

FINAL TERMS DATED 11 NOVEMBER 2019

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

Legal entity identifier (LEI): 7245009UXRIGIRYOB48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Warrant and Certificate Programme)

EUR "Open End Turbo BEST" Certificates relating to a Share

In respect of Series Number FRBNPP00PXN4 (Ubisoft)

30,000 Certificates are to be consolidated on 23 October 2018 and form a single series with the current outstanding amount of the 20,000 Certificates issued on 16 October 2018

In respect of Series Number FRBNPP00PXD5 (Total SA)

100,000 Certificates are to be consolidated on 9 November 2018 and form a single series with the current outstanding amount of the 100,000 Certificates issued on 16 October 2018

In respect of Series Number FRBNPP00PR79 (AXA SA)

60,000 Certificates are to be consolidated on 5 December 2018 and form a single series with the current outstanding amount of the 20,000 Certificates issued on 16 October 2018

In respect of Series Number FRBNPP00PVU3 (Orange SA)

90,000 Certificates are to be consolidated on 27 February 2019 and form a single series with the current outstanding amount of the 20,000 Certificates issued on 16 October 2018

In respect of Series Number FRBNPP00PVD9 (M6)

40,000 Certificates are to be consolidated 17 May 2019 and form a single series with the current outstanding amount of the 20,000 Certificates issued on 16 October 2018

In respect of Series Number FRBNPP00PXE3 (Total SA)

150,000 Certificates are to be consolidated on 11 November 2019 and form a single series with the current outstanding amount of the 50,000 Certificates on 15 April 2019, the 50,000 Certificates issued on 22 March 2019 and the 100,000 Certificates issued on 16 October 2018

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 37 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, 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 4 July 2018, 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 3 July 2019. 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 3 July 2019 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	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
FRBNPP00P QB3	50,000	50,000	65LXB	EUR 0.17	Put	EUR 42.1158	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P QC1	30,000	30,000	66LXB	EUR 0.18	Call	EUR 173.8520	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20
FRBNPP00P QD9	30,000	30,000	67LXB	EUR 0.18	Put	EUR 180.9480	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P QE7	30,000	30,000	68LXB	EUR 0.35	Put	EUR 184.4960	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P QF4	50,000	50,000	69LXB	EUR 0.16	Put	EUR 8.1009	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P QG2	50,000	50,000	70LXB	EUR 0.32	Put	EUR 8.2597	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P QH0	50,000	50,000	71LXB	EUR 0.64	Put	EUR 8.5774	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P QI8	50,000	50,000	72LXB	EUR 0.95	Put	EUR 8.8951	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P QJ6	40,000	40,000	73LXB	EUR 1.68	Call	EUR 87.9480	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P QK4	40,000	40,000	74LXB	EUR 0.21	Put	EUR 106.7940	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QL2	40,000	40,000	75LXB	EUR 0.42	Put	EUR 108.8880	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QM0	40,000	40,000	76LXB	EUR 0.84	Put	EUR 113.0760	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QN8	30,000	30,000	77LXB	EUR 3.61	Call	EUR 144.4320	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P QO6	30,000	30,000	78LXB	EUR 0.36	Put	EUR 184.1508	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QP3	30,000	30,000	79LXB	EUR 0.72	Put	EUR 187.7616	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10

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FRBNPP00P QQ1	15,000	15,000	80LXB	EUR 0.07	Put	EUR 38.0664	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QR9	15,000	15,000	81LXB	EUR 0.15	Put	EUR 38.8128	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QS7	10,000	10,000	82LXB	EUR 0.08	Call	EUR 78.6940	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20
FRBNPP00P QT5	10,000	10,000	83LXB	EUR 0.08	Put	EUR 81.9060	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P QU3	10,000	10,000	84LXB	EUR 0.16	Put	EUR 83.5120	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P QV1	15,000	15,000	85LXB	EUR 1.55	Put	USD 1,824.3822	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	20
FRBNPP00P QW9	15,000	15,000	86LXB	EUR 3.09	Put	USD 1,860.1544	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	20
FRBNPP00P QX7	15,000	15,000	87LXB	EUR 0.12	Put	EUR 60.0780	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QY5	15,000	15,000	88LXB	EUR 0.24	Put	EUR 61.2560	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QZ2	50,000	50,000	89LXB	EUR 0.29	Call	EUR 33.1016	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P R04	50,000	50,000	90LXB	EUR 0.07	Put	EUR 36.6996	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P R12	50,000	50,000	91LXB	EUR 0.14	Put	EUR 37.4192	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P R20	22,500	22,500	92LXB	EUR 0.38	Put	USD 226.5523	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	10
FRBNPP00P R38	30,000	30,000	93LXB	EUR 0.19	Put	EUR 98.4912	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P R46	30,000	30,000	94LXB	EUR 0.39	Put	EUR 100.4225	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P R53	20,000	20,000	95LXB	EUR 3.59	Call	EUR 18.8453	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1

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FRBNPP00P R61	20,000	20,000	96LXB	EUR 0.45	Put	EUR 22.8837	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P R79	60,000	80,000	97LXB	EUR 1.69	Put	EUR 23.3324	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P R87	20,000	20,000	98LXB	EUR 2.69	Put	EUR 25.1273	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P R95	25,000	25,000	99LXB	EUR 0.77	Call	EUR 188.8459	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P RA3	25,000	25,000	00LYB	EUR 0.77	Put	EUR 196.5540	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P RB1	25,000	25,000	01LYB	EUR 1.54	Put	EUR 200.4080	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P RC9	100,000	100,000	02LYB	EUR 0.05	Put	EUR 5.3734	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P RD7	100,000	100,000	03LYB	EUR 0.11	Put	EUR 5.4788	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P RE5	45,000	45,000	04LYB	EUR 0.20	Call	EUR 96.4516	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P RF2	45,000	45,000	05LYB	EUR 0.20	Put	EUR 100.3884	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RG0	45,000	45,000	06LYB	EUR 0.39	Put	EUR 102.3568	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RH8	50,000	50,000	07LYB	EUR 0.25	Put	USD 150.2358	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	10
FRBNPP00P RI6	50,000	50,000	08LYB	EUR 0.51	Put	USD 153.1816	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	10
FRBNPP00P RJ4	37,500	37,500	09LYB	EUR 0.19	Put	USD 1,132.2816	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	100
FRBNPP00P RK2	37,500	37,500	10LYB	EUR 0.38	Put	USD 1,154.4832	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	100
FRBNPP00P RL0	60,000	60,000	11LYB	EUR 0.23	Call	EUR 6.0228	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P RM8	60,000	60,000	12LYB	EUR 0.03	Call	EUR 7.0266	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5

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FRBNPP00P RN6	60,000	60,000	13LYB	EUR 0.03	Put	EUR 7.3134	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P RO4	60,000	60,000	14LYB	EUR 0.06	Put	EUR 7.4568	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P RP1	50,000	50,000	15LYB	EUR 0.07	Put	EUR 74.2968	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P RQ9	50,000	50,000	16LYB	EUR 0.15	Put	EUR 75.7536	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P RR7	100,000	100,000	17LYB	EUR 0.05	Put	EUR 24.7962	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RS5	100,000	100,000	18LYB	EUR 0.10	Put	EUR 25.2824	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RT3	100,000	100,000	19LYB	EUR 0.19	Put	EUR 26.2548	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RU1	200,000	200,000	20LYB	EUR 0.89	Call	EUR 59.6123	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P RV9	200,000	200,000	21LYB	EUR 0.27	Call	EUR 65.7791	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P RW7	200,000	200,000	22LYB	EUR 0.14	Put	EUR 69.8904	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RX5	200,000	200,000	23LYB	EUR 0.27	Put	EUR 71.2608	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RY3	200,000	200,000	24LYB	EUR 0.07	Put	EUR 75.5616	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P RZ0	200,000	200,000	25LYB	EUR 0.15	Put	EUR 77.0432	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P S03	50,000	50,000	26LYB	EUR 0.79	Call	EUR 41.6219	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P S11	50,000	50,000	27LYB	EUR 0.10	Call	EUR 48.5590	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P S29	50,000	50,000	28LYB	EUR 0.10	Put	EUR 50.5410	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10

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FRBNPP00P S37	50,000	50,000	29LYB	EUR 0.20	Put	EUR 51.5320	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P S45	15,000	15,000	30LYB	EUR 0.07	Call	EUR 3.4946	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P S52	15,000	15,000	31LYB	EUR 0.07	Put	EUR 3.6374	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P S60	15,000	15,000	32LYB	EUR 0.14	Put	EUR 3.7087	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P S78	50,000	50,000	33LYB	EUR 0.07	Put	EUR 36.1080	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P S86	50,000	50,000	34LYB	EUR 0.14	Put	EUR 36.8160	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P S94	30,000	30,000	35LYB	EUR 0.20	Put	EUR 103.6320	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SA1	30,000	30,000	36LYB	EUR 0.41	Put	EUR 105.6640	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SB9	60,000	60,000	37LYB	EUR 0.13	Call	EUR 15.3216	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P SC7	60,000	60,000	38LYB	EUR 0.06	Call	EUR 15.6408	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P SD5	60,000	60,000	39LYB	EUR 0.06	Put	EUR 16.2792	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P SE3	60,000	60,000	40LYB	EUR 0.13	Put	EUR 16.5984	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P SF0	50,000	50,000	41LYB	EUR 0.31	Call	EUR 35.7696	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P SG8	50,000	50,000	42LYB	EUR 0.16	Call	EUR 37.3248	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P SH6	50,000	50,000	43LYB	EUR 0.08	Call	EUR 38.1024	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P SI4	50,000	50,000	44LYB	EUR 0.47	Put	EUR 43.5457	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SJ2	50,000	50,000	45LYB	EUR 0.93	Put	EUR 48.2113	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10

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FRBNPP00PSK0	30,000	30,000	46LYB	EUR 1.80	Call	EUR 120.4515	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PSL8	30,000	30,000	47LYB	EUR 0.28	Call	EUR 135.6809	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PSM6	30,000	30,000	48LYB	EUR 0.28	Put	EUR 141.2190	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PSN4	30,000	30,000	49LYB	EUR 0.55	Put	EUR 143.9880	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PSO2	30,000	30,000	50LYB	EUR 0.24	Put	EUR 12.3257	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00PSP9	15,000	15,000	51LYB	EUR 0.10	Put	EUR 53.3868	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PSQ7	15,000	15,000	52LYB	EUR 0.21	Put	EUR 54.4336	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PSR5	50,000	50,000	53LYB	EUR 0.13	Call	EUR 62.3378	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PSS3	50,000	50,000	54LYB	EUR 0.13	Put	EUR 64.8822	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PST1	50,000	50,000	55LYB	EUR 0.25	Put	EUR 66.1544	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PSU9	20,000	20,000	56LYB	EUR 0.22	Put	EUR 114.1890	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PSV7	20,000	20,000	57LYB	EUR 0.45	Put	EUR 116.4280	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PSW5	15,000	15,000	58LYB	EUR 0.28	Call	EUR 13.6808	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00PSX3	15,000	15,000	59LYB	EUR 0.28	Put	EUR 14.2392	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00PSY1	15,000	15,000	60LYB	EUR 0.56	Put	EUR 14.5185	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00PSZ8	30,000	30,000	61LYB	EUR 1.86	Call	EUR 14.8640	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	2

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
FRBNPP00PT02	30,000	30,000	62LYB	EUR 0.19	Put	EUR 18.9516	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PT10	30,000	30,000	63LYB	EUR 0.37	Put	EUR 19.3232	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PT28	45,000	45,000	64LYB	EUR 0.66	Call	EUR 7.6056	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00PT36	45,000	45,000	65LYB	EUR 0.17	Call	EUR 8.1016	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00PT44	45,000	45,000	66LYB	EUR 0.17	Put	EUR 8.4324	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00PT51	45,000	45,000	67LYB	EUR 0.33	Put	EUR 8.5977	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00PT69	30,000	30,000	68LYB	EUR 0.29	Call	EUR 14.3031	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00PT77	30,000	30,000	69LYB	EUR 0.29	Put	EUR 14.8869	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00PT85	30,000	30,000	70LYB	EUR 0.58	Put	EUR 15.1788	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00PT93	50,000	50,000	71LYB	EUR 0.89	Call	EUR 70.9920	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20
FRBNPP00PTA9	50,000	50,000	72LYB	EUR 0.09	Put	EUR 90.5148	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00PTB7	50,000	50,000	73LYB	EUR 0.18	Put	EUR 92.2896	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00PTC5	75,000	75,000	74LYB	EUR 0.02	Put	EUR 12.0004	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTD3	75,000	75,000	75LYB	EUR 0.05	Put	EUR 12.2357	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTE1	100,000	100,000	76LYB	EUR 0.53	Call	EUR 356.5260	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	100
FRBNPP00PTF8	100,000	100,000	77LYB	EUR 0.08	Call	EUR 401.6040	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	100
FRBNPP00PTG6	100,000	100,000	78LYB	EUR 0.08	Put	EUR 417.9961	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
FRBNPP00PTH4	100,000	100,000	79LYB	EUR 0.16	Put	EUR 426.1920	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	100
FRBNPP00PTI2	15,000	15,000	80LYB	EUR 0.27	Put	USD 156.8149	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M =	-4%	Open End	10
FRBNPP00PTJ0	15,000	15,000	81LYB	EUR 0.53	Put	USD 159.8896	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M =	-4%	Open End	10
FRBNPP00PTK8	40,000	40,000	82LYB	EUR 0.54	Call	EUR 39.5472	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PTL6	40,000	40,000	83LYB	EUR 0.09	Put	EUR 45.8388	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTM4	40,000	40,000	84LYB	EUR 0.18	Put	EUR 46.7376	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTN2	40,000	40,000	85LYB	EUR 0.36	Put	EUR 48.5352	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTO0	100,000	100,000	86LYB	EUR 0.10	Call	EUR 96.3339	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20
FRBNPP00PTP7	100,000	100,000	87LYB	EUR 0.10	Put	EUR 100.2660	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00PTQ5	100,000	100,000	88LYB	EUR 0.20	Put	EUR 102.2320	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00PTR3	100,000	100,000	89LYB	EUR 0.59	Put	EUR 110.0960	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00PTS1	50,000	50,000	90LYB	EUR 0.62	Call	EUR 12.4560	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00PTT9	50,000	50,000	91LYB	EUR 0.12	Call	EUR 14.9472	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00PTU7	50,000	50,000	92LYB	EUR 0.06	Call	EUR 15.2586	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00PTV5	50,000	50,000	93LYB	EUR 0.06	Put	EUR 15.8814	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PTW3	50,000	50,000	94LYB	EUR 0.12	Put	EUR 16.1929	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5

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FRBNPP00P TX1	20,000	20,000	95LYB	EUR 0.21	Call	EUR 103.3410	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P TY9	10,000	10,000	96LYB	EUR 0.36	Call	EUR 17.5322	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P TZ6	10,000	10,000	97LYB	EUR 0.36	Put	EUR 18.2478	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P U09	10,000	10,000	98LYB	EUR 0.72	Put	EUR 18.6057	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P U17	100,000	100,000	99LYB	EUR 0.04	Call	EUR 10.5232	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P U25	100,000	100,000	00LZB	EUR 0.04	Put	EUR 10.9528	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P U33	30,000	30,000	01LZB	EUR 0.26	Call	EUR 62.5920	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P U41	30,000	30,000	02LZB	EUR 0.13	Call	EUR 63.8960	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P U58	30,000	30,000	03LZB	EUR 0.13	Put	EUR 66.5040	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P U66	30,000	30,000	04LZB	EUR 0.26	Put	EUR 67.8080	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P U74	30,000	30,000	05LZB	EUR 0.13	Put	EUR 128.2651	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P U82	30,000	30,000	06LZB	EUR 0.25	Put	EUR 130.7800	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P U90	15,000	15,000	07LZB	EUR 0.10	Call	EUR 24.1920	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UA7	15,000	15,000	08LZB	EUR 0.05	Call	EUR 24.6959	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UB5	15,000	15,000	09LZB	EUR 0.05	Put	EUR 25.7040	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UC3	15,000	15,000	10LZB	EUR 0.10	Put	EUR 26.2080	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UD1	75,000	75,000	11LZB	EUR 0.39	Call	EUR 22.2824	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5

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FRBNPP00PUE9	75,000	75,000	12LZB	EUR 0.10	Put	EUR 24.7044	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PUF6	75,000	75,000	13LZB	EUR 0.19	Put	EUR 25.1888	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PUG4	40,000	40,000	14LZB	EUR 0.06	Call	EUR 28.4396	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PUH2	40,000	40,000	15LZB	EUR 0.06	Put	EUR 29.6004	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PUI0	40,000	40,000	16LZB	EUR 0.12	Put	EUR 30.1808	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PUJ8	100,000	100,000	17LZB	EUR 1.27	Call	EUR 50.7520	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PUK6	100,000	100,000	18LZB	EUR 0.13	Put	EUR 64.7088	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PUL4	100,000	100,000	19LZB	EUR 0.25	Put	EUR 65.9776	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PUM2	20,000	20,000	20LZB	EUR 0.37	Call	EUR 361.6200	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20
FRBNPP00PUN0	20,000	20,000	21LZB	EUR 0.37	Put	EUR 376.3800	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00PUO8	20,000	20,000	22LZB	EUR 0.74	Put	EUR 383.7600	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00PU5	20,000	20,000	23LZB	EUR 1.48	Put	EUR 398.5201	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00PUQ3	20,000	20,000	24LZB	EUR 2.21	Put	EUR 413.2801	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00PUR1	100,000	100,000	25LZB	EUR 0.19	Call	EUR 18.8610	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	2
FRBNPP00PUS9	100,000	100,000	26LZB	EUR 0.19	Put	EUR 19.6310	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PUT7	30,000	30,000	27LZB	EUR 4.02	Call	EUR 142.5450	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10

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FRBNPP00P UU5	30,000	30,000	28LZB	EUR 0.37	Call	EUR 179.0950	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UV3	30,000	30,000	29LZB	EUR 0.37	Put	EUR 186.4050	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UW1	30,000	30,000	30LZB	EUR 0.73	Put	EUR 190.0600	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UX9	30,000	30,000	31LZB	EUR 1.46	Put	EUR 197.3700	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UY7	30,000	30,000	32LZB	EUR 9.06	Call	EUR 168.1875	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UZ4	30,000	30,000	33LZB	EUR 1.04	Call	EUR 248.4000	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P V08	30,000	30,000	34LZB	EUR 0.52	Put	EUR 263.9250	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P V16	30,000	30,000	35LZB	EUR 1.04	Put	EUR 269.1000	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P V24	30,000	30,000	36LZB	EUR 2.07	Put	EUR 279.4501	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P V32	30,000	30,000	37LZB	EUR 4.14	Put	EUR 300.1500	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P V40	30,000	30,000	38LZB	EUR 0.08	Put	EUR 39.5250	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P V57	30,000	30,000	39LZB	EUR 0.16	Put	EUR 40.3001	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P V65	15,000	15,000	40LZB	EUR 1.07	Call	CHF 293.8560	Upwards 4 digits	Upwards 4 digits	0%	85%	CHFLIBOR1M=	+4%	Open End	10
FRBNPP00P V73	15,000	15,000	41LZB	EUR 0.53	Call	CHF 299.9780	Upwards 4 digits	Upwards 4 digits	0%	85%	CHFLIBOR1M=	+4%	Open End	10
FRBNPP00P V81	15,000	15,000	42LZB	EUR 0.53	Put	CHF 312.2221	Downwards 4 digits	Downwards 4 digits	0%	100%	CHFLIBOR1M=	-4%	Open End	10
FRBNPP00P V99	15,000	15,000	43LZB	EUR 1.07	Put	CHF 318.3441	Downwards 4 digits	Downwards 4 digits	0%	100%	CHFLIBOR1M=	-4%	Open End	10
FRBNPP00P VA5	20,000	20,000	44LZB	EUR 0.15	Call	EUR 17.6544	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5

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FRBNPP00PVB3	20,000	20,000	45LZB	EUR 0.07	Call	EUR 18.0222	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00PVC1	20,000	20,000	46LZB	EUR 0.07	Put	EUR 18.7578	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PVD9	40,000	60,000	47LZB	EUR 0.34	Put	EUR 19.1257	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PVE7	30,000	30,000	48LZB	EUR 0.78	Call	EUR 89.6816	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PVF4	30,000	30,000	49LZB	EUR 0.19	Put	EUR 99.4297	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PVG2	30,000	30,000	50LZB	EUR 0.39	Put	EUR 101.3793	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PVH0	30,000	30,000	51LZB	EUR 0.11	Call	EUR 5.2547	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00PVI8	30,000	30,000	52LZB	EUR 0.11	Put	EUR 5.4693	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00PVJ6	30,000	30,000	53LZB	EUR 0.21	Put	EUR 5.5765	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00PVK4	60,000	60,000	54LZB	EUR 0.05	Put	EUR 4.9654	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PVL2	60,000	60,000	55LZB	EUR 0.10	Put	EUR 5.0628	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PVM0	75,000	75,000	56LZB	EUR 1.10	Call	CHF 72.1280	Upwards 4 digits	Upwards 4 digits	0%	85%	CHFLIBOR1M=	+4%	Open End	5
FRBNPP00PVN8	75,000	75,000	57LZB	EUR 0.27	Put	CHF 79.9680	Downwards 4 digits	Downwards 4 digits	0%	100%	CHFLIBOR1M=	-4%	Open End	5
FRBNPP00PVO6	75,000	75,000	58LZB	EUR 0.55	Put	CHF 81.5361	Downwards 4 digits	Downwards 4 digits	0%	100%	CHFLIBOR1M=	-4%	Open End	5
FRBNPP00PVP3	15,000	15,000	59LZB	EUR 0.18	Call	EUR 4.1427	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	2
FRBNPP00PVQ1	15,000	15,000	60LZB	EUR 0.05	Put	EUR 4.5931	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2

