100,000	150414326	OD97B	EUR 1.31	Put	EUR 79.3021	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 H82	50,000	50,000	150414253	OD98B	EUR 1.81	Call	EUR 58.6027	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 H90	50,000	50,000	150414130	OD99B	EUR 1.71	Put	EUR 93.8229	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10

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FRBNPP006 HA4	100,000	100,000	150414369	OE00B	EUR 3.22	Call	EUR 11.3244	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 HB2	100,000	100,000	150414288	OE01B	EUR 2.24	Call	EUR 12.3030	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 HC0	100,000	100,000	150414164	OE02B	EUR 1.26	Call	EUR 13.2817	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 HD8	100,000	100,000	150414393	OE03B	EUR 1.36	Put	EUR 15.9032	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 HE6	100,000	100,000	150414318	OE04B	EUR 2.88	Put	EUR 17.4178	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 HF3	100,000	100,000	150414202	OE05B	EUR 0.10	Put	EUR 11.1946	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 HG1	100,000	100,000	150414423	OE06B	EUR 0.20	Put	EUR 12.2607	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 HH9	200,000	200,000	150414342	OE07B	EUR 0.13	Put	EUR 14.6672	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 HI7	75,000	75,000	150414245	OE08B	EUR 1.06	Put	EUR 123.9766	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 HJ5	75,000	75,000	150414458	OE09B	EUR 2.24	Put	EUR 135.7839	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 HK3	50,000	50,000	150414385	OE10B	EUR 1.19	Call	USD 115.1382	Upwards 4 digits	Upwards 2 digits	6%	USDLIBOR1M=	+4%	Open End	10
FRBNPP006 HL1	50,000	50,000	150414270	OE11B	EUR 1.34	Put	USD 143.5038	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	10
FRBNPP006 HM9	50,000	50,000	150414482	OE12B	EUR 2.56	Put	USD 157.1708	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	10
FRBNPP006 HN7	150,000	150,000	150414415	OE13B	EUR 0.84	Call	EUR 27.3604	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 HO5	150,000	150,000	150414300	OE14B	EUR 0.37	Call	EUR 32.0893	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 HP2	150,000	150,000	150414539	OE15B	EUR 0.80	Put	EUR 43.8040	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 HQ0	60,000	60,000	150414440	OE16B	EUR 0.27	Call	USD 26.4386	Upwards 4 digits	Upwards 2 digits	6%	USDLIBOR1M=	+4%	Open End	10

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FRBNPP006 HR8	60,000	60,000	150414334	OE17B	EUR 0.31	Put	USD 32.9522	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	10
FRBNPP006 HS6	150,000	150,000	150414563	OE18B	EUR 1.27	Call	EUR 44.6824	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M=	+4%	Open End	10
FRBNPP006 HT4	150,000	150,000	150414474	OE19B	EUR 0.21	Call	EUR 6.8750	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006 HU2	150,000	150,000	150414377	OE20B	EUR 0.15	Call	EUR 7.4692	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006 HV0	150,000	150,000	150414598	OE21B	EUR 0.11	Put	EUR 10.0499	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M=	-4%	Open End	10
FRBNPP006 HW8	150,000	150,000	150414512	OE22B	EUR 3.12	Call	EUR 152.7547	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006 HX6	75,000	75,000	150414407	OE23B	EUR 0.90	Call	EUR 64.4770	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006 HY4	75,000	75,000	150414628	OE24B	EUR 0.69	Call	EUR 66.5569	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006 HZ1	75,000	75,000	150414555	OE25B	EUR 0.78	Put	EUR 81.3081	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M=	-4%	Open End	10
FRBNPP006I08	75,000	75,000	150414431	OE26B	EUR 1.02	Put	EUR 83.6536	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M=	-4%	Open End	10
FRBNPP006I16	75,000	75,000	150414652	OE27B	EUR 1.25	Put	EUR 85.9990	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M=	-4%	Open End	10
FRBNPP006I24	75,000	75,000	150414580	OE28B	EUR 2.19	Put	EUR 95.3807	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M=	-4%	Open End	10
FRBNPP006I32	75,000	75,000	150414466	OE29B	EUR 2.42	Put	EUR 97.7261	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M=	-4%	Open End	10
FRBNPP006I40	100,000	100,600	150414695	OE30B	EUR 0.42	Call	USD 29.0300	Upwards 4 digits	Upwards 2 digits	6%	USDLIBOR1M=	+4%	Open End	10
FRBNPP006I57	100,000	100,000	150414610	OE31B	EUR 0.35	Call	USD 34.0476	Upwards 4 digits	Upwards 2 digits	6%	USDLIBOR1M=	+4%	Open End	10
FRBNPP006I65	100,000	100,000	150414504	OE32B	EUR 0.76	Put	USD 46.4772	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	10

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FRBNPP006I73	50,000	50,000	150414725	OE33B	EUR 0.68	Call	EUR 31.6964	Upwards 4 digits	Upwards 5 digits	7%	EURIBOR1M =	+4%	Open End	10
FRBNPP006I81	50,000	50,000	150414644	OE34B	EUR 0.43	Call	EUR 34.2177	Upwards 4 digits	Upwards 5 digits	7%	EURIBOR1M =	+4%	Open End	10
FRBNPP006I99	50,000	50,000	150414547	OE35B	EUR 0.50	Put	EUR 43.5130	Downwards 4 digits	Downwards 5 digits	7%	EURIBOR1M =	-4%	Open End	10
FRBNPP006IA2	100,000	100,000	150414741	OE36B	EUR 4.15	Call	EUR 146.1115	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IB0	100,000	100,000	150414687	OE37B	EUR 1.62	Call	EUR 171.3653	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IC8	100,000	100,000	150414571	OE38B	EUR 3.71	Put	EUR 224.7292	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006ID6	100,000	100,000	150414768	OE39B	EUR 3.66	Call	EUR 129.0158	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IE4	100,000	100,000	150414717	OE40B	EUR 2.55	Call	EUR 140.1653	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IF1	100,000	100,000	150414601	OE41B	EUR 1.43	Call	EUR 151.3149	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IG9	100,000	100,000	150414784	OE42B	EUR 1.55	Put	EUR 181.1797	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006IH7	100,000	100,000	150414733	OE43B	EUR 3.28	Put	EUR 198.4349	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006II5	100,000	100,000	150414636	OE44B	EUR 0.53	Call	EUR 17.1972	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IJ3	100,000	100,000	150414792	OE45B	EUR 0.38	Call	EUR 18.6833	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IK1	100,000	100,000	150414750	OE46B	EUR 0.23	Call	EUR 20.1695	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IL9	100,000	100,000	150414679	OE47B	EUR 0.26	Put	EUR 25.1386	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006IM7	100,000	100,000	150414806	OE48B	EUR 0.50	Put	EUR 27.5328	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006IN5	75,000	75,000	150414776	OE49B	EUR 1.20	Call	EUR 143.9538	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10

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FRBNPP006I03	75,000	75,000	150414709	OE50B	EUR 2.76	Put	EUR 183.5662	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10

Series Number / Tranche number / ISIN Code	Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP006D78	Accor SA	EUR	FR0000120404	ACCP.PA	www.accorhotels-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006D86	Accor SA	EUR	FR0000120404	ACCP.PA	www.accorhotels-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006D94	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DA3	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DB1	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DC9	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DD7	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DE5	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DF2	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DG0	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DH8	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DI6	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DJ4	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DK2	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DL0	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DM8	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DN6	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DO4	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DP1	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DQ9	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DR7	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DS5	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1

Series Number / Tranche number / ISIN Code	Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP006DT3	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DU1	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DV9	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DW7	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DX5	Alstom S.A.	EUR	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com	1
FRBNPP006DY3	Alstom S.A.	EUR	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com	1
FRBNPP006DZ0	Amazon.com, Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006E02	Amazon.com, Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006E10	Amazon.com, Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006E28	Amazon.com, Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006E36	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP006E44	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP006E51	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP006E69	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP006E77	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP006E85	Apple, Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006E93	Apple, Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006EA1	Apple, Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006EB9	Apple, Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006EC7	ArcelorMittal S.A.	EUR	LU0323134006	ISPA.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP006ED5	ArcelorMittal S.A.	EUR	LU0323134006	ISPA.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP006EE3	ArcelorMittal S.A.	EUR	LU0323134006	ISPA.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP006EF0	ArcelorMittal S.A.	EUR	LU0323134006	ISPA.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP006EG8	ArcelorMittal S.A.	EUR	LU0323134006	ISPA.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP006EH6	ARKEMA	EUR	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com	1
FRBNPP006EI4	ARKEMA	EUR	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com	1

Series Number / Tranche number / ISIN Code	Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP006EJ2	ARKEMA	EUR	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com	1
FRBNPP006EK0	ARKEMA	EUR	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com	1
FRBNPP006EL8	Atos SE	EUR	FR0000051732	ATOS.PA	www.fr.atosorigin.com	Euronext Paris	www.euronext.com	1
FRBNPP006EM6	Atos SE	EUR	FR0000051732	ATOS.PA	www.fr.atosorigin.com	Euronext Paris	www.euronext.com	1
FRBNPP006EN4	Atos SE	EUR	FR0000051732	ATOS.PA	www.fr.atosorigin.com	Euronext Paris	www.euronext.com	1
FRBNPP006EO2	Atos SE	EUR	FR0000051732	ATOS.PA	www.fr.atosorigin.com	Euronext Paris	www.euronext.com	1
FRBNPP006EP9	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006EQ7	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006ER5	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006ES3	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006ET1	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006EU9	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006EV7	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006EW5	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006EX3	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006EY1	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006EZ8	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006F01	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006F19	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006F27	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006F35	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006F43	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006F50	Alphabet Inc-CL C	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006F68	Alphabet Inc-CL C	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006F76	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP006F84	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP006F92	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP006FA8	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1

Series Number / Tranche number / ISIN Code	Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP006FB6	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP006FC4	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	www.bayer.de	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006FD2	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	www.bayer.de	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006FE0	BIC	EUR	FR0000120966	BICP.PA	www.bicworld.com	Euronext Paris	www.euronext.com	1
FRBNPP006FF7	BIC	EUR	FR0000120966	BICP.PA	www.bicworld.com	Euronext Paris	www.euronext.com	1
FRBNPP006FG5	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FH3	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FI1	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FJ9	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FK7	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FL5	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FM3	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FN1	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FO9	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FP6	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FQ4	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FR2	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FS0	Bolloré	EUR	FR0000039299	BOLL.PA	www.bolloré.com	Euronext Paris	www.euronext.com	1
FRBNPP006FT8	Bolloré	EUR	FR0000039299	BOLL.PA	www.bolloré.com	Euronext Paris	www.euronext.com	1
FRBNPP006FU6	Bouygues SA	EUR	FR0000120503	BOUY.PA	www.bouygues.com	Euronext Paris	www.euronext.com	1
FRBNPP006FV4	Bouygues SA	EUR	FR0000120503	BOUY.PA	www.bouygues.com	Euronext Paris	www.euronext.com	1
FRBNPP006FW2	Bourbon	EUR	FR0004548873	GPBN.PA	www.bourbon-online.com	Euronext Paris	www.euronext.com	1
FRBNPP006FX0	Bourbon	EUR	FR0004548873	GPBN.PA	www.bourbon-online.com	Euronext Paris	www.euronext.com	1
FRBNPP006FY8	Bourbon	EUR	FR0004548873	GPBN.PA	www.bourbon-online.com	Euronext Paris	www.euronext.com	1
FRBNPP006FZ5	Bourbon	EUR	FR0004548873	GPBN.PA	www.bourbon-online.com	Euronext Paris	www.euronext.com	1
FRBNPP006G00	Cap Gemini SA	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	1
FRBNPP006G18	Cap Gemini SA	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	1
FRBNPP006G26	Cap Gemini SA	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	1
FRBNPP006G34	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP006G42	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1

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FRBNPP006G59	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP006G67	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006G75	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006G83	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006G91	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GA6	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GB4	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GC2	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GD0	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GE8	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GF5	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GG3	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GH1	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GI9	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GJ7	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GK5	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GL3	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GM1	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GN9	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GO7	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GP4	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GQ2	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GR0	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GS8	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GT6	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GU4	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GV2	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GW0	Credit Agricole SA	EUR	FR0000045072	CAGR.PA	www.credit-agricole.fr	Euronext Paris	www.euronext.com	1

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FRBNPP006GX8	Credit Agricole SA	EUR	FR0000045072	CAGR.PA	www.credit-agricole.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GY6	Credit Agricole SA	EUR	FR0000045072	CAGR.PA	www.credit-agricole.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GZ3	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006H09	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006H17	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006H25	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006H33	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006H41	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP006H58	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP006H66	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP006H74	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP006H82	Dassault Systems	EUR	FR0000130650	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	1
FRBNPP006H90	Dassault Systems	EUR	FR0000130650	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	1
FRBNPP006HA4	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006HB2	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006HC0	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006HD8	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006HE6	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006HF3	Electricite de France	EUR	FR0010242511	EDF.PA	www.edf.com	Euronext Paris	www.euronext.com	1
FRBNPP006HG1	Electricite de France	EUR	FR0010242511	EDF.PA	www.edf.com	Euronext Paris	www.euronext.com	1
FRBNPP006HH9	Engie SA	EUR	FR0010208488	ENGIE.PA	www.engie.com	Euronext Paris	www.euronext.com	1
FRBNPP006HI7	Essilor International SA	EUR	FR0000121667	ESSI.PA	www.essilor.com	Euronext Paris	www.euronext.com	1
FRBNPP006HJ5	Essilor International SA	EUR	FR0000121667	ESSI.PA	www.essilor.com	Euronext Paris	www.euronext.com	1
FRBNPP006HK3	Facebook, Inc	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006HL1	Facebook, Inc	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006HM9	Facebook, Inc	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006HN7	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP006HO5	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP006HP2	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP006HQ0	General Electric Company	USD	US3696041033	GE.N	www.ge.com	New York Stock	www.nyse.com	EUR / USD

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						Exchange (NYSE)		
FRBNPP006HR8	General Electric Company	USD	US3696041033	GE.N	www.ge.com	New York Stock Exchange (NYSE)	www.nyse.com	EUR / USD
FRBNPP006HS6	Gemalto NV	EUR	NL0000400653	GTO.AS	www.gemalto.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP006HT4	Groupe Eurotunnel SA	EUR	FR0010533075	GETP.PA	www.eurotunnel.com	Euronext Paris	www.euronext.com	1
FRBNPP006HU2	Groupe Eurotunnel SA	EUR	FR0010533075	GETP.PA	www.eurotunnel.com	Euronext Paris	www.euronext.com	1
FRBNPP006HV0	Groupe Eurotunnel SA	EUR	FR0010533075	GETP.PA	www.eurotunnel.com	Euronext Paris	www.euronext.com	1
FRBNPP006HW8	Iliad	EUR	FR0004035913	ILD.PA	www.iliad.fr	Euronext Paris	www.euronext.com	1
FRBNPP006HX6	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006HY4	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006HZ1	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006I08	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006I16	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006I24	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006I32	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006I40	Intel Corporation	USD	US4581401001	INTC.OQ	www.intel.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006I57	Intel Corporation	USD	US4581401001	INTC.OQ	www.intel.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006I65	Intel Corporation	USD	US4581401001	INTC.OQ	www.intel.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006I73	Klepierre	EUR	FR0000121964	LOIM.PA	www.klepierre.com	Euronext Paris	www.euronext.com	1
FRBNPP006I81	Klepierre	EUR	FR0000121964	LOIM.PA	www.klepierre.com	Euronext Paris	www.euronext.com	1
FRBNPP006I99	Klepierre	EUR	FR0000121964	LOIM.PA	www.klepierre.com	Euronext Paris	www.euronext.com	1
FRBNPP006IA2	Kering	EUR	FR0000121485	PRTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP006IB0	Kering	EUR	FR0000121485	PRTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP006IC8	Kering	EUR	FR0000121485	PRTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP006ID6	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP006IE4	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP006IF1	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP006IG9	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1

Series Number / Tranche number / ISIN Code	Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP006IH7	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP006II5	Lagadère SCA	EUR	FR0000130213	LAGA.PA	www.lagardere.com	Euronext Paris	www.euronext.com	1
FRBNPP006IJ3	Lagadère SCA	EUR	FR0000130213	LAGA.PA	www.lagardere.com	Euronext Paris	www.euronext.com	1
FRBNPP006IK1	Lagadère SCA	EUR	FR0000130213	LAGA.PA	www.lagardere.com	Euronext Paris	www.euronext.com	1
FRBNPP006IL9	Lagadère SCA	EUR	FR0000130213	LAGA.PA	www.lagardere.com	Euronext Paris	www.euronext.com	1
FRBNPP006IM7	Lagadère SCA	EUR	FR0000130213	LAGA.PA	www.lagardere.com	Euronext Paris	www.euronext.com	1
FRBNPP006IN5	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP006IO3	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1