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FRBNPP00PVR9	15,000	15,000	61LZB	EUR 0.09	Put	EUR 4.6832	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PVS7	20,000	20,000	62LZB	EUR 4.72	Call	EUR 8.7717	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00PVT5	20,000	20,000	63LZB	EUR 2.16	Call	EUR 11.3357	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00PVU3	90,000	110,000	64LZB	EUR 0.60	Call	EUR 13.2251	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00PVV1	20,000	20,000	65LZB	EUR 0.27	Put	EUR 13.7649	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00PVW9	15,000	15,000	66LZB	EUR 0.40	Call	EUR 96.4799	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PVX7	15,000	15,000	67LZB	EUR 0.20	Call	EUR 98.4900	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PVY5	15,000	15,000	68LZB	EUR 0.20	Put	EUR 102.5100	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PVZ2	50,000	50,000	69LZB	EUR 0.67	Call	EUR 17.5980	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00PW07	50,000	50,000	70LZB	EUR 0.08	Call	EUR 20.5310	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00PW15	50,000	50,000	71LZB	EUR 0.08	Put	EUR 21.3690	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PW23	50,000	50,000	72LZB	EUR 0.17	Put	EUR 21.7880	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PW31	20,000	20,000	73LZB	EUR 2.26	Call	EUR 30.2716	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	2
FRBNPP00PW49	20,000	20,000	74LZB	EUR 0.35	Call	EUR 34.0991	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	2
FRBNPP00PW56	20,000	20,000	75LZB	EUR 0.35	Put	EUR 35.4909	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PW64	20,000	20,000	76LZB	EUR 0.70	Put	EUR 36.1869	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PW72	22,500	22,500	77LZB	EUR 0.10	Call	EUR 50.2936	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
FRBNPP00PW80	22,500	22,500	78LZB	EUR 0.10	Put	EUR 52.3464	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PW98	45,000	45,000	79LZB	EUR 0.04	Call	EUR 21.4620	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PWA3	45,000	45,000	80LZB	EUR 0.04	Put	EUR 22.3380	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PWB1	45,000	45,000	81LZB	EUR 0.26	Put	EUR 24.5281	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PWC9	20,000	20,000	82LZB	EUR 0.68	Call	EUR 39.2380	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00PWD7	20,000	20,000	83LZB	EUR 0.17	Put	EUR 43.5030	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PWE5	20,000	20,000	84LZB	EUR 0.34	Put	EUR 44.3560	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PWF2	30,000	30,000	85LZB	EUR 0.85	Call	EUR 62.0224	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PWG0	30,000	30,000	86LZB	EUR 0.14	Put	EUR 71.8896	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PWH8	30,000	30,000	87LZB	EUR 0.28	Put	EUR 73.2993	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PWI6	75,000	75,000	88LZB	EUR 0.14	Call	EUR 16.6608	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00PWJ4	75,000	75,000	89LZB	EUR 0.07	Call	EUR 17.0079	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00PWK2	75,000	75,000	90LZB	EUR 0.07	Put	EUR 17.7021	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PWL0	75,000	75,000	91LZB	EUR 0.14	Put	EUR 18.0493	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PWM8	40,000	40,000	92LZB	EUR 0.11	Put	EUR 28.6926	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PWN6	40,000	40,000	93LZB	EUR 0.23	Put	EUR 29.2552	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
FRBNPP00PWO4	30,000	30,000	94LZB	EUR 0.22	Call	EUR 105.6930	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PWP1	30,000	30,000	95LZB	EUR 0.22	Put	EUR 110.0070	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WQ9	30,000	30,000	96LZB	EUR 0.43	Put	EUR 112.1640	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WR7	50,000	50,000	97LZB	EUR 0.13	Call	EUR 31.7135	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WS5	50,000	50,000	98LZB	EUR 0.07	Put	EUR 33.6957	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WT3	50,000	50,000	99LZB	EUR 0.13	Put	EUR 34.3564	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WU1	30,000	30,000	62LUB	EUR 0.15	Call	EUR 73.3334	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WV9	30,000	30,000	63LUB	EUR 0.15	Put	EUR 76.3266	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WW7	30,000	30,000	64LUB	EUR 0.12	Call	EUR 60.3876	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WX5	30,000	30,000	65LUB	EUR 0.12	Put	EUR 62.8524	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WY3	30,000	30,000	66LUB	EUR 0.25	Put	EUR 64.0848	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WZ0	30,000	30,000	67LUB	EUR 0.49	Put	EUR 66.5496	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P X06	50,000	50,000	68LUB	EUR 0.14	Put	EUR 35.9296	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P X14	50,000	50,000	69LUB	EUR 0.28	Put	EUR 36.6340	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P X22	30,000	30,000	70LUB	EUR 0.21	Call	EUR 101.9690	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P X30	30,000	30,000	71LUB	EUR 0.21	Put	EUR 106.1310	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P X48	30,000	30,000	72LUB	EUR 0.42	Put	EUR 108.2120	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
FRBNPP00P X55	20,000	20,000	73LUB	EUR 0.03	Call	EUR 13.8866	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P X63	20,000	20,000	74LUB	EUR 0.03	Put	EUR 14.4534	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P X71	20,000	20,000	75LUB	EUR 0.06	Put	EUR 14.7368	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P X89	100,000	100,000	76LUB	EUR 0.87	Call	EUR 100.0040	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P X97	100,000	100,000	77LUB	EUR 0.22	Put	EUR 110.8740	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P XA1	100,000	100,000	78LUB	EUR 0.43	Put	EUR 113.0480	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P XB9	50,000	50,000	79LUB	EUR 0.08	Put	EUR 20.3236	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XC7	50,000	50,000	80LUB	EUR 0.16	Put	EUR 20.7220	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XD5	100,000	200,000	81LUB	EUR 0.72	Put	EUR 54.0498	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XE3	150,000	350,000	82LUB	EUR 0.23	Put	EUR 55.1097	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XF0	40,000	40,000	83LUB	EUR 0.10	Call	EUR 25.5486	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P XG8	40,000	40,000	84LUB	EUR 0.10	Put	EUR 26.5914	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XH6	15,000	15,000	85LUB	EUR 0.14	Call	EUR 6.8413	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P XI4	15,000	15,000	86LUB	EUR 0.14	Put	EUR 7.1207	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P XJ2	45,000	45,000	87LUB	EUR 0.58	Call	EUR 140.1600	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P XK0	45,000	45,000	88LUB	EUR 0.29	Call	EUR 143.0799	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
FRBNPP00PXL8	45,000	45,000	89LUB	EUR 0.29	Put	EUR 148.9201	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXM6	45,000	45,000	90LUB	EUR 0.58	Put	EUR 151.8400	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXN4	30,000	50,000	91LUB	EUR 0.55	Call	EUR 84.0056	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PXO2	20,000	20,000	92LUB	EUR 0.17	Put	EUR 87.4344	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXP9	20,000	20,000	93LUB	EUR 0.34	Put	EUR 89.1489	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXQ7	50,000	50,000	94LUB	EUR 0.15	Put	EUR 74.6028	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXR5	50,000	50,000	95LUB	EUR 0.29	Put	EUR 76.0656	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXS3	30,000	30,000	96LUB	EUR 0.16	Call	EUR 39.0239	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PXT1	30,000	30,000	97LUB	EUR 0.08	Call	EUR 39.8369	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PXU9	30,000	30,000	98LUB	EUR 0.08	Put	EUR 41.4630	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXV7	30,000	30,000	99LUB	EUR 0.16	Put	EUR 42.2760	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PWX5	15,000	15,000	00LVB	EUR 0.45	Put	EUR 46.2825	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PXX3	15,000	15,000	01LVB	EUR 0.91	Put	EUR 47.1901	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PXY1	60,000	60,000	02LVB	EUR 0.05	Call	EUR 4.4923	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	2
FRBNPP00PXZ8	60,000	60,000	03LVB	EUR 0.05	Put	EUR 4.6757	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PY05	60,000	60,000	04LVB	EUR 0.09	Put	EUR 4.7674	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PY13	60,000	60,000	05LVB	EUR 0.18	Put	EUR 4.9508	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
FRBNPP00PY21	50,000	50,000	06LVB	EUR 0.07	Put	EUR 16.8250	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PY39	50,000	50,000	07LVB	EUR 0.13	Put	EUR 17.1548	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PY47	50,000	50,000	08LVB	EUR 0.15	Put	EUR 78.5400	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PY54	50,000	50,000	09LVB	EUR 0.31	Put	EUR 80.0800	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PY62	50,000	50,000	10LVB	EUR 0.09	Put	EUR 21.8790	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PY70	15,000	15,000	11LVB	EUR 0.28	Put	EUR 142.7184	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PY88	15,000	15,000	12LVB	EUR 0.56	Put	EUR 145.5168	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PY96	15,000	15,000	13LVB	EUR 0.06	Call	EUR 30.6446	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PYA9	15,000	15,000	14LVB	EUR 0.06	Put	EUR 31.8954	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PYB7	15,000	15,000	15LVB	EUR 0.13	Put	EUR 32.5208	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PYC5	100,000	100,000	16LVB	EUR 0.03	Call	GBp 148.2152	Upwards 4 digits	Upwards 4 digits	0%	85%	GBPLIBOR1M=	+4%	Open End	1
FRBNPP00PYD3	100,000	100,000	17LVB	EUR 0.03	Put	GBp 154.2648	Downwards 4 digits	Downwards 4 digits	0%	100%	GBPLIBOR1M=	-4%	Open End	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PQB3	Ordinary	Accor SA	EUR	FR0000120404	ACCP.PA	www.accorhotels-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQC1	Ordinary	ADP	EUR	FR0010340141	ADP.PA	www.aeroportsdeparis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQD9	Ordinary	ADP	EUR	FR0010340141	ADP.PA	www.aeroportsdeparis.fr	Euronext Paris	www.euronext.com	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PQE7	Ordinary	ADP	EUR	FR0010340141	ADP.PA	www.aeroportsdeparis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQF4	Ordinary	Air France-KLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQG2	Ordinary	Air France-KLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQH0	Ordinary	Air France-KLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQI8	Ordinary	Air France-KLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQJ6	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQK4	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQL2	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQM0	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQN8	Registered	Allianz SE	EUR	DE0008404005	ALVG.DE	www.allianz.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PQO6	Registered	Allianz SE	EUR	DE0008404005	ALVG.DE	www.allianz.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PQP3	Registered	Allianz SE	EUR	DE0008404005	ALVG.DE	www.allianz.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PQQ1	Ordinary	Alstom SA	EUR	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQR9	Ordinary	Alstom SA	EUR	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQS7	Ordinary	Alten	EUR	FR0000071946	LTEN.PA	www.alten.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQT5	Ordinary	Alten	EUR	FR0000071946	LTEN.PA	www.alten.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQU3	Ordinary	Alten	EUR	FR0000071946	LTEN.PA	www.alten.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQV1	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PQW9	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PQX7	Ordinary	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQY5	Ordinary	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQZ2	Ordinary	Aperam SA	EUR	LU0569974404	APAM.AS	www.aperam.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PR04	Ordinary	Aperam SA	EUR	LU0569974404	APAM.AS	www.aperam.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PR12	Ordinary	Aperam SA	EUR	LU0569974404	APAM.AS	www.aperam.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PR20	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	EUR / USD

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FRBNPP00PR38	Ordinary	Arkema SA	EUR	FR0010313833	AKE.PA	www.arkema.com/en	Euronext Paris	www.euronext.com	1
FRBNPP00PR46	Ordinary	Arkema SA	EUR	FR0010313833	AKE.PA	www.arkema.com/en	Euronext Paris	www.euronext.com	1
FRBNPP00PR53	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP00PR61	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP00PR79	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP00PR87	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP00PR95	Ordinary	Adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRA3	Ordinary	Adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRB1	Ordinary	Adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRC9	Ordinary	Aegon NV	EUR	NL0000303709	AEGN.AS	www.aegon.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PRD7	Ordinary	Aegon NV	EUR	NL0000303709	AEGN.AS	www.aegon.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PRE5	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PRF2	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PRG0	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PRH8	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	EUR / USD
FRBNPP00PRI6	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	EUR / USD
FRBNPP00PRJ4	Ordinary	Alphabet Inc C	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PRK2	Ordinary	Alphabet Inc C	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PRL0	Ordinary	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PRM8	Ordinary	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PRN6	Ordinary	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PRO4	Ordinary	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PRP1	Ordinary	Anheuser-Busch InBev SA/NV	EUR	BE0974293251	ABI.BR	www.ab-inbev.com	Euronext Brussels	www.euronext.com	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PRQ9	Ordinary	Anheuser-Busch InBev SA/NV	EUR	BE0974293251	ABI.BR	www.ab-inbev.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PRR7	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PRS5	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PRT3	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PRU1	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRV9	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRW7	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRX5	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRY3	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRZ0	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PS03	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS11	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS29	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS37	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS45	Ordinary	Bolloré	EUR	FR0000039299	BOLL.PA	www.bolloré.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS52	Ordinary	Bolloré	EUR	FR0000039299	BOLL.PA	www.bolloré.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS60	Ordinary	Bolloré	EUR	FR0000039299	BOLL.PA	www.bolloré.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS78	Ordinary	Bouygues SA	EUR	FR0000120503	BOUY.PA	www.bouygues.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS86	Ordinary	Bouygues SA	EUR	FR0000120503	BOUY.PA	www.bouygues.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS94	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSA1	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSB9	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSC7	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PSD5	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSE3	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSF0	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSG8	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSH6	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSI4	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSJ2	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSK0	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	-	1
FRBNPP00PSL8	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	-	1
FRBNPP00PSM6	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	-	1
FRBNPP00PSN4	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	-	1
FRBNPP00PSO2	Ordinary	Credit Agricole SA	EUR	FR0000045072	CAGR.PA	www.credit-agricole.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSP9	Registered	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSQ7	Registered	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSR5	Ordinary	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSS3	Ordinary	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP00PST1	Ordinary	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSU9	Ordinary	Dassault Systèmes	EUR	FR0000130650	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSV7	Ordinary	Dassault Systèmes	EUR	FR0000130650	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSW5	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSX3	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSY1	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1

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FRBNPP00PSZ8	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	www.lufthansagroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT02	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	www.lufthansagroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT10	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	www.lufthansagroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT28	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT36	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT44	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT51	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT69	Ordinary	Electricite de France SA	EUR	FR0010242511	EDF.PA	www.edf.com	Euronext Paris	www.euronext.com	1
FRBNPP00PT77	Ordinary	Electricite de France SA	EUR	FR0010242511	EDF.PA	www.edf.com	Euronext Paris	www.euronext.com	1
FRBNPP00PT85	Ordinary	Electricite de France SA	EUR	FR0010242511	EDF.PA	www.edf.com	Euronext Paris	www.euronext.com	1
FRBNPP00PT93	Ordinary	Eiffage	EUR	FR0000130452	FOUG.PA	www.eiffage.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PTA9	Ordinary	Eiffage	EUR	FR0000130452	FOUG.PA	www.eiffage.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PTB7	Ordinary	Eiffage	EUR	FR0000130452	FOUG.PA	www.eiffage.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PTC5	Ordinary	Engie SA	EUR	FR0010208488	ENGIE.PA	www.engie.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTD3	Ordinary	Engie SA	EUR	FR0010208488	ENGIE.PA	www.engie.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTE1	Ordinary	EUROFINS SCIENTIFIC SE	EUR	FR0000038259	EUFI.PA	www.eurofins.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTF8	Ordinary	EUROFINS SCIENTIFIC SE	EUR	FR0000038259	EUFI.PA	www.eurofins.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTG6	Ordinary	EUROFINS SCIENTIFIC SE	EUR	FR0000038259	EUFI.PA	www.eurofins.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTH4	Ordinary	EUROFINS SCIENTIFIC SE	EUR	FR0000038259	EUFI.PA	www.eurofins.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTI2	Ordinary	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PTJ0	Ordinary	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PTK8	Ordinary	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1

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FRBNPP00PTL6	Ordinary	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTM4	Ordinary	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTN2	Ordinary	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTO0	Ordinary	Ferrari NV	EUR	NL0011585146	RACE.MI	www.ferrari.it	Borsa Italiana (MTA)	www.borsaitaliana.it	1
FRBNPP00PTP7	Ordinary	Ferrari NV	EUR	NL0011585146	RACE.MI	www.ferrari.it	Borsa Italiana (MTA)	www.borsaitaliana.it	1
FRBNPP00PTQ5	Ordinary	Ferrari NV	EUR	NL0011585146	RACE.MI	www.ferrari.it	Borsa Italiana (MTA)	www.borsaitaliana.it	1
FRBNPP00PTR3	Ordinary	Ferrari NV	EUR	NL0011585146	RACE.MI	www.ferrari.it	Borsa Italiana (MTA)	www.borsaitaliana.it	1
FRBNPP00PTS1	Ordinary	Galp Energia SGPS SA	EUR	PTGAL0AM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTT9	Ordinary	Galp Energia SGPS SA	EUR	PTGAL0AM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTU7	Ordinary	Galp Energia SGPS SA	EUR	PTGAL0AM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTV5	Ordinary	Galp Energia SGPS SA	EUR	PTGAL0AM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTW3	Ordinary	Galp Energia SGPS SA	EUR	PTGAL0AM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTX1	Ordinary	Iliad	EUR	FR0004035913	ILD.PA	www.iliad.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PTY9	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	-	1
FRBNPP00PTZ6	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	-	1
FRBNPP00PU09	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	-	1
FRBNPP00PU17	Ordinary	ING Groep NV	EUR	NL0011821202	INGA.AS	www.ing.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PU25	Ordinary	ING Groep NV	EUR	NL0011821202	INGA.AS	www.ing.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PU33	Ordinary	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PU41	Ordinary	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PU58	Ordinary	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PU66	Ordinary	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1

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FRBNPP00PU74	Ordinary	Ipsen	EUR	FR0010259150	IPN.PA	www.ipsen.com	Euronext Paris	www.euronext.com	1
FRBNPP00PU82	Ordinary	Ipsen	EUR	FR0010259150	IPN.PA	www.ipsen.com	Euronext Paris	www.euronext.com	1
FRBNPP00PU90	Ordinary	Ipsos SA	EUR	FR0000073298	ISOS.PA	www.ipsos.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUA7	Ordinary	Ipsos SA	EUR	FR0000073298	ISOS.PA	www.ipsos.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUB5	Ordinary	Ipsos SA	EUR	FR0000073298	ISOS.PA	www.ipsos.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUC3	Ordinary	Ipsos SA	EUR	FR0000073298	ISOS.PA	www.ipsos.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUD1	Ordinary	Industria de Diseño Textil SA	EUR	ES0148396007	ITX.MC	www.inditex.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PUE9	Ordinary	Industria de Diseño Textil SA	EUR	ES0148396007	ITX.MC	www.inditex.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PUF6	Ordinary	Industria de Diseño Textil SA	EUR	ES0148396007	ITX.MC	www.inditex.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PUG4	Ordinary	JC Decaux	EUR	FR0000077919	JCDX.PA	www.jcdecaux.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUH2	Ordinary	JC Decaux	EUR	FR0000077919	JCDX.PA	www.jcdecaux.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUI0	Ordinary	JC Decaux	EUR	FR0000077919	JCDX.PA	www.jcdecaux.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUJ8	Ordinary	KBC Groep NV	EUR	BE0003565737	KBC.BR	www.kbc.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PUK6	Ordinary	KBC Groep NV	EUR	BE0003565737	KBC.BR	www.kbc.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PUL4	Ordinary	KBC Groep NV	EUR	BE0003565737	KBC.BR	www.kbc.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PUM2	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUN0	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUO8	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUP5	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUQ3	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUR1	Ordinary	Koninklijke Ahold Delhaize NV	EUR	NL0011794037	AD.AS	www.ahold.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PUS9	Ordinary	Koninklijke Ahold Delhaize NV	EUR	NL0011794037	AD.AS	www.ahold.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PUT7	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUU5	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUV3	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUW1	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PUX9	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUY7	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PUZ4	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV08	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV16	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV24	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV32	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV40	Registered	LafargeHolcim Ltd	EUR	CH0012214059	LHN.PA	www.lafargeholcim.com	Euronext Paris	www.euronext.com	1
FRBNPP00PV57	Registered	LafargeHolcim Ltd	EUR	CH0012214059	LHN.PA	www.lafargeholcim.com	Euronext Paris	www.euronext.com	1
FRBNPP00PV65	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PV73	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PV81	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PV99	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PVA5	Ordinary	M6	EUR	FR0000053225	MMTP.PA	www.m6.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVB3	Ordinary	M6	EUR	FR0000053225	MMTP.PA	www.m6.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVC1	Ordinary	M6	EUR	FR0000053225	MMTP.PA	www.m6.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVD9	Ordinary	M6	EUR	FR0000053225	MMTP.PA	www.m6.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVE7	Ordinary	Compagnie Générale des Etablissements Michelin	EUR	FR0000121261	MICP.PA	www.michelin.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVF4	Ordinary	Compagnie Générale des Etablissements Michelin	EUR	FR0000121261	MICP.PA	www.michelin.com	Euronext Paris	www.euronext.com	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PVG2	Ordinary	Compagnie Générale des Etablissements Michelin	EUR	FR0000121261	MICP.PA	www.michelin.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVH0	Ordinary	Natixis	EUR	FR0000120685	CNAT.PA	www.natixis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVI8	Ordinary	Natixis	EUR	FR0000120685	CNAT.PA	www.natixis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVJ6	Ordinary	Natixis	EUR	FR0000120685	CNAT.PA	www.natixis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVK4	Ordinary	NOS SGPS SA	EUR	PTZON0AM0006	NOS.LS	www.nos.pt	Euronext Lisbon	www.euronext.com	1
FRBNPP00PVL2	Ordinary	NOS SGPS SA	EUR	PTZON0AM0006	NOS.LS	www.nos.pt	Euronext Lisbon	www.euronext.com	1
FRBNPP00PVM0	Registered	Nestle SA	CHF	CH0038863350	NESN.S	www.nestle.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PVN8	Registered	Nestle SA	CHF	CH0038863350	NESN.S	www.nestle.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PVO6	Registered	Nestle SA	CHF	CH0038863350	NESN.S	www.nestle.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PVP3	Ordinary	NOKIA	EUR	FI0009000681	NOKIA.PA	www.nokia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVQ1	Ordinary	NOKIA	EUR	FI0009000681	NOKIA.PA	www.nokia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVR9	Ordinary	NOKIA	EUR	FI0009000681	NOKIA.PA	www.nokia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVS7	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVT5	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVU3	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVV1	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVW9	Ordinary	Orpea	EUR	FR0000184798	ORP.PA	www.orpea.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVX7	Ordinary	Orpea	EUR	FR0000184798	ORP.PA	www.orpea.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVY5	Ordinary	Orpea	EUR	FR0000184798	ORP.PA	www.orpea.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVZ2	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PW07	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PW15	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PW23	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PW31	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PW49	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PW56	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PW64	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PW72	Ordinary	Publicis Groupe SA	EUR	FR0000130577	PUBP.PA	www.publicisgroupe.com	Euronext Paris	www.euronext.com	1
FRBNPP00PW80	Ordinary	Publicis Groupe SA	EUR	FR0000130577	PUBP.PA	www.publicisgroupe.com	Euronext Paris	www.euronext.com	1
FRBNPP00PW98	Ordinary	Proximus	EUR	BE0003810273	PROX.BR	www.proximus.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PWA3	Ordinary	Proximus	EUR	BE0003810273	PROX.BR	www.proximus.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PWB1	Ordinary	Proximus	EUR	BE0003810273	PROX.BR	www.proximus.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PWC9	Ordinary	Randstad NV	EUR	NL0000379121	RAND.AS	www.randstad.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWD7	Ordinary	Randstad NV	EUR	NL0000379121	RAND.AS	www.randstad.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWE5	Ordinary	Randstad NV	EUR	NL0000379121	RAND.AS	www.randstad.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWF2	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWG0	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWH8	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWI6	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PWJ4	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PWK2	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PWL0	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PWM8	Ordinary	Royal Dutch Shell Plc A	EUR	GB00B03MLX29	RDSa.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWN6	Ordinary	Royal Dutch Shell Plc A	EUR	GB00B03MLX29	RDSa.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWO4	Ordinary	Safran SA	EUR	FR0000073272	SAF.PA	www.safran-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWP1	Ordinary	Safran SA	EUR	FR0000073272	SAF.PA	www.safran-group.com	Euronext Paris	www.euronext.com	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PWQ9	Ordinary	Safran SA	EUR	FR0000073272	SAF.PA	www.safran-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWR7	Ordinary	Compagnie de Saint Gobain SA	EUR	FR0000125007	SGOB.PA	www.saint-gobain.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWS5	Ordinary	Compagnie de Saint Gobain SA	EUR	FR0000125007	SGOB.PA	www.saint-gobain.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWT3	Ordinary	Compagnie de Saint Gobain SA	EUR	FR0000125007	SGOB.PA	www.saint-gobain.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWU1	Ordinary	Sanofi	EUR	FR0000120578	SASY.PA	www.sanofi-aventis.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWV9	Ordinary	Sanofi	EUR	FR0000120578	SASY.PA	www.sanofi-aventis.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWW7	Ordinary	Schneider Electric SA	EUR	FR0000121972	SCHN.PA	www.schneider-electric.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWX5	Ordinary	Schneider Electric SA	EUR	FR0000121972	SCHN.PA	www.schneider-electric.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWY3	Ordinary	Schneider Electric SA	EUR	FR0000121972	SCHN.PA	www.schneider-electric.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWZ0	Ordinary	Schneider Electric SA	EUR	FR0000121972	SCHN.PA	www.schneider-electric.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX06	Ordinary	Société Générale SA	EUR	FR0000130809	SOGN.PA	www.societegenerale.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX14	Ordinary	Société Générale SA	EUR	FR0000130809	SOGN.PA	www.societegenerale.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX22	Ordinary	Solvay SA	EUR	BE0003470755	SOLB.BR	www.solvay.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PX30	Ordinary	Solvay SA	EUR	BE0003470755	SOLB.BR	www.solvay.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PX48	Ordinary	Solvay SA	EUR	BE0003470755	SOLB.BR	www.solvay.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PX55	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STM.PA	www.st.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX63	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STM.PA	www.st.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX71	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STM.PA	www.st.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX89	Ordinary	Thales SA	EUR	FR0000121329	TCFP.PA	www.thalesgroup.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX97	Ordinary	Thales SA	EUR	FR0000121329	TCFP.PA	www.thalesgroup.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXA1	Ordinary	Thales SA	EUR	FR0000121329	TCFP.PA	www.thalesgroup.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXB9	Ordinary	ThyssenKrupp AG	EUR	DE0007500001	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	-	1
FRBNPP00PXC7	Ordinary	ThyssenKrupp AG	EUR	DE0007500001	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	-	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PXD5	Ordinary	Total SA	EUR	FR0000120271	TOTF.PA	www.total.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXE3	Ordinary	Total SA	EUR	FR0000120271	TOTF.PA	www.total.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXF0	Ordinary	TechnipFMC plc	EUR	GB00BDSFG982	FTI.PA	www.technip.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXG8	Ordinary	TechnipFMC plc	EUR	GB00BDSFG982	FTI.PA	www.technip.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXH6	Ordinary	Telefónica SA	EUR	ES0178430E18	TEF.MC	www.telefonica.es	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PIX4	Ordinary	Telefónica SA	EUR	ES0178430E18	TEF.MC	www.telefonica.es	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PXJ2	Ordinary	Teleperformance	EUR	FR0000051807	ROCH.PA	www.teleperformance.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXK0	Ordinary	Teleperformance	EUR	FR0000051807	ROCH.PA	www.teleperformance.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXL8	Ordinary	Teleperformance	EUR	FR0000051807	ROCH.PA	www.teleperformance.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXM6	Ordinary	Teleperformance	EUR	FR0000051807	ROCH.PA	www.teleperformance.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXN4	Ordinary	Ubisoft	EUR	FR0000054470	UBIP.PA	www.ubi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXO2	Ordinary	Ubisoft	EUR	FR0000054470	UBIP.PA	www.ubi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXP9	Ordinary	Ubisoft	EUR	FR0000054470	UBIP.PA	www.ubi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXQ7	Ordinary	UCB SA	EUR	BE0003739530	UCB.BR	www.ucb.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXR5	Ordinary	UCB SA	EUR	BE0003739530	UCB.BR	www.ucb.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXS3	Ordinary	Umicore SA	EUR	BE0974320526	UMI.BR	www.umicore.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXT1	Ordinary	Umicore SA	EUR	BE0974320526	UMI.BR	www.umicore.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXU9	Ordinary	Umicore SA	EUR	BE0974320526	UMI.BR	www.umicore.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXV7	Ordinary	Umicore SA	EUR	BE0974320526	UMI.BR	www.umicore.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXW5	ODR	Unilever NV	EUR	NL0000009355	UNc.AS	www.unilever.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PXX3	ODR	Unilever NV	EUR	NL0000009355	UNc.AS	www.unilever.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PXY1	Ordinary	Vallourec SA	EUR	FR0000120354	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXZ8	Ordinary	Vallourec SA	EUR	FR0000120354	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PY05	Ordinary	Vallourec SA	EUR	FR0000120354	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY13	Ordinary	Vallourec SA	EUR	FR0000120354	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY21	Ordinary	Veolia Environnement SA	EUR	FR0000124141	VIE.PA	www.veolia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY39	Ordinary	Veolia Environnement SA	EUR	FR0000124141	VIE.PA	www.veolia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY47	Ordinary	Vinci SA	EUR	FR0000125486	SGEF.PA	www.vinci.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY54	Ordinary	Vinci SA	EUR	FR0000125486	SGEF.PA	www.vinci.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY62	Ordinary	Vivendi SA	EUR	FR0000127771	VIV.PA	www.vivendi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY70	Preferred	Volkswagen AG	EUR	DE0007664039	VOWG_p.DE	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PY88	Preferred	Volkswagen AG	EUR	DE0007664039	VOWG_p.DE	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PY96	Ordinary	Valeo	EUR	FR0013176526	VLOF.PA	www.valeo.com	Euronext Paris	www.euronext.com	1
FRBNPP00PYA9	Ordinary	Valeo	EUR	FR0013176526	VLOF.PA	www.valeo.com	Euronext Paris	www.euronext.com	1
FRBNPP00PYB7	Ordinary	Valeo	EUR	FR0013176526	VLOF.PA	www.valeo.com	Euronext Paris	www.euronext.com	1
FRBNPP00PYC5	Ordinary	Vodafone Group PLC	GBp	GB00BH4HKS39	VOD.L	www.vodafone.com	London Stock Exchange	www.londonstockexchange.com	EUR / GBP
FRBNPP00PYD3	Ordinary	Vodafone Group PLC	GBp	GB00BH4HKS39	VOD.L	www.vodafone.com	London Stock Exchange	www.londonstockexchange.com	EUR / GBP

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:** 5 November 2019.
4. **Issue Date:** 11 November 2019.
5. **Consolidation:**

In respect of Series Number FRBNPP00PXN4 (Ubisoft)
30,000 Certificates are to be consolidated on 23 October 2018 and form a single series with the current outstanding amount of the 20,000 Certificates issued on 16 October 2018

In respect of Series Number FRBNPP00PXD5 (Total SA)
100,000 Certificates are to be consolidated on 9 November 2018 and form a single series with the current outstanding amount of the 100,000 Certificates issued on 16 October 2018

In respect of Series Number FRBNPP00PR79 (AXA SA)
60,000 Certificates are to be consolidated on 5 December 2018 and form a single series with the current outstanding amount of the 20,000 Certificates issued on 16 October 2018

In respect of Series Number FRBNPP00PVU3 (Orange SA)
90,000 Certificates are to be consolidated on 27 February 2019 and form a single series with the current outstanding amount of the 20,000 Certificates issued on 16 October 2018

In respect of Series Number FRBNPP00PVD9 (M6)
40,000 Certificates are to be consolidated 17 May 2019 and form a single series with the current outstanding amount of the 20,000 Certificates issued on 16 October 2018

In respect of Series Number FRBNPP00PXE3 (Total SA)
150,000 Certificates are to be consolidated on 11 November 2019 and form a single series with the current outstanding amount of the 50,000 Certificates on 15 April 2019, the 50,000 Certificates issued on 22 March 2019 and the 100,000 Certificates issued on 16 October 2018
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 9 (Additional Terms and Conditions for OET Certificates) shall apply.

Unwind Costs: Not applicable.

Waiver of Set-Off: Not applicable.

Essential Trigger: Applicable.
7. **Form of Securities:** Dematerialised bearer form (*au porteur*).
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is TARGET2.

9. Settlement:	Settlement will be by way of cash payment (Cash Settled Securities). Issuer's Option to Substitute: Not applicable.
10. Rounding Convention for cash Settlement Amount:	Not applicable.
11. Variation of Settlement:	
Issuer's option to vary settlement:	The Issuer does not have the option to vary settlement in respect of the Securities.
12. Final Payout:	
ETS Payout:	Leverage Products: ETS Final Payout 2210. Call Securities or Put Securities (see the Specific Provisions for each Series above).
Aggregation:	Not applicable.
13. Relevant Asset(s):	Not applicable.
14. Entitlement:	Not applicable.
15. Conversion Rate:	The Conversion Rate on the Valuation Date or an Optional Redemption Valuation Date equals one if the relevant 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.
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 Arbitrage 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/ETI Share Securities:	Applicable. Share Securities: Applicable.
(a) Share(s)/Share Company/Basket Company/GDR/ADR/ETI Interest/Basket of ETI Interests:	In respect of a Series, the share specified in the Type of Share and issued by the Share Company in each case in respect of such Series in Specific Provisions for each Series above (each a " Share ").

(b) Relative Performance Basket:	Not applicable.
(c) Share/ETI Interest Currency:	See the Specific Provisions for each Series above.
(d) ISIN of Share(s))/ETI Interest(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) Redemption on Occurrence of an Extraordinary Event:	Market Value: Applicable. If the Calculation Agent determines that an Extraordinary Event constitutes a force majeure, Share Condition 4.2(b)(vi) or 4.2(d)(vi) applies.
(n) Share/ETI Interest Correction Period:	As per Conditions.
(o) Dividend Payment:	Not applicable.
(p) Listing Change:	Applicable.
(q) Listing Suspension:	Applicable.
(r) Illiquidity:	Applicable.
(s) Tender Offer:	Applicable
(t) Hedging Liquidity Event:	Not applicable.
25. ETI Securities:	Not applicable.
26. Debt Securities:	Not applicable.
27. Commodity Securities:	Not applicable.
28. Currency Securities:	Not applicable.
29. Futures Securities:	Not applicable.
30. OET Certificates:	Applicable.
(a) Final Price:	As per OET Certificate Conditions.
(b) Valuation Date:	As per OET Certificate Conditions.
(c) Exercise Price:	See the Specific Provisions for each Series above.
(d) Capitalised Exercise Price:	Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.
	OET Website(s): www.produitsdebourse.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:** See the Specific Provisions for each Series above.

(g) **Financing Rate:**

(i) **Interbank Rate 1 Screen Page:** See the Specific Provisions for each Series above.

(ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.

(iii) **Interbank Rate 2 Screen Page:** Not applicable (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 2210/2.

(ii) **Automatic Early Redemption Date:** Not applicable.

(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 § 30(d).

(vii) **Security Threshold Rounding Rule:** See the Specific Provisions for each Series above.

(viii) **Security Percentage:** See the Specific Provisions for each Series above.

(ix) **Minimum Security Percentage:** Not applicable.

(x) **Maximum Security Percentage:** Not applicable.

(xi) **Reset Date:** Option 2 is applicable.

31. **Illegality (Condition 7.1) and Force Majeure (Condition 7.2):** Illegality: Market Value.

Force Majeure: redemption in accordance with Condition 7.2(a).

32. **Additional Disruption Events and Optional Additional Disruption Events:** (a) Additional Disruption Events: Not applicable.

(b) The following Optional Additional Disruption Events apply to the

Securities: Significant Alteration Event, Administrator/Benchmark Event.

(c) Redemption:

Market Value: Applicable.

33. Knock-in Event:

Not applicable.

34. Knock-out Event:

Not applicable.

PROVISIONS RELATING TO WARRANTS

35. Provisions relating to Warrants:

Not applicable.

PROVISIONS RELATING TO CERTIFICATES

36. Provisions relating to Certificates:

Applicable.

(a) Notional Amount of each Certificate:

Not applicable.

(b) Instalment Certificates:

The Certificates are not Instalment Certificates.

(c) Issuer Call Option:

Applicable. The Issuer may redeem the OET Certificates in accordance with the OET Certificate Conditions. See item 30 above.

(d) Holder Put Option:

Applicable provided that (i) no Automatic Early Redemption Event has occurred and (ii) the Issuer has not already designated the Valuation Date in accordance with the OET Certificate Conditions.

(i) Optional Redemption Date(s):

The day falling ten (10) Business Days immediately following the relevant Optional Redemption Valuation Date.

(ii) Optional Redemption Valuation Date:

The last Relevant Business Day in March in each year commencing in March of the calendar year after the Issue Date, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 25.

(iii) Optional Redemption Amount(s):

Put Payout 2210.

(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 27:

Not applicable.

DISTRIBUTION

- 37. 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.
- 38. Additional U.S. Federal income tax considerations:** The Securities are not Specified Securities for the purpose of Section 871(m) of the U.S. Internal Revenue Code of 1986.
- 39. Prohibition of Sales to EEA Retail Investors:**
- (a) Selling Restriction:** Not applicable.
- (b) Legend:** 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: Benjamin KALIFA
Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading - De listing

Application has been 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 "*Risks*" section 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 subscriptions and manner for refunding	Not applicable.

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	European Money Markets Institute (EMMI)	Included
USD-LIBOR 1M	ICE Benchmark Administration Limited	Included
CHF-LIBOR 1M	ICE Benchmark Administration Limited	Included
GBP-LIBOR 1M	ICE Benchmark Administration Limited	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	- 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 3 July 2019 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 3 July 2019. - 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. - Civil liability in any such Member State attaches to the Issuer or the Guarantor (if any) solely on the basis of this summary, including any translation hereof, but only if it is misleading, inaccurate or inconsistent when read together with the other parts of the Base Prospectus and the applicable Final Terms or, 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	Consent: 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. Offer period: 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"). Conditions to consent: 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.
		AN INVESTOR INTENDING TO PURCHASE OR PURCHASING ANY SECURITIES 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

Element	Title	
		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	BNPP 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: Comparative Annual Financial Data - In EUR <table> <tr> <th></th><th>31/12/2018 (audited)</th><th>31/12/2017 (audited)</th></tr> <tr> <td>Revenues</td><td>439,645</td><td>431,472</td></tr> <tr> <td>Net Income, Group Share</td><td>27,415</td><td>26,940</td></tr> <tr> <td>Total balance sheet</td><td>56,232,644,939</td><td>50,839,146,900</td></tr> <tr> <td>Shareholders' equity (Group Share)</td><td>542,654</td><td>515,239</td></tr> </table> Comparative Interim Financial Data for the six-month period ended 30 June 2019 - In EUR <table> <tr> <th></th><th>30/06/2019 (unaudited)¹</th><th>30/06/2018 (unaudited)¹</th></tr> <tr> <td>Revenues</td><td>257,597</td><td>193,729</td></tr> <tr> <td>Net Income, Group Share</td><td>17,416</td><td>12,238</td></tr> <tr> <td></td><th>30/06/2019 (unaudited)¹</th><th>31/12/2018 (audited)</th></tr> <tr> <td>Total balance sheet</td><td>67,132,835,358</td><td>56,232,644,939</td></tr> </table>			31/12/2018 (audited)	31/12/2017 (audited)	Revenues	439,645	431,472	Net Income, Group Share	27,415	26,940	Total balance sheet	56,232,644,939	50,839,146,900	Shareholders' equity (Group Share)	542,654	515,239		30/06/2019 (unaudited) ¹	30/06/2018 (unaudited) ¹	Revenues	257,597	193,729	Net Income, Group Share	17,416	12,238		30/06/2019 (unaudited) ¹	31/12/2018 (audited)	Total balance sheet	67,132,835,358	56,232,644,939
	31/12/2018 (audited)	31/12/2017 (audited)																														
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Total balance sheet	67,132,835,358	56,232,644,939																														

Element	Title		
	Shareholders' equity (Group Share)	560,070	542,654
	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 2019 (being the end of the last financial period for which interim financial statements have been published). There has been no material adverse change in the prospects of BNPP B.V. since 31 December 2018 (being the end of the last financial period for which audited financial statements have been published).		
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 2019.	
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 stable outlook (S&P Global Ratings Europe Limited) and BNPP B.V.'s short term credit rating is A-1 (S&P Global Ratings Europe Limited). 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 3 July 2019 (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-I-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		
B.19/ B.1	Legal and commercial name of the Guarantor	BNP Paribas.	
B.19/ B.2	Domicile/ legal form/	The Guarantor was incorporated in France as a <i>société anonyme</i> under French law	

Element	Title	
	legislation/ country of incorporation	and licensed as a bank having its head office at 16, boulevard des Italiens - 75009 Paris, France.
B.19/ B.4b	Trend information	Macroeconomic environment 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. In 2018, global growth remained healthy at around 3.7% (according to the IMF), reflecting a stabilised growth rate in advanced economies (+2.4% after +2.3% in 2017) and in emerging economies (+4.6% after +4.7% in 2017). Since the economy was at the peak of its cycle in large developed countries, central banks continued to tighten accommodating monetary policy or planned to taper it. With inflation levels still moderate, however, central banks were able to manage this transition gradually, thereby limiting the risks of a marked downturn in economic activity. Thus, the IMF expects the global growth rate experienced over the last two years to continue in 2019 (+3.5%) despite the slight slowdown expected in advanced economies. In this context, the following two risk categories can be identified: <i>Risks of financial instability due to the conduct of monetary policies</i> Two risks should be emphasised: a sharp increase in interest rates and the current very accommodating monetary policy being maintained for too long. 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 (reduction in assets purchases started in January 2018, with an end in December 2018) involve risks of financial turbulence and economic slowdown more pronounced than expected. 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 and bond markets, etc.) as well as on certain interest rate-sensitive sectors. 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 a relatively weak market liquidity. <i>Systemic risks related to increased debt</i> Macro-economically, the impact of an interest rate increase could be significant for countries with high public and/or private debt-to-GDP. This is particularly the case for 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. Between 2008 and 2018, 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

Element	Title	
		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. 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. Laws and regulations applicable to financial institutions 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: - 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 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; - 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 II") and Markets in Financial Instruments Regulation ("MiFIR"), and European regulations governing the clearing of certain over-the-counter derivative products by centralised counterparties and the disclosure of securities financing transactions to centralised bodies. - the General Data Protection Regulation ("GDPR") came into force on 25 May 2018. This regulation aims to move the European data confidentiality environment forward and improve personal data protection within the European Union. Businesses run the risk of severe penalties if they do not

Element	Title				
		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. Moreover, in this 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 and personal data, 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. Thus, the code of conduct adopted by the BNP Paribas Group in 2016 sets out detailed values and rules of conduct in this area. Cyber security and technology risk 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. 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. 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. 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. Accordingly, the BNP Paribas Group has a second line of defence within the Risk Function dedicated to managing technical and cyber security risks. Thus, operational 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.).			
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 71 countries and has more than 201,000 employees, including over 153,000 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 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 <table> <tr> <td></td><td>31/12/2018* (audited)</td><td>31/12/2017 (audited)</td></tr> </table>			31/12/2018* (audited)	31/12/2017 (audited)
	31/12/2018* (audited)	31/12/2017 (audited)			

Element	Title		
	Revenues	42,516	43,161
	Cost of Risk	(2,764)	(2,907)
	Net income, Group share	7,526	7,759
		31/12/2018	31/12/2017
	Common Equity Tier 1 Ratio (Basel 3 fully loaded, CRD4)	11.80%	11.80%
		31/12/2018* (audited)	31/12/2017 (audited)
	Total consolidated balance sheet	2,040,836	1,960,252
	Consolidated loans and receivables due from customers	765,871	727,675
	Consolidated items due to customers	796,548	766,890
	Shareholders' equity (Group share)	101,467	101,983
	* The figures as at 31 December 2018 included here 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.		
Comparative Interim Financial Data for the six-month period ended 30 June 2019 - In millions of EUR			
	1H19* (unaudited)	1H18 (unaudited)	
Revenues	22,368	22,004	
Cost of Risk	(1,390)	(1,182)	
Net income, Group share	4,386	3,960	
	30/06/2019*	31/12/2018	
Common Equity Tier 1 Ratio (Basel 3 fully loaded, CRD4)	11.90%	11.80%	
	30/06/2019* (unaudited)	31/12/2018 (audited)	
Total consolidated balance sheet	2,372,620	2,040,836	
Consolidated loans and receivables due from customers	793,960	765,871	
Consolidated items due to customers	833,265	796,548	
Shareholders' equity (Group share)	104,135	101,467	
* The figures as at 30 June 2019 are based on the new IFRS 16 accounting standard. The impact as at 1 January 2019 of the first application of the new accounting standard IFRS 16 ("Leasing") was ~10 bp on the Basel 3 common equity Tier 1 ratio.			
Statements of no significant or material adverse change			
There has been no significant change in the financial or trading position of the BNPP Group since 30 June 2019 (being the end of the last financial period for which interim financial statements have been published).			
There has been no material adverse change in the prospects of BNPP or the BNPP Group since 31 December 2018 (being the end of the last financial period for which audited financial statements have been published).			

Element	Title	
	published).	
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 June 2019.
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	BNP Paribas holds key positions in its two main businesses: • Retail Banking and Services, which includes: • Domestic Markets, comprising: • 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: • Europe-Mediterranean, • BancWest, • Personal Finance, • Insurance, • Wealth and Asset Management; • Corporate and Institutional Banking (CIB), which includes: • 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 2018, 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	BNPP's long term credit ratings are A+ with a stable outlook (S&P Global Ratings Europe Limited), Aa3 with a stable outlook (Moody's Investors Service Ltd.) and AA- 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). 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.