Section D - Risks

Element	Title	
D.2	Key risks regarding the Issuer and the Guarantor	<p>Prospective purchasers of the Securities should be experienced with respect to options and options transactions and should understand the risks of transactions involving the Securities. An investment in the Securities presents certain risks that should be taken into account before any investment decision is made. Certain risks may affect the Issuer's ability to fulfil its obligations under the Securities or the Guarantor's ability to perform its obligations under the Guarantee (in the case of Securities issued by BNPP B.V.), some of which are beyond its control. In particular, the Issuer (and the Guarantor, in the case of Securities issued by BNPP B.V.), together with the BNPP Group, are exposed to the risks associated with its activities, as described below:</p> <p>Issuer</p> <p>The main risks described above in relation to BNPP also represent the main risks for BNPP B.V., either as an individual entity or a company in the BNPP Group.</p> <p><i>Dependency Risk</i></p> <p>BNPP B.V. is an operating company. The assets of BNPP B.V. consist of the obligations of other BNPP Group entities. The ability of BNPP B.V. to meet its own obligations will depend on the ability of other BNPP Group entities to fulfil their obligations. In respect of securities it issues, the ability of BNPP B.V. to meet its obligations under such securities depends on the receipt by it of payments under certain hedging agreements that it enters with other BNPP Group entities. Consequently, Holders of BNPP B.V. securities will, subject to the provisions of the Guarantee issued by BNPP, be exposed to the ability of BNPP Group entities to perform their obligations under such hedging agreements.</p> <p><i>Credit Risk</i></p> <p>BNPP B.V. has significant concentration of credit risks as all OTC contracts, option and swap agreements are acquired from its parent company and other BNPP Group entities and such credit risks amount to EUR 50.8 billion as at 31 December 2017.</p> <p><i>Liquidity Risk</i></p> <p>BNPP B.V. has significant liquidity risk exposure. To mitigate this exposure, BNPP B.V. entered into netting agreements with its parent company and other BNPP Group entities. The remaining risk amounts to EUR 1.8 million as at 31 December 2017.</p> <p>Guarantor</p> <p>There are certain factors that may affect BNPP's ability to fulfil its obligations under the Securities issued under this Base Prospectus and the Guarantor's obligations under the Guarantee.</p> <p>As defined in BNPP's 2017 Registration Document (in English) and Annual Financial Report, eight main categories of risk are inherent in BNPP's activities:</p> <ol style="list-style-type: none"> (1) <i>Credit Risk</i> - Credit risk is the consequence resulting from the likelihood that a borrower or counterparty will fail to meet its obligations in accordance with agreed terms. The probability of default and the expected recovery on the loan or receivable in the event of default are key components of the credit quality assessment; (2) <i>Securitisation in the banking book</i> - Securitisation means a transaction or

Element	Title	
		<p>scheme, whereby the credit risk associated with an exposure or pool of exposures is tranching, having the following characteristics:</p> <ul style="list-style-type: none"> - payments made in the transaction or scheme are dependent upon the performance of the exposure or pool of exposures; - the subordination of tranches determines the distribution of losses during the life of the risk transfer. <p>Any commitment (including derivatives and liquidity lines) granted to a securitisation operation must be treated as a securitisation exposure. Most of these commitments are held in the prudential banking book;</p> <p>(3) <i>Counterparty Credit Risk</i> - Counterparty credit risk is the translation of the credit risk embedded in financial transactions, investments and/or settlement transactions between counterparties. Those transactions include bilateral contracts such as over-the-counter ("OTC") derivatives contracts as well as contracts settled through clearing houses. The amount of this risk may vary over time in line with changing market parameters which then impacts the replacement value of the relevant transactions</p> <p>Counterparty risk lies in the event that a counterparty defaults on its obligations to pay BNPP the full present value of the flows relating to a transaction or a portfolio for which BNPP is a net receiver. Counterparty credit risk is also linked to the replacement cost of a derivative or portfolio in the event of counterparty default. Hence, it can be seen as a market risk in case of default or a contingent risk.</p> <p>(4) <i>Market Risk</i> - Market risk is the risk of incurring a loss of value due to adverse trends in market prices or parameters, whether directly observable or not.</p> <p>Observable market parameters include, but are not limited to, exchange rates, prices of securities and commodities (whether listed or obtained by reference to a similar asset), prices of derivatives, and other parameters that can be directly inferred from them, such as interest rates, credit spreads, volatilities and implied correlations or other similar parameters.</p> <p>Non-observable factors are those based on working assumptions such as parameters contained in models or based on statistical or economic analyses, non-ascertainable in the market.</p> <p>In fixed income trading books, credit instruments are valued on the basis of bond yields and credit spreads, which represent market parameters in the same way as interest rates or foreign exchange rates. The credit risk arising on the issuer of the debt instrument is therefore a component of market risk known as issuer risk.</p> <p>Liquidity is an important component of market risk. In times of limited or no liquidity, instruments or goods may not be tradable or may not be tradable at their estimated value. This may arise, for example, due to low transaction volumes, legal restrictions or a strong imbalance between demand and supply for certain assets.</p> <p>The market risk related to banking activities encompasses the interest rate and foreign exchange risks stemming from banking intermediation activities;</p> <p>(5) <i>Liquidity Risk</i> - Liquidity risk is the risk that BNPP will not be able to honour its commitments or unwind or settle a position due to the market environment or idiosyncratic factors (i.e. specific to BNP Paribas), within a</p>

Element	Title	
		<p>given timeframe and at a reasonable cost.</p> <p>Liquidity risk reflects the risk of the BNPP Group being unable to fulfil current or future foreseen or unforeseen cash or collateral requirements, across all time horizons, from the short to the long term</p> <p>This risk may stem from the reduction in funding sources, draw down of funding commitments, a reduction in the liquidity of certain assets, or an increase in cash or collateral margin calls. It may be related to the bank itself (reputation risk) or to external factors (risks in some markets).</p> <p>The BNPP Group's liquidity risk is managed under a global liquidity policy approved by the Group's ALM Committee. This policy is based on management principles designed to apply both in normal conditions and in a liquidity crisis. The Group's liquidity position is assessed on the basis of internal indicators and regulatory ratios.</p> <p>(6) <i>Operational Risk</i> - Operational risk is the risk of incurring a loss due to inadequate or failed internal processes, or due to external events, whether deliberate, accidental or natural occurrences. Management of operational risk is based on an analysis of the "cause - event - effect" chain.</p> <p>Internal processes giving rise to operational risk may involve employees and/or IT systems. External events include, but are not limited to floods, fire, earthquakes and terrorist attacks. Credit or market events such as default or fluctuations in value do not fall within the scope of operational risk.</p> <p>Operational risk encompasses fraud, human resources risks, legal risks, non-compliance risks, tax risks, information system risks, conduct risks (risks related to the provision of inappropriate financial services), risk related to failures in operating processes, including loan procedures or model risks, as well as any potential financial implications resulting from the management of reputation risks;</p> <p>(7) <i>Compliance and Reputation Risk</i> - Compliance risk is defined in French regulations as the risk of legal, administrative or disciplinary sanctions, of significant financial loss or reputational damage that a bank may suffer as a result of failure to comply with national or European laws and regulations, codes of conduct and standards of good practice applicable to banking and financial activities, or instructions given by an executive body, particularly in application of guidelines issued by a supervisory body.</p> <p>By definition, this risk is a sub-category of operational risk. However, as certain implications of compliance risk involve more than a purely financial loss and may actually damage the institution's reputation, BNPP treats compliance risk separately.</p> <p>Reputation risk is the risk of damaging the trust placed in a corporation by its customers, counterparties, suppliers, employees, shareholders, supervisors and any other stakeholder whose trust is an essential condition for the corporation to carry out its day-to-day operations.</p> <p>Reputation risk is primarily contingent on all the other risks borne by BNPP, specifically the potential materialisation of a credit or market risk, or an operational risk, as well as a violation of the Group's code of conduct;</p>

Element	Title	
		<p>(8) <i>Insurance Risks</i> - BNP Paribas Cardif is exposed to the following risks:</p> <ul style="list-style-type: none"> - <i>underwriting risk</i>: underwriting risk is the risk of a financial loss caused by a sudden, unexpected increase in insurance claims. Depending on the type of insurance business (life, non-life), this risk may be statistical, macroeconomic or behavioural, or may be related to public health issues or disasters; - <i>market risk</i>: market risk is the risk of a financial loss arising from adverse movements of financial markets. These adverse movements are notably reflected in price fluctuations (foreign exchange rates, bonds, equities and commodities, derivatives, real estate, etc.) and derived from fluctuations in interest rates, credit spreads, volatilities and correlations; - <i>credit risk</i>: credit risk is the risk of loss or adverse change in the financial situation resulting from fluctuations in the credit standing of issuers of securities, counterparties and any debtors to which the BNP Paribas Cardif group is exposed. Among the debtors, risks related to financial instruments (including the banks in which the BNP Paribas Cardif group holds deposits) and risks related to receivables generated by the underwriting activities (premium collection, reinsurance recovering, etc.) are divided into two categories: assets credit risk and liabilities credit risk; - <i>liquidity risk</i>: liquidity risk is the risk of being unable to fulfil current or future foreseen or unforeseen cash requirements coming from insurance commitments to policyholders, because of an inability to sell assets in a timely manner; and - <i>operational risk</i>: operational risk is the risk of loss resulting from the inadequacy or failure of internal processes, IT failures or external events, whether accidental or natural. These external events mentioned in this definition include those of human or natural origin. <p><i>Risks</i></p> <p>This section summarises the principal risks that BNPP currently considers itself to face. They are presented in the following categories: risks related to the macroeconomic and market environment, regulatory risks and risks related to BNPP, its strategy, management and operations.</p> <ul style="list-style-type: none"> (a) Difficult market and economic conditions have in the past had and may in the future have a material adverse effect on the operating environment for financial institutions and hence on BNPP's financial condition, results of operations and cost of risk. (b) The United Kingdom's referendum to leave the European Union may lead to significant uncertainty, volatility and disruption in European and broader financial and economic markets and hence may adversely affect BNPP's operating environment. (c) Due to the geographic scope of its activities, BNPP may be vulnerable to country or regional-specific political, macroeconomic and financial environments or circumstances. (d) BNPP's access to and cost of funding could be adversely affected by a resurgence of financial crises, worsening economic conditions, rating

Element	Title	
		downgrades, increases in credit spreads or other factors.
		(e) Downgrades in the credit ratings of France or of BNPP may increase BNPP's borrowing cost.
		(f) Significant interest rate changes could adversely affect BNPP's revenues or profitability.
		(g) The prolonged low interest rate environment carries inherent systemic risks, and an exit from such environment also carries risks.
		(h) The soundness and conduct of other financial institutions and market participants could adversely affect BNPP.
		(i) BNPP may incur significant losses on its trading and investment activities due to market fluctuations and volatility.
		(j) BNPP may generate lower revenues from brokerage and other commission and fee-based businesses during market downturns.
		(k) Protracted market declines can reduce liquidity in the markets, making it harder to sell assets and possibly leading to material losses.
		(l) Laws and regulations adopted in recent years, particularly in response to the global financial crisis, as well as new legislative proposals, may materially impact BNPP and the financial and economic environment in which it operates.
		(m) BNPP is subject to extensive and evolving regulatory regimes in the jurisdictions in which it operates.
		(n) BNPP may incur substantial fines and other administrative and criminal penalties for non-compliance with applicable laws and regulations, and may also incur losses in related (or unrelated) litigation with private parties.
		(o) There are risks related to the implementation of BNPP's strategic plans and commitment to environmental responsibility.
		(p) BNPP may experience difficulties integrating acquired companies and may be unable to realise the benefits expected from its acquisitions.
		(q) Intense competition by banking and non-banking operators could adversely affect BNPP's revenues and profitability.
		(r) A substantial increase in new provisions or a shortfall in the level of previously recorded provisions could adversely affect BNPP's results of operations and financial condition.
		(s) BNPP's risk management policies, procedures and methods, may leave it

Element	Title	
		<p>exposed to unidentified or unanticipated risks, which could lead to material losses.</p> <p>(t) BNPP's hedging strategies may not prevent losses.</p> <p>(u) Adjustments to the carrying value of BNPP's securities and derivatives portfolios and BNPP's own debt could have an impact on its net income and shareholders' equity.</p> <p>(v) The expected changes in accounting principles relating to financial instruments may have an impact on BNPP's balance sheet, income statement and regulatory capital ratios and result in additional costs.</p> <p>(w) BNPP's competitive position could be harmed if its reputation is damaged.</p> <p>(x) An interruption in or a breach of BNPP's information systems may result in material losses of client or customer information, damage to BNPP's reputation and lead to financial losses.</p> <p>(y) Unforeseen external events may disrupt BNPP's operations and cause substantial losses and additional costs.</p>
D.3	Key risks regarding the Securities	<p>In addition to the risks (including the risk of default) that may affect the Issuer's ability to fulfil its obligations under the Securities [or the Guarantor's ability to perform its obligations under the Guarantee], there are certain factors which are material for the purposes of assessing the risks associated with Securities issued under the Base Prospectus, including:</p> <p><i>Market Risks</i></p> <p>-the Securities are unsecured obligations;</p> <p>-Securities including leverage involve a higher level of risk and whenever there are losses on such Securities those losses may be higher than those of a similar security which is not leveraged;</p> <p>-the trading price of the Securities is affected by a number of factors including, but not limited to, (in respect of Securities linked to an Underlying Reference) the price of the relevant Underlying Reference(s), time to redemption and volatility and such factors mean that the trading price of the Securities may be below the Cash Settlement Amount or value of the Entitlement;</p> <p>-exposure to the Underlying Reference in many cases will be achieved by the relevant Issuer entering into hedging arrangements and, in respect of Securities linked to an Underlying Reference, potential investors are exposed to the performance of these hedging arrangements and events that may affect the hedging arrangements and consequently the occurrence of any of these events may affect the value of the Securities;</p> <p><i>Holder Risks</i></p> <p>-the meetings of Holders provisions permit defined majorities to bind all Holders;</p> <p>-in certain circumstances Holders may lose the entire value of their investment;</p>

Element	Title	
		<p><i>Issuer/Guarantor Risks</i></p> <ul style="list-style-type: none"> -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; -a reduction in the rating, if any, accorded to outstanding debt securities of the Issuer or Guarantor (if applicable) by a credit rating agency could result in a reduction in the trading value of the Securities; -certain conflicts of interest may arise (see Element E.4 below); <p><i>Legal Risks</i></p> <ul style="list-style-type: none"> -the occurrence of an additional disruption event or optional additional disruption event may lead to an adjustment to the Securities, early redemption or may result in the amount payable on scheduled redemption being different from the amount expected to be paid at scheduled redemption and consequently the occurrence of an additional disruption event and/or optional additional disruption event may have an adverse effect on the value or liquidity of the Securities; -expenses and taxation may be payable in respect of the Securities; -the Securities may be redeemed in the case of illegality or impracticability and such redemption may result in an investor not realising a return on an investment in the Securities; -any judicial decision or change to an administrative practice or change to French law after the date of the Base Prospectus could materially adversely impact the value of any Securities affected by it; <p><i>Secondary Market Risks</i></p> <ul style="list-style-type: none"> -the only means through which a Holder can realise value from the Security prior to its Redemption Date is to sell it at its then market price in an available secondary market and that there may be no secondary market for the Securities (which could mean that an investor has to exercise or wait until redemption of the Securities to realise a greater value than its trading value); -BNP Paribas Arbitrage S.N.C. is required to act as market-maker. In those circumstances, BNP Paribas Arbitrage S.N.C. will endeavour to maintain a secondary market throughout the life of the Securities, subject to normal market conditions and will submit bid and offer prices to the market. The spread between bid and offer prices may change during the life of the Securities. However, during certain periods, it may be difficult, impractical or impossible for BNP Paribas Arbitrage S.N.C. to quote bid and offer prices, and during such periods, it may be difficult, impracticable or impossible to buy or sell these Securities. This may, for example, be due to adverse market conditions, volatile prices or large price fluctuations, a large marketplace being closed or restricted or experiencing technical problems such as an IT system failure or network disruption. <p><i>Risks relating to Underlying Reference Asset(s)</i></p> <ul style="list-style-type: none"> -In addition, there are specific risks in relation to Securities which are linked to an Underlying Reference (including Hybrid Securities) and an investment in such Securities will entail significant risks not associated with an investment in a conventional debt security. Risk factors in relation to Underlying Reference linked

Element	Title	
		<p>Securities include:</p> <p>-exposure to one or more share, similar market risks to a direct equity investment, global depository receipt ("GDR") or American depository receipt ("ADR"), potential adjustment events or extraordinary events affecting shares 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.</p> <p><i>Risks relating to Specific types of products</i></p> <p>The following risks are associated with ETS Products:</p> <p>Leverage Products</p> <p>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.</p>
D.6	Risk warning	<p>See Element D.3 above.</p> <p>In the event of the insolvency of the Issuer or if it is otherwise unable or unwilling to repay the Securities when repayment falls due, an investor may lose all or part of his investment in the Securities.</p> <p>If the Guarantor is unable or unwilling to meet its obligations under the Guarantee when due, an investor may lose all or part of his investment in the Securities.</p> <p>In addition, investors may lose all or part of their investment in the Securities as a result of the terms and conditions of the Securities.</p>

Section E - Offer

Element	Title	
E.2b	Reasons for the offer and use of 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.
E.3	Terms and conditions of the offer	<p>This issue of Securities is being offered in a Non-exempt Offer in France and Belgium.</p> <p>The issue price of the Securities is as set out in table Element C.20.</p>
E.4	Interest of natural and legal persons involved in the issue/offer	<p>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.</p> <p>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.</p>
E.7	Expenses charged to the investor by the Issuer	No expenses are being charged to an investor by the Issuer.