Section C - Securities

Element	Title	
C.1	Type and class of Securities/ISIN	The Securities are certificates ("Certificates") and are issued in Series. The Series Number of the Securities is as set out in the table in Element C.20 below. The ISIN is as set out in the table in Element C.20 below. The Mnemonic Code is as set out in the table in Element C.20 below. The Certificates are governed by French law. The Securities are cash settled Securities.
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 Prospectus Directive and the laws of any jurisdiction in which the relevant Securities are offered or sold.
C.8	Rights attaching to the Securities	Securities issued under the Programme will have terms and conditions relating to, among other matters: Status The Securities are unsubordinated and unsecured obligations of the Issuer and rank <i>pari passu</i> among themselves.
		Taxation The Holder must pay all taxes, duties and/or expenses arising from the disposal, exercise and settlement or redemption of the Securities and/or the delivery or transfer of the Entitlement. The Issuer shall deduct from amounts payable or assets deliverable to Holders certain taxes and expenses not previously deducted from amounts paid or assets delivered to Holders, as the Calculation Agent determines are attributable to the Securities. Payments will be subject in all cases to (i) any fiscal or other laws and regulations applicable thereto in the place of payment, (ii) any withholding or deduction required pursuant to an agreement described in Section 1471(b) of the U.S. Internal Revenue Code of 1986 (the "Code") or otherwise imposed pursuant to Sections 1471 through 1474 of the Code, any regulations or agreements thereunder, any official interpretations thereof, or any law implementing an intergovernmental approach thereto, and (iii) any withholding or deduction required pursuant to Section 871(m) of the Code.
		Negative pledge The terms of the Securities will not contain a negative pledge provision.
		Events of Default The terms of the Securities will not contain events of default.
		Meetings The Holders shall not be grouped in a Masse. Governing law The Securities, the Agency Agreement (as amended or supplemented from time to

Element	Title	
		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.
C.9	Interest/Redemption	Interest The Securities do not bear or pay interest. Redemption 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. The Certificates may be redeemed early at the option of the Holders at the Optional Redemption Amount equal to: Put Payout 2210 (i) if the Securities are specified as being <i>Call</i> Securities: $\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right); \text{ or}$ (ii) if the Securities are specified as being <i>Put</i> Securities: $\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right).$ Description of the Put Payout 2210 <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> Representative of Holders No representative of the Holders has been appointed by the Issuer. The Holders shall not be grouped in a Masse. Please also refer to Element C.8 above for rights attaching to the Securities.
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	The amount payable on redemption is calculated by reference to the Underlying Reference(s). See Element C.18 below. Fluctuations in the exchange rate of a relevant currency may also affect the value of the Securities.

Element	Title	
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	This Series of Securities is cash settled. The Issuer does not have the option to vary settlement.
C.18	Return on derivative securities	See Element C.8 above for the rights attaching to the Securities. Final Redemption Unless previously redeemed or purchased and cancelled, each Security entitles its holder to receive from the Issuer on the Redemption Date a Cash Settlement Amount equal to: Final Payouts Exchange Traded Securities (ETS) Final Payouts Leverage Products: Leverage: open end products which have a return linked to the performance of the Underlying Reference. The calculation of the return is based on various mechanisms (including knock-out features). There is no capital protection. ETS Final Payout 2210 (i) if the Securities are specified as being <i>Call</i> Securities: $\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right); \text{ or}$ (ii) if the Securities are specified as being <i>Put</i> Securities: $\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right).$ Description of the Payout <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>
		Automatic Early Redemption If on any Automatic Early Redemption Valuation Date an Automatic Early Redemption Event occurs, the Securities will be redeemed early at the Automatic Early Redemption Amount (if any) on the Automatic Early Redemption Date. The Automatic Early Redemption Amount will be an amount equal to: Automatic Early Redemption Payout 2210/2: 0 (zero). "Automatic Early Redemption Event" means:

Element	Title	
		- <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. "Automatic Early Redemption Date" means the date falling four Business Days following the Valuation Date. Description of the Automatic Early Redemption Payout 2210/2 <i>In the case of (i) a Call Securities, if an Automatic Early Redemption Event has occurred, then the Payout will equal zero (0) and there will be no payment on redemption or exercise of the Securities.</i> <i>In the case of (ii) a Put Securities, if an Automatic Early Redemption Event has occurred, then the Payout will equal zero (0) and there will be no payment on redemption or exercise of the Securities.</i>
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 / ISIN Code	No. of Securities issued	No. of Securities	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
FRBNPP00P QB3	50,000	50,000	65LXB	EUR 0.17	Put	EUR 42.1158	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P QC1	30,000	30,000	66LXB	EUR 0.18	Call	EUR 173.8520	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20
FRBNPP00P QD9	30,000	30,000	67LXB	EUR 0.18	Put	EUR 180.9480	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P QE7	30,000	30,000	68LXB	EUR 0.35	Put	EUR 184.4960	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P QF4	50,000	50,000	69LXB	EUR 0.16	Put	EUR 8.1009	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P QG2	50,000	50,000	70LXB	EUR 0.32	Put	EUR 8.2597	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P QH0	50,000	50,000	71LXB	EUR 0.64	Put	EUR 8.5774	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P QI8	50,000	50,000	72LXB	EUR 0.95	Put	EUR 8.8951	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P QJ6	40,000	40,000	73LXB	EUR 1.68	Call	EUR 87.9480	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P QK4	40,000	40,000	74LXB	EUR 0.21	Put	EUR 106.7940	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QL2	40,000	40,000	75LXB	EUR 0.42	Put	EUR 108.8880	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QM0	40,000	40,000	76LXB	EUR 0.84	Put	EUR 113.0760	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QN8	30,000	30,000	77LXB	EUR 3.61	Call	EUR 144.4320	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P QO6	30,000	30,000	78LXB	EUR 0.36	Put	EUR 184.1508	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QP3	30,000	30,000	79LXB	EUR 0.72	Put	EUR 187.7616	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QQ1	15,000	15,000	80LXB	EUR 0.07	Put	EUR 38.0664	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QR9	15,000	15,000	81LXB	EUR 0.15	Put	EUR 38.8128	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
FRBNPP00P QS7	10,000	10,000	82LXB	EUR 0.08	Call	EUR 78.6940	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20
FRBNPP00P QT5	10,000	10,000	83LXB	EUR 0.08	Put	EUR 81.9060	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P QU3	10,000	10,000	84LXB	EUR 0.16	Put	EUR 83.5120	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P QV1	15,000	15,000	85LXB	EUR 1.55	Put	USD 1,824.3822	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M =	-4%	Open End	20
FRBNPP00P QW9	15,000	15,000	86LXB	EUR 3.09	Put	USD 1,860.1544	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M =	-4%	Open End	20
FRBNPP00P QX7	15,000	15,000	87LXB	EUR 0.12	Put	EUR 60.0780	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QY5	15,000	15,000	88LXB	EUR 0.24	Put	EUR 61.2560	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QZ2	50,000	50,000	89LXB	EUR 0.29	Call	EUR 33.1016	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P R04	50,000	50,000	90LXB	EUR 0.07	Put	EUR 36.6996	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P R12	50,000	50,000	91LXB	EUR 0.14	Put	EUR 37.4192	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P R20	22,500	22,500	92LXB	EUR 0.38	Put	USD 226.5523	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M =	-4%	Open End	10
FRBNPP00P R38	30,000	30,000	93LXB	EUR 0.19	Put	EUR 98.4912	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P R46	30,000	30,000	94LXB	EUR 0.39	Put	EUR 100.4225	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P R53	20,000	20,000	95LXB	EUR 3.59	Call	EUR 18.8453	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P R61	20,000	20,000	96LXB	EUR 0.45	Put	EUR 22.8837	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P R79	60,000	80,000	97LXB	EUR 1.69	Put	EUR 23.3324	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P R87	20,000	20,000	98LXB	EUR 2.69	Put	EUR 25.1273	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P	25,000	25,000	99LXB	EUR 0.77	Call	EUR	Upwards 4	Upwards 4	0%	85%	EURIBOR1M	+4%	Open End	5

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
R95						188.8459	digits	digits			=			
FRBNPP00P RA3	25,000	25,000	00LYB	EUR 0.77	Put	EUR 196.5540	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P RB1	25,000	25,000	01LYB	EUR 1.54	Put	EUR 200.4080	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P RC9	100,000	100,000	02LYB	EUR 0.05	Put	EUR 5.3734	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P RD7	100,000	100,000	03LYB	EUR 0.11	Put	EUR 5.4788	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P RE5	45,000	45,000	04LYB	EUR 0.20	Call	EUR 96.4516	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P RF2	45,000	45,000	05LYB	EUR 0.20	Put	EUR 100.3884	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RG0	45,000	45,000	06LYB	EUR 0.39	Put	EUR 102.3568	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RH8	50,000	50,000	07LYB	EUR 0.25	Put	USD 150.2358	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	10
FRBNPP00P RI6	50,000	50,000	08LYB	EUR 0.51	Put	USD 153.1816	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	10
FRBNPP00P RJ4	37,500	37,500	09LYB	EUR 0.19	Put	USD 1,132.2816	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	100
FRBNPP00P RK2	37,500	37,500	10LYB	EUR 0.38	Put	USD 1,154.4832	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	100
FRBNPP00P RL0	60,000	60,000	11LYB	EUR 0.23	Call	EUR 6.0228	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P RM8	60,000	60,000	12LYB	EUR 0.03	Call	EUR 7.0266	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P RN6	60,000	60,000	13LYB	EUR 0.03	Put	EUR 7.3134	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P RO4	60,000	60,000	14LYB	EUR 0.06	Put	EUR 7.4568	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P RP1	50,000	50,000	15LYB	EUR 0.07	Put	EUR 74.2968	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P RQ9	50,000	50,000	16LYB	EUR 0.15	Put	EUR 75.7536	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
FRBNPP00P RR7	100,000	100,000	17LYB	EUR 0.05	Put	EUR 24.7962	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RS5	100,000	100,000	18LYB	EUR 0.10	Put	EUR 25.2824	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RT3	100,000	100,000	19LYB	EUR 0.19	Put	EUR 26.2548	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RU1	200,000	200,000	20LYB	EUR 0.89	Call	EUR 59.6123	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P RV9	200,000	200,000	21LYB	EUR 0.27	Call	EUR 65.7791	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P RW7	200,000	200,000	22LYB	EUR 0.14	Put	EUR 69.8904	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RX5	200,000	200,000	23LYB	EUR 0.27	Put	EUR 71.2608	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RY3	200,000	200,000	24LYB	EUR 0.07	Put	EUR 75.5616	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P RZ0	200,000	200,000	25LYB	EUR 0.15	Put	EUR 77.0432	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P S03	50,000	50,000	26LYB	EUR 0.79	Call	EUR 41.6219	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P S11	50,000	50,000	27LYB	EUR 0.10	Call	EUR 48.5590	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P S29	50,000	50,000	28LYB	EUR 0.10	Put	EUR 50.5410	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P S37	50,000	50,000	29LYB	EUR 0.20	Put	EUR 51.5320	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P S45	15,000	15,000	30LYB	EUR 0.07	Call	EUR 3.4946	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P S52	15,000	15,000	31LYB	EUR 0.07	Put	EUR 3.6374	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P S60	15,000	15,000	32LYB	EUR 0.14	Put	EUR 3.7087	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P S78	50,000	50,000	33LYB	EUR 0.07	Put	EUR 36.1080	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P	50,000	50,000	34LYB	EUR 0.14	Put	EUR 36.8160	Downwards 4	Downwards 4	0%	100%	EURIBOR1M	-4%	Open End	10

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
S86							digits	digits			=			
FRBNPP00P S94	30,000	30,000	35LYB	EUR 0.20	Put	EUR 103.6320	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SA1	30,000	30,000	36LYB	EUR 0.41	Put	EUR 105.6640	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SB9	60,000	60,000	37LYB	EUR 0.13	Call	EUR 15.3216	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P SC7	60,000	60,000	38LYB	EUR 0.06	Call	EUR 15.6408	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P SD5	60,000	60,000	39LYB	EUR 0.06	Put	EUR 16.2792	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P SE3	60,000	60,000	40LYB	EUR 0.13	Put	EUR 16.5984	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P SF0	50,000	50,000	41LYB	EUR 0.31	Call	EUR 35.7696	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P SG8	50,000	50,000	42LYB	EUR 0.16	Call	EUR 37.3248	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P SH6	50,000	50,000	43LYB	EUR 0.08	Call	EUR 38.1024	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P SI4	50,000	50,000	44LYB	EUR 0.47	Put	EUR 43.5457	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SJ2	50,000	50,000	45LYB	EUR 0.93	Put	EUR 48.2113	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SK0	30,000	30,000	46LYB	EUR 1.80	Call	EUR 120.4515	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P SL8	30,000	30,000	47LYB	EUR 0.28	Call	EUR 135.6809	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P SM6	30,000	30,000	48LYB	EUR 0.28	Put	EUR 141.2190	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SN4	30,000	30,000	49LYB	EUR 0.55	Put	EUR 143.9880	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SO2	30,000	30,000	50LYB	EUR 0.24	Put	EUR 12.3257	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P SP9	15,000	15,000	51LYB	EUR 0.10	Put	EUR 53.3868	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
FRBNPP00P SQ7	15,000	15,000	52LYB	EUR 0.21	Put	EUR 54.4336	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SR5	50,000	50,000	53LYB	EUR 0.13	Call	EUR 62.3378	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P SS3	50,000	50,000	54LYB	EUR 0.13	Put	EUR 64.8822	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P ST1	50,000	50,000	55LYB	EUR 0.25	Put	EUR 66.1544	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SU9	20,000	20,000	56LYB	EUR 0.22	Put	EUR 114.1890	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SV7	20,000	20,000	57LYB	EUR 0.45	Put	EUR 116.4280	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SW5	15,000	15,000	58LYB	EUR 0.28	Call	EUR 13.6808	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P SX3	15,000	15,000	59LYB	EUR 0.28	Put	EUR 14.2392	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P SY1	15,000	15,000	60LYB	EUR 0.56	Put	EUR 14.5185	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P SZ8	30,000	30,000	61LYB	EUR 1.86	Call	EUR 14.8640	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	2
FRBNPP00P T02	30,000	30,000	62LYB	EUR 0.19	Put	EUR 18.9516	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P T10	30,000	30,000	63LYB	EUR 0.37	Put	EUR 19.3232	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P T28	45,000	45,000	64LYB	EUR 0.66	Call	EUR 7.6056	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P T36	45,000	45,000	65LYB	EUR 0.17	Call	EUR 8.1016	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P T44	45,000	45,000	66LYB	EUR 0.17	Put	EUR 8.4324	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P T51	45,000	45,000	67LYB	EUR 0.33	Put	EUR 8.5977	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P T69	30,000	30,000	68LYB	EUR 0.29	Call	EUR 14.3031	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P	30,000	30,000	69LYB	EUR 0.29	Put	EUR 14.8869	Downwards 4	Downwards 4	0%	100%	EURIBOR1M	-4%	Open End	1

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
T77							digits	digits			=			
FRBNPP00PT85	30,000	30,000	70LYB	EUR 0.58	Put	EUR 15.1788	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00PT93	50,000	50,000	71LYB	EUR 0.89	Call	EUR 70.9920	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20
FRBNPP00PTA9	50,000	50,000	72LYB	EUR 0.09	Put	EUR 90.5148	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00PTB7	50,000	50,000	73LYB	EUR 0.18	Put	EUR 92.2896	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00PTC5	75,000	75,000	74LYB	EUR 0.02	Put	EUR 12.0004	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTD3	75,000	75,000	75LYB	EUR 0.05	Put	EUR 12.2357	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTE1	100,000	100,000	76LYB	EUR 0.53	Call	EUR 356.5260	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	100
FRBNPP00PTF8	100,000	100,000	77LYB	EUR 0.08	Call	EUR 401.6040	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	100
FRBNPP00PTG6	100,000	100,000	78LYB	EUR 0.08	Put	EUR 417.9961	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	100
FRBNPP00PTH4	100,000	100,000	79LYB	EUR 0.16	Put	EUR 426.1920	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	100
FRBNPP00PTI2	15,000	15,000	80LYB	EUR 0.27	Put	USD 156.8149	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	10
FRBNPP00PTJ0	15,000	15,000	81LYB	EUR 0.53	Put	USD 159.8896	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	10
FRBNPP00PTK8	40,000	40,000	82LYB	EUR 0.54	Call	EUR 39.5472	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PTL6	40,000	40,000	83LYB	EUR 0.09	Put	EUR 45.8388	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTM4	40,000	40,000	84LYB	EUR 0.18	Put	EUR 46.7376	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTN2	40,000	40,000	85LYB	EUR 0.36	Put	EUR 48.5352	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTO0	100,000	100,000	86LYB	EUR 0.10	Call	EUR 96.3339	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20

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FRBNPP00P TP7	100,000	100,000	87LYB	EUR 0.10	Put	EUR 100.2660	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P TQ5	100,000	100,000	88LYB	EUR 0.20	Put	EUR 102.2320	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P TR3	100,000	100,000	89LYB	EUR 0.59	Put	EUR 110.0960	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P TS1	50,000	50,000	90LYB	EUR 0.62	Call	EUR 12.4560	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P TT9	50,000	50,000	91LYB	EUR 0.12	Call	EUR 14.9472	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P TU7	50,000	50,000	92LYB	EUR 0.06	Call	EUR 15.2586	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P TV5	50,000	50,000	93LYB	EUR 0.06	Put	EUR 15.8814	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P TW3	50,000	50,000	94LYB	EUR 0.12	Put	EUR 16.1929	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P TX1	20,000	20,000	95LYB	EUR 0.21	Call	EUR 103.3410	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P TY9	10,000	10,000	96LYB	EUR 0.36	Call	EUR 17.5322	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P TZ6	10,000	10,000	97LYB	EUR 0.36	Put	EUR 18.2478	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P U09	10,000	10,000	98LYB	EUR 0.72	Put	EUR 18.6057	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P U17	100,000	100,000	99LYB	EUR 0.04	Call	EUR 10.5232	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P U25	100,000	100,000	00LZB	EUR 0.04	Put	EUR 10.9528	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P U33	30,000	30,000	01LZB	EUR 0.26	Call	EUR 62.5920	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P U41	30,000	30,000	02LZB	EUR 0.13	Call	EUR 63.8960	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P U58	30,000	30,000	03LZB	EUR 0.13	Put	EUR 66.5040	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P	30,000	30,000	04LZB	EUR 0.26	Put	EUR 67.8080	Downwards 4	Downwards 4	0%	100%	EURIBOR1M	-4%	Open End	10

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U66							digits	digits			=			
FRBNPP00P U74	30,000	30,000	05LZB	EUR 0.13	Put	EUR 128.2651	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P U82	30,000	30,000	06LZB	EUR 0.25	Put	EUR 130.7800	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P U90	15,000	15,000	07LZB	EUR 0.10	Call	EUR 24.1920	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UA7	15,000	15,000	08LZB	EUR 0.05	Call	EUR 24.6959	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UB5	15,000	15,000	09LZB	EUR 0.05	Put	EUR 25.7040	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UC3	15,000	15,000	10LZB	EUR 0.10	Put	EUR 26.2080	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UD1	75,000	75,000	11LZB	EUR 0.39	Call	EUR 22.2824	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P UE9	75,000	75,000	12LZB	EUR 0.10	Put	EUR 24.7044	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P UF6	75,000	75,000	13LZB	EUR 0.19	Put	EUR 25.1888	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P UG4	40,000	40,000	14LZB	EUR 0.06	Call	EUR 28.4396	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UH2	40,000	40,000	15LZB	EUR 0.06	Put	EUR 29.6004	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UI0	40,000	40,000	16LZB	EUR 0.12	Put	EUR 30.1808	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UJ8	100,000	100,000	17LZB	EUR 1.27	Call	EUR 50.7520	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UK6	100,000	100,000	18LZB	EUR 0.13	Put	EUR 64.7088	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UL4	100,000	100,000	19LZB	EUR 0.25	Put	EUR 65.9776	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UM2	20,000	20,000	20LZB	EUR 0.37	Call	EUR 361.6200	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20
FRBNPP00P UN0	20,000	20,000	21LZB	EUR 0.37	Put	EUR 376.3800	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
FRBNPP00P UO8	20,000	20,000	22LZB	EUR 0.74	Put	EUR 383.7600	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P UP5	20,000	20,000	23LZB	EUR 1.48	Put	EUR 398.5201	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P UQ3	20,000	20,000	24LZB	EUR 2.21	Put	EUR 413.2801	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P UR1	100,000	100,000	25LZB	EUR 0.19	Call	EUR 18.8610	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	2
FRBNPP00P US9	100,000	100,000	26LZB	EUR 0.19	Put	EUR 19.6310	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P UT7	30,000	30,000	27LZB	EUR 4.02	Call	EUR 142.5450	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UU5	30,000	30,000	28LZB	EUR 0.37	Call	EUR 179.0950	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UV3	30,000	30,000	29LZB	EUR 0.37	Put	EUR 186.4050	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UW1	30,000	30,000	30LZB	EUR 0.73	Put	EUR 190.0600	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UX9	30,000	30,000	31LZB	EUR 1.46	Put	EUR 197.3700	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UY7	30,000	30,000	32LZB	EUR 9.06	Call	EUR 168.1875	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UZ4	30,000	30,000	33LZB	EUR 1.04	Call	EUR 248.4000	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P V08	30,000	30,000	34LZB	EUR 0.52	Put	EUR 263.9250	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P V16	30,000	30,000	35LZB	EUR 1.04	Put	EUR 269.1000	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P V24	30,000	30,000	36LZB	EUR 2.07	Put	EUR 279.4501	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P V32	30,000	30,000	37LZB	EUR 4.14	Put	EUR 300.1500	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P V40	30,000	30,000	38LZB	EUR 0.08	Put	EUR 39.5250	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P	30,000	30,000	39LZB	EUR 0.16	Put	EUR 40.3001	Downwards 4	Downwards 4	0%	100%	EURIBOR1M	-4%	Open End	10

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V57							digits	digits			=			
FRBNPP00P V65	15,000	15,000	40LZB	EUR 1.07	Call	CHF 293.8560	Upwards 4 digits	Upwards 4 digits	0%	85%	CHFLIBOR1 M=	+4%	Open End	10
FRBNPP00P V73	15,000	15,000	41LZB	EUR 0.53	Call	CHF 299.9780	Upwards 4 digits	Upwards 4 digits	0%	85%	CHFLIBOR1 M=	+4%	Open End	10
FRBNPP00P V81	15,000	15,000	42LZB	EUR 0.53	Put	CHF 312.2221	Downwards 4 digits	Downwards 4 digits	0%	100%	CHFLIBOR1 M=	-4%	Open End	10
FRBNPP00P V99	15,000	15,000	43LZB	EUR 1.07	Put	CHF 318.3441	Downwards 4 digits	Downwards 4 digits	0%	100%	CHFLIBOR1 M=	-4%	Open End	10
FRBNPP00P VA5	20,000	20,000	44LZB	EUR 0.15	Call	EUR 17.6544	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P VB3	20,000	20,000	45LZB	EUR 0.07	Call	EUR 18.0222	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P VC1	20,000	20,000	46LZB	EUR 0.07	Put	EUR 18.7578	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P VD9	40,000	60,000	47LZB	EUR 0.34	Put	EUR 19.1257	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P VE7	30,000	30,000	48LZB	EUR 0.78	Call	EUR 89.6816	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P VF4	30,000	30,000	49LZB	EUR 0.19	Put	EUR 99.4297	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P VG2	30,000	30,000	50LZB	EUR 0.39	Put	EUR 101.3793	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P VH0	30,000	30,000	51LZB	EUR 0.11	Call	EUR 5.2547	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P VI8	30,000	30,000	52LZB	EUR 0.11	Put	EUR 5.4693	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P VJ6	30,000	30,000	53LZB	EUR 0.21	Put	EUR 5.5765	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P VK4	60,000	60,000	54LZB	EUR 0.05	Put	EUR 4.9654	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P VL2	60,000	60,000	55LZB	EUR 0.10	Put	EUR 5.0628	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P VM0	75,000	75,000	56LZB	EUR 1.10	Call	CHF 72.1280	Upwards 4 digits	Upwards 4 digits	0%	85%	CHFLIBOR1 M=	+4%	Open End	5

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
FRBNPP00P VN8	75,000	75,000	57LZB	EUR 0.27	Put	CHF 79.9680	Downwards 4 digits	Downwards 4 digits	0%	100%	CHFLIBOR1M=	-4%	Open End	5
FRBNPP00P VO6	75,000	75,000	58LZB	EUR 0.55	Put	CHF 81.5361	Downwards 4 digits	Downwards 4 digits	0%	100%	CHFLIBOR1M=	-4%	Open End	5
FRBNPP00P VP3	15,000	15,000	59LZB	EUR 0.18	Call	EUR 4.1427	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	2
FRBNPP00P VQ1	15,000	15,000	60LZB	EUR 0.05	Put	EUR 4.5931	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	2
FRBNPP00P VR9	15,000	15,000	61LZB	EUR 0.09	Put	EUR 4.6832	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	2
FRBNPP00P VS7	20,000	20,000	62LZB	EUR 4.72	Call	EUR 8.7717	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	1
FRBNPP00P VT5	20,000	20,000	63LZB	EUR 2.16	Call	EUR 11.3357	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	1
FRBNPP00P VU3	90,000	110,000	64LZB	EUR 0.60	Call	EUR 13.2251	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	1
FRBNPP00P VV1	20,000	20,000	65LZB	EUR 0.27	Put	EUR 13.7649	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	1
FRBNPP00P VW9	15,000	15,000	66LZB	EUR 0.40	Call	EUR 96.4799	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	10
FRBNPP00P VX7	15,000	15,000	67LZB	EUR 0.20	Call	EUR 98.4900	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	10
FRBNPP00P VY5	15,000	15,000	68LZB	EUR 0.20	Put	EUR 102.5100	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	10
FRBNPP00P VZ2	50,000	50,000	69LZB	EUR 0.67	Call	EUR 17.5980	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	5
FRBNPP00P W07	50,000	50,000	70LZB	EUR 0.08	Call	EUR 20.5310	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	5
FRBNPP00P W15	50,000	50,000	71LZB	EUR 0.08	Put	EUR 21.3690	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	5
FRBNPP00P W23	50,000	50,000	72LZB	EUR 0.17	Put	EUR 21.7880	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	5
FRBNPP00P W31	20,000	20,000	73LZB	EUR 2.26	Call	EUR 30.2716	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	2
FRBNPP00P	20,000	20,000	74LZB	EUR 0.35	Call	EUR 34.0991	Upwards 4	Upwards 4	0%	85%	EURIBOR1M	+4%	Open End	2

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W49							digits	digits			=			
FRBNPP00P W56	20,000	20,000	75LZB	EUR 0.35	Put	EUR 35.4909	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P W64	20,000	20,000	76LZB	EUR 0.70	Put	EUR 36.1869	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P W72	22,500	22,500	77LZB	EUR 0.10	Call	EUR 50.2936	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P W80	22,500	22,500	78LZB	EUR 0.10	Put	EUR 52.3464	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P W98	45,000	45,000	79LZB	EUR 0.04	Call	EUR 21.4620	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WA3	45,000	45,000	80LZB	EUR 0.04	Put	EUR 22.3380	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WB1	45,000	45,000	81LZB	EUR 0.26	Put	EUR 24.5281	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WC9	20,000	20,000	82LZB	EUR 0.68	Call	EUR 39.2380	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P WD7	20,000	20,000	83LZB	EUR 0.17	Put	EUR 43.5030	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P WE5	20,000	20,000	84LZB	EUR 0.34	Put	EUR 44.3560	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P WF2	30,000	30,000	85LZB	EUR 0.85	Call	EUR 62.0224	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WG0	30,000	30,000	86LZB	EUR 0.14	Put	EUR 71.8896	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WH8	30,000	30,000	87LZB	EUR 0.28	Put	EUR 73.2993	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WI6	75,000	75,000	88LZB	EUR 0.14	Call	EUR 16.6608	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P WJ4	75,000	75,000	89LZB	EUR 0.07	Call	EUR 17.0079	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P WK2	75,000	75,000	90LZB	EUR 0.07	Put	EUR 17.7021	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P WL0	75,000	75,000	91LZB	EUR 0.14	Put	EUR 18.0493	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5

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FRBNPP00P WM8	40,000	40,000	92LZB	EUR 0.11	Put	EUR 28.6926	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P WN6	40,000	40,000	93LZB	EUR 0.23	Put	EUR 29.2552	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P WO4	30,000	30,000	94LZB	EUR 0.22	Call	EUR 105.6930	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WP1	30,000	30,000	95LZB	EUR 0.22	Put	EUR 110.0070	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WQ9	30,000	30,000	96LZB	EUR 0.43	Put	EUR 112.1640	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WR7	50,000	50,000	97LZB	EUR 0.13	Call	EUR 31.7135	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WS5	50,000	50,000	98LZB	EUR 0.07	Put	EUR 33.6957	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WT3	50,000	50,000	99LZB	EUR 0.13	Put	EUR 34.3564	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WU1	30,000	30,000	62LUB	EUR 0.15	Call	EUR 73.3334	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WV9	30,000	30,000	63LUB	EUR 0.15	Put	EUR 76.3266	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WW7	30,000	30,000	64LUB	EUR 0.12	Call	EUR 60.3876	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WX5	30,000	30,000	65LUB	EUR 0.12	Put	EUR 62.8524	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WY3	30,000	30,000	66LUB	EUR 0.25	Put	EUR 64.0848	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WZ0	30,000	30,000	67LUB	EUR 0.49	Put	EUR 66.5496	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P X06	50,000	50,000	68LUB	EUR 0.14	Put	EUR 35.9296	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P X14	50,000	50,000	69LUB	EUR 0.28	Put	EUR 36.6340	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P X22	30,000	30,000	70LUB	EUR 0.21	Call	EUR 101.9690	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P	30,000	30,000	71LUB	EUR 0.21	Put	EUR	Downwards 4	Downwards 4	0%	100%	EURIBOR1M	-4%	Open End	10

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X30						106.1310	digits	digits			=			
FRBNPP00P X48	30,000	30,000	72LUB	EUR 0.42	Put	EUR 108.2120	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P X55	20,000	20,000	73LUB	EUR 0.03	Call	EUR 13.8866	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P X63	20,000	20,000	74LUB	EUR 0.03	Put	EUR 14.4534	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P X71	20,000	20,000	75LUB	EUR 0.06	Put	EUR 14.7368	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P X89	100,000	100,000	76LUB	EUR 0.87	Call	EUR 100.0040	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P X97	100,000	100,000	77LUB	EUR 0.22	Put	EUR 110.8740	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P XA1	100,000	100,000	78LUB	EUR 0.43	Put	EUR 113.0480	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P XB9	50,000	50,000	79LUB	EUR 0.08	Put	EUR 20.3236	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XC7	50,000	50,000	80LUB	EUR 0.16	Put	EUR 20.7220	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XD5	100,000	200,000	81LUB	EUR 0.72	Put	EUR 54.0498	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XE3	150,000	350,000	82LUB	EUR 0.23	Put	EUR 55.1097	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XF0	40,000	40,000	83LUB	EUR 0.10	Call	EUR 25.5486	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P XG8	40,000	40,000	84LUB	EUR 0.10	Put	EUR 26.5914	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XH6	15,000	15,000	85LUB	EUR 0.14	Call	EUR 6.8413	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P XI4	15,000	15,000	86LUB	EUR 0.14	Put	EUR 7.1207	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P XJ2	45,000	45,000	87LUB	EUR 0.58	Call	EUR 140.1600	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P XK0	45,000	45,000	88LUB	EUR 0.29	Call	EUR 143.0799	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
FRBNPP00PXL8	45,000	45,000	89LUB	EUR 0.29	Put	EUR 148.9201	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXM6	45,000	45,000	90LUB	EUR 0.58	Put	EUR 151.8400	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXN4	30,000	50,000	91LUB	EUR 0.55	Call	EUR 84.0056	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PXO2	20,000	20,000	92LUB	EUR 0.17	Put	EUR 87.4344	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXP9	20,000	20,000	93LUB	EUR 0.34	Put	EUR 89.1489	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXQ7	50,000	50,000	94LUB	EUR 0.15	Put	EUR 74.6028	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXR5	50,000	50,000	95LUB	EUR 0.29	Put	EUR 76.0656	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXS3	30,000	30,000	96LUB	EUR 0.16	Call	EUR 39.0239	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PXT1	30,000	30,000	97LUB	EUR 0.08	Call	EUR 39.8369	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PXU9	30,000	30,000	98LUB	EUR 0.08	Put	EUR 41.4630	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P XV7	30,000	30,000	99LUB	EUR 0.16	Put	EUR 42.2760	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P XW5	15,000	15,000	00LVB	EUR 0.45	Put	EUR 46.2825	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P XX3	15,000	15,000	01LVB	EUR 0.91	Put	EUR 47.1901	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P XY1	60,000	60,000	02LVB	EUR 0.05	Call	EUR 4.4923	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	2
FRBNPP00P XZ8	60,000	60,000	03LVB	EUR 0.05	Put	EUR 4.6757	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P Y05	60,000	60,000	04LVB	EUR 0.09	Put	EUR 4.7674	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P Y13	60,000	60,000	05LVB	EUR 0.18	Put	EUR 4.9508	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P	50,000	50,000	06LVB	EUR 0.07	Put	EUR 16.8250	Downwards 4	Downwards 4	0%	100%	EURIBOR1M	-4%	Open End	5

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Mnemonic Code	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Redemption Date	Parity
Y21							digits	digits			=			
FRBNPP00PY39	50,000	50,000	07LVB	EUR 0.13	Put	EUR 17.1548	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PY47	50,000	50,000	08LVB	EUR 0.15	Put	EUR 78.5400	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PY54	50,000	50,000	09LVB	EUR 0.31	Put	EUR 80.0800	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PY62	50,000	50,000	10LVB	EUR 0.09	Put	EUR 21.8790	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PY70	15,000	15,000	11LVB	EUR 0.28	Put	EUR 142.7184	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PY88	15,000	15,000	12LVB	EUR 0.56	Put	EUR 145.5168	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PY96	15,000	15,000	13LVB	EUR 0.06	Call	EUR 30.6446	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PYA9	15,000	15,000	14LVB	EUR 0.06	Put	EUR 31.8954	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PYB7	15,000	15,000	15LVB	EUR 0.13	Put	EUR 32.5208	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PYC5	100,000	100,000	16LVB	EUR 0.03	Call	GBp 148.2152	Upwards 4 digits	Upwards 4 digits	0%	85%	GBPLIBOR1M=	+4%	Open End	1
FRBNPP00PYD3	100,000	100,000	17LVB	EUR 0.03	Put	GBp 154.2648	Downwards 4 digits	Downwards 4 digits	0%	100%	GBPLIBOR1M=	-4%	Open End	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PQB3	Ordinary	Accor SA	EUR	FR0000120404	ACCP.PA	www.accorhotels-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQC1	Ordinary	ADP	EUR	FR0010340141	ADP.PA	www.aeroportsdeparis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQD9	Ordinary	ADP	EUR	FR0010340141	ADP.PA	www.aeroportsdeparis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQE7	Ordinary	ADP	EUR	FR0010340141	ADP.PA	www.aeroportsdeparis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQF4	Ordinary	Air France-KLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PQG2	Ordinary	Air France-KLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQH0	Ordinary	Air France-KLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQI8	Ordinary	Air France-KLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQJ6	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQK4	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQL2	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQM0	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQN8	Registered	Allianz SE	EUR	DE0008404005	ALVG.DE	www.allianz.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PQO6	Registered	Allianz SE	EUR	DE0008404005	ALVG.DE	www.allianz.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PQP3	Registered	Allianz SE	EUR	DE0008404005	ALVG.DE	www.allianz.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PQQ1	Ordinary	Alstom SA	EUR	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQR9	Ordinary	Alstom SA	EUR	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQS7	Ordinary	Alten	EUR	FR0000071946	LTEN.PA	www.alten.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQT5	Ordinary	Alten	EUR	FR0000071946	LTEN.PA	www.alten.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQU3	Ordinary	Alten	EUR	FR0000071946	LTEN.PA	www.alten.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQV1	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PQW9	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PQX7	Ordinary	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQY5	Ordinary	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQZ2	Ordinary	Aperam SA	EUR	LU0569974404	APAM.AS	www.aperam.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PR04	Ordinary	Aperam SA	EUR	LU0569974404	APAM.AS	www.aperam.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PR12	Ordinary	Aperam SA	EUR	LU0569974404	APAM.AS	www.aperam.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PR20	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PR38	Ordinary	Arkema SA	EUR	FR0010313833	AKE.PA	www.arkema.com/en	Euronext Paris	www.euronext.com	1
FRBNPP00PR46	Ordinary	Arkema SA	EUR	FR0010313833	AKE.PA	www.arkema.com/en	Euronext Paris	www.euronext.com	1
FRBNPP00PR53	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PR61	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP00PR79	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP00PR87	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP00PR95	Ordinary	Adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRA3	Ordinary	Adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRB1	Ordinary	Adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRC9	Ordinary	Aegon NV	EUR	NL0000303709	AEGN.AS	www.aegon.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PRD7	Ordinary	Aegon NV	EUR	NL0000303709	AEGN.AS	www.aegon.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PRE5	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PRF2	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PRG0	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PRH8	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	EUR / USD
FRBNPP00PRI6	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	EUR / USD
FRBNPP00PRJ4	Ordinary	Alphabet Inc C	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PRK2	Ordinary	Alphabet Inc C	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PRL0	Ordinary	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PRM8	Ordinary	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PRN6	Ordinary	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PRO4	Ordinary	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PRP1	Ordinary	Anheuser-Busch InBev SA/NV	EUR	BE0974293251	ABI.BR	www.ab-inbev.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PRQ9	Ordinary	Anheuser-Busch InBev SA/NV	EUR	BE0974293251	ABI.BR	www.ab-inbev.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PRR7	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PRS5	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PRT3	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PRU1	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRV9	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRW7	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRX5	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRY3	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRZ0	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PS03	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS11	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS29	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS37	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS45	Ordinary	Bolloré	EUR	FR0000039299	BOLL.PA	www.bolloré.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS52	Ordinary	Bolloré	EUR	FR0000039299	BOLL.PA	www.bolloré.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS60	Ordinary	Bolloré	EUR	FR0000039299	BOLL.PA	www.bolloré.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS78	Ordinary	Bouygues SA	EUR	FR0000120503	BOUY.PA	www.bouygues.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS86	Ordinary	Bouygues SA	EUR	FR0000120503	BOUY.PA	www.bouygues.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS94	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSA1	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSB9	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSC7	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSD5	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSE3	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSF0	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSG8	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSH6	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSI4	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PSJ2	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSK0	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	-	1
FRBNPP00PSL8	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	-	1
FRBNPP00PSM6	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	-	1
FRBNPP00PSN4	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	-	1
FRBNPP00PSO2	Ordinary	Credit Agricole SA	EUR	FR0000045072	CAGR.PA	www.credit-agricole.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSP9	Registered	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSQ7	Registered	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSR5	Ordinary	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSS3	Ordinary	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP00PST1	Ordinary	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSU9	Ordinary	Dassault Systèmes	EUR	FR0000130650	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSV7	Ordinary	Dassault Systèmes	EUR	FR0000130650	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSW5	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSX3	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSY1	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSZ8	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	www.lufthansagroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT02	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	www.lufthansagroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT10	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	www.lufthansagroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT28	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT36	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.boerse-frankfurt.de	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PT44	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT51	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT69	Ordinary	Electricite de France SA	EUR	FR0010242511	EDF.PA	www.edf.com	Euronext Paris	www.euronext.com	1
FRBNPP00PT77	Ordinary	Electricite de France SA	EUR	FR0010242511	EDF.PA	www.edf.com	Euronext Paris	www.euronext.com	1
FRBNPP00PT85	Ordinary	Electricite de France SA	EUR	FR0010242511	EDF.PA	www.edf.com	Euronext Paris	www.euronext.com	1
FRBNPP00PT93	Ordinary	Eiffage	EUR	FR0000130452	FOUG.PA	www.eiffage.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PTA9	Ordinary	Eiffage	EUR	FR0000130452	FOUG.PA	www.eiffage.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PTB7	Ordinary	Eiffage	EUR	FR0000130452	FOUG.PA	www.eiffage.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PTC5	Ordinary	Engie SA	EUR	FR0010208488	ENGIE.PA	www.engie.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTD3	Ordinary	Engie SA	EUR	FR0010208488	ENGIE.PA	www.engie.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTE1	Ordinary	EUROFINS SCIENTIFIC SE	EUR	FR0000038259	EUFI.PA	www.eurofins.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTF8	Ordinary	EUROFINS SCIENTIFIC SE	EUR	FR0000038259	EUFI.PA	www.eurofins.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTG6	Ordinary	EUROFINS SCIENTIFIC SE	EUR	FR0000038259	EUFI.PA	www.eurofins.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTH4	Ordinary	EUROFINS SCIENTIFIC SE	EUR	FR0000038259	EUFI.PA	www.eurofins.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTI2	Ordinary	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PTJ0	Ordinary	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PTK8	Ordinary	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTL6	Ordinary	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTM4	Ordinary	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTN2	Ordinary	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTO0	Ordinary	Ferrari NV	EUR	NL0011585146	RACE.MI	www.ferrari.it	Borsa Italiana (MTA)	www.borsaitaliana.it	1
FRBNPP00PTP7	Ordinary	Ferrari NV	EUR	NL0011585146	RACE.MI	www.ferrari.it	Borsa Italiana (MTA)	www.borsaitaliana.it	1
FRBNPP00PTQ5	Ordinary	Ferrari NV	EUR	NL0011585146	RACE.MI	www.ferrari.it	Borsa Italiana (MTA)	www.borsaitaliana.it	1
FRBNPP00PTR3	Ordinary	Ferrari NV	EUR	NL0011585146	RACE.MI	www.ferrari.it	Borsa Italiana (MTA)	www.borsaitaliana.it	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PTS1	Ordinary	Galp Energia SGPS SA	EUR	PTGAL0AM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTT9	Ordinary	Galp Energia SGPS SA	EUR	PTGAL0AM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTU7	Ordinary	Galp Energia SGPS SA	EUR	PTGAL0AM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTV5	Ordinary	Galp Energia SGPS SA	EUR	PTGAL0AM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTW3	Ordinary	Galp Energia SGPS SA	EUR	PTGAL0AM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTX1	Ordinary	Iliad	EUR	FR0004035913	ILD.PA	www.iliad.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PTY9	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	-	1
FRBNPP00PTZ6	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	-	1
FRBNPP00PU09	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	-	1
FRBNPP00PU17	Ordinary	ING Groep NV	EUR	NL0011821202	INGA.AS	www.ing.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PU25	Ordinary	ING Groep NV	EUR	NL0011821202	INGA.AS	www.ing.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PU33	Ordinary	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PU41	Ordinary	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PU58	Ordinary	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PU66	Ordinary	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PU74	Ordinary	Ipsen	EUR	FR0010259150	IPN.PA	www.ipsen.com	Euronext Paris	www.euronext.com	1
FRBNPP00PU82	Ordinary	Ipsen	EUR	FR0010259150	IPN.PA	www.ipsen.com	Euronext Paris	www.euronext.com	1
FRBNPP00PU90	Ordinary	Ipsos SA	EUR	FR0000073298	ISOS.PA	www.ipsos.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUA7	Ordinary	Ipsos SA	EUR	FR0000073298	ISOS.PA	www.ipsos.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUB5	Ordinary	Ipsos SA	EUR	FR0000073298	ISOS.PA	www.ipsos.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUC3	Ordinary	Ipsos SA	EUR	FR0000073298	ISOS.PA	www.ipsos.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUD1	Ordinary	Industria de Diseño Textil SA	EUR	ES0148396007	ITX.MC	www.inditex.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PUE9	Ordinary	Industria de Diseño Textil SA	EUR	ES0148396007	ITX.MC	www.inditex.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PUF6	Ordinary	Industria de Diseño Textil SA	EUR	ES0148396007	ITX.MC	www.inditex.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PUG4	Ordinary	JC Decaux	EUR	FR0000077919	JCDX.PA	www.jcdecaux.com	Euronext Paris	www.euronext.com	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PUH2	Ordinary	JC Decaux	EUR	FR0000077919	JCDX.PA	www.jcdecaux.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUI0	Ordinary	JC Decaux	EUR	FR0000077919	JCDX.PA	www.jcdecaux.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUJ8	Ordinary	KBC Groep NV	EUR	BE0003565737	KBC.BR	www.kbc.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PUK6	Ordinary	KBC Groep NV	EUR	BE0003565737	KBC.BR	www.kbc.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PUL4	Ordinary	KBC Groep NV	EUR	BE0003565737	KBC.BR	www.kbc.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PUM2	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUN0	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUO8	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUP5	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUQ3	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUR1	Ordinary	Koninklijke Ahold Delhaize NV	EUR	NL0011794037	AD.AS	www.ahold.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PUS9	Ordinary	Koninklijke Ahold Delhaize NV	EUR	NL0011794037	AD.AS	www.ahold.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PUT7	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUU5	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUV3	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUW1	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUX9	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUY7	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PUZ4	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV08	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV16	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV24	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV32	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV40	Registered	LafargeHolcim Ltd	EUR	CH0012214059	LHN.PA	www.lafargeholcim.com	Euronext Paris	www.euronext.com	1
FRBNPP00PV57	Registered	LafargeHolcim Ltd	EUR	CH0012214059	LHN.PA	www.lafargeholcim.com	Euronext Paris	www.euronext.com	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PV65	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PV73	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PV81	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PV99	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PVA5	Ordinary	M6	EUR	FR0000053225	MMTP.PA	www.m6.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVB3	Ordinary	M6	EUR	FR0000053225	MMTP.PA	www.m6.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVC1	Ordinary	M6	EUR	FR0000053225	MMTP.PA	www.m6.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVD9	Ordinary	M6	EUR	FR0000053225	MMTP.PA	www.m6.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVE7	Ordinary	Compagnie Générale des Etablissements Michelin	EUR	FR0000121261	MICP.PA	www.michelin.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVF4	Ordinary	Compagnie Générale des Etablissements Michelin	EUR	FR0000121261	MICP.PA	www.michelin.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVG2	Ordinary	Compagnie Générale des Etablissements Michelin	EUR	FR0000121261	MICP.PA	www.michelin.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVH0	Ordinary	Natixis	EUR	FR0000120685	CNAT.PA	www.natixis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVI8	Ordinary	Natixis	EUR	FR0000120685	CNAT.PA	www.natixis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVJ6	Ordinary	Natixis	EUR	FR0000120685	CNAT.PA	www.natixis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVK4	Ordinary	NOS SGPS SA	EUR	PTZON0AM0006	NOS.LS	www.nos.pt	Euronext Lisbon	www.euronext.com	1
FRBNPP00PVL2	Ordinary	NOS SGPS SA	EUR	PTZON0AM0006	NOS.LS	www.nos.pt	Euronext Lisbon	www.euronext.com	1
FRBNPP00PVM0	Registered	Nestle SA	CHF	CH0038863350	NESN.S	www.nestle.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PVN8	Registered	Nestle SA	CHF	CH0038863350	NESN.S	www.nestle.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PVO6	Registered	Nestle SA	CHF	CH0038863350	NESN.S	www.nestle.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PVP3	Ordinary	NOKIA	EUR	FI0009000681	NOKIA.PA	www.nokia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVQ1	Ordinary	NOKIA	EUR	FI0009000681	NOKIA.PA	www.nokia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVR9	Ordinary	NOKIA	EUR	FI0009000681	NOKIA.PA	www.nokia.com	Euronext Paris	www.euronext.com	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PVS7	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVT5	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVU3	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVV1	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVW9	Ordinary	Orpea	EUR	FR0000184798	ORP.PA	www.orpea.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVX7	Ordinary	Orpea	EUR	FR0000184798	ORP.PA	www.orpea.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVY5	Ordinary	Orpea	EUR	FR0000184798	ORP.PA	www.orpea.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVZ2	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PW07	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PW15	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PW23	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PW31	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PW49	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PW56	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PW64	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PW72	Ordinary	Publicis Groupe SA	EUR	FR0000130577	PUBP.PA	www.publicisgroupe.com	Euronext Paris	www.euronext.com	1
FRBNPP00PW80	Ordinary	Publicis Groupe SA	EUR	FR0000130577	PUBP.PA	www.publicisgroupe.com	Euronext Paris	www.euronext.com	1
FRBNPP00PW98	Ordinary	Proximus	EUR	BE0003810273	PROX.BR	www.proximus.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PWA3	Ordinary	Proximus	EUR	BE0003810273	PROX.BR	www.proximus.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PWB1	Ordinary	Proximus	EUR	BE0003810273	PROX.BR	www.proximus.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PWC9	Ordinary	Randstad NV	EUR	NL0000379121	RAND.AS	www.randstad.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWD7	Ordinary	Randstad NV	EUR	NL0000379121	RAND.AS	www.randstad.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWE5	Ordinary	Randstad NV	EUR	NL0000379121	RAND.AS	www.randstad.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWF2	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWG0	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWH8	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PW16	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PWJ4	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PWK2	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PWL0	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PWM8	Ordinary	Royal Dutch Shell Plc A	EUR	GB00B03MLX29	RDSa.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWN6	Ordinary	Royal Dutch Shell Plc A	EUR	GB00B03MLX29	RDSa.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWO4	Ordinary	Safran SA	EUR	FR0000073272	SAF.PA	www.safran-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWP1	Ordinary	Safran SA	EUR	FR0000073272	SAF.PA	www.safran-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWQ9	Ordinary	Safran SA	EUR	FR0000073272	SAF.PA	www.safran-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWR7	Ordinary	Compagnie de Saint Gobain SA	EUR	FR0000125007	SJOB.PA	www.saint-gobain.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWS5	Ordinary	Compagnie de Saint Gobain SA	EUR	FR0000125007	SJOB.PA	www.saint-gobain.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWT3	Ordinary	Compagnie de Saint Gobain SA	EUR	FR0000125007	SJOB.PA	www.saint-gobain.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWU1	Ordinary	Sanofi	EUR	FR0000120578	SASY.PA	www.sanofi-aventis.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWW9	Ordinary	Sanofi	EUR	FR0000120578	SASY.PA	www.sanofi-aventis.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWW7	Ordinary	Schneider Electric SA	EUR	FR0000121972	SCHN.PA	www.schneider-electric.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWX5	Ordinary	Schneider Electric SA	EUR	FR0000121972	SCHN.PA	www.schneider-electric.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWY3	Ordinary	Schneider Electric SA	EUR	FR0000121972	SCHN.PA	www.schneider-electric.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWZ0	Ordinary	Schneider Electric SA	EUR	FR0000121972	SCHN.PA	www.schneider-electric.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX06	Ordinary	Société Générale SA	EUR	FR0000130809	SOGN.PA	www.societegenerale.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX14	Ordinary	Société Générale SA	EUR	FR0000130809	SOGN.PA	www.societegenerale.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX22	Ordinary	Solvay SA	EUR	BE0003470755	SOLB.BR	www.solvay.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PX30	Ordinary	Solvay SA	EUR	BE0003470755	SOLB.BR	www.solvay.com	Euronext Brussels	www.euronext.com	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PX48	Ordinary	Solvay SA	EUR	BE0003470755	SOLB.BR	www.solvay.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PX55	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STM.PA	www.st.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX63	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STM.PA	www.st.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX71	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STM.PA	www.st.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX89	Ordinary	Thales SA	EUR	FR0000121329	TCFP.PA	www.thalesgroup.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX97	Ordinary	Thales SA	EUR	FR0000121329	TCFP.PA	www.thalesgroup.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXA1	Ordinary	Thales SA	EUR	FR0000121329	TCFP.PA	www.thalesgroup.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXB9	Ordinary	ThyssenKrupp AG	EUR	DE0007500001	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	-	1
FRBNPP00PXC7	Ordinary	ThyssenKrupp AG	EUR	DE0007500001	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	-	1
FRBNPP00PXD5	Ordinary	Total SA	EUR	FR0000120271	TOTF.PA	www.total.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXE3	Ordinary	Total SA	EUR	FR0000120271	TOTF.PA	www.total.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXF0	Ordinary	TechnipFMC plc	EUR	GB00BDSFG982	FTI.PA	www.technip.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXG8	Ordinary	TechnipFMC plc	EUR	GB00BDSFG982	FTI.PA	www.technip.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXH6	Ordinary	Telefónica SA	EUR	ES0178430E18	TEF.MC	www.telefonica.es	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PIX4	Ordinary	Telefónica SA	EUR	ES0178430E18	TEF.MC	www.telefonica.es	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PXJ2	Ordinary	Teleperformance	EUR	FR0000051807	ROCH.PA	www.teleperformance.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXK0	Ordinary	Teleperformance	EUR	FR0000051807	ROCH.PA	www.teleperformance.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXL8	Ordinary	Teleperformance	EUR	FR0000051807	ROCH.PA	www.teleperformance.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXM6	Ordinary	Teleperformance	EUR	FR0000051807	ROCH.PA	www.teleperformance.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXN4	Ordinary	Ubisoft	EUR	FR0000054470	UBIP.PA	www.ubi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXO2	Ordinary	Ubisoft	EUR	FR0000054470	UBIP.PA	www.ubi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXP9	Ordinary	Ubisoft	EUR	FR0000054470	UBIP.PA	www.ubi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXQ7	Ordinary	UCB SA	EUR	BE0003739530	UCB.BR	www.ucb.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXR5	Ordinary	UCB SA	EUR	BE0003739530	UCB.BR	www.ucb.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXS3	Ordinary	Umicore SA	EUR	BE0974320526	UMI.BR	www.umicore.com	Euronext Brussels	www.euronext.com	1