RÉSUMÉ DU PROGRAMME SPÉCIFIQUE A L'ÉMISSION EN RELATION AVEC LE PROSPECTUS DE BASE

Les résumés sont établis sur la base des éléments d'informations (ci-après les "**Eléments**") présentés dans les sections A à E (A.1 à E.7) ci-dessous. Le présent résumé contient tous les Eléments requis pour ce type de Titres, d'Emetteur et de Garant. Dans la mesure où certains Eléments ne sont pas requis, des écarts dans la numérotation des Eléments présentés peuvent être constatés. Par ailleurs, pour certains des Eléments requis pour ce type de Titres, d'Emetteur et de Garant, il est possible qu'aucune information pertinente ne puisse être fournie au titre de cet Elément. Dans ce cas, une brève description de l'Elément concerné est présentée dans le Résumé et est accompagnée de la mention « Sans objet ».

Section A - Introduction et avertissements

Elément	Description de l'Elément	
A.1	Avertissement général selon lequel le résumé doit être lu comme une introduction et disposition concernant les actions en justice	<ul style="list-style-type: none"> Le présent résumé doit être lu comme une introduction au Prospectus de Base et aux Conditions Définitives applicables. Dans ce résumé, sauf précision contraire et à l'exception de l'utilisation qui en est faite au premier paragraphe de l'Elément D.3, "Prospectus de Base" signifie le Prospectus de Base de BNPP B.V. et BNPP en date du 4 juillet 2018 tel que modifié ou complété à tout moment par des suppléments. Au premier paragraphe de l'Elément D.3, "Prospectus de Base" signifie le Prospectus de Base de BNPP B.V. et BNPP en date du 4 juillet 2018. 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. 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. Aucune responsabilité civile ne sera recherchée auprès de l'Emetteur ou du Garant dans cet Etat Membre sur la seule base du présent résumé, y compris sa traduction, à moins que le contenu du résumé ne soit jugé trompeur, inexact ou contradictoire par rapport aux autres parties du Prospectus de Base et des Conditions Définitives applicables, ou, une fois les dispositions de la Directive 2010/73/UE transposées dans cet Etat Membre, à moins qu'il ne fournisse 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.
A.2	Consentement à l'utilisation du Prospectus de Base, période de validité et autres conditions y afférentes	<p><i>Consentement</i> : Les Titres sont offerts dans des circonstances telles qu'un prospectus est requis en vertu de la Directive Prospectus (une "Offre Non-exemptée"). Sous réserve des conditions mentionnées ci-dessous, l'Emetteur consent à l'utilisation du Prospectus de Base pour les besoins de la présentation d'une Offre Non-exemptée de Titres par les Agents Placeurs et BNP Paribas.</p> <p><i>Période d'Offre</i> : Le consentement de l'Emetteur visé ci-dessus est donné pour des Offres Non-exemptées de Titres à compter de la Date d'Emission jusqu'à la date à laquelle les Titres ne sont plus admis aux négociations (la "Période d'Offre").</p> <p><i>Conditions du consentement</i> : Les conditions du consentement de l'Emetteur sont telles que ce consentement (a) n'est valable que pendant la Période d'Offre ; et (b) ne</p>

Elément	Description de l'Elément	
		porte que sur l'utilisation du Prospectus de Base pour faire des Offres Non-exemptées de la Tranche de Titres concernée en France et en Belgique.
		UN INVESTISSEUR QUI A L'INTENTION D'ACHETER OU QUI ACHETE DES TITRES DANS UNE OFFRE NON-EXEMPTÉE AUPRÈS D'UN OFFREUR AUTORISÉ LE FERA, ET LES OFFRES ET VENTES DE TELS TITRES À UN INVESTISSEUR PAR CET OFFREUR AUTORISÉ SE FERONT CONFORMÉMENT AUX TERMES ET CONDITIONS DE L'OFFRE EN PLACE ENTRE CET OFFREUR AUTORISÉ ET L'INVESTISSEUR EN QUESTION, NOTAMMENT EN CE QUI CONCERNE LES ARRANGEMENTS CONCERNANT LE PRIX, LES ALLOCATIONS, LES DEPENSES ET LE RÈGLEMENT. LES INFORMATIONS ADEQUATES SERONT ADRESSEES PAR L'OFFREUR AUTORISÉ AU MOMENT DE CETTE OFFRE.

Section B - Emetteurs et Garants

Elément	Description de l'Elément																
B.1	Raison sociale et nom commercial de l'Emetteur	BNP Paribas Issuance B.V. (" BNPP B.V. " ou l'" Emetteur ").															
B.2	Domicile/ forme juridique/ législation/ pays de constitution	BNPP B.V. 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.															
B.4b	Information sur les tendances	BNPP B.V. est dépendante de BNPP. BNPP B.V. est une filiale intégralement détenue par BNPP et qui est particulièrement impliquée dans l'émission de titres tels que des Warrants ou Certificats ou d'autres obligations qui sont développées, mises en place ou vendues à des investisseurs par d'autres sociétés du Groupe BNPP (y compris BNPP). Les titres sont couverts par l'acquisition d'instruments de couverture et/ou de sûretés auprès de BNP Paribas et d'entités de BNP Paribas tel que décrit dans l'Elément D.2 ci-dessous. Par conséquent, les Informations sur les tendances décrites pour BNPP doivent également s'appliquer à BNPP B.V.															
B.5	Description du Groupe	BNPP B.V. est une filiale intégralement détenue par BNP Paribas. BNP Paribas est la société mère ultime d'un groupe de sociétés et gère les opérations financières de ses sociétés filiales (collectivement : le " Groupe BNPP ").															
B.9	Prévision ou estimation du bénéfice	Sans objet, en l'absence de prévision ou estimation du bénéfice concernant l'Emetteur au sein du Prospectus de Base sur lequel ce Résumé porte.															
B.10	Réserves contenues 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.															
B.12	Informations financières historiques clés sélectionnées en relation avec l'Emetteur:																
	Données Financières Annuelles Comparées - En EUR																
		<table border="1"> <thead> <tr> <th></th> <th>31/12/2017 (auditées)</th> <th>31/12/2016 (auditées)</th> </tr> </thead> <tbody> <tr> <td>Produit Net Bancaire</td> <td>431 472</td> <td>399 805</td> </tr> <tr> <td>Résultat Net (part du Groupe)</td> <td>26 940</td> <td>23 307</td> </tr> <tr> <td>Total du bilan</td> <td>50 839 146 900</td> <td>48 320 273 908</td> </tr> <tr> <td>Capitaux Propres (part du Groupe)</td> <td>515 239</td> <td>488 299</td> </tr> </tbody> </table>		31/12/2017 (auditées)	31/12/2016 (auditées)	Produit Net Bancaire	431 472	399 805	Résultat Net (part du Groupe)	26 940	23 307	Total du bilan	50 839 146 900	48 320 273 908	Capitaux Propres (part du Groupe)	515 239	488 299
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Elément	Description de l'Elément																			
<p>Données Financières Intermédiaires Comparées pour la période de 6 mois se terminant le 30 juin 2018 - En EUR</p> <table border="1"> <thead> <tr> <th></th> <th>30/06/2018 (non auditées)¹</th> <th>30/06/2017 (non auditées)¹</th> </tr> </thead> <tbody> <tr> <td>Produit Net Bancaire</td> <td>193 729</td> <td>180 264</td> </tr> <tr> <td>Résultat Net (part du Groupe)</td> <td>12 238</td> <td>11 053</td> </tr> <tr> <th></th> <th>30/06/2018 (non-auditées)¹</th> <th>31/12/2017 (auditées)</th> </tr> <tr> <td>Total du bilan</td> <td>57 943 563 453</td> <td>50 839 146 900</td> </tr> <tr> <td>Capitaux Propres (part du Groupe)</td> <td>527 477</td> <td>515 239</td> </tr> </tbody> </table> <p>¹ Ces informations financières ont fait l'objet d'une revue limitée, telle que plus amplement décrite dans le rapport d'audit des commissaires aux comptes.</p>				30/06/2018 (non auditées) ¹	30/06/2017 (non auditées) ¹	Produit Net Bancaire	193 729	180 264	Résultat Net (part du Groupe)	12 238	11 053		30/06/2018 (non-auditées) ¹	31/12/2017 (auditées)	Total du bilan	57 943 563 453	50 839 146 900	Capitaux Propres (part du Groupe)	527 477	515 239
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<p>Déclarations relatives à l'absence de changement significatif ou de changement défavorable significatif</p> <p>Il ne s'est produit aucun changement significatif dans la situation financière ou commerciale de BNPP B.V. depuis le 30 juin 2018. Il ne s'est produit aucun changement défavorable significatif dans les perspectives de BNPP B.V. depuis le 31 décembre 2017.</p>																				
B.13	Evénements impactant la solvabilité de l'Emetteur	Sans objet, à la connaissance de l'Emetteur, il ne s'est produit aucun événement récent qui présente un intérêt significatif pour l'évaluation de la solvabilité de l'Emetteur depuis le 30 juin 2018.																		
B.14	Dépendance à l'égard d'autres entités du groupe	BNPP B.V. est dépendante de BNPP. BNPP B.V. est une filiale intégralement détenue par BNPP et qui est particulièrement impliquée dans l'émission de titres tels que des Warrants ou Certificats ou autres obligations qui sont développées, mises en place ou vendues à des investisseurs par d'autres sociétés du Groupe BNPP (y compris BNPP). Les titres sont couverts par l'acquisition d'instruments de couverture auprès et/ou de sûretés de BNP Paribas et d'entités de BNP Paribas tel que décrit dans l'Elément D.2 ci-dessous.																		
B.15	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.																		
B.16	Actionnaires de contrôle	BNP Paribas détient 100% du capital de BNPP B.V.																		
B.17	Notations de crédit sollicitées	<p>La notation de crédit à long terme de BNPP B.V. est: A avec une perspective positive (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).</p> <p>Les Titres n'ont pas été notés.</p> <p>Une notation n'est pas une recommandation d'achat, de vente ou de détention des titres concernés et peut être suspendue, réduite ou révoquée à tout moment par l'agence de notation qui l'a attribuée.</p>																		
B.18	Description de la Garantie	<p>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 4 juillet 2018 (la "Garantie").</p> <p>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,</p>																		

Elément	Description de l'Elément	
		<p>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).</p> <p>Les obligations en vertu de la <i>garantie</i> sont des obligations senior préférées (au sens de l'article L.613-30-3-I-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.</p>
B.19	Informations concernant le Garant	
B.19/ B.1	Raison sociale et nom commercial du Garant	BNP Paribas.
B.19/ B.2	Domicile/ forme juridique/ législation/ pays de constitution	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.
B.19/ B.4b	Information sur les tendances	<p>Conditions Macroéconomiques</p> <p>L'environnement macroéconomique et de marché affecte les résultats de BNPP. Compte tenu de la nature de son activité, BNPP est particulièrement sensible aux conditions macroéconomiques et de marché en Europe, qui ont connu des perturbations au cours des dernières années.</p> <p>En 2017, la croissance mondiale s'est renforcée pour s'établir autour de 3,5% reflétant une amélioration dans l'ensemble des zones géographiques. Ce renforcement de l'activité conduit, dans les grands pays développés, à un durcissement ou une diminution de l'assouplissement en matière de politique monétaire. Le niveau toujours très modéré de l'inflation permet cependant aux banques centrales d'opérer cette transition de façon très progressive, et ainsi de ne pas compromettre les perspectives économiques. Le FMI s'attend ainsi à une poursuite du renforcement de la croissance mondiale en 2018 (anticipation revue à + 3,7 % contre + 3,6 % auparavant), le léger ralentissement attendu dans les économies avancées devant être plus que compensé par l'amélioration prévue dans le monde émergent (sous l'impulsion du redressement de l'Amérique latine et du Moyen-Orient et malgré la diminution structurelle de la croissance économique en Chine).</p> <p>Dans ce contexte, on peut souligner les deux catégories de risques suivantes :</p> <p><i>Risques d'instabilité financière liés à la conduite des politiques monétaires</i></p> <p>Deux risques sont à souligner, celui d'une hausse brutale des taux et celui du maintien trop prolongé des politiques actuelles très accommodantes.</p> <p>D'une part, la poursuite du durcissement de la politique monétaire aux États-Unis (entamé depuis 2015) et la réduction du caractère accommodant de la politique monétaire en zone euro (réduction prévue des achats de titres à partir de janvier 2018) impliquent des risques de turbulences financières. Le risque d'une hausse mal contrôlée des taux d'intérêt à long terme peut en particulier être souligné, dans l'hypothèse d'une surprise à la hausse en matière d'inflation ou d'un durcissement mal anticipé des politiques monétaires. La matérialisation de ce risque pourrait avoir des conséquences négatives sur les marchés d'actifs, en particulier ceux pour lesquels les primes de risque sont extrêmement faibles par rapport à leur moyenne historique suite à une décennie de politiques monétaires accommodantes (crédit aux entreprises et</p>

Elément	Description de l'Elément	
		<p>pays non Investment Grade, certains secteurs des marchés actions, immobilier, etc.).</p> <p>D'autre part, en dépit des remontées constatées depuis la mi-2016, les taux restent bas, ce qui peut favoriser une prise de risque excessive chez certains acteurs du système financier : augmentation des maturités des financements et des actifs détenus, politique d'octroi de crédit moins sévère, progression des financements à effet de levier. Certains de ces acteurs (assureurs, fonds de pension, gestionnaires d'actifs, etc.) ont une dimension de plus en plus systémique et, en cas de turbulences de marché (par exemple liées à une hausse brutale des taux et/ou un réajustement marqué des prix), pourraient être amenés à dénouer de larges positions dans un contexte où la liquidité de marché se révélerait relativement fragile.</p> <p><i>Risques systémiques liés à la hausse de l'endettement</i></p> <p>Sur le plan macroéconomique, l'impact d'une hausse des taux pourrait être sensible pour les pays affichant des niveaux de dette publique et/ou privée élevés par rapport au PIB. C'est notamment le cas des Etats-Unis et de certains pays européens (notamment la Grèce, l'Italie, ou le Portugal), qui affichent des ratios de dette publique sur PIB parfois supérieurs à 100 %, mais aussi de pays émergents.</p> <p>Ceux-ci ont enregistré entre 2008 et 2017 une hausse marquée de leur dette, y compris de la dette en devises et due à des créiteurs étrangers. La hausse de cet endettement est surtout le fait du secteur privé, mais également du secteur public dans une moindre mesure, notamment en Afrique. Ces pays sont ainsi particulièrement exposés à la perspective d'un resserrement des politiques monétaires dans les pays avancés. Des sorties de capitaux pourraient peser sur les taux de change, augmenter le service de cette dette, importer de l'inflation, et conduire les banques centrales des pays émergents à resserrer leurs conditions de crédit. S'en suivrait une dégradation des perspectives de croissance de leur activité économique, de possibles dégradations de notations souveraines, et une augmentation des risques pour les banques. Bien que l'exposition du Groupe BNP Paribas dans les pays émergents soit limitée, la vulnérabilité de ces économies peut conduire à des perturbations du système financier mondial qui toucheraient le Groupe et pourraient affecter ses résultats.</p> <p>Il est à noter que le risque lié à l'endettement pourrait se matérialiser non seulement en cas de hausse brutale des taux d'intérêt, mais aussi en cas d'autres chocs négatifs sur la croissance.</p> <p>Législation et réglementations applicables aux institutions financières</p> <p>Les évolutions récentes et à venir des législations et réglementations applicables aux institutions financières peuvent avoir un impact significatif sur BNPP. Les mesures adoptées récemment ou qui sont (ou dont les mesures d'application sont) encore en projet, qui ont, ou sont susceptibles d'avoir un impact sur BNPP, comprennent notamment :</p> <ul style="list-style-type: none"> - les réformes dites structurelles comprenant la loi bancaire française du 26 juillet 2013, imposant aux banques une filialisation ou séparation des opérations dites "spéculatives" qu'elles effectuent pour compte propre de leurs activités traditionnelles de banque de détail, la "règle Volcker" aux États-Unis qui restreint la possibilité des entités bancaires américaines et étrangères de conduire des opérations pour compte propre ou de sponsoriser ou d'investir dans les fonds de capital investissement ("<i>private equity</i>") et les <i>hedge funds</i>, ainsi que les évolutions attendues en Europe ; - les réglementations sur les fonds propres : la directive européenne sur les exigences prudentielles IV ("CRD 4") et le règlement européen sur les exigences prudentielles ("CRR"), le standard international commun de capacité d'absorption des pertes ("<i>total-loss absorbing capacity</i>" ou "TLAC"), et la désignation de BNPP en tant qu'institution financière d'importance

Elément	Description de l'Elément	
		<p>systémique par le Conseil de Stabilité Financière ;</p> <ul style="list-style-type: none"> - le Mécanisme européen de Surveillance Unique ainsi que l'ordonnance du 6 novembre 2014 ; - la Directive du 16 avril 2014 relative aux systèmes de garantie des dépôts et ses actes délégués et actes d'exécution, la Directive du 15 mai 2014 établissant un cadre pour le Redressement et la Résolution des Banques, le Mécanisme de Résolution Unique instituant le Conseil de Résolution Unique et le Fonds de Résolution Unique ; - le Règlement final de la Réserve Fédérale des États-Unis imposant des règles prudentielles accrues pour les opérations américaines des banques étrangères de taille importante, notamment l'obligation de créer une société holding intermédiaire distincte située aux États-Unis (capitalisée et soumise à régulation) afin de détenir les filiales américaines de ces banques ; - les nouvelles règles pour la régulation des activités de dérivés négociés de gré à gré au titre du Titre VII du <i>Dodd-Frank Wall Street Reform and Consumer Protection Act</i>, notamment les exigences de marge pour les produits dérivés non compensés et pour les produits dérivés sur titres conclus par les banques actives sur les marchés de dérivés ("<i>swap dealers</i>"), les principaux intervenants non bancaires sur les marchés de dérivés ("<i>major swap participants</i>"), les banques actives sur les marchés de dérivés sur titres ("<i>security-based swap dealers</i>") et les principaux intervenants non-bancaires sur les marchés de dérivés sur titres ("<i>major security-based swap participants</i>"), ainsi que les règles de la <i>U.S. Securities and Exchange Commission</i> imposant l'enregistrement des banques actives sur les marchés de dérivés sur titres et des principaux intervenants non-bancaires sur les marchés de dérivés sur titres et les obligations de transparence et de reporting des transactions de dérivés sur titres ; - la nouvelle directive européenne sur les marchés d'instruments financiers ("MiFID") et le règlement européen sur les marchés d'instruments financiers ("MiFIR"), ainsi que les réglementations européennes sur la compensation de certains produits dérivés négociés de gré-à-gré par des contreparties centrales et la déclaration des opérations de financement sur titres auprès de référentiels centraux. - le Règlement général sur la protection des données ("RGPD") entré en vigueur le 25 mai 2018, faisant évoluer l'environnement européen de confidentialité des données et améliorant la protection des données pour les particuliers au sein de l'Union européenne. Les entreprises risquent des amendes sévères en cas de non-conformité avec les normes fixées par la RGPD. Ce Règlement s'applique à l'ensemble des banques fournissant des services aux citoyens européens ; et - la finalisation de Bâle 3 publiée par le comité de Bâle en décembre 2017 qui introduit une révision de la mesure du risque de crédit, du risque opérationnel et du risque sur CVA pour le calcul des actifs pondérés. Ces mesures devraient entrer en vigueur en janvier 2022 et seront soumises à un plancher global qui s'appuiera sur les approches standard, qui sera progressivement appliqué à partir de 2022 pour atteindre son niveau final en 2027. <p>Par ailleurs, dans ce contexte réglementaire renforcé, le risque lié au non-respect des législations et réglementations en vigueur, en particulier celles relatives à la protection des intérêts des clients, est un risque important pour l'industrie bancaire, qui s'est traduit par des pertes et amendes importantes. Au-delà de son dispositif de conformité qui couvre spécifiquement ce type de risque, le Groupe BNP Paribas place l'intérêt des clients, et d'une manière plus générale des parties prenantes, au centre de ses</p>

Elément	Description de l'Elément																			
		<p>valeurs. Le nouveau Code de conduite adopté par le Groupe BNP Paribas en 2016 établit des valeurs et des règles de conduite détaillées dans ce domaine.</p> <p>Cybersécurité et risque technologique</p> <p>La capacité de BNPP à exercer ses activités est intrinsèquement liée à la fluidité des opérations électroniques, ainsi qu'à la protection et à la sécurité de l'information et des actifs technologiques.</p> <p>Le rythme des changements technologiques s'accélère avec la transformation numérique avec comme conséquences l'accroissement du nombre des circuits de communication, la multiplication des sources de données, l'automatisation croissante des processus et le recours accru aux transactions bancaires électroniques.</p> <p>Les progrès et l'accélération des changements technologiques donnent aux cybercriminels de nouvelles possibilités pour altérer, voler et divulguer des données. Les attaques sont plus nombreuses, avec une portée et une sophistication plus importante dans l'ensemble des secteurs, y compris celui des services financiers.</p> <p>L'externalisation d'un nombre croissant de processus expose également le Groupe BNPP à des risques structurels de cybersécurité et de technologie conduisant à l'apparition de vecteurs d'attaque potentiels que les cybercriminels peuvent exploiter.</p> <p>En conséquence, le Groupe BNPP a mis en place une seconde ligne de défense au sein de la fonction risque avec la création de l'Equipe Risk ORC ICT dédiée à la gestion de la cybersécurité et du risque technologique. Ainsi, les standards sont régulièrement adaptés pour soutenir l'évolution digitale et l'innovation du Groupe BNPP tout en gérant les menaces existantes et émergentes (telles que le cyber-crime, l'espionnage, etc.).</p>																		
B.19/B.5	Description du Groupe	BNPP est un leader européen des services bancaires et financiers et possède quatre marchés domestiques de banque de détail en Europe : la France, la Belgique, l'Italie et le Luxembourg. Il est présent dans 73 pays et emploie plus de 198 000 personnes, dont près de 150 000 en Europe. BNPP est la société mère du Groupe BNP Paribas (ensemble, le " Groupe BNPP ").																		
B.19/B.9	Prévision ou estimation du bénéfice	Sans objet, en l'absence de prévision ou estimation du bénéfice concernant le Garant au sein du Prospectus de Base sur lequel ce Résumé porte.																		
B.19/ B.10	Réserves contenues 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.																		
B.19/ B.12	<p>Informations financières historiques clés sélectionnées en relation avec le Garant:</p> <p>Données Financières Annuelles Comparées - En millions d'EUR</p> <table border="1" data-bbox="288 1675 1457 2022"> <thead> <tr> <th data-bbox="288 1675 756 1749"></th> <th data-bbox="756 1675 1106 1749">31/12/2017 (auditées)</th> <th data-bbox="1106 1675 1457 1749">31/12/2016 (auditées)</th> </tr> </thead> <tbody> <tr> <td data-bbox="288 1749 756 1794">Produit Net Bancaire</td> <td data-bbox="756 1749 1106 1794">43 161</td> <td data-bbox="1106 1749 1457 1794">43 411</td> </tr> <tr> <td data-bbox="288 1794 756 1839">Coût du Risque</td> <td data-bbox="756 1794 1106 1839">(2 907)</td> <td data-bbox="1106 1794 1457 1839">(3 262)</td> </tr> <tr> <td data-bbox="288 1839 756 1883">Résultat Net, part du Groupe</td> <td data-bbox="756 1839 1106 1883">7 759</td> <td data-bbox="1106 1839 1457 1883">7 702</td> </tr> <tr> <td data-bbox="288 1883 756 1928"></td> <td data-bbox="756 1883 1106 1928">31/12/2017</td> <td data-bbox="1106 1883 1457 1928">31/12/2016</td> </tr> <tr> <td data-bbox="288 1928 756 2022">Ratio Common Equity Tier 1 (Bâle 3 plein, CRD4)</td> <td data-bbox="756 1928 1106 2022">11,80%</td> <td data-bbox="1106 1928 1457 2022">11,50%</td> </tr> </tbody> </table>			31/12/2017 (auditées)	31/12/2016 (auditées)	Produit Net Bancaire	43 161	43 411	Coût du Risque	(2 907)	(3 262)	Résultat Net, part du Groupe	7 759	7 702		31/12/2017	31/12/2016	Ratio Common Equity Tier 1 (Bâle 3 plein, CRD4)	11,80%	11,50%
	31/12/2017 (auditées)	31/12/2016 (auditées)																		
Produit Net Bancaire	43 161	43 411																		
Coût du Risque	(2 907)	(3 262)																		
Résultat Net, part du Groupe	7 759	7 702																		
	31/12/2017	31/12/2016																		
Ratio Common Equity Tier 1 (Bâle 3 plein, CRD4)	11,80%	11,50%																		

Elément	Description de l'Elément		
		31/12/2017 (auditées)	31/12/2016 (auditées)
	Total du bilan consolidé	1 960 252	2 076 959
	Total des prêts et créances sur la clientèle consolidé	727 675	712 233
	Total des dettes envers la clientèle consolidé	766 890	765 953
	Capitaux Propres (part du Groupe)	101 983	100 665
Données Financières Intermédiaires Comparées pour la période de six mois se terminant le 30 juin 2018 - En millions d'EUR			
		1S18 (non auditées)	1S17 (non auditées)
	Produit Net Bancaire	22 004	22 235
	Coût du Risque	(1 182)	(1 254)
	Résultat Net, part du Groupe	3 960	4 290
		30/06/2018	31/12/2017
	Ratio Common Equity Tier 1 (Bâle 3 pleinement appliqué, CRD4)	11,50%	11,80%
		30/06/2018 (non auditées)	31/12/2017 (auditées)
	Total du bilan consolidé	2 234 485	1 960 252
	Total des prêts et créances sur la clientèle consolidé	747 799	727 675
	Total des dettes envers la clientèle consolidé	783 854	766 890
	Capitaux Propres (part du Groupe)	98 711	101 983
Données Financières Intermédiaires Comparées pour la période de neuf mois se terminant le 30 septembre 2018 - En millions d'EUR			
		9M18* (non auditées)	9M17 (non auditées)
	Produit Net Bancaire	32 356	32 629
	Coût du Risque	(1 868)	(1 922)
	Résultat Net, part du Groupe	(6 084)	(6 333)
		30/09/2018*	31/12/2017
	Ratio Common Equity Tier 1 (Bâle 3 plein, CRD4)	11,70%	11,80%
		30/09/2018* (non auditées)	31/12/2017 (auditées)
	Total du bilan consolidé	2 234 226	1 960 252
	Total des prêts et créances sur la clientèle	744 632	727 675

Elément	Description de l'Elément							
	<table border="1"> <tr> <td data-bbox="293 322 756 360">Total des dettes envers la clientèle</td> <td data-bbox="756 322 1107 360">792 655</td> <td data-bbox="1107 322 1445 360">766 890</td> </tr> <tr> <td data-bbox="293 360 756 398">Capitaux Propres (part du Groupe)</td> <td data-bbox="756 360 1107 398">99 876</td> <td data-bbox="1107 360 1445 398">101 983</td> </tr> </table>	Total des dettes envers la clientèle	792 655	766 890	Capitaux Propres (part du Groupe)	99 876	101 983	
Total des dettes envers la clientèle	792 655	766 890						
Capitaux Propres (part du Groupe)	99 876	101 983						
	<p>* Les chiffres au 30 septembre 2018 inclus dans cet Elément B.12 intègrent les dispositions de la nouvelle norme IFRS 9. Les impacts de la première application de la nouvelle norme comptable IFRS 9 sont limités et intégralement pris en compte au 1 janvier 2018 : -1,1 milliard d'euros pour les capitaux propres comptables non réévalués (-2,5 milliards d'euros pour les capitaux propres comptables réévalués) et ~-10 pb environ sur le ratio « Common equity Tier 1, Bâle 3 plein ».</p>							
	<p>Déclarations relatives à l'absence de changement significatif ou de changement défavorable significatif</p> <p>Il ne s'est produit aucun changement significatif dans la situation financière ou commerciale du Groupe BNPP depuis le 30 juin 2018 (date de clôture de la dernière période comptable pour laquelle des états financiers intermédiaires ont été publiés).</p> <p>Il ne s'est produit aucun changement défavorable significatif dans les perspectives de BNPP ou du groupe BNPP depuis le 31 décembre 2017 (date de clôture de la dernière période comptable pour laquelle des états financiers audités ont été publiés).</p>							
B.19/ B.13	Evénements impactant la solvabilité du Garant	Sans objet, à la connaissance du Garant, il ne s'est produit aucun événement récent qui présente un intérêt significatif pour l'évaluation de sa solvabilité depuis le 30 septembre 2018.						
B.19/ B.14	Dépendance à l'égard d'autres entités du Groupe	BNPP n'est pas dépendant d'autres membres du Groupe BNPP.						
B.19/ B.15	Principales Activités	<p>BNP Paribas détient des positions clés dans ses deux domaines d'activité:</p> <ul style="list-style-type: none"> • Retail Banking and Services regroupant: <ul style="list-style-type: none"> • <i>Domestic Markets</i> composé de: <ul style="list-style-type: none"> • Banque de Détail en France (BDDF), • BNL <i>Banca Commerciale</i> (BNL bc), banque de détail en Italie, • Banque De Détail en Belgique (BDDB), • Autres activités de <i>Domestic Markets</i> y compris la Banque de Détail et des Entreprises au Luxembourg (BDEL); • <i>International Financial Services</i>, composé de : <ul style="list-style-type: none"> • Europe-Méditerranée, • BancWest, • Personal Finance, • Assurance, • Gestion Institutionnelle et Privée; • Corporate and Investment Banking (CIB) regroupant: <ul style="list-style-type: none"> • Corporate Banking, • Global Markets, 						

Elément	Description de l'Elément	
		<ul style="list-style-type: none"> Securities Services.
B.19/ B.16	Actionnaires de contrôle	Aucun des actionnaires existants ne contrôle BNPP, que ce soit directement ou indirectement. Au 31 décembre 2017, 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 7,7% du capital social, BlackRock Inc. qui détient 5.1% du capital social et le Grand-Duché de Luxembourg, qui détient 1,0% du capital social. A la connaissance de BNPP, aucun actionnaire autre que SFPI et BlackRock Inc . ne détient plus de 5% de son capital ou de ses droits de vote.
B.19/ B.17	Notations de crédit sollicitées	<p>Les notations de crédit à long terme de BNPP sont : A avec une perspective positive (S&P Global Ratings Europe Limited), Aa3 avec une perspective stable (Moody's Investors Service Ltd.), A+ avec une perspective stable (Fitch France S.A.S.) et AA (low) avec une perspective stable (DBRS Limited) et les notations de crédit à court terme de BNPP sont : A-1 (S&P Global Ratings Europe Limited), P-1 (Moody's Investors Service Ltd.), F1 (Fitch France S.A.S.) et R-1 (middle) (DBRS Limited).</p> <p>Une notation n'est pas une recommandation d'achat, de vente ou de détention des titres concernés et peut être suspendue, réduite ou révoquée à tout moment par l'agence de notation qui l'a attribuée.</p>

Section C - Valeurs Mobilières

Elément	Description de l'Elément	
C.1	Nature et catégorie des valeurs mobilières/ numéro d'identification (Code ISIN)	<p>Les Titres sont certificats ("Certificats") et sont émis en Souches.</p> <p>Le Numéro de Souche des Titres est celui indiqué à l'Elément C.20 du tableau ci-dessous.</p> <p>Le numéro de la Tranche est celui indiqué à l'Elément C.20 du tableau ci-dessous.</p> <p>Le Code ISIN est celui indiqué à l'Elément C.20 du tableau ci-dessous.</p> <p>Le Code Mnémonique est celui indiqué à l'Elément C.20 du tableau ci-dessous.</p> <p>Les Certificats sont soumis au droit français.</p> <p>Les Titres sont des Titres à Règlement en Numéraire.</p>
C.2	Devise	La devise de cette Souche de Titres est l' Euro ("EUR").
C.5	Restrictions à la libre négociabilité	Les Titres seront librement négociables, sous réserve des restrictions d'offre et de vente en vigueur aux États-Unis, dans l'Espace Economique Européen, en Belgique, au Danemark, en Finlande, en France, au Luxembourg, aux Pays-Bas, en Norvège, en Espagne et en Suède et conformément à la Directive Prospectus et aux lois de toute juridiction dans laquelle les Titres concernés sont offerts ou vendus.
C.8	Droits s'attachant aux Titres	<p>Les Titres émis dans le cadre du Prospectus de Base seront soumis à des modalités concernant, entre autres, les questions suivantes :</p> <p>Rang de Créance des Titres</p> <p>Les Titres sont des obligations non subordonnées et non assorties de sûretés de l'Emetteur et viennent au même rang entre eux.</p>