Series Number / ISIN Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Conversion Rate
FRBNPP00PXT1	Ordinary	Umicore SA	EUR	BE0974320526	UMI.BR	www.umicore.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXU9	Ordinary	Umicore SA	EUR	BE0974320526	UMI.BR	www.umicore.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXV7	Ordinary	Umicore SA	EUR	BE0974320526	UMI.BR	www.umicore.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXW5	ODR	Unilever NV	EUR	NL0000009355	UNc.AS	www.unilever.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PXX3	ODR	Unilever NV	EUR	NL0000009355	UNc.AS	www.unilever.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PXY1	Ordinary	Vallourec SA	EUR	FR0000120354	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXZ8	Ordinary	Vallourec SA	EUR	FR0000120354	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY05	Ordinary	Vallourec SA	EUR	FR0000120354	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY13	Ordinary	Vallourec SA	EUR	FR0000120354	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY21	Ordinary	Veolia Environnement SA	EUR	FR0000124141	VIE.PA	www.veolia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY39	Ordinary	Veolia Environnement SA	EUR	FR0000124141	VIE.PA	www.veolia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY47	Ordinary	Vinci SA	EUR	FR0000125486	SGEF.PA	www.vinci.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY54	Ordinary	Vinci SA	EUR	FR0000125486	SGEF.PA	www.vinci.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY62	Ordinary	Vivendi SA	EUR	FR0000127771	VIV.PA	www.vivendi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY70	Preferred	Volkswagen AG	EUR	DE0007664039	VOWG_p.DE	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PY88	Preferred	Volkswagen AG	EUR	DE0007664039	VOWG_p.DE	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PY96	Ordinary	Valeo	EUR	FR0013176526	VLOF.PA	www.valeo.com	Euronext Paris	www.euronext.com	1
FRBNPP00PYA9	Ordinary	Valeo	EUR	FR0013176526	VLOF.PA	www.valeo.com	Euronext Paris	www.euronext.com	1
FRBNPP00PYB7	Ordinary	Valeo	EUR	FR0013176526	VLOF.PA	www.valeo.com	Euronext Paris	www.euronext.com	1
FRBNPP00PYC5	Ordinary	Vodafone Group PLC	GBp	GB00BH4HKS39	VOD.L	www.vodafone.com	London Stock Exchange	www.londonstockexchange.com	EUR / GBP
FRBNPP00PYD3	Ordinary	Vodafone Group PLC	GBp	GB00BH4HKS39	VOD.L	www.vodafone.com	London Stock Exchange	www.londonstockexchange.com	EUR / GBP

Section D - Risks

Element	Title	
D.2	Key risks regarding the Issuer and the Guarantor	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: Issuer 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. Dependency Risk 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. Credit Risk 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 56.2 billion as at 31 December 2018. Liquidity Risk 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 2.7 million as at 31 December 2018. Guarantor 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. Seven main categories of risk are inherent in BNPP's activities: (1) Credit Risk - Credit risk is defined as the probability of a borrower or counterparty defaulting on its obligations to BNPP. Probability of default along with the recovery rate of the loan or debt in the event of default are essential elements in assessing credit quality. BNPP's risk-weighted assets subject to this type of risk amounted to EUR 504 billion at 31 December 2018. In accordance with the EBA recommendations, this category of risk also includes risks on equity investments, as well as those related to insurance activities;

Element	Title	
		(2) <i>Operational risk</i> - Operational risk is the risk of loss resulting from failed or inadequate internal processes (particularly those involving personnel and information systems) or external events, whether deliberate, accidental or natural (floods, fires, earthquakes, terrorist attacks, etc.). Operational risks include fraud, human resources risks, legal and reputational risks, non-compliance risks, tax risks, information systems risks, risk of providing inadequate financial services (conduct risk), risk of failure of operational processes including credit processes, or from the use of a model (model risk), as well as potential financial consequences related to reputation risk management. BNPP's risk-weighted assets subject to this type of risk amounted to EUR 73 billion at 31 December 2018. (3) <i>Counterparty Risk</i> - Counterparty risk arises from BNPPs credit risk in the specific context of market transactions, investments, and/or settlements. The amount of this risk varies over time depending on fluctuations in market parameters affecting the potential future value of the transactions concerned. BNPP's risk-weighted assets subject to this type of risk amounted to EUR 27 billion at 31 December 2018. (4) <i>Market Risk</i> - Market risk is the risk of loss of value caused by an unfavorable trend in prices or market parameters. Market parameters include, but are not limited to, exchange rates, prices of securities and commodities (whether the price is directly quoted or obtained by reference to a comparable asset), the price of derivatives on an established market and all benchmarks that can be derived from market quotations such as interest rates, credit spreads, volatility or implicit correlations or other similar parameters. BNPP's risk-weighted assets subject to this type of risk amounted to EUR 20 billion at 31 December 2018. (5) <i>Securitisation risk</i> - Securitisation is a transaction or arrangement by which the credit risk associated with a liability or set of liabilities is subdivided into tranches. Any commitment made under a securitisation structure (including derivatives and liquidity lines) is considered to be a securitisation. The bulk of these commitments are in the prudential banking portfolio. BNPP's risk-weighted assets subject to this type of risk amounted to EUR 7 billion at 31 December 2018. (6) <i>Risks related to deferred taxes and certain holdings in credit or financial institutions</i> - amounts below the prudential capital deduction thresholds generate risk-weighted assets amounting to EUR 17 billion at 31 December 2018. (7) <i>Liquidity risk</i> - Liquidity risk is the risk that BNPP will not be able to honor its commitments or unwind or offset a position due to market conditions or specific factors within a specified period of time and at a reasonable cost. It reflects the risk of not being able to cope with net cash outflows, including collateral requirements, over short-term to long-term horizons. The BNPP Group's specific risk can be assessed through its short-term liquidity ratio, which analyses the hedging of net cash outflows during a 30-day stress period. More generally, the risks to which the BNPP Group is exposed may arise from a number of factors related, among other things, to changes in its macroeconomic, competitive, market and regulatory environment or the implementation of its strategy, its business or its operations. <i>Risks</i> This section summarises the principal risks that BNPP currently considers itself to

Element	Title	
		face. They are presented in the following categories: risks related to the macroeconomic environment, risks related to the market environment, regulatory risks and risks related to the implementation of BNPP's strategy, risks related to the management of BNPP's business, risks related to the BNPP's operations. (a) Adverse economic and financial conditions have in the past had and may in the future have impact on BNPP and the markets in which it operates. (b) Given the global scope of its activities, BNPP may be vulnerable to certain political, macroeconomic or financial risks in the countries and regions where it operates. (c) BNPP's access to and cost of funding could be adversely affected by a resurgence of financial crises, worsening economic conditions, rating downgrades, increases in credit spreads or other factors. (d) The prolonged low interest rate environment carries inherent systemic risks, and an exit from such environment also carries risks. (e) Significant interest rate changes could adversely affect BNPP's revenues or profitability. (f) The soundness and conduct of other financial institutions and market participants could adversely affect BNPP. (g) BNPP may incur significant losses on its trading and investment activities due to market fluctuations and volatility. (h) BNPP may generate lower revenues from commission and fee-based businesses during market downturns. (i) Protracted market declines can reduce liquidity in the markets, making it harder to sell assets and possibly leading to material losses. (j) BNPP must ensure that its assets and liabilities properly match in order to avoid exposure to losses. (k) 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. (l) BNPP could become subject to a resolution proceeding. (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.

Element	Title	
		(o) Risks related to the implementation of BNPP's strategic plans. (p) BNPP may experience difficulties integrating acquired companies and may be unable to realise the benefits expected from its acquisitions. (q) BNPP is exposed to credit risk and counterparty risk. (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 hedging strategies may not prevent losses. (t) 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. (u) The credit ratings of BNPP may be downgraded, which would weigh on its profitability. (v) Intense competition by banking and non banking operators could adversely affect BNPP's revenues and profitability. (w) BNPP's risk management policies, procedures and methods, may leave it exposed to unidentified or unanticipated risks, which could lead to material losses. (x) An interruption in or a breach of BNPP's information systems may cause substantial losses of client or customer information, damage to BNPP's reputation and financial losses. (y) BNPP's competitive position could be harmed if its reputation is damaged.
D.3	Key risks regarding the Securities	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: <i>Market Risks</i> -the Securities are unsecured obligations; -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; -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; -exposure to the Underlying Reference in many cases will be achieved by the relevant

Element	Title	
		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; <i>Holder Risks</i> -the meetings of Holders provisions permit defined majorities to bind all Holders; -in certain circumstances Holders may lose the entire value of their investment; <i>Issuer/Guarantor Risks</i> -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); <i>Legal Risks</i> -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; <i>Secondary Market Risks</i> -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

Element	Title	
		closed or restricted or experiencing technical problems such as an IT system failure or network disruption. <i>Risks relating to Underlying Reference Asset(s)</i> -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 Securities include: -exposure to one or more share(s) (including shares which are attached to each other trading as a single unit ("Stapled Shares")), similar market risks to a direct equity investment, global depositary receipt ("GDR") or American depositary 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. <i>Risks relating to Specific types of products</i> The following risks are associated with ETS Products: Leverage Products Investors may be exposed to a partial or total loss of their investment. The return on the Securities depends on the performance of the Underlying Reference(s) and the application of automatic early redemption features. Additionally, the return may depend on other market factors such as interest rates, the implied volatility of the Underlying Reference(s) and the time remaining until redemption. The effect of leverage on the Securities may be either positive or negative.
D.6	Risk warning	See Element D.3 above. 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. 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. 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.

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	This issue of Securities is being offered in a Non-exempt Offer in France and Belgium. The issue price of the Securities is as set out in table Element C.20.
E.4	Interest of natural and legal persons involved in the issue/offer	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.

Element	Title	
		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.
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	- 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 3 juillet 2019 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 3 juillet 2019. - 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. - La responsabilité civile sera recherchée dans cet Etat Membre auprès de l'Emetteur ou du Garant (le cas échéant) sur la seule base du présent résumé, y compris sa traduction, mais seulement si le contenu du résumé est jugé trompeur, inexact ou contradictoire par rapport aux autres parties du Prospectus de Base et des Conditions Définitives applicables, ou, une fois les dispositions de la Directive 2010/73/UE transposées dans cet Etat Membre, s'il ne fournit pas, lu en combinaison avec les autres parties du Prospectus de Base et des Conditions Définitives applicables, les informations clés permettant d'aider les investisseurs lorsqu'ils envisagent d'investir dans ces Titres.
A.2	Consentement à l'utilisation du Prospectus de Base, période de validité et autres conditions y afférentes	Consentement : 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. Période d'Offre : 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"). Conditions du consentement : 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 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.

Elément	Description de l'Elément	
		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>31/12/2018 (auditées)</th><th>31/12/2017 (auditées)</th></tr> </thead> <tbody> <tr> <td>Produit Net Bancaire</td><td>439 645</td><td>431 472</td></tr> <tr> <td>Résultat Net (part du Groupe)</td><td>27 415</td><td>26 940</td></tr> <tr> <td>Total du bilan</td><td>56 232 644 939</td><td>50 839 146 900</td></tr> <tr> <td>Capitaux Propres (part du Groupe)</td><td>542 654</td><td>515 239</td></tr> </tbody> </table> Données Financières Intermédiaires Comparées pour la période de 6 mois se terminant le 30 juin 2019 - En EUR			31/12/2018 (auditées)	31/12/2017 (auditées)	Produit Net Bancaire	439 645	431 472	Résultat Net (part du Groupe)	27 415	26 940	Total du bilan	56 232 644 939	50 839 146 900	Capitaux Propres (part du Groupe)	542 654	515 239
	31/12/2018 (auditées)	31/12/2017 (auditées)															
Produit Net Bancaire	439 645	431 472															
Résultat Net (part du Groupe)	27 415	26 940															
Total du bilan	56 232 644 939	50 839 146 900															
Capitaux Propres (part du Groupe)	542 654	515 239															

Elément	Description de l'Elément		
		30/06/2019 (non auditées)¹	30/06/2018 (non auditées)¹
	Produit Net Bancaire	257 597	193 729
	Résultat Net (part du Groupe)	17 416	12 238
		30/06/2019 (non-auditées)¹	31/12/2018 (auditées)
	Total du bilan	67 132 835 358	56 232 644 939
	Capitaux Propres (part du Groupe)	560 070	542 654
	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.		
	Déclarations relatives à l'absence de changement significatif ou de changement défavorable significatif Il ne s'est produit aucun changement significatif dans la situation financière ou commerciale de BNPP B.V. depuis le 30 juin 2019 (date de clôture de la dernière période comptable pour laquelle des états financiers intermédiaires ont été publiés). Il ne s'est produit aucun changement défavorable significatif dans les perspectives de BNPP B.V. depuis le 31 décembre 2018 (date de clôture de la dernière période comptable pour laquelle des états financiers audités ont été publiés).		
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 2019.	
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	La notation de crédit à long terme de BNPP B.V. est: A+ avec une perspective stable (S&P Global Ratings Europe Limited) et la notation de crédit à court terme de BNPP B.V. est : A-1 (S&P Global Ratings Europe Limited). Les Titres n'ont pas été notés. 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.	
B.18	Description de la Garantie	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 3 juillet 2019 (la "Garantie"). Dans le cas où BNPP fait l'objet d'un renflouement interne, mais sans que BNPP B.V. n'en fasse l'objet, les obligations et/ou montants dus par BNPP, au titre de la garantie, devront être réduits afin de prendre en compte toutes les réductions ou modifications appliquées aux dettes de BNPP résultant de l'application du renflouement interne de BNPP par toute autorité de régulation compétente (y compris dans une situation où la	

Élément	Description de l'Élément	
		garantie elle-même ne fait pas l'objet d'un tel renflouement interne). 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.
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	Conditions Macroéconomiques 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. En 2018, la croissance mondiale s'est maintenue à un niveau confortable, de l'ordre de 3,7% (selon le FMI), reflétant une stabilisation du rythme de progression au sein des économies avancées (+2,4% après +2,3% en 2017) comme des économies émergentes (+4,6% après +4,7% en 2017). L'économie se situant en haut de cycle dans les grands pays développés, les banques centrales ont poursuivi le durcissement de leur politique monétaire ou prévoient la diminution de l'assouplissement de celle-ci. Le niveau toujours modéré de l'inflation permet cependant aux banques centrales d'opérer cette transition de façon progressive et ainsi de limiter les risques de retournement marqué de l'activité. Ainsi le FMI s'attend en 2019 à un maintien du rythme de croissance mondiale observé au cours des deux dernières années (+3,5%) en dépit d'un léger ralentissement attendu dans les économies avancées. Dans ce contexte, on peut souligner les deux catégories de risques suivantes : <i>Risques d'instabilité financière liés à la conduite des politiques monétaires</i> Deux risques sont à souligner, celui d'une hausse brutale des taux et celui du maintien trop prolongé des politiques actuelles très accommodantes. 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 des achats nets de titres depuis janvier 2018 avec un arrêt en décembre 2018) impliquent des risques de turbulences financières et de ralentissement économique plus marqué que prévu. 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 pays non Investment Grade, certains secteurs des marchés actions et des marchés obligataires, etc.) ainsi que sur certains secteurs sensibles au niveau des taux d'intérêt. 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

Elément	Description de l'Elément	
		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 à dénouer de larges positions dans un contexte où la liquidité de marché se révélerait relativement fragile. <i>Risques systémiques liés à la hausse de l'endettement</i> Sur le plan macroéconomique, l'impact d'une hausse des taux d'intérêt 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 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. Ceux-ci ont enregistré entre 2008 et 2018 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. 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. Législation et réglementations applicables aux institutions financières 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 : - 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 systémique par le Conseil de Stabilité Financière ; - 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>; - le Mécanisme européen de Surveillance Unique ainsi que l'ordonnance du 6

Elément	Description de l'Elément	
		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 II") 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. Ce Règlement vise à faire évoluer l'environnement européen de confidentialité des données et améliorer 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. 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 et des données personnelles, 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 valeurs. Ainsi, le code de conduite adopté par le Groupe BNP Paribas en 2016 établit des valeurs et des règles de conduite détaillées dans ce domaine.

Elément	Description de l'Elément																									
		Cybersécurité et risque technologique 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. 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. 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. 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. En conséquence, le Groupe BNPP dispose au sein de la fonction RISK d'une seconde ligne de défense au sein de la fonction risque avec la création de l'Equipe Risk ORC ICT dédiée à la gestion des risques technologiques et de la cybersécurité. Les normes opérationnelles sont ainsi régulièrement adaptées 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.).																								
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 71 pays et emploie plus de 201 000 personnes, dont plus de 153 000 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	Informations financières historiques clés sélectionnées en relation avec le Garant: Données Financières Annuelles Comparées - En millions d'EUR <table> <tr> <th></th><th>31/12/2018* (auditées)</th><th>31/12/2017 (auditées)</th></tr> <tr> <td>Produit Net Bancaire</td><td>42 516</td><td>43 161</td></tr> <tr> <td>Coût du Risque</td><td>(2 764)</td><td>(2 907)</td></tr> <tr> <td>Résultat Net, part du Groupe</td><td>7 526</td><td>7 759</td></tr> <tr> <td></td><td>31/12/2018</td><td>31/12/2017</td></tr> <tr> <td>Ratio Common Equity Tier 1 (Bâle 3 plein, CRD4)</td><td>11,80%</td><td>11,80%</td></tr> <tr> <td></td><td>31/12/2018* (auditées)</td><td>31/12/2017 (auditées)</td></tr> <tr> <td>Total du bilan consolidé</td><td>2 040 836</td><td>1 960 252</td></tr> </table>			31/12/2018* (auditées)	31/12/2017 (auditées)	Produit Net Bancaire	42 516	43 161	Coût du Risque	(2 764)	(2 907)	Résultat Net, part du Groupe	7 526	7 759		31/12/2018	31/12/2017	Ratio Common Equity Tier 1 (Bâle 3 plein, CRD4)	11,80%	11,80%		31/12/2018* (auditées)	31/12/2017 (auditées)	Total du bilan consolidé	2 040 836	1 960 252
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	31/12/2018* (auditées)	31/12/2017 (auditées)																								
Total du bilan consolidé	2 040 836	1 960 252																								

Elément	Description de l'Elément		
	Total des prêts et créances sur la clientèle consolidé	765 871	727 675
	Total des dettes envers la clientèle consolidé	796 548	766 890
	Capitaux Propres (part du Groupe)	101 467	101 983
	* Au 31 décembre 2018 les chiffres inclus dans ce supplément 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 ». Données Financières Intermédiaires Comparées pour la période de six mois se terminant le 30 juin 2019 - En millions d'EUR		
		1S19* (non auditées)	1S18 (non auditées)
	Produit Net Bancaire	22 368	22 004
	Coût du Risque	(1 390)	(1 182)
	Résultat Net, part du Groupe	4 386	3 960
		30/06/2019*	31/12/2018
	Ratio Common Equity Tier 1 (Bâle 3 plein, CRD4)	11,90%	11,80%
		30/06/2019* (non auditées)	31/12/2018 (auditées)
	Total du bilan consolidé	2 372 620	2 040 836
	Total des prêts et créances sur la clientèle consolidé	793 960	765 871
	Total des dettes envers la clientèle consolidé	833 265	796 548
	Capitaux Propres (part du Groupe)	104 135	101 467
	* Les chiffres au 30 juin 2019 intègrent les dispositions de la nouvelle norme IFRS 16. L'impact de la première application de la nouvelle norme comptable IFRS 16 (« Leasing ») au 1er janvier 2019 était d'environ -10 pb sur le ratio Common Equity Tier 1 Bâle 3.		
	Déclarations relatives à l'absence de changement significatif ou de changement défavorable significatif Il ne s'est produit aucun changement significatif dans la situation financière ou commerciale du Groupe BNPP depuis le 30 juin 2019 (date de clôture de la dernière période comptable pour laquelle des états financiers intermédiaires ont été publiés). Il ne s'est produit aucun changement défavorable significatif dans les perspectives de BNPP ou du groupe BNPP depuis le 31 décembre 2018 (date de clôture de la dernière période comptable pour laquelle des états financiers audités ont été publiés).		
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 juin 2019.	
B.19/ B.14	Dépendance à l'égard d'autres	BNPP n'est pas dépendant d'autres membres du Groupe BNPP.	

Elément	Description de l'Elément	
	entités du Groupe	
B.19/ B.15	Principales Activités	BNP Paribas détient des positions clés dans ses deux domaines d'activité: • Retail Banking and Services regroupant: • <i>Domestic Markets</i> composé de: • 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 : • Europe-Méditerranée, • BancWest, • Personal Finance, • Assurance, • Gestion Institutionnelle et Privée; • Corporate and Investment Banking (CIB) regroupant: • Corporate Banking, • Global Markets, • 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 2018, 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	Les notations de crédit à long terme de BNPP sont : A+ avec une perspective stable (S&P Global Ratings Europe Limited), Aa3 avec une perspective stable (Moody's Investors Service Ltd.), AA- 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). 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.

Section C - Valeurs Mobilières

Elément	Description de l'Elément	
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Elément	Description de l'Elément	
C.1	Nature et catégorie des valeurs mobilières/ numéro d'identification (Code ISIN)	Les Titres sont certificats ("Certificats") et sont émis en Souches. Le Numéro de Souche des Titres est celui indiqué à l'Elément C.20 du tableau ci-dessous. Le Code ISIN est celui indiqué à l'Elément C.20 du tableau ci-dessous. Le Code Mnémonique est celui indiqué à l'Elément C.20 du tableau ci-dessous. Les Certificats sont soumis au droit français. Les Titres sont des Titres à Règlement en Numéraire.
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	Les Titres émis dans le cadre du Prospectus de Base seront soumis à des modalités concernant, entre autres, les questions suivantes : Rang de Créance des Titres Les Titres sont des obligations non subordonnées et non assorties de sûretés de l'Emetteur et viennent au même rang entre eux.
		Fiscalité Le Titulaire devra payer tous les impôts, taxes et/ou frais découlant de l'exercice et du règlement ou du remboursement des Titres et/ou de la livraison ou du transfert des actifs dus en cas de Règlement Physique. L'Emetteur devra déduire des montants payables ou des actifs livrables aux Titulaires certains impôts, taxes et frais non antérieurement déduits des montants payés ou des actifs livrés à des Titulaires, que l'Agent de Calcul déterminera comme attribuables aux Titres. Les paiements seront soumis dans tous les cas (i) aux lois et réglementations fiscales ou autres qui leur sont applicables dans le lieu de paiement, (ii) à toute retenue à la source ou tout prélèvement libératoire devant être effectué en vertu d'un accord de la nature décrite à la Section 1471(b) de l'U.S. Internal Revenue Code de 1986 (le "Code"), ou qui est autrement imposé en vertu des Sections 1471 à 1474 du Code, de toutes réglementations ou conventions prises pour leur application, de toutes leurs interprétations officielles ou de toute loi prise pour appliquer une approche intergouvernementale de celles-ci, et (iii) à toute retenue à la source ou tout prélèvement libératoire devant être effectué en vertu de la Section 871(m) du Code.
		Maintien de l'Emprunt à son Rang Les modalités des Titres ne contiendront aucune clause de maintien de l'emprunt à son rang.
		Cas de Défaut Les modalités des Titres ne prévoiront pas de cas de défaut.
		Assemblées Générales Les Titulaires ne seront pas regroupés en une Masse.

Elément	Description de l'Elément	
		Loi applicable 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.
C.9	Intérêts/Remboursement	Intérêts Les Titres ne portent pas intérêts et ne donneront lieu à aucun paiement d'intérêts. Remboursement 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. Les Certificats peuvent être remboursés par anticipation à l'option des Titulaires moyennant le paiement d'un Montant de Remboursement Optionnel égal à : Formule de Paiement Put 2210 (i) si les Titres sont décrits comme étant des Titres <i>Call</i>: $\text{Max} \left(0; \left(\frac{\text{Prix Final} - \text{Prix d'Exercice Capitalisé}}{\text{Parité} \times \text{Taux de Conversion Final}} \right) \right), \text{ ou}$ (ii) si les Titres sont décrits comme étant des Titres <i>Put</i>: $\text{Max} \left(0; \left(\frac{\text{Prix d'Exercice Capitalisé} - \text{Prix Final}}{\text{Parité} \times \text{Taux de Conversion Final}} \right) \right).$ Description de la Formule de Paiement <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> Représentant des Titulaires Aucun représentant des Titulaires n'a été nommé par l'Emetteur. Les Titulaires ne seront pas regroupés en une Masse. Sur les droits s'attachant aux Titres, veuillez également vous référer à l'Elément C.8 ci-dessus.
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.

Elément	Description de l'Elément	
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	Les Titres de cette Souche sont des titres à règlement en numéraire. L'Emetteur n'a pas l'option de modifier le mode de règlement.
C.18	Produits des Titres Dérivés	Sur les droits s'attachant aux Titres, voir l'Elément C.8 ci-dessus. Remboursement Final A moins qu'il n'ait été préalablement remboursé ou racheté et annulé, chaque Titre habilite son titulaire à recevoir de l'Emetteur à la Date de Remboursement un Montant de Règlement en numéraire égal à : Formules de Paiement Final Formules de Paiement Final des Titres Négociés sur les Marchés ETS Produits à Effet de levier: Effet de levier: produits open end qui ont un rendement indexé sur la performance d'un ou plusieurs Sous-Jacents de Référence. Le calcul du rendement peut être basé sur des mécanismes variés (y compris des mécanismes de barrière désactivante). Le capital ne peut pas être garanti. Formules de Paiement Final (ETS 2210) (i) si les Titres sont définis comme étant des Titres <i>Call</i> : $\text{Max} \left(0; \left(\frac{\text{Prix Final} - \text{Prix d'Exercice Capitalisé}}{\text{Parité} \times \text{Taux de Conversion Final}} \right) \right), \text{ ou}$ (ii) si les Titres sont définis comme étant des Titres <i>Put</i> : $\text{Max} \left(0; \left(\frac{\text{Prix d'Exercice Capitalisé} - \text{Prix Final}}{\text{Parité} \times \text{Taux de Conversion Final}} \right) \right)$ Description de la Formule de Paiement <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>
		Remboursement Anticipé Automatique Si, lors de toute Date d'Evaluation du Remboursement Anticipé Automatique il survient un Cas de Remboursement Anticipé Automatique, les Titres seront remboursés par anticipation au Montant de Remboursement Anticipé Automatique (le cas échéant) à la Date de Remboursement Anticipé Automatique.

Elément	Description de l'Elément	
		Le Montant de Remboursement Anticipé Automatique sera un montant égal à: Formule de Paiement en cas de Remboursement Anticipé Automatique 2210/2: 0 (zéro). "Cas de Remboursement Anticipé Automatique" désigne les situations dans lesquelles : - en matière de Titre <i>Call</i>, le Prix d'Observation est inférieur ou égal au Seuil du Titre concerné ; ou - en matière de Titre <i>Put</i>, le Prix d'observation est supérieur ou égal au Seuil du Titre concerné. "Date de Remboursement Anticipé Automatique" désigne la date tombant quatre Jours Ouvrés suivants la Date d'Evaluation. Formule de Paiement Anticipé Automatique 2210/2 <i>Dans l'hypothèse de (i) Titres Call, si un Evènement de Remboursement Anticipé Automatique s'est produit, alors la Formule de Paiement sera égale à zéro (0) et il n'y aura pas de paiement lors du remboursement ou de l'exercice des Titres.</i> <i>Dans l'hypothèse de (ii) Titres Put, si un Evènement de Remboursement Anticipé Automatique s'est produit, alors la Formule de Paiement sera égale à zéro (0) et il n'y aura pas de paiement lors du remboursement ou de l'exercice des Titres.</i>
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.

N° de Souche / N° de Tranche / Code ISIN	Nbre de Titres émis	Nbre de Titres	Code Mnemonique	Prix d'émission par Titre	Call / Put	Prix d'Exercice	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Pourcentage de Dividende	Interbank Rate 1 Screen Page	Financing Rate Percentage	Date de Remboursement	Parité
FRBNPP00P QB3	50,000	50,000	65LXB	EUR 0.17	Put	EUR 42.1158	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P QC1	30,000	30,000	66LXB	EUR 0.18	Call	EUR 173.8520	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20
FRBNPP00P QD9	30,000	30,000	67LXB	EUR 0.18	Put	EUR 180.9480	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P QE7	30,000	30,000	68LXB	EUR 0.35	Put	EUR 184.4960	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P QF4	50,000	50,000	69LXB	EUR 0.16	Put	EUR 8.1009	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P QG2	50,000	50,000	70LXB	EUR 0.32	Put	EUR 8.2597	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P QH0	50,000	50,000	71LXB	EUR 0.64	Put	EUR 8.5774	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P QI8	50,000	50,000	72LXB	EUR 0.95	Put	EUR 8.8951	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P QJ6	40,000	40,000	73LXB	EUR 1.68	Call	EUR 87.9480	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P QK4	40,000	40,000	74LXB	EUR 0.21	Put	EUR 106.7940	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QL2	40,000	40,000	75LXB	EUR 0.42	Put	EUR 108.8880	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QM0	40,000	40,000	76LXB	EUR 0.84	Put	EUR 113.0760	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QN8	30,000	30,000	77LXB	EUR 3.61	Call	EUR 144.4320	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P QO6	30,000	30,000	78LXB	EUR 0.36	Put	EUR 184.1508	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QP3	30,000	30,000	79LXB	EUR 0.72	Put	EUR 187.7616	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QQ1	15,000	15,000	80LXB	EUR 0.07	Put	EUR 38.0664	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QR9	15,000	15,000	81LXB	EUR 0.15	Put	EUR 38.8128	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10

N° de Souche / N° de Tranche / Code ISIN	Nbre de Titres émis	Nbre de Titres	Code Mnemonique	Prix d'émission par Titre	Call / Put	Prix d'Exercice	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Pourcentage de Dividende	Interbank Rate 1 Screen Page	Financing Rate Percentage	Date de Remboursement	Parité
FRBNPP00P QS7	10,000	10,000	82LXB	EUR 0.08	Call	EUR 78.6940	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20
FRBNPP00P QT5	10,000	10,000	83LXB	EUR 0.08	Put	EUR 81.9060	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P QU3	10,000	10,000	84LXB	EUR 0.16	Put	EUR 83.5120	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P QV1	15,000	15,000	85LXB	EUR 1.55	Put	USD 1,824.3822	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M =	-4%	Open End	20
FRBNPP00P QW9	15,000	15,000	86LXB	EUR 3.09	Put	USD 1,860.1544	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M =	-4%	Open End	20
FRBNPP00P QX7	15,000	15,000	87LXB	EUR 0.12	Put	EUR 60.0780	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QY5	15,000	15,000	88LXB	EUR 0.24	Put	EUR 61.2560	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QZ2	50,000	50,000	89LXB	EUR 0.29	Call	EUR 33.1016	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P R04	50,000	50,000	90LXB	EUR 0.07	Put	EUR 36.6996	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P R12	50,000	50,000	91LXB	EUR 0.14	Put	EUR 37.4192	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P R20	22,500	22,500	92LXB	EUR 0.38	Put	USD 226.5523	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M =	-4%	Open End	10
FRBNPP00P R38	30,000	30,000	93LXB	EUR 0.19	Put	EUR 98.4912	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P R46	30,000	30,000	94LXB	EUR 0.39	Put	EUR 100.4225	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P R53	20,000	20,000	95LXB	EUR 3.59	Call	EUR 18.8453	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P R61	20,000	20,000	96LXB	EUR 0.45	Put	EUR 22.8837	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P R79	60,000	80,000	97LXB	EUR 1.69	Put	EUR 23.3324	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P R87	20,000	20,000	98LXB	EUR 2.69	Put	EUR 25.1273	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P	25,000	25,000	99LXB	EUR 0.77	Call	EUR	Upwards 4	Upwards 4	0%	85%	EURIBOR1M	+4%	Open End	5

N° de Souche / N° de Tranche / Code ISIN	Nbre de Titres émis	Nbre de Titres	Code Mnemonique	Prix d'émission par Titre	Call / Put	Prix d'Exercice	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Pourcentage de Dividende	Interbank Rate 1 Screen Page	Financing Rate Percentage	Date de Remboursement	Parité
R95						188.8459	digits	digits			=			
FRBNPP00P RA3	25,000	25,000	00LYB	EUR 0.77	Put	EUR 196.5540	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P RB1	25,000	25,000	01LYB	EUR 1.54	Put	EUR 200.4080	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P RC9	100,000	100,000	02LYB	EUR 0.05	Put	EUR 5.3734	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P RD7	100,000	100,000	03LYB	EUR 0.11	Put	EUR 5.4788	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P RE5	45,000	45,000	04LYB	EUR 0.20	Call	EUR 96.4516	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P RF2	45,000	45,000	05LYB	EUR 0.20	Put	EUR 100.3884	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RG0	45,000	45,000	06LYB	EUR 0.39	Put	EUR 102.3568	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RH8	50,000	50,000	07LYB	EUR 0.25	Put	USD 150.2358	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	10
FRBNPP00P RI6	50,000	50,000	08LYB	EUR 0.51	Put	USD 153.1816	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	10
FRBNPP00P RJ4	37,500	37,500	09LYB	EUR 0.19	Put	USD 1,132.2816	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	100
FRBNPP00P RK2	37,500	37,500	10LYB	EUR 0.38	Put	USD 1,154.4832	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	100
FRBNPP00P RL0	60,000	60,000	11LYB	EUR 0.23	Call	EUR 6.0228	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P RM8	60,000	60,000	12LYB	EUR 0.03	Call	EUR 7.0266	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P RN6	60,000	60,000	13LYB	EUR 0.03	Put	EUR 7.3134	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P RO4	60,000	60,000	14LYB	EUR 0.06	Put	EUR 7.4568	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P RP1	50,000	50,000	15LYB	EUR 0.07	Put	EUR 74.2968	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P RQ9	50,000	50,000	16LYB	EUR 0.15	Put	EUR 75.7536	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20

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FRBNPP00P RR7	100,000	100,000	17LYB	EUR 0.05	Put	EUR 24.7962	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RS5	100,000	100,000	18LYB	EUR 0.10	Put	EUR 25.2824	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RT3	100,000	100,000	19LYB	EUR 0.19	Put	EUR 26.2548	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RU1	200,000	200,000	20LYB	EUR 0.89	Call	EUR 59.6123	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P RV9	200,000	200,000	21LYB	EUR 0.27	Call	EUR 65.7791	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P RW7	200,000	200,000	22LYB	EUR 0.14	Put	EUR 69.8904	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RX5	200,000	200,000	23LYB	EUR 0.27	Put	EUR 71.2608	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RY3	200,000	200,000	24LYB	EUR 0.07	Put	EUR 75.5616	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P RZ0	200,000	200,000	25LYB	EUR 0.15	Put	EUR 77.0432	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P S03	50,000	50,000	26LYB	EUR 0.79	Call	EUR 41.6219	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P S11	50,000	50,000	27LYB	EUR 0.10	Call	EUR 48.5590	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P S29	50,000	50,000	28LYB	EUR 0.10	Put	EUR 50.5410	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P S37	50,000	50,000	29LYB	EUR 0.20	Put	EUR 51.5320	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P S45	15,000	15,000	30LYB	EUR 0.07	Call	EUR 3.4946	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P S52	15,000	15,000	31LYB	EUR 0.07	Put	EUR 3.6374	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P S60	15,000	15,000	32LYB	EUR 0.14	Put	EUR 3.7087	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P S78	50,000	50,000	33LYB	EUR 0.07	Put	EUR 36.1080	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P	50,000	50,000	34LYB	EUR 0.14	Put	EUR 36.8160	Downwards 4	Downwards 4	0%	100%	EURIBOR1M	-4%	Open End	10

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S86							digits	digits			=			
FRBNPP00P S94	30,000	30,000	35LYB	EUR 0.20	Put	EUR 103.6320	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SA1	30,000	30,000	36LYB	EUR 0.41	Put	EUR 105.6640	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SB9	60,000	60,000	37LYB	EUR 0.13	Call	EUR 15.3216	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P SC7	60,000	60,000	38LYB	EUR 0.06	Call	EUR 15.6408	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P SD5	60,000	60,000	39LYB	EUR 0.06	Put	EUR 16.2792	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P SE3	60,000	60,000	40LYB	EUR 0.13	Put	EUR 16.5984	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P SF0	50,000	50,000	41LYB	EUR 0.31	Call	EUR 35.7696	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P SG8	50,000	50,000	42LYB	EUR 0.16	Call	EUR 37.3248	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P SH6	50,000	50,000	43LYB	EUR 0.08	Call	EUR 38.1024	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P SI4	50,000	50,000	44LYB	EUR 0.47	Put	EUR 43.5457	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SJ2	50,000	50,000	45LYB	EUR 0.93	Put	EUR 48.2113	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SK0	30,000	30,000	46LYB	EUR 1.80	Call	EUR 120.4515	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P SL8	30,000	30,000	47LYB	EUR 0.28	Call	EUR 135.6809	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P SM6	30,000	30,000	48LYB	EUR 0.28	Put	EUR 141.2190	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SN4	30,000	30,000	49LYB	EUR 0.55	Put	EUR 143.9880	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SO2	30,000	30,000	50LYB	EUR 0.24	Put	EUR 12.3257	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P SP9	15,000	15,000	51LYB	EUR 0.10	Put	EUR 53.3868	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10