Elément	Description de l'Elément	
		<p>Fiscalité</p> <p>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.</p> <p>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.</p>
		<p>Maintien de l'Emprunt à son Rang</p> <p>Les modalités des Titres ne contiendront aucune clause de maintien de l'emprunt à son rang.</p>
		<p>Cas de Défaut</p> <p>Les modalités des Titres ne prévoient pas de cas de défaut.</p>
		<p>Assemblées Générales</p> <p>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.</p> <p>Les Titulaires ne seront pas regroupés en une Masse.</p> <p>Loi applicable</p> <p>Les Titres, le Contrat de Service Financier de droit français (tel que modifié ou complété au cours du temps) et la Garantie BNPP de droit français seront régis par le droit français, qui gouvernera également leur interprétation, et toute action ou procédure y afférente relèvera, sous réserve de toute règle impérative de la Refonte du Règlement de Bruxelles, de la compétence des tribunaux compétents dans le ressort de la Cour d'Appel de Paris. BNPP B.V. élit domicile au siège social de BNP Paribas, actuellement situé 16, boulevard des Italiens, 75009 Paris.</p>
C.9	Intérêts/Remboursement	<p>Intérêts</p> <p>Les Titres ne portent pas intérêts et ne donneront lieu à aucun paiement d'intérêts.</p> <p>Remboursement</p> <p>A moins qu'il ne soit antérieurement remboursé ou annulé, chaque Titre sera remboursé à la Date de Remboursement comme définie à l'Elément C.20.</p> <p>Les Certificats peuvent être remboursés par anticipation à l'option des Titulaires moyennant le paiement d'un Montant de Remboursement Optionnel égal à :</p>

Elément	Description de l'Elément	
		<p>Formule de Paiement Put 2210</p> <p>(i) si les Titres sont décrits comme étant des Titres <i>Call</i>:</p> $\text{Max} \left(0; \left(\frac{\text{Prix Final} - \text{Prix d'Exercice Capitalisé}}{\text{Parité} \times \text{Taux de Conversion Final}} \right) \right); \text{ ou}$ <p>(ii) si les Titres sont décrits comme étant des Titres <i>Put</i>:</p> $\text{Max} \left(0; \left(\frac{\text{Prix d'Exercice Capitalisé} - \text{Prix Final}}{\text{Parité} \times \text{Taux de Conversion Final}} \right) \right).$ <p>Description de la Formule de Paiement</p> <p><i>Si le Porteur a exercé son Option, à condition qu'aucun Evènement de Remboursement Anticipé Automatique ne se soit produit et que l'Emetteur n'ai 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.</i></p> <p>Représentant des Titulaires</p> <p>Aucun représentant des Titulaires n'a été nommé par l'Emetteur.</p> <p>Les Titulaires ne seront pas regroupés en une Masse.</p> <p>Sur les droits s'attachant aux Titres, veuillez également vous référer à l'Elément C.8 ci-dessus.</p>
C.10	Paiement des intérêts liés à un ou plusieurs instrument(s) dérivé(s)	Sans objet.
C.11	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 Paris.
C.15	Description de l'impact de la valeur du sous-jacent sur la valeur de l'investissement	Les montants payables lors du remboursement est calculé par référence au/aux Sous-Jacent(s) de Référence. Voir l'Elément C.18 ci-dessous.
C.16	Echéance des Titres Dérivés	La Date de Remboursement des Titres est celle décrite dans l'Elément C.20 du tableau ci-dessous.
C.17	Procédure de Règlement	<p>Les Titres de cette Souche sont des titres à règlement en numéraire.</p> <p>L'Emetteur n'a pas l'option de modifier le mode de règlement.</p>
C.18	Produits des Titres Dérivés	<p>Sur les droits s'attachant aux Titres, voir l'Elément C.8 ci-dessus.</p> <p>Remboursement Final</p> <p>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</p>

Elément	Description de l'Elément	
		<p>de Règlement en numéraire égal à :</p> <p>Formules de Paiement Final</p> <p>Formules de Paiement Final des Titres Négociés sur les Marchés ETS</p> <p>Produits à Effet de levier:</p> <p>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.</p> <p>Formules de Paiement Final (ETS 2210)</p> <p>(i) si les Titres sont définis comme étant des Titres <i>Call</i> :</p> $\text{Max} \left(0; \left(\frac{\text{Prix Final} - \text{Prix d'Exercice Capitalisé}}{\text{Parité} \times \text{Taux de Conversion Final}} \right) \right);$ <p>(ii) si les Titres sont définis comme étant des Titres <i>Put</i> :</p> $\text{Max} \left(0; \left(\frac{\text{Prix d'Exercice Capitalisé} - \text{Prix Final}}{\text{Parité} \times \text{Taux de Conversion Final}} \right) \right)$ <p>Description de la Formule de Paiement</p> <p><i>Si aucun Evènement de Remboursement Anticipé Automatique ne s'est produit et aucune Option Put du Titulaire de Titres Put n'a été exercée, étant entendu que l'Emetteur n'a pas encore désigné 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.</i></p>
		<p>Remboursement Anticipé Automatique</p> <p>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.</p> <p>Le Montant de Remboursement Anticipé Automatique sera un montant égal à:</p> <p>Formule de Paiement en cas de Remboursement Anticipé Automatique 2210/1:</p> <p>(i) en matière de Titres <i>Call</i>:</p> $\text{Max} \left(0; \left(\frac{\text{Prix Final Anticipé} - \text{Prix d'Exercice Capitalisé}}{\text{Parité} \times \text{Taux de Conversion Anticipé}} \right) \right);$ <p>(ii) en matière de Titres <i>Put</i>:</p> $\text{Max} \left(0; \left(\frac{\text{Prix d'Exercice Capitalisé} - \text{Prix Final Anticipé}}{\text{Parité} \times \text{Taux de Conversion Anticipé}} \right) \right);$ <p>"Cas de Remboursement Anticipé Automatique" désigne les situations dans lesquelles :</p>

Elément	Description de l'Elément	
		<p>- en matière de Titre Call, le Prix d'Observation est inférieur ou égal au Seuil du Titre concerné ; ou</p> <p>- en matière de Titre Put, le Prix d'Observation est supérieur ou égal au Seuil du Titre concerné ;</p> <p>"Date de Remboursement Anticipé Automatique" désigne la date tombant quatre Jours Ouvrés suivants la Date d'Evaluation.</p> <p>Formule de Paiement Anticipé Automatique 2210/1</p> <p><i>Dans l'hypothèse (i) de Titres Call, si un Evènement de Remboursement Anticipé Automatique s'est produit, alors la Formule de Paiement sera égale à la fraction (s'il y en a) du Prix Final Anticipé qui excède à la Date de Remboursement Anticipé Automatique le Prix d'Exercice Capitalisé, divisé par le produit du taux de Conversion Anticipé et de la Parité.</i></p> <p><i>Dans l'hypothèse (i) de Titres Put, si un Evènement de Remboursement Anticipé Automatique s'est produit, alors la Formule de Paiement sera égale à la fraction (s'il y en a) du Prix d'Exercice Capitalisé qui excède à la Date de Remboursement Anticipé Automatique le Prix Final Anticipé, divisé par le produit du Taux de Conversion et de la Parité.</i></p>
C.19	Prix de Référence Final du Sous-Jacent	Le prix de référence final du Sous-Jacent sera déterminé selon le mécanisme d'évaluation indiqué dans l'Elément C.18 ci-dessus.
C.20	Sous-Jacent de Référence	Le Sous-Jacent de Référence dans le tableau ci-dessous. Des informations relatives au Sous-Jacent de Référence peuvent être obtenues auprès de la source ainsi décrite dans le tableau ci-dessous.

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Code Mnemonic	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	Date de Remboursement	Parité
FRBNPP006 D78	100,000	100,000	150412641	OC53B	EUR 0.76	Call	EUR 26.6754	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 D86	100,000	100,000	150412668	OC54B	EUR 0.32	Put	EUR 37.4610	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 D94	150,000	150,000	150412650	OC55B	EUR 2.04	Call	EUR 2.6603	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 DA3	150,000	150,000	150412676	OC56B	EUR 1.24	Call	EUR 3.4584	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 DB1	150,000	150,000	150412684	OC57B	EUR 1.11	Call	EUR 3.5915	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 DC9	150,000	150,000	150412692	OC58B	EUR 0.98	Call	EUR 3.7245	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 DD7	150,000	150,000	150412706	OC59B	EUR 0.58	Call	EUR 4.1235	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 DE5	150,000	150,000	150412714	OC60B	EUR 0.50	Put	EUR 5.2001	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DF2	150,000	150,000	150412749	OC61B	EUR 0.65	Put	EUR 5.3501	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DG0	150,000	150,000	150412722	OC62B	EUR 0.95	Put	EUR 5.6500	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DH8	150,000	150,000	150412757	OC63B	EUR 1.10	Put	EUR 5.8001	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DI6	150,000	150,000	150412765	OC64B	EUR 1.25	Put	EUR 5.9500	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DJ4	150,000	150,000	150412773	OC65B	EUR 1.40	Put	EUR 6.1001	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DK2	150,000	150,000	150412781	OC66B	EUR 1.55	Put	EUR 6.2500	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 DLO	150,000	150,000	150412790	OC67B	EUR 1.70	Put	EUR 6.4000	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	1
FRBNPP006	150,000	150,000	1504128	OC68B	EUR 2.30	Put	EUR 7.0001	Downwards 4	Downwards 2	6%	EURIBOR1M	-4%	Open End	1

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Code Mnemonic	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	Date de Remboursement	Parité
DM8			03					digits	digits		=			
FRBNPP006 DN6	100,000	100,000	150412811	OC69B	EUR 3.99	Call	EUR 54.4326	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 DO4	100,000	100,000	150412838	OC70B	EUR 0.73	Call	EUR 87.0923	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 DP1	100,000	100,000	150412820	OC71B	EUR 0.79	Put	EUR 102.2125	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 DQ9	100,000	100,000	150412846	OC72B	EUR 1.08	Put	EUR 105.1610	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 DR7	100,000	100,000	150412854	OC73B	EUR 1.38	Put	EUR 108.1094	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 DS5	100,000	100,000	150412862	OC74B	EUR 1.97	Put	EUR 114.0063	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 DT3	100,000	100,000	150412889	OC75B	EUR 2.56	Put	EUR 119.9032	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 DU1	100,000	100,000	150412897	OC76B	EUR 2.85	Put	EUR 122.8516	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 DV9	100,000	100,000	150412919	OC77B	EUR 3.15	Put	EUR 125.8000	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 DW7	100,000	100,000	150412927	OC78B	EUR 4.32	Put	EUR 137.5938	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 DX5	50,000	50,000	150412943	OC79B	EUR 0.20	Call	EUR 21.2105	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 DY3	50,000	50,000	150412935	OC80B	EUR 0.22	Put	EUR 25.3969	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 DZ0	50,000	50,000	150412951	OC81B	EUR 8.89	Call	USD 645.2184	Upwards 4 digits	Upwards 5 digits	6%	USDLIBOR1M=	+4%	Open End	20
FRBNPP006E 02	50,000	50,000	150412978	OC82B	EUR 3.91	Call	USD 756.7377	Upwards 4 digits	Upwards 5 digits	6%	USDLIBOR1M=	+4%	Open End	20
FRBNPP006E 10	50,000	50,000	150412960	OC83B	EUR 4.41	Put	USD 943.1681	Downwards 4 digits	Downwards 5 digits	6%	USDLIBOR1M=	-4%	Open End	20
FRBNPP006E	50,000	50,000	1504129	OC84B	EUR 8.42	Put	USD	Downwards 4	Downwards 5	6%	USDLIBOR1	-4%	Open End	20

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Code Mnemonic	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	Date de Remboursement	Parité
28			86				1,032.9937	digits	digits		M=			
FRBNPP006E36	100,000	100,000	150413001	OC85B	EUR 1.08	Call	EUR 34.8758	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006E44	100,000	100,000	150412994	OC86B	EUR 0.78	Call	EUR 37.8898	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006E51	100,000	100,000	150413010	OC87B	EUR 0.47	Call	EUR 40.9037	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006E69	100,000	100,000	150413036	OC88B	EUR 0.43	Put	EUR 49.9188	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006E77	100,000	100,000	150413028	OC89B	EUR 0.90	Put	EUR 54.6730	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006E85	75,000	75,000	150413044	OC90B	EUR 1.71	Call	USD 93.8528	Upwards 4 digits	Upwards 2 digits	6%	USDLIBOR1M =	+4%	Open End	10
FRBNPP006E93	75,000	75,000	150413079	OC91B	EUR 1.05	Call	USD 101.3183	Upwards 4 digits	Upwards 2 digits	6%	USDLIBOR1M =	+4%	Open End	10
FRBNPP006EA1	75,000	75,000	150413052	OC92B	EUR 1.18	Put	USD 126.2793	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M =	-4%	Open End	10
FRBNPP006EB9	75,000	75,000	150413087	OC93B	EUR 2.26	Put	USD 138.3059	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M =	-4%	Open End	10
FRBNPP006EC7	200,000	200,000	150413109	OC94B	EUR 0.13	Call	EUR 4.2731	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006ED5	200,000	200,000	150413095	OC95B	EUR 0.09	Call	EUR 4.6424	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006EE3	200,000	200,000	150413125	OC96B	EUR 0.06	Call	EUR 5.0116	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006EF0	200,000	200,000	150413133	OC97B	EUR 0.05	Put	EUR 6.1163	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006EG8	200,000	200,000	150413117	OC98B	EUR 0.11	Put	EUR 6.6988	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006EH6	50,000	50,000	150413150	OC99B	EUR 1.42	Call	EUR 69.6528	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006EI4	50,000	50,000	150413176	OD00B	EUR 0.87	Call	EUR 75.1933	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10

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FRBNPP006E J2	50,000	50,000	150413141	OD01B	EUR 0.98	Put	EUR 93.7181	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006E K0	50,000	50,000	150413184	OD02B	EUR 1.87	Put	EUR 102.6437	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006E L8	150,000	150,000	150413214	OD03B	EUR 2.30	Call	EUR 74.5200	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006E M6	150,000	150,000	150413168	OD04B	EUR 1.66	Call	EUR 80.9600	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006E N4	150,000	150,000	150413206	OD05B	EUR 1.01	Call	EUR 87.3999	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006E O2	150,000	150,000	150413257	OD06B	EUR 1.14	Put	EUR 108.9320	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006E P9	100,000	100,000	150413192	OD07B	EUR 2.12	Call	EUR 17.9114	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006E Q7	100,000	100,000	150413249	OD08B	EUR 1.54	Call	EUR 18.4892	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006E R5	100,000	100,000	150413281	OD09B	EUR 2.92	Put	EUR 22.9511	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006E S3	100,000	100,000	150413222	OD10B	EUR 4.80	Put	EUR 24.8289	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006E T1	100,000	100,000	150413273	OD11B	EUR 5.42	Put	EUR 25.4548	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006E U9	100,000	100,000	150413303	OD12B	EUR 6.05	Put	EUR 26.0808	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006E V7	100,000	100,000	150413265	OD13B	EUR 6.68	Put	EUR 26.7067	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006E W5	100,000	100,000	150413451	OD14B	EUR 9.18	Put	EUR 29.2105	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006E X3	60,000	60,000	150413320	OD15B	EUR 0.42	Call	EUR 50.8799	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006E Y1	60,000	60,000	150413290	OD16B	EUR 0.63	Put	EUR 61.4359	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10

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FRBNPP006EZ8	60,000	60,000	150413486	OD17B	EUR 0.80	Put	EUR 63.1584	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006F01	60,000	60,000	150413346	OD18B	EUR 0.98	Put	EUR 64.8809	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006F19	60,000	60,000	150413311	OD19B	EUR 1.15	Put	EUR 66.6034	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006F27	60,000	60,000	150413516	OD20B	EUR 1.32	Put	EUR 68.3259	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006F35	60,000	60,000	150413362	OD21B	EUR 1.49	Put	EUR 70.0484	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006F43	60,000	60,000	150413338	OD22B	EUR 2.53	Put	EUR 80.3834	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006F50	100,000	100,000	150413559	OD23B	EUR 0.81	Put	USD 867.3336	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	100
FRBNPP006F68	100,000	100,000	150413397	OD24B	EUR 1.55	Put	USD 949.9368	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	100
FRBNPP006F76	75,000	75,000	150413354	OD25B	EUR 0.35	Call	EUR 9.6721	Upwards 4 digits	Upwards 5 digits	10%	EURIBOR1M =	+4%	Open End	10
FRBNPP006F84	75,000	75,000	150413583	OD26B	EUR 0.26	Call	EUR 10.5080	Upwards 4 digits	Upwards 5 digits	10%	EURIBOR1M =	+4%	Open End	10
FRBNPP006F92	75,000	75,000	150413427	OD27B	EUR 0.18	Call	EUR 11.3438	Upwards 4 digits	Upwards 5 digits	10%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FA8	75,000	75,000	150413389	OD28B	EUR 0.22	Put	EUR 15.3242	Downwards 4 digits	Downwards 5 digits	10%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FB6	75,000	75,000	150413613	OD29B	EUR 0.36	Put	EUR 16.7837	Downwards 4 digits	Downwards 5 digits	10%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FC4	60,000	60,000	150413443	OD30B	EUR 0.84	Put	EUR 98.1094	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FD2	60,000	60,000	150413419	OD31B	EUR 1.78	Put	EUR 107.4532	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FE0	50,000	50,000	150413648	OD32B	EUR 2.23	Call	EUR 109.0452	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FF7	50,000	50,000	150413478	OD33B	EUR 2.93	Put	EUR 160.6942	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10