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FRBNPP00P SQ7	15,000	15,000	52LYB	EUR 0.21	Put	EUR 54.4336	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SR5	50,000	50,000	53LYB	EUR 0.13	Call	EUR 62.3378	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P SS3	50,000	50,000	54LYB	EUR 0.13	Put	EUR 64.8822	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P ST1	50,000	50,000	55LYB	EUR 0.25	Put	EUR 66.1544	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SU9	20,000	20,000	56LYB	EUR 0.22	Put	EUR 114.1890	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SV7	20,000	20,000	57LYB	EUR 0.45	Put	EUR 116.4280	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SW5	15,000	15,000	58LYB	EUR 0.28	Call	EUR 13.6808	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P SX3	15,000	15,000	59LYB	EUR 0.28	Put	EUR 14.2392	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P SY1	15,000	15,000	60LYB	EUR 0.56	Put	EUR 14.5185	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P SZ8	30,000	30,000	61LYB	EUR 1.86	Call	EUR 14.8640	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	2
FRBNPP00P T02	30,000	30,000	62LYB	EUR 0.19	Put	EUR 18.9516	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P T10	30,000	30,000	63LYB	EUR 0.37	Put	EUR 19.3232	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P T28	45,000	45,000	64LYB	EUR 0.66	Call	EUR 7.6056	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P T36	45,000	45,000	65LYB	EUR 0.17	Call	EUR 8.1016	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P T44	45,000	45,000	66LYB	EUR 0.17	Put	EUR 8.4324	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P T51	45,000	45,000	67LYB	EUR 0.33	Put	EUR 8.5977	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P T69	30,000	30,000	68LYB	EUR 0.29	Call	EUR 14.3031	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P	30,000	30,000	69LYB	EUR 0.29	Put	EUR 14.8869	Downwards 4	Downwards 4	0%	100%	EURIBOR1M	-4%	Open End	1

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T77							digits	digits			=			
FRBNPP00PT85	30,000	30,000	70LYB	EUR 0.58	Put	EUR 15.1788	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00PT93	50,000	50,000	71LYB	EUR 0.89	Call	EUR 70.9920	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20
FRBNPP00PTA9	50,000	50,000	72LYB	EUR 0.09	Put	EUR 90.5148	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00PTB7	50,000	50,000	73LYB	EUR 0.18	Put	EUR 92.2896	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00PTC5	75,000	75,000	74LYB	EUR 0.02	Put	EUR 12.0004	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTD3	75,000	75,000	75LYB	EUR 0.05	Put	EUR 12.2357	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTE1	100,000	100,000	76LYB	EUR 0.53	Call	EUR 356.5260	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	100
FRBNPP00PTF8	100,000	100,000	77LYB	EUR 0.08	Call	EUR 401.6040	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	100
FRBNPP00PTG6	100,000	100,000	78LYB	EUR 0.08	Put	EUR 417.9961	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	100
FRBNPP00PTH4	100,000	100,000	79LYB	EUR 0.16	Put	EUR 426.1920	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	100
FRBNPP00PTI2	15,000	15,000	80LYB	EUR 0.27	Put	USD 156.8149	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	10
FRBNPP00PTJ0	15,000	15,000	81LYB	EUR 0.53	Put	USD 159.8896	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	10
FRBNPP00PTK8	40,000	40,000	82LYB	EUR 0.54	Call	EUR 39.5472	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PTL6	40,000	40,000	83LYB	EUR 0.09	Put	EUR 45.8388	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTM4	40,000	40,000	84LYB	EUR 0.18	Put	EUR 46.7376	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTN2	40,000	40,000	85LYB	EUR 0.36	Put	EUR 48.5352	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTO0	100,000	100,000	86LYB	EUR 0.10	Call	EUR 96.3339	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20

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FRBNPP00P TP7	100,000	100,000	87LYB	EUR 0.10	Put	EUR 100.2660	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P TQ5	100,000	100,000	88LYB	EUR 0.20	Put	EUR 102.2320	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P TR3	100,000	100,000	89LYB	EUR 0.59	Put	EUR 110.0960	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P TS1	50,000	50,000	90LYB	EUR 0.62	Call	EUR 12.4560	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P TT9	50,000	50,000	91LYB	EUR 0.12	Call	EUR 14.9472	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P TU7	50,000	50,000	92LYB	EUR 0.06	Call	EUR 15.2586	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P TV5	50,000	50,000	93LYB	EUR 0.06	Put	EUR 15.8814	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P TW3	50,000	50,000	94LYB	EUR 0.12	Put	EUR 16.1929	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P TX1	20,000	20,000	95LYB	EUR 0.21	Call	EUR 103.3410	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P TY9	10,000	10,000	96LYB	EUR 0.36	Call	EUR 17.5322	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P TZ6	10,000	10,000	97LYB	EUR 0.36	Put	EUR 18.2478	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P U09	10,000	10,000	98LYB	EUR 0.72	Put	EUR 18.6057	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P U17	100,000	100,000	99LYB	EUR 0.04	Call	EUR 10.5232	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P U25	100,000	100,000	00LZB	EUR 0.04	Put	EUR 10.9528	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P U33	30,000	30,000	01LZB	EUR 0.26	Call	EUR 62.5920	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P U41	30,000	30,000	02LZB	EUR 0.13	Call	EUR 63.8960	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P U58	30,000	30,000	03LZB	EUR 0.13	Put	EUR 66.5040	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P	30,000	30,000	04LZB	EUR 0.26	Put	EUR 67.8080	Downwards 4	Downwards 4	0%	100%	EURIBOR1M	-4%	Open End	10

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U66							digits	digits			=			
FRBNPP00P U74	30,000	30,000	05LZB	EUR 0.13	Put	EUR 128.2651	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P U82	30,000	30,000	06LZB	EUR 0.25	Put	EUR 130.7800	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P U90	15,000	15,000	07LZB	EUR 0.10	Call	EUR 24.1920	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UA7	15,000	15,000	08LZB	EUR 0.05	Call	EUR 24.6959	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UB5	15,000	15,000	09LZB	EUR 0.05	Put	EUR 25.7040	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UC3	15,000	15,000	10LZB	EUR 0.10	Put	EUR 26.2080	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UD1	75,000	75,000	11LZB	EUR 0.39	Call	EUR 22.2824	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P UE9	75,000	75,000	12LZB	EUR 0.10	Put	EUR 24.7044	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P UF6	75,000	75,000	13LZB	EUR 0.19	Put	EUR 25.1888	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P UG4	40,000	40,000	14LZB	EUR 0.06	Call	EUR 28.4396	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UH2	40,000	40,000	15LZB	EUR 0.06	Put	EUR 29.6004	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UI0	40,000	40,000	16LZB	EUR 0.12	Put	EUR 30.1808	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UJ8	100,000	100,000	17LZB	EUR 1.27	Call	EUR 50.7520	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UK6	100,000	100,000	18LZB	EUR 0.13	Put	EUR 64.7088	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UL4	100,000	100,000	19LZB	EUR 0.25	Put	EUR 65.9776	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UM2	20,000	20,000	20LZB	EUR 0.37	Call	EUR 361.6200	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20
FRBNPP00P UN0	20,000	20,000	21LZB	EUR 0.37	Put	EUR 376.3800	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20

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FRBNPP00P UO8	20,000	20,000	22LZB	EUR 0.74	Put	EUR 383.7600	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P UP5	20,000	20,000	23LZB	EUR 1.48	Put	EUR 398.5201	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P UQ3	20,000	20,000	24LZB	EUR 2.21	Put	EUR 413.2801	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P UR1	100,000	100,000	25LZB	EUR 0.19	Call	EUR 18.8610	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	2
FRBNPP00P US9	100,000	100,000	26LZB	EUR 0.19	Put	EUR 19.6310	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P UT7	30,000	30,000	27LZB	EUR 4.02	Call	EUR 142.5450	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UU5	30,000	30,000	28LZB	EUR 0.37	Call	EUR 179.0950	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UV3	30,000	30,000	29LZB	EUR 0.37	Put	EUR 186.4050	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UW1	30,000	30,000	30LZB	EUR 0.73	Put	EUR 190.0600	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UX9	30,000	30,000	31LZB	EUR 1.46	Put	EUR 197.3700	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UY7	30,000	30,000	32LZB	EUR 9.06	Call	EUR 168.1875	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UZ4	30,000	30,000	33LZB	EUR 1.04	Call	EUR 248.4000	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P V08	30,000	30,000	34LZB	EUR 0.52	Put	EUR 263.9250	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P V16	30,000	30,000	35LZB	EUR 1.04	Put	EUR 269.1000	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P V24	30,000	30,000	36LZB	EUR 2.07	Put	EUR 279.4501	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P V32	30,000	30,000	37LZB	EUR 4.14	Put	EUR 300.1500	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P V40	30,000	30,000	38LZB	EUR 0.08	Put	EUR 39.5250	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P	30,000	30,000	39LZB	EUR 0.16	Put	EUR 40.3001	Downwards 4	Downwards 4	0%	100%	EURIBOR1M	-4%	Open End	10

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V57							digits	digits			=			
FRBNPP00P V65	15,000	15,000	40LZB	EUR 1.07	Call	CHF 293.8560	Upwards 4 digits	Upwards 4 digits	0%	85%	CHFLIBOR1M=	+4%	Open End	10
FRBNPP00P V73	15,000	15,000	41LZB	EUR 0.53	Call	CHF 299.9780	Upwards 4 digits	Upwards 4 digits	0%	85%	CHFLIBOR1M=	+4%	Open End	10
FRBNPP00P V81	15,000	15,000	42LZB	EUR 0.53	Put	CHF 312.2221	Downwards 4 digits	Downwards 4 digits	0%	100%	CHFLIBOR1M=	-4%	Open End	10
FRBNPP00P V99	15,000	15,000	43LZB	EUR 1.07	Put	CHF 318.3441	Downwards 4 digits	Downwards 4 digits	0%	100%	CHFLIBOR1M=	-4%	Open End	10
FRBNPP00P VA5	20,000	20,000	44LZB	EUR 0.15	Call	EUR 17.6544	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	5
FRBNPP00P VB3	20,000	20,000	45LZB	EUR 0.07	Call	EUR 18.0222	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	5
FRBNPP00P VC1	20,000	20,000	46LZB	EUR 0.07	Put	EUR 18.7578	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	5
FRBNPP00P VD9	40,000	60,000	47LZB	EUR 0.34	Put	EUR 19.1257	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	5
FRBNPP00P VE7	30,000	30,000	48LZB	EUR 0.78	Call	EUR 89.6816	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	10
FRBNPP00P VF4	30,000	30,000	49LZB	EUR 0.19	Put	EUR 99.4297	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	10
FRBNPP00P VG2	30,000	30,000	50LZB	EUR 0.39	Put	EUR 101.3793	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	10
FRBNPP00P VH0	30,000	30,000	51LZB	EUR 0.11	Call	EUR 5.2547	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	1
FRBNPP00P VI8	30,000	30,000	52LZB	EUR 0.11	Put	EUR 5.4693	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	1
FRBNPP00P VJ6	30,000	30,000	53LZB	EUR 0.21	Put	EUR 5.5765	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	1
FRBNPP00P VK4	60,000	60,000	54LZB	EUR 0.05	Put	EUR 4.9654	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	2
FRBNPP00P VL2	60,000	60,000	55LZB	EUR 0.10	Put	EUR 5.0628	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	2
FRBNPP00P VM0	75,000	75,000	56LZB	EUR 1.10	Call	CHF 72.1280	Upwards 4 digits	Upwards 4 digits	0%	85%	CHFLIBOR1M=	+4%	Open End	5

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FRBNPP00P VN8	75,000	75,000	57LZB	EUR 0.27	Put	CHF 79.9680	Downwards 4 digits	Downwards 4 digits	0%	100%	CHFLIBOR1M=	-4%	Open End	5
FRBNPP00P VO6	75,000	75,000	58LZB	EUR 0.55	Put	CHF 81.5361	Downwards 4 digits	Downwards 4 digits	0%	100%	CHFLIBOR1M=	-4%	Open End	5
FRBNPP00P VP3	15,000	15,000	59LZB	EUR 0.18	Call	EUR 4.1427	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	2
FRBNPP00P VQ1	15,000	15,000	60LZB	EUR 0.05	Put	EUR 4.5931	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	2
FRBNPP00P VR9	15,000	15,000	61LZB	EUR 0.09	Put	EUR 4.6832	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	2
FRBNPP00P VS7	20,000	20,000	62LZB	EUR 4.72	Call	EUR 8.7717	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	1
FRBNPP00P VT5	20,000	20,000	63LZB	EUR 2.16	Call	EUR 11.3357	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	1
FRBNPP00P VU3	90,000	110,000	64LZB	EUR 0.60	Call	EUR 13.2251	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	1
FRBNPP00P VV1	20,000	20,000	65LZB	EUR 0.27	Put	EUR 13.7649	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	1
FRBNPP00P VW9	15,000	15,000	66LZB	EUR 0.40	Call	EUR 96.4799	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	10
FRBNPP00P VX7	15,000	15,000	67LZB	EUR 0.20	Call	EUR 98.4900	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	10
FRBNPP00P VY5	15,000	15,000	68LZB	EUR 0.20	Put	EUR 102.5100	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	10
FRBNPP00P VZ2	50,000	50,000	69LZB	EUR 0.67	Call	EUR 17.5980	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	5
FRBNPP00P W07	50,000	50,000	70LZB	EUR 0.08	Call	EUR 20.5310	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	5
FRBNPP00P W15	50,000	50,000	71LZB	EUR 0.08	Put	EUR 21.3690	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	5
FRBNPP00P W23	50,000	50,000	72LZB	EUR 0.17	Put	EUR 21.7880	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	5
FRBNPP00P W31	20,000	20,000	73LZB	EUR 2.26	Call	EUR 30.2716	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	2
FRBNPP00P	20,000	20,000	74LZB	EUR 0.35	Call	EUR 34.0991	Upwards 4	Upwards 4	0%	85%	EURIBOR1M	+4%	Open End	2

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W49							digits	digits			=			
FRBNPP00P W56	20,000	20,000	75LZB	EUR 0.35	Put	EUR 35.4909	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P W64	20,000	20,000	76LZB	EUR 0.70	Put	EUR 36.1869	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P W72	22,500	22,500	77LZB	EUR 0.10	Call	EUR 50.2936	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P W80	22,500	22,500	78LZB	EUR 0.10	Put	EUR 52.3464	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P W98	45,000	45,000	79LZB	EUR 0.04	Call	EUR 21.4620	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WA3	45,000	45,000	80LZB	EUR 0.04	Put	EUR 22.3380	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WB1	45,000	45,000	81LZB	EUR 0.26	Put	EUR 24.5281	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WC9	20,000	20,000	82LZB	EUR 0.68	Call	EUR 39.2380	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P WD7	20,000	20,000	83LZB	EUR 0.17	Put	EUR 43.5030	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P WE5	20,000	20,000	84LZB	EUR 0.34	Put	EUR 44.3560	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P WF2	30,000	30,000	85LZB	EUR 0.85	Call	EUR 62.0224	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WG0	30,000	30,000	86LZB	EUR 0.14	Put	EUR 71.8896	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WH8	30,000	30,000	87LZB	EUR 0.28	Put	EUR 73.2993	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WI6	75,000	75,000	88LZB	EUR 0.14	Call	EUR 16.6608	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P WJ4	75,000	75,000	89LZB	EUR 0.07	Call	EUR 17.0079	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P WK2	75,000	75,000	90LZB	EUR 0.07	Put	EUR 17.7021	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P WL0	75,000	75,000	91LZB	EUR 0.14	Put	EUR 18.0493	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5

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FRBNPP00P WM8	40,000	40,000	92LZB	EUR 0.11	Put	EUR 28.6926	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P WN6	40,000	40,000	93LZB	EUR 0.23	Put	EUR 29.2552	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P WO4	30,000	30,000	94LZB	EUR 0.22	Call	EUR 105.6930	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WP1	30,000	30,000	95LZB	EUR 0.22	Put	EUR 110.0070	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WQ9	30,000	30,000	96LZB	EUR 0.43	Put	EUR 112.1640	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WR7	50,000	50,000	97LZB	EUR 0.13	Call	EUR 31.7135	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WS5	50,000	50,000	98LZB	EUR 0.07	Put	EUR 33.6957	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WT3	50,000	50,000	99LZB	EUR 0.13	Put	EUR 34.3564	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WU1	30,000	30,000	62LUB	EUR 0.15	Call	EUR 73.3334	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WV9	30,000	30,000	63LUB	EUR 0.15	Put	EUR 76.3266	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WW7	30,000	30,000	64LUB	EUR 0.12	Call	EUR 60.3876	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WX5	30,000	30,000	65LUB	EUR 0.12	Put	EUR 62.8524	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WY3	30,000	30,000	66LUB	EUR 0.25	Put	EUR 64.0848	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WZ0	30,000	30,000	67LUB	EUR 0.49	Put	EUR 66.5496	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P X06	50,000	50,000	68LUB	EUR 0.14	Put	EUR 35.9296	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P X14	50,000	50,000	69LUB	EUR 0.28	Put	EUR 36.6340	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P X22	30,000	30,000	70LUB	EUR 0.21	Call	EUR 101.9690	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P	30,000	30,000	71LUB	EUR 0.21	Put	EUR	Downwards 4	Downwards 4	0%	100%	EURIBOR1M	-4%	Open End	10

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X30						106.1310	digits	digits			=			
FRBNPP00P X48	30,000	30,000	72LUB	EUR 0.42	Put	EUR 108.2120	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P X55	20,000	20,000	73LUB	EUR 0.03	Call	EUR 13.8866	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P X63	20,000	20,000	74LUB	EUR 0.03	Put	EUR 14.4534	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P X71	20,000	20,000	75LUB	EUR 0.06	Put	EUR 14.7368	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P X89	100,000	100,000	76LUB	EUR 0.87	Call	EUR 100.0040	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P X97	100,000	100,000	77LUB	EUR 0.22	Put	EUR 110.8740	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P XA1	100,000	100,000	78LUB	EUR 0.43	Put	EUR 113.0480	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P XB9	50,000	50,000	79LUB	EUR 0.08	Put	EUR 20.3236	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XC7	50,000	50,000	80LUB	EUR 0.16	Put	EUR 20.7220	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XD5	100,000	200,000	81LUB	EUR 0.72	Put	EUR 54.0498	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XE3	150,000	350,000	82LUB	EUR 0.23	Put	EUR 55.1097	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XF0	40,000	40,000	83LUB	EUR 0.10	Call	EUR 25.5486	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P XG8	40,000	40,000	84LUB	EUR 0.10	Put	EUR 26.5914	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XH6	15,000	15,000	85LUB	EUR 0.14	Call	EUR 6.8413	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P XI4	15,000	15,000	86LUB	EUR 0.14	Put	EUR 7.1207	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P XJ2	45,000	45,000	87LUB	EUR 0.58	Call	EUR 140.1600	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P XK0	45,000	45,000	88LUB	EUR 0.29	Call	EUR 143.0799	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10

N° de Souche / N° de Tranche / Code ISIN	Nbre de Titres émis	Nbre de Titres	Code Mnemonique	Prix d'émission par Titre	Call / Put	Prix d'Exercice	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Pourcentage de Dividende	Interbank Rate 1 Screen Page	Financing Rate Percentage	Date de Remboursement	Parité
FRBNPP00PXL8	45,000	45,000	89LUB	EUR 0.29	Put	EUR 148.9201	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXM6	45,000	45,000	90LUB	EUR 0.58	Put	EUR 151.8400	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXN4	30,000	50,000	91LUB	EUR 0.55	Call	EUR 84.0056	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PXO2	20,000	20,000	92LUB	EUR 0.17	Put	EUR 87.4344	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXP9	20,000	20,000	93LUB	EUR 0.34	Put	EUR 89.1489	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXQ7	50,000	50,000	94LUB	EUR 0.15	Put	EUR 74.6028	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXR5	50,000	50,000	95LUB	EUR 0.29	Put	EUR 76.0656	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXS3	30,000	30,000	96LUB	EUR 0.16	Call	EUR 39.0239	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PXT1	30,000	30,000	97LUB	EUR 0.08	Call	EUR 39.8369	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PXU9	30,000	30,000	98LUB	EUR 0.08	Put	EUR 41.4630	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXV7	30,000	30,000	99LUB	EUR 0.16	Put	EUR 42.2760	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PWX5	15,000	15,000	00LVB	EUR 0.45	Put	EUR 46.2825	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PXX3	15,000	15,000	01LVB	EUR 0.91	Put	EUR 47.1901	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PXY1	60,000	60,000	02LVB	EUR 0.05	Call	EUR 4.4923	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	2
FRBNPP00PXZ8	60,000	60,000	03LVB	EUR 0.05	Put	EUR 4.6757	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PY05	60,000	60,000	04LVB	EUR 0.09	Put	EUR 4.7674	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PY13	60,000	60,000	05LVB	EUR 0.18	Put	EUR 4.9508	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P	50,000	50,000	06LVB	EUR 0.07	Put	EUR 16.8250	Downwards 4	Downwards 4	0%	100%	EURIBOR1M	-4%	Open End	5

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Y21							digits	digits			=			
FRBNPP00PY39	50,000	50,000	07LVB	EUR 0.13	Put	EUR 17.1548	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PY47	50,000	50,000	08LVB	EUR 0.15	Put	EUR 78.5400	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PY54	50,000	50,000	09LVB	EUR 0.31	Put	EUR 80.0800	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PY62	50,000	50,000	10LVB	EUR 0.09	Put	EUR 21.8790	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PY70	15,000	15,000	11LVB	EUR 0.28	Put	EUR 142.7184	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PY88	15,000	15,000	12LVB	EUR 0.56	Put	EUR 145.5168	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PY96	15,000	15,000	13LVB	EUR 0.06	Call	EUR 30.6446	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PYA9	15,000	15,000	14LVB	EUR 0.06	Put	EUR 31.8954	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PYB7	15,000	15,000	15LVB	EUR 0.13	Put	EUR 32.5208	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PYC5	100,000	100,000	16LVB	EUR 0.03	Call	GBp 148.2152	Upwards 4 digits	Upwards 4 digits	0%	85%	GBPLIBOR1M=	+4%	Open End	1
FRBNPP00PYD3	100,000	100,000	17LVB	EUR 0.03	Put	GBp 154.2648	Downwards 4 digits	Downwards 4 digits	0%	100%	GBPLIBOR1M=	-4%	Open End	1

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FRBNPP00PQB3	Ordinary	Accor SA	EUR	FR0000120404	ACCP.PA	www.accorhotels-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQC1	Ordinary	ADP	EUR	FR0010340141	ADP.PA	www.aeroportsdeparis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQD9	Ordinary	ADP	EUR	FR0010340141	ADP.PA	www.aeroportsdeparis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQE7	Ordinary	ADP	EUR	FR0010340141	ADP.PA	www.aeroportsdeparis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQF4	Ordinary	Air France-KLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1

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FRBNPP00PQG2	Ordinary	Air France-KLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQH0	Ordinary	Air France-KLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQI8	Ordinary	Air France-KLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQJ6	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQK4	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQL2	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQM0	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQN8	Registered	Allianz SE	EUR	DE0008404005	ALVG.DE	www.allianz.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PQO6	Registered	Allianz SE