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FRBNPP006FG5	200,000	200,000	150413435	OD34B	EUR 0.65	Call	EUR 41.8932	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FH3	200,000	200,000	150413672	OD35B	EUR 0.51	Call	EUR 43.2897	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FL1	200,000	200,000	150413508	OD36B	EUR 0.37	Call	EUR 44.6861	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FJ9	200,000	200,000	150413460	OD37B	EUR 0.55	Put	EUR 53.9570	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FK7	200,000	200,000	150413729	OD38B	EUR 0.71	Put	EUR 55.4698	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FL5	200,000	200,000	150413532	OD39B	EUR 0.86	Put	EUR 56.9827	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FM3	200,000	200,000	150413494	OD40B	EUR 1.01	Put	EUR 58.4955	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FN1	200,000	200,000	150413745	OD41B	EUR 1.16	Put	EUR 60.0083	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FO9	200,000	200,000	150413575	OD42B	EUR 1.31	Put	EUR 61.5211	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FP6	200,000	200,000	150413524	OD43B	EUR 1.46	Put	EUR 63.0339	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FQ4	200,000	200,000	150413770	OD44B	EUR 1.61	Put	EUR 64.5467	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FR2	200,000	200,000	150413605	OD45B	EUR 2.22	Put	EUR 70.5980	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FS0	50,000	50,000	150413567	OD46B	EUR 0.82	Call	EUR 2.2827	Upwards 4 digits	Upwards 10 digits	10%	EURIBOR1M =	+4%	Open End	1
FRBNPP006FT8	50,000	50,000	150413800	OD47B	EUR 0.86	Put	EUR 3.9612	Downwards 4 digits	Downwards 10 digits	10%	EURIBOR1M =	-4%	Open End	1
FRBNPP006FU6	100,000	100,000	150413630	OD48B	EUR 0.26	Call	EUR 27.3124	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FV4	100,000	100,000	150413591	OD49B	EUR 0.59	Put	EUR 35.8178	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10

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FRBNPP006FW2	50,000	50,000	150413834	OD50B	EUR 0.18	Call	EUR 8.7335	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FX0	20,000	120,000	150413664	OD51B	EUR 0.27	Call	EUR 9.4283	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006FY8	50,000	50,000	150413621	OD52B	EUR 0.12	Put	EUR 11.7511	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006FZ5	50,000	50,000	150413877	OD53B	EUR 0.24	Put	EUR 12.8703	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006G00	100,000	100,000	150413702	OD54B	EUR 1.93	Call	EUR 67.8920	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006G18	100,000	100,000	150413656	OD55B	EUR 0.75	Call	EUR 79.6264	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006G26	100,000	100,000	150413907	OD56B	EUR 1.73	Put	EUR 104.4224	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006G34	100,000	100,000	150413753	OD57B	EUR 0.20	Call	EUR 21.2014	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006G42	100,000	100,000	150413699	OD58B	EUR 0.22	Put	EUR 25.3860	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006G59	100,000	100,000	150413923	OD59B	EUR 0.46	Put	EUR 27.8037	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006G67	50,000	50,000	150413788	OD60B	EUR 1.89	Call	EUR 24.6339	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006G75	50,000	50,000	150413737	OD61B	EUR 1.03	Call	EUR 33.2558	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006G83	50,000	50,000	150413940	OD62B	EUR 0.78	Call	EUR 35.7192	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006G91	50,000	50,000	150413818	OD63B	EUR 0.53	Call	EUR 38.1826	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006GA6	50,000	50,000	150413761	OD64B	EUR 0.41	Call	EUR 39.4143	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006GB4	50,000	50,000	150413966	OD65B	EUR 0.46	Put	EUR 48.1498	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006GC2	50,000	50,000	150413842	OD66B	EUR 0.74	Put	EUR 50.9277	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10

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FRBNPP006 GD0	50,000	50,000	150413796	OD67B	EUR 1.02	Put	EUR 53.7056	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 GE8	50,000	50,000	150413982	OD68B	EUR 1.30	Put	EUR 56.4835	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 GF5	150,000	150,000	150413885	OD69B	EUR 1.60	Call	EUR 16.9539	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GG3	150,000	150,000	150413826	OD70B	EUR 1.18	Call	EUR 19.0732	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GH1	150,000	150,000	150414016	OD71B	EUR 1.04	Call	EUR 19.7796	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GI9	150,000	150,000	150413915	OD72B	EUR 0.89	Call	EUR 20.4860	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GJ7	150,000	150,000	150413869	OD73B	EUR 0.75	Call	EUR 21.1924	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GK5	150,000	150,000	150414032	OD74B	EUR 0.61	Call	EUR 21.8988	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GL3	150,000	150,000	150413958	OD75B	EUR 0.47	Call	EUR 22.6052	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	5
FRBNPP006 GM1	150,000	150,000	150413893	OD76B	EUR 0.53	Put	EUR 27.6154	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GN9	150,000	150,000	150414067	OD77B	EUR 0.69	Put	EUR 28.4120	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GO7	150,000	150,000	150413974	OD78B	EUR 0.85	Put	EUR 29.2086	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GP4	150,000	150,000	150413931	OD79B	EUR 1.01	Put	EUR 30.0052	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GQ2	150,000	150,000	150414083	OD80B	EUR 1.17	Put	EUR 30.8018	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GR0	150,000	150,000	150414008	OD81B	EUR 1.33	Put	EUR 31.5983	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GS8	150,000	150,000	150414156	OD82B	EUR 1.49	Put	EUR 32.3949	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5

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FRBNPP006 GT6	150,000	150,000	150414105	OD83B	EUR 1.65	Put	EUR 33.1915	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GU4	150,000	150,000	150414024	OD84B	EUR 1.81	Put	EUR 33.9881	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GV2	150,000	150,000	150414199	OD85B	EUR 2.44	Put	EUR 37.1745	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	5
FRBNPP006 GW0	200,000	200,000	150414121	OD86B	EUR 1.40	Call	EUR 7.7203	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 GX8	60,000	260,000	150414059	OD87B	EUR 2.74	Call	EUR 8.3344	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 GY6	200,000	200,000	150414237	OD88B	EUR 1.81	Put	EUR 10.9298	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 GZ3	50,000	50,000	150414148	OD89B	EUR 1.43	Call	EUR 50.3913	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 H09	50,000	50,000	150414075	OD90B	EUR 1	Call	EUR 54.7461	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 H17	50,000	50,000	150414261	OD91B	EUR 0.56	Call	EUR 59.1009	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 H25	50,000	50,000	150414172	OD92B	EUR 0.61	Put	EUR 70.7657	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 H33	50,000	50,000	150414091	OD93B	EUR 1.28	Put	EUR 77.5053	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 H41	100,000	100,000	150414296	OD94B	EUR 1.02	Call	EUR 56.0153	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 H58	100,000	100,000	150414229	OD95B	EUR 0.57	Call	EUR 60.4711	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 H66	100,000	100,000	150414113	OD96B	EUR 0.62	Put	EUR 72.4063	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 H74	100,000	100,000	150414326	OD97B	EUR 1.31	Put	EUR 79.3021	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 H82	50,000	50,000	150414253	OD98B	EUR 1.81	Call	EUR 58.6027	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 H90	50,000	50,000	150414130	OD99B	EUR 1.71	Put	EUR 93.8229	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Code Mnemonic	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	Date de Remboursement	Parité
FRBNPP006 HA4	100,000	100,000	150414369	OE00B	EUR 3.22	Call	EUR 11.3244	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 HB2	100,000	100,000	150414288	OE01B	EUR 2.24	Call	EUR 12.3030	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 HC0	100,000	100,000	150414164	OE02B	EUR 1.26	Call	EUR 13.2817	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	1
FRBNPP006 HD8	100,000	100,000	150414393	OE03B	EUR 1.36	Put	EUR 15.9032	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 HE6	100,000	100,000	150414318	OE04B	EUR 2.88	Put	EUR 17.4178	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	1
FRBNPP006 HF3	100,000	100,000	150414202	OE05B	EUR 0.10	Put	EUR 11.1946	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 HG1	100,000	100,000	150414423	OE06B	EUR 0.20	Put	EUR 12.2607	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 HH9	200,000	200,000	150414342	OE07B	EUR 0.13	Put	EUR 14.6672	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 HI7	75,000	75,000	150414245	OE08B	EUR 1.06	Put	EUR 123.9766	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 HJ5	75,000	75,000	150414458	OE09B	EUR 2.24	Put	EUR 135.7839	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006 HK3	50,000	50,000	150414385	OE10B	EUR 1.19	Call	USD 115.1382	Upwards 4 digits	Upwards 2 digits	6%	USDLIBOR1M=	+4%	Open End	10
FRBNPP006 HL1	50,000	50,000	150414270	OE11B	EUR 1.34	Put	USD 143.5038	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	10
FRBNPP006 HM9	50,000	50,000	150414482	OE12B	EUR 2.56	Put	USD 157.1708	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	10
FRBNPP006 HN7	150,000	150,000	150414415	OE13B	EUR 0.84	Call	EUR 27.3604	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 HO5	150,000	150,000	150414300	OE14B	EUR 0.37	Call	EUR 32.0893	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006 HP2	150,000	150,000	150414539	OE15B	EUR 0.80	Put	EUR 43.8040	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10

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FRBNPP006 HQ0	60,000	60,000	150414440	OE16B	EUR 0.27	Call	USD 26.4386	Upwards 4 digits	Upwards 2 digits	6%	USDLIBOR1M=	+4%	Open End	10
FRBNPP006 HR8	60,000	60,000	150414334	OE17B	EUR 0.31	Put	USD 32.9522	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	10
FRBNPP006 HS6	150,000	150,000	150414563	OE18B	EUR 1.27	Call	EUR 44.6824	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M=	+4%	Open End	10
FRBNPP006 HT4	150,000	150,000	150414474	OE19B	EUR 0.21	Call	EUR 6.8750	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006 HU2	150,000	150,000	150414377	OE20B	EUR 0.15	Call	EUR 7.4692	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006 HV0	150,000	150,000	150414598	OE21B	EUR 0.11	Put	EUR 10.0499	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M=	-4%	Open End	10
FRBNPP006 HW8	150,000	150,000	150414512	OE22B	EUR 3.12	Call	EUR 152.7547	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006 HX6	75,000	75,000	150414407	OE23B	EUR 0.90	Call	EUR 64.4770	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006 HY4	75,000	75,000	150414628	OE24B	EUR 0.69	Call	EUR 66.5569	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M=	+4%	Open End	10
FRBNPP006 HZ1	75,000	75,000	150414555	OE25B	EUR 0.78	Put	EUR 81.3081	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M=	-4%	Open End	10
FRBNPP006I 08	75,000	75,000	150414431	OE26B	EUR 1.02	Put	EUR 83.6536	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M=	-4%	Open End	10
FRBNPP006I 16	75,000	75,000	150414652	OE27B	EUR 1.25	Put	EUR 85.9990	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M=	-4%	Open End	10
FRBNPP006I 24	75,000	75,000	150414580	OE28B	EUR 2.19	Put	EUR 95.3807	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M=	-4%	Open End	10
FRBNPP006I 32	75,000	75,000	150414466	OE29B	EUR 2.42	Put	EUR 97.7261	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M=	-4%	Open End	10
FRBNPP006I 40	100,000	100,600	150414695	OE30B	EUR 0.42	Call	USD 29.0300	Upwards 4 digits	Upwards 2 digits	6%	USDLIBOR1M=	+4%	Open End	10
FRBNPP006I 57	100,000	100,000	150414610	OE31B	EUR 0.35	Call	USD 34.0476	Upwards 4 digits	Upwards 2 digits	6%	USDLIBOR1M=	+4%	Open End	10
FRBNPP006I 65	100,000	100,000	150414504	OE32B	EUR 0.76	Put	USD 46.4772	Downwards 4 digits	Downwards 2 digits	6%	USDLIBOR1M=	-4%	Open End	10

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FRBNPP006I73	50,000	50,000	150414725	OE33B	EUR 0.68	Call	EUR 31.6964	Upwards 4 digits	Upwards 5 digits	7%	EURIBOR1M =	+4%	Open End	10
FRBNPP006I81	50,000	50,000	150414644	OE34B	EUR 0.43	Call	EUR 34.2177	Upwards 4 digits	Upwards 5 digits	7%	EURIBOR1M =	+4%	Open End	10
FRBNPP006I99	50,000	50,000	150414547	OE35B	EUR 0.50	Put	EUR 43.5130	Downwards 4 digits	Downwards 5 digits	7%	EURIBOR1M =	-4%	Open End	10
FRBNPP006IA2	100,000	100,000	150414741	OE36B	EUR 4.15	Call	EUR 146.1115	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IB0	100,000	100,000	150414687	OE37B	EUR 1.62	Call	EUR 171.3653	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IC8	100,000	100,000	150414571	OE38B	EUR 3.71	Put	EUR 224.7292	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006ID6	100,000	100,000	150414768	OE39B	EUR 3.66	Call	EUR 129.0158	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IE4	100,000	100,000	150414717	OE40B	EUR 2.55	Call	EUR 140.1653	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IF1	100,000	100,000	150414601	OE41B	EUR 1.43	Call	EUR 151.3149	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IG9	100,000	100,000	150414784	OE42B	EUR 1.55	Put	EUR 181.1797	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006IH7	100,000	100,000	150414733	OE43B	EUR 3.28	Put	EUR 198.4349	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10
FRBNPP006II5	100,000	100,000	150414636	OE44B	EUR 0.53	Call	EUR 17.1972	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IJ3	100,000	100,000	150414792	OE45B	EUR 0.38	Call	EUR 18.6833	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IK1	100,000	100,000	150414750	OE46B	EUR 0.23	Call	EUR 20.1695	Upwards 4 digits	Upwards 2 digits	6%	EURIBOR1M =	+4%	Open End	10
FRBNPP006IL9	100,000	100,000	150414679	OE47B	EUR 0.26	Put	EUR 25.1386	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10
FRBNPP006IM7	100,000	100,000	150414806	OE48B	EUR 0.50	Put	EUR 27.5328	Downwards 4 digits	Downwards 2 digits	6%	EURIBOR1M =	-4%	Open End	10

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FRBNPP006I N5	75,000	75,000	150414776	OE49B	EUR 1.20	Call	EUR 143.9538	Upwards 4 digits	Upwards 2 digits	4%	EURIBOR1M =	+4%	Open End	10
FRBNPP006I O3	75,000	75,000	150414709	OE50B	EUR 2.76	Put	EUR 183.5662	Downwards 4 digits	Downwards 2 digits	4%	EURIBOR1M =	-4%	Open End	10

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FRBNPP006D78	Accor SA	EUR	FR0000120404	ACCP.PA	www.accorhotels-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006D86	Accor SA	EUR	FR0000120404	ACCP.PA	www.accorhotels-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006D94	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DA3	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DB1	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DC9	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DD7	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DE5	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DF2	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DG0	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DH8	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DI6	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DJ4	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DK2	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DL0	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DM8	Air FranceKLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP006DN6	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DO4	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DP1	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DQ9	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DR7	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1

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FRBNPP006DS5	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DT3	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DU1	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DV9	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DW7	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP006DX5	Alstom S.A.	EUR	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com	1
FRBNPP006DY3	Alstom S.A.	EUR	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com	1
FRBNPP006DZ0	Amazon.com, Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006E02	Amazon.com, Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006E10	Amazon.com, Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006E28	Amazon.com, Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006E36	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP006E44	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP006E51	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP006E69	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP006E77	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP006E85	Apple, Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006E93	Apple, Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006EA1	Apple, Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006EB9	Apple, Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006EC7	ArcelorMittal S.A.	EUR	LU0323134006	ISPA.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP006ED5	ArcelorMittal S.A.	EUR	LU0323134006	ISPA.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP006EE3	ArcelorMittal S.A.	EUR	LU0323134006	ISPA.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP006EF0	ArcelorMittal S.A.	EUR	LU0323134006	ISPA.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP006EG8	ArcelorMittal S.A.	EUR	LU0323134006	ISPA.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP006EH6	ARKEMA	EUR	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com	1

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FRBNPP006EI4	ARKEMA	EUR	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com	1
FRBNPP006EJ2	ARKEMA	EUR	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com	1
FRBNPP006EK0	ARKEMA	EUR	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com	1
FRBNPP006EL8	Atos SE	EUR	FR0000051732	ATOS.PA	www.fr.atosorigin.com	Euronext Paris	www.euronext.com	1
FRBNPP006EM6	Atos SE	EUR	FR0000051732	ATOS.PA	www.fr.atosorigin.com	Euronext Paris	www.euronext.com	1
FRBNPP006EN4	Atos SE	EUR	FR0000051732	ATOS.PA	www.fr.atosorigin.com	Euronext Paris	www.euronext.com	1
FRBNPP006EO2	Atos SE	EUR	FR0000051732	ATOS.PA	www.fr.atosorigin.com	Euronext Paris	www.euronext.com	1
FRBNPP006EP9	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006EQ7	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006ER5	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006ES3	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006ET1	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006EU9	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006EV7	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006EW5	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP006EX3	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006EY1	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006EZ8	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006F01	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006F19	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006F27	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006F35	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006F43	Airbus Group SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP006F50	Alphabet Inc-CL C	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006F68	Alphabet Inc-CL C	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006F76	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP006F84	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP006F92	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP006FA8	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP006FB6	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1

N° de Souche / N° de Tranche / Code ISIN	Société / Action	Devise	Code ISIN de l'Action	Code Reuters de l'Action	Site Internet de l'Action	Bourse	Site Internet de la Bourse	Taux de Conversion
FRBNPP006FC4	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	www.bayer.de	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006FD2	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	www.bayer.de	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006FE0	BIC	EUR	FR0000120966	BICP.PA	www.bicworld.com	Euronext Paris	www.euronext.com	1
FRBNPP006FF7	BIC	EUR	FR0000120966	BICP.PA	www.bicworld.com	Euronext Paris	www.euronext.com	1
FRBNPP006FG5	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FH3	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FI1	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FJ9	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FK7	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FL5	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FM3	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FN1	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FO9	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FP6	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FQ4	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FR2	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP006FS0	Bolloré	EUR	FR0000039299	BOLL.PA	www.bolloré.com	Euronext Paris	www.euronext.com	1
FRBNPP006FT8	Bolloré	EUR	FR0000039299	BOLL.PA	www.bolloré.com	Euronext Paris	www.euronext.com	1
FRBNPP006FU6	Bouygues SA	EUR	FR0000120503	BOUY.PA	www.bouygues.com	Euronext Paris	www.euronext.com	1
FRBNPP006FV4	Bouygues SA	EUR	FR0000120503	BOUY.PA	www.bouygues.com	Euronext Paris	www.euronext.com	1
FRBNPP006FW2	Bourbon	EUR	FR0004548873	GPBN.PA	www.bourbon-online.com	Euronext Paris	www.euronext.com	1
FRBNPP006FX0	Bourbon	EUR	FR0004548873	GPBN.PA	www.bourbon-online.com	Euronext Paris	www.euronext.com	1
FRBNPP006FY8	Bourbon	EUR	FR0004548873	GPBN.PA	www.bourbon-online.com	Euronext Paris	www.euronext.com	1
FRBNPP006FZ5	Bourbon	EUR	FR0004548873	GPBN.PA	www.bourbon-online.com	Euronext Paris	www.euronext.com	1
FRBNPP006G00	Cap Gemini SA	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	1
FRBNPP006G18	Cap Gemini SA	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	1
FRBNPP006G26	Cap Gemini SA	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	1
FRBNPP006G34	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP006G42	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1

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FRBNPP006G59	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP006G67	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006G75	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006G83	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006G91	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GA6	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GB4	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GC2	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GD0	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GE8	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GF5	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GG3	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GH1	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GI9	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GJ7	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GK5	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GL3	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GM1	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GN9	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GO7	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GP4	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GQ2	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GR0	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GS8	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GT6	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GU4	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GV2	CGG Veritas	EUR	FR0013181864	GEPH.PA	www.cgg.com	Euronext Paris	www.euronext.com	1
FRBNPP006GW0	Credit Agricole SA	EUR	FR0000045072	CAGR.PA	www.credit-agricole.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GX8	Credit Agricole SA	EUR	FR0000045072	CAGR.PA	www.credit-agricole.fr	Euronext Paris	www.euronext.com	1
FRBNPP006GY6	Credit Agricole SA	EUR	FR0000045072	CAGR.PA	www.credit-agricole.fr	Euronext Paris	www.euronext.com	1

N° de Souche / N° de Tranche / Code ISIN	Société / Action	Devise	Code ISIN de l'Action	Code Reuters de l'Action	Site Internet de l'Action	Bourse	Site Internet de la Bourse	Taux de Conversion
FRBNPP006GZ3	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006H09	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006H17	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006H25	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006H33	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006H41	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP006H58	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP006H66	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP006H74	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP006H82	Dassault Systems	EUR	FR0000130650	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	1
FRBNPP006H90	Dassault Systems	EUR	FR0000130650	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	1
FRBNPP006HA4	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006HB2	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006HC0	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006HD8	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006HE6	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP006HF3	Electricite de France	EUR	FR0010242511	EDF.PA	www.edf.com	Euronext Paris	www.euronext.com	1
FRBNPP006HG1	Electricite de France	EUR	FR0010242511	EDF.PA	www.edf.com	Euronext Paris	www.euronext.com	1
FRBNPP006HH9	Engie SA	EUR	FR0010208488	ENGIE.PA	www.engie.com	Euronext Paris	www.euronext.com	1
FRBNPP006HI7	Essilor International SA	EUR	FR0000121667	ESSI.PA	www.essilor.com	Euronext Paris	www.euronext.com	1
FRBNPP006HJ5	Essilor International SA	EUR	FR0000121667	ESSI.PA	www.essilor.com	Euronext Paris	www.euronext.com	1
FRBNPP006HK3	Facebook, Inc	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006HL1	Facebook, Inc	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006HM9	Facebook, Inc	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006HN7	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP006HO5	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP006HP2	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP006HQ0	General Electric Company	USD	US3696041033	GE.N	www.ge.com	New York Stock Exchange (NYSE)	www.nyse.com	EUR / USD

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FRBNPP006HR8	General Electric Company	USD	US3696041033	GE.N	www.ge.com	New York Stock Exchange (NYSE)	www.nyse.com	EUR / USD
FRBNPP006HS6	Gemalto NV	EUR	NL0000400653	GTO.AS	www.gemalto.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP006HT4	Groupe Eurotunnel SA	EUR	FR0010533075	GETP.PA	www.eurotunnel.com	Euronext Paris	www.euronext.com	1
FRBNPP006HU2	Groupe Eurotunnel SA	EUR	FR0010533075	GETP.PA	www.eurotunnel.com	Euronext Paris	www.euronext.com	1
FRBNPP006HV0	Groupe Eurotunnel SA	EUR	FR0010533075	GETP.PA	www.eurotunnel.com	Euronext Paris	www.euronext.com	1
FRBNPP006HW8	Iliad	EUR	FR0004035913	ILD.PA	www.iliad.fr	Euronext Paris	www.euronext.com	1
FRBNPP006HX6	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006HY4	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006HZ1	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006I08	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006I16	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006I24	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006I32	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP006I40	Intel Corporation	USD	US4581401001	INTC.OQ	www.intel.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006I57	Intel Corporation	USD	US4581401001	INTC.OQ	www.intel.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006I65	Intel Corporation	USD	US4581401001	INTC.OQ	www.intel.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP006I73	Klepierre	EUR	FR0000121964	LOIM.PA	www.klepierre.com	Euronext Paris	www.euronext.com	1
FRBNPP006I81	Klepierre	EUR	FR0000121964	LOIM.PA	www.klepierre.com	Euronext Paris	www.euronext.com	1
FRBNPP006I99	Klepierre	EUR	FR0000121964	LOIM.PA	www.klepierre.com	Euronext Paris	www.euronext.com	1
FRBNPP006IA2	Kering	EUR	FR0000121485	PRTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP006IB0	Kering	EUR	FR0000121485	PRTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP006IC8	Kering	EUR	FR0000121485	PRTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP006ID6	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP006IE4	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP006IF1	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP006IG9	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP006IH7	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP006II5	Lagadère SCA	EUR	FR0000130213	LAGA.PA	www.lagardere.com	Euronext Paris	www.euronext.com	1
FRBNPP006IJ3	Lagadère SCA	EUR	FR0000130213	LAGA.PA	www.lagardere.com	Euronext Paris	www.euronext.com	1

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FRBNPP006IK1	Lagadère SCA	EUR	FR0000130213	LAGA.PA	www.lagardere.com	Euronext Paris	www.euronext.com	1
FRBNPP006IL9	Lagadère SCA	EUR	FR0000130213	LAGA.PA	www.lagardere.com	Euronext Paris	www.euronext.com	1
FRBNPP006IM7	Lagadère SCA	EUR	FR0000130213	LAGA.PA	www.lagardere.com	Euronext Paris	www.euronext.com	1
FRBNPP006IN5	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP006IO3	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1

Section D - Risques

Elément	Description de l'Elément	
D.2	Principaux risques propres à l'Emetteur et au Garant	<p>Les acquéreurs prospectifs de Tires émis en vertu de ce Prospectus de Base devraient avoir l'expérience concernant les options et les transactions d'options et devraient comprendre les risques des transactions impliquant les Titres. Un investissement dans les Titres présente certains risques qui devraient être pris en considération avant qu'une décision d'investissement ne soit prise. Il existe certains risques pouvant affecter la capacité de l'Emetteur à remplir ses engagements en vertu des Titres ou la capacité du Garant à remplir ses engagements en vertu de la Garantie (dans le cas de Titres émis par BNPP B.V.), dont certains sont en dehors de son contrôle. Plus particulièrement, l'Emetteur (et le Garant dans le cas de Titres émis par BNPP B.V.), ensemble avec le Groupe BNPP, est exposé aux risques inhérents à ses activités, tels que décrits ci-dessous :</p> <p>Emetteur</p> <p>Les risques principaux décrits au-dessus relativement à BNPP constituent également les risques principaux pour BNPP B.V., soit en qualité d'entité individuelle ou en tant que société du Groupe BNPP</p> <p><i>Risque de dépendance</i></p> <p>BNPP B.V. est une société opérationnelle. Les actifs de BNPP B.V. sont constitués des obligations des entités du Groupe BNPP. La capacité de BNPP B.V. à remplir ses propres obligations dépendra de la capacité des autres entités du Groupe BNPP à remplir les leurs. En ce qui concerne les titres qu'il émet, la capacité que BNPP B.V. a de remplir ses obligations en vertu de ces titres dépend de paiements qui lui sont dus au titre de certains contrats de couverture qu'il conclut avec d'autres entités du Groupe BNPP. En conséquence, les Titulaires de titres émis par BNPP B.V. bénéficieront des stipulations de la Garantie émise par BNPP, seront exposés à la capacité des entités du Groupe BNPP à remplir leurs obligations dans le cadre de ces contrats de couverture.</p> <p><i>Risque de crédit</i></p> <p>BNPP B.V. est exposé à une concentration de risques de crédit significative étant donné que tous les contrats financiers de gré-à-gré, les options et les swaps sont conclus avec sa société-mère et d'autres entités du Groupe BNPP. Au 31 décembre 2017, ce risque de crédit s'élève à 50,8 milliards d'euros.</p> <p><i>Risque de liquidité</i></p> <p>BNPP B.V. a une exposition significative au risque de liquidité. Pour réduire cette exposition, BNPP B.V. a conclu des conventions de compensation avec sa société-mère et les autres entités du Groupe BNPP. Au 31 décembre 2017, le risque restant s'élève à 1,8 millions d'euros.</p> <p>Garant</p> <p>Il existe certains facteurs pouvant affecter la capacité de BNPP à remplir ses engagements en vertu des Titres émis dans le cadre de ce Prospectus de Base et les obligations du Garant dans le cadre de la Garantie.</p> <p>Huit principaux risques, tels que définis dans la version anglaise du document de référence et rapport financier annuel 2017, sont inhérents aux activités de BNPP:</p> <p>(1) <i>Risque de crédit</i> - le risque de crédit est défini comme la conséquence liée</p>

Elément	Description de l'Elément	
		<p>à la probabilité que l'emprunteur ou une contrepartie ne remplisse pas ses obligations conformément aux conditions convenues. L'évaluation de cette probabilité de défaut et du taux de recouvrement du prêt ou de la créance en cas de défaut est un élément essentiel de l'évaluation de la qualité de crédit.</p> <p>(2) <i>Titrisation en portefeuille bancaire</i> - La Titrisation est une opération ou un montage par lequel le risque de crédit associé à une exposition ou à un ensemble d'expositions est subdivisé en tranches, et qui présente les caractéristiques suivantes :</p> <ul style="list-style-type: none"> - les paiements effectués dans le cadre de l'opération ou du montage dépendent de la performance de l'exposition ou de l'ensemble d'expositions d'origine ; - la subordination des tranches détermine la répartition des pertes pendant la durée du transfert de risque. <p>Tout engagement pris dans le cadre d'une structure de titrisation (y compris les dérivés et les lignes de liquidité) est considéré comme une exposition de titrisation. L'essentiel de ces engagements est en portefeuille bancaire prudentiel.</p> <p>(3) <i>Risque de contrepartie</i> - Le risque de contrepartie est la manifestation du risque de crédit à l'occasion d'opérations de marché, d'investissements, et/ou de règlements. Ces opérations comprennent les contrats bilatéraux, c'est-à-dire de gré à gré (over-the-counter - OTC) ainsi que les contrats compensés auprès d'une chambre de compensation. Le montant de ce risque varie au cours du temps avec l'évolution des paramètres de marché affectant la valeur potentielle future des transactions concernées.</p> <p>Il correspond au risque que la contrepartie ne puisse pas honorer ses obligations de verser à BNPP l'intégralité de la valeur actualisée des flux d'une transaction dans le cas où BNPP est un bénéficiaire net. Le risque de contrepartie est également lié au coût de remplacement d'un instrument dérivé en cas de défaut de la contrepartie. Il peut être considéré comme un risque de marché en cas de défaut ou comme un risque contingent.</p> <p>(4) <i>Risque de marché</i> - Le risque de marché est le risque de perte de valeur provoqué par une évolution défavorable des prix ou des paramètres de marché, que ces derniers soient directement observables ou non.</p> <p>Les paramètres de marché observables sont, sans que cette liste soit exhaustive, les taux de change, les cours des valeurs mobilières et des matières premières négociables (que le prix soit directement coté ou obtenu par référence à un actif similaire), le prix de dérivés ainsi que tous les paramètres qui peuvent être induits de ceux-là, comme les taux d'intérêt, les marges de crédit, les volatilités ou les corrélations implicites ou d'autres paramètres similaires.</p> <p>Les paramètres non observables sont ceux fondés sur des hypothèses de travail comme les paramètres contenus dans les modèles ou basés sur des analyses statistiques ou économiques qui ne sont pas vérifiables sur le marché.</p> <p>Dans les portefeuilles de négoce obligataire, les instruments de crédit sont valorisés sur la base des taux obligataires et des marges de crédit, lesquels sont considérés comme des paramètres de marché au même titre que les taux d'intérêt ou les taux de change. Le risque sur le crédit de l'émetteur de l'instrument est ainsi un composant du risque de marché, appelé risque</p>

Elément	Description de l'Elément	
		<p>émetteur.</p> <p>L'absence de liquidité est un facteur important de risque de marché. En cas de restriction ou de disparition de la liquidité, un instrument ou un actif marchand peut ne pas être négociable ou ne pas l'être à sa valeur estimée, par exemple du fait d'une réduction du nombre de transactions, de contraintes juridiques ou encore d'un fort déséquilibre de l'offre et de la demande de certains actifs.</p> <p>Le risque relatif aux activités bancaires recouvre les risques de taux et de change relatifs aux activités d'intermédiation bancaire.</p> <p>(5) <i>Risque de liquidité</i> - Le risque de liquidité est le risque que BNPP ne puisse pas honorer ses engagements ou dénouer ou compenser une position en raison de la situation du marché ou de facteurs idiosyncratiques (i.e. spécifiques à BNP Paribas), dans un délai déterminé et à un coût raisonnable.</p> <p>Le risque de liquidité traduit le risque de BNPP de ne pas pouvoir faire face à des flux nets sortants de trésorerie y compris liés à des besoins en collatéral, sur l'ensemble des horizons du court terme au long terme.</p> <p>Ce risque peut provenir de la diminution de sources de financement, de tirages sur des engagements de financement, de la réduction de liquidité de certains actifs, de l'augmentation des appels de marge en cash ou en collatéral. Il peut être lié à l'établissement lui-même (risque de réputation) ou à des facteurs extérieurs (risques sur certains marchés).</p> <p>Le risque de liquidité du Groupe BNPP est suivi dans le cadre d'une politique de liquidité globale validée par le Comité ALM Groupe. Celle-ci repose sur des principes de gestion définis pour s'appliquer en situation courante et en situation de crise. La situation de liquidité du Groupe est évaluée à partir d'indicateurs internes et de ratios réglementaires.</p> <p>(6) <i>Risque opérationnel</i> - Le risque opérationnel est le risque de perte résultant de processus internes défaillants ou inadéquats ou d'événements externes, qu'ils soient de nature délibérée, accidentelle ou naturelle. Sa gestion repose sur l'analyse de l'enchaînement cause - événement - effet.</p> <p>Les processus internes sont notamment ceux impliquant le personnel et les systèmes informatiques. Les inondations, les incendies, les tremblements de terre, les attaques terroristes sont des exemples d'événements externes. Les événements de crédit ou de marché comme les défauts ou les changements de valeur n'entrent pas dans le champ d'analyse du risque opérationnel.</p> <p>Le risque opérationnel recouvre la fraude, les risques en lien avec les ressources humaines, les risques juridiques, les risques de non-conformité, les risques fiscaux, les risques liés aux systèmes d'information, la fourniture de services financiers inappropriés (conduct risk), les risques de défaillance des processus opérationnels y compris les processus de crédit, ou l'utilisation d'un modèle (risque de modèle), ainsi que les conséquences pécuniaires éventuelles liées à la gestion du risque de réputation.</p> <p>(7) <i>Risque de non-conformité et de réputation</i> - Le risque de non-conformité est défini dans la réglementation française comme le risque de sanction judiciaire, administrative ou disciplinaire, de perte financière significative ou d'atteinte à la réputation, qui naît du non-respect de dispositions propres</p>

Elément	Description de l'Elément	
		<p>aux activités bancaires et financières, qu'elles soient de nature législative ou réglementaire, nationales ou européennes directement applicables ou qu'il s'agisse de normes professionnelles et déontologiques, ou d'instructions de l'organe exécutif prises, notamment, en application des orientations de l'organe de surveillance.</p> <p>Par définition, ce risque est un sous-ensemble du risque opérationnel. Cependant, certains impacts liés au risque de non-conformité peuvent représenter davantage qu'une pure perte de valeur économique et peuvent nuire à la réputation de l'établissement. C'est pour cette raison que BNPP traite le risque de non-conformité en tant que tel.</p> <p>Le risque de réputation est le risque d'atteinte à la confiance que portent à l'entreprise ses clients, ses contreparties, ses fournisseurs, ses collaborateurs, ses actionnaires, ses superviseurs ou tout autre tiers dont la confiance, à quelque titre que ce soit, est une condition nécessaire à la poursuite normale de l'activité.</p> <p>Le risque de réputation est essentiellement un risque contingent à tous les autres risques encourus par BNPP et notamment la matérialisation potentielle d'un risque de crédit ou de marché, ou d'un risque opérationnel, ainsi que d'une violation du Code de conduite du Groupe.</p> <p>(8) <i>Risque de souscription d'assurance</i> - BNP Paribas Cardif est exposé aux risques suivants :</p> <ul style="list-style-type: none"> - le risque de souscription : le risque de souscription est le risque de pertes de valeur liées aux fluctuations soudaines et imprévues des prestations. Selon le type d'activité (vie, non vie), il résulte d'évolutions statistiques, macroéconomiques ou comportementales ainsi que de la survenance de phénomènes liés à la santé publique ou à des catastrophes; - le risque de marché : le risque de marché est le risque de pertes de valeur liées aux mouvements défavorables des marchés financiers. Ces mouvements défavorables se reflètent notamment par des variations de prix (taux de change, obligations, actions et commodités, produits dérivés, immobilier, etc.) et résultent de fluctuations des taux d'intérêt, des spreads, des volatilités ou des corrélations; - le risque de crédit : le risque de crédit est le risque de pertes ou d'évolution défavorable de la situation financière liées à la qualité de crédit des émetteurs de titres, des contreparties ou de tout autre débiteur auquel la société est exposée. Parmi les débiteurs, les risques associés aux instruments financiers (y compris les banques dans lesquelles le groupe BNP Paribas Cardif détient des dépôts) et les risques associés à des créances liées à l'activité d'assurance (collecte des primes, soldes de réassurance, etc.) sont distingués en deux catégories : le risque de crédit sur les actifs et le risque de crédit sur les passif; - le risque de liquidité : le risque de liquidité est le risque de ne pas être en mesure d'honorer des demandes de liquidité futures prévues ou imprévues provenant d'engagements d'assurance envers les assurés, à cause de l'impossibilité de vendre des actifs dans un calendrier adapté; - le risque opérationnel: le risque opérationnel est le risque de

Elément	Description de l'Elément	
		<p>pertes résultant de l'inadéquation ou la défaillance des processus internes, des défaillances informatiques ou d'événements extérieurs, accidentels ou naturels. Ces événements extérieurs comprennent les événements d'origine humaine et ceux d'origine naturelle.</p> <p><i>Risques</i></p> <p>Cette section résume les principaux facteurs de risque auxquels BNPP estime actuellement être exposée. Ils sont classés par catégorie : risques liés à l'environnement macroéconomique et de marché, risques liés à la réglementation et risques propres à BNPP, à sa stratégie, à sa gestion et à ses opérations.</p> <p>(a) Des conditions macroéconomiques et de marché difficiles ont eu dans le passé et pourraient avoir à l'avenir un effet défavorable significatif sur les conditions dans lesquelles évoluent les établissements financiers et en conséquence sur la situation financière, les résultats opérationnels et le coût du risque de BNPP.</p> <p>(b) Le référendum au Royaume-Uni sur la sortie de l'Union européenne pourrait générer des incertitudes significatives, de la volatilité et des changements importants sur les marchés économiques et financiers européens et mondiaux et avoir alors un effet défavorable sur l'environnement dans lequel la BNPP évolue.</p> <p>(c) Du fait du périmètre géographique de ses activités, BNPP pourrait être vulnérable aux contextes ou circonstances politiques, macroéconomiques ou financiers d'une région ou d'un pays.</p> <p>(d) L'accès de BNPP 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 ou d'autres facteurs.</p> <p>(e) Des dégradations de la notation de la France ou de BNPP pourraient augmenter le coût de financement de BNPP.</p> <p>(f) Toute variation significative des taux d'intérêt est susceptible de peser sur les revenus ou sur la rentabilité de BNPP.</p> <p>(g) Un environnement prolongé de taux d'intérêt bas comporte des risques systémiques inhérents et la sortie d'un tel environnement comporte également des risques.</p> <p>(h) La solidité financière et le comportement des autres institutions financières et acteurs du marché pourraient avoir un effet défavorable sur BNPP.</p> <p>(i) Les fluctuations de marché et la volatilité exposent BNPP au risque de pertes substantielles dans le cadre de ses activités de marchés et d'investissements.</p> <p>(j) Les revenus de BNPP tirés des activités de courtage et des activités générant des commissions sont potentiellement vulnérables à une baisse</p>

Elément	Description de l'Elément	
		<p>des marchés.</p> <p>(k) Une baisse prolongée des marchés peut réduire la liquidité et rendre plus difficile la cession d'actifs. Une telle situation pourrait engendrer des pertes significatives.</p> <p>(l) Des mesures législatives et réglementaires prises ces dernières années, en particulier en réponse à la crise financière mondiale, ainsi que des nouvelles propositions de loi, pourraient affecter de manière substantielle BNPP ainsi que l'environnement financier et économique dans lequel elle opère.</p> <p>(m) BNPP est soumise à une réglementation importante et fluctuante dans les juridictions où elle exerce ses activités.</p> <p>(n) En cas de non-conformité avec les lois et règlements applicables, BNPP pourrait être exposée à des amendes significatives et d'autres sanctions administratives et pénales, et pourrait subir des pertes à la suite d'un contentieux privé, en lien ou non avec ces sanctions.</p> <p>(o) Risques liés à la mise en œuvre des plans stratégiques de BNPP et engagement en matière de responsabilité environnementale.</p> <p>(p) BNPP pourrait connaître des difficultés relatives à l'intégration des sociétés acquises et pourrait ne pas réaliser les bénéfices attendus de ses acquisitions.</p> <p>(q) Une intensification de la concurrence, par des acteurs bancaires et non bancaires, pourrait peser sur les revenus et la rentabilité de BNPP.</p> <p>(r) Toute augmentation substantielle des provisions ou tout engagement insuffisamment provisionné pourrait peser sur les résultats et sur la situation financière de BNPP.</p> <p>(s) Les politiques, procédures et méthodes de gestion du risque mises en oeuvre par BNPP pourraient l'exposer à des risques non identifiés ou imprévus, susceptibles d'occasionner des pertes significatives.</p> <p>(t) Les stratégies de couverture mises en place par BNPP n'écartent pas tout risque de perte.</p> <p>(u) Des ajustements apportés à la valeur comptable des portefeuilles de titres et d'instruments dérivés de BNPP ainsi que de la dette de BNPP pourraient avoir un effet sur son résultat net et sur ses capitaux propres.</p> <p>(v) Le changement attendu des principes comptables relatifs aux instruments financiers pourrait avoir un impact sur le bilan, le compte de résultat, et les ratios réglementaires de fonds propres de BNPP et entraîner des coûts supplémentaires.</p>

Elément	Description de l'Elément	
		<p>(w) Tout préjudice porté à la réputation de BNPP pourrait nuire à sa compétitivité.</p> <p>(x) Toute interruption ou défaillance des systèmes informatiques de BNPP, pourrait provoquer des pertes significatives d'informations relatives aux clients, nuire à la réputation de BNPP et provoquer des pertes financières.</p> <p>(y) Des événements externes imprévus pourraient provoquer une interruption des activités de BNPP et entraîner des pertes substantielles ainsi que des coûts supplémentaires.</p>
D.3	Principaux risques propres aux Titres	<p>En plus des risques (y compris le risque de défaut) qui pourraient affecter la capacité de l'Emetteur à remplir ses obligations au regard des Titres ou la capacité du Garant à remplir ses obligations au titre de la Garantie, il existe certains facteurs qui sont essentiels pour déterminer les risques liés aux Titres émis en vertu de ce Prospectus de Base, ce qui inclus :</p> <p><i>Risques de Marché</i></p> <p>-les Titres sont des obligations non assorties de sûretés,</p> <p>-les Titres incluant un effet de levier impliquent un niveau de risque plus élevé et, en cas de pertes sur ces Titres, ces titres peuvent être supérieurs à ceux d'un titre similaire qui n'inclut aucun effet de levier,</p> <p>-le cours de négociation des Titres est affecté par plusieurs facteurs, y compris, mais sans caractère limitatif, (concernant les Titres liés à un Sous-Jacent de Référence) le cours du ou de(s) Sous-Jacent(s) de Référence, la durée restant à courir jusqu'au remboursement et la volatilité, et ces facteurs signifient que le cours de négociation des Titres peut être inférieur au Montant de Règlement en numéraire ou à la valeur des Droits à Règlement Physique.</p> <p>-dans de nombreux cas, l'exposition au Sous-Jacent de Référence découlera du fait que l'Emetteur concerné conclut des accords de couverture et, en ce qui concerne les Titres indexés sur un Sous-Jacent de Référence, les investisseurs potentiels sont exposés à la performance de ces accords de couverture et aux événements pouvant affecter ces accords, et, par conséquent, la survenance de l'un ou l'autre de ces événements peut affecter la valeur des Titres,</p> <p><i>Risques liés aux Titulaires</i></p> <p>-les clauses relatives aux assemblées générales des Titulaires permettent à des majorités définies de lier tous les Titulaires,</p> <p>-Dans certaines circonstances, les Titulaires peuvent perdre la valeur intégrale de leur investissement.</p> <p><i>Risques liés à l'Emetteur/au Garant</i></p> <p>-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,</p> <p>-une réduction de la notation (éventuelle) accordée aux titres d'emprunt en circulation de l'Emetteur ou du Garant (s'il y a lieu) par une agence de notation de crédit pourrait</p>

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		<p>entraîner une réduction de la valeur de négociation des Titres,</p> <p>-certains conflits d'intérêts peuvent surgir (voir Elément E.4 ci-dessous),</p> <p><i>Risques Juridiques</i></p> <p>-la survenance d'un cas de perturbation additionnel ou d'un cas de perturbation additionnel optionnel peut conduire à un ajustement des Titres, à un remboursement anticipé ou peut avoir pour conséquence que le montant payable à la date de remboursement prévue soit différent de celui qui devrait être payé à ladite date de remboursement prévue, de telle sorte que la survenance d'un cas de perturbation additionnel et/ou d'un cas de perturbation additionnel optionnel peut avoir un effet défavorable sur la valeur ou la liquidité des Titres,</p> <p>-des frais et impôts peuvent être payables sur les Titres,</p> <p>-les Titres peuvent être remboursés en cas d'illégalité ou autre impossibilité pratique, et ce remboursement peut avoir pour conséquence qu'un investisseur ne réalise aucun retour sur son investissement dans les Titres.</p> <p>-toute décision judiciaire, tout changement de la pratique administrative ou tout changement de la loi française intervenant après la date du Prospectus de Base, pourrait avoir un impact défavorable significatif sur la valeur des Titres ainsi affectés,</p> <p><i>Risques liés au marché secondaire</i></p> <p>-le seul moyen permettant à un Titulaire de réaliser la valeur d'un Titre avant sa Date de Remboursement consiste à le vendre à son cours de marché au moment considéré sur un marché secondaire disponible, et il peut n'y avoir aucun marché secondaire pour les Titres (ce qui pourrait signifier qu'un investisseur doit attendre jusqu'à l'exercice ou jusqu'au remboursement des Titres pour réaliser une valeur supérieure à sa valeur de négociation).</p> <p>-BNP Paribas Arbitrage S.N.C. est tenue d'agir comme teneur de marché. Dans ces circonstances, BNP Paribas Arbitrage S.N.C. s'efforcera de maintenir un marché secondaire pendant toute la durée de vie des Titres, sous réserve des conditions normales de marché et soumettra au marché des cours acheteur et des cours vendeur. L'écart (spread) entre le cours acheteur et le cours vendeur peut évoluer au long de la durée de vie des Titres. Néanmoins, durant certaines périodes il peut être difficile, irréalisable ou impossible pour BNP Paribas Arbitrage S.N.C. de coter des prix "bid" et "offer" et en conséquence il peut être difficile, irréalisable ou impossible d'acheter ou vendre ces Titres durant ces périodes. Cela peut être dû, par exemple, à des conditions défavorables sur le marché, à des prix volatiles ou à des fluctuations importantes du prix, à la fermeture d'une place financière importante ou à des problèmes techniques, tels que la défaillance ou le dysfonctionnement d'un système informatique ou celui d'un réseau internet.</p> <p><i>Risques relatifs au(x) Sous-Jacent(s) de Référence</i></p> <p>-En outre, il existe des risques spécifiques liés aux Titres qui sont indexés sur un Sous-Jacent de Référence (y compris des Titres Hybrides), et un investissement dans ces Titres entraînera des risques significatifs que ne comporte pas un investissement dans un titre de créance conventionnel. Les facteurs de risque liés aux Titres indexés sur un Sous-Jacent de Référence incluent :</p> <p>-l'exposition à une ou plusieurs actions, des risques de marché similaires à ceux liés à un investissement direct dans un titre de capital, global depositary receipt ("GDR") ou American depositary receipt ("ADR"), des cas d'ajustement potentiels ou des événements exceptionnels affectant les actions, un dérèglement du marché ou le</p>

Elément	Description de l'Elément	
		<p>défaut d'ouverture d'une bourse, qui peuvent avoir un effet défavorable sur la valeur et la liquidité des Titres, et le fait que l'Emetteur ne fournira pas d'informations post-émission sur le Sous-Jacent de Référence.</p> <p><i>Risques liés à des catégories spécifiques de produits</i></p> <p>Les risques suivants sont liés aux Produits ETS</p> <p>Produits à effet de levier</p> <p>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.</p>
D.6	Avertissement sur le risque	<p>Voir Elément D.3 ci-dessus.</p> <p>En cas d'insolvabilité de l'Emetteur ou si ce dernier est autrement incapable de rembourser les Titres ou n'est pas disposé à les rembourser à leur échéance, un investisseur peut perdre tout ou partie de son investissement dans les Titres.</p> <p>Si le Garant est dans l'incapacité de remplir ses engagements en vertu de la Garantie à leur échéance, ou n'est pas disposé à les remplir, un investisseur peut perdre tout ou partie de son investissement dans les Titres.</p> <p>En outre, les investisseurs peuvent perdre tout ou partie de leur investissement dans les Titres en conséquence de l'application des modalités des Titres.</p>

Section E - Offre

Elément	Description de l'Elément	
E.2b	Raisons de l'offre et utilisation du produit de celle-ci	Les produits nets de l'émission des Titres seront affectés aux besoins généraux de financement de l'Emetteur. 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.
E.3	Modalités et conditions de l'offre	<p>Cette émission de Titres est offerte dans le cadre d'une Offre Non-exemptée en France et en Belgique.</p> <p>Le prix d'émission des Titres est défini à l'Elément C.20 du tableau.</p>
E.4	Intérêt de personnes physiques et morales pouvant influencer sur l'émission/l'offre	<p>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'Emetteur et son Garant et leurs affiliés dans le cours normal de leurs activités.</p> <p>Exception faite de ce qui est mentionné ci-dessus, aucune personne intervenant dans l'émission des Titres ne détient, à la connaissance de l'Emetteur, un intérêt pouvant influencer sensiblement sur l'offre, y compris des intérêts conflictuels.</p>
E.7	Dépenses facturées à l'investisseur par l'Emetteur	Il n'existe pas de dépenses facturées à l'investisseur par l'Emetteur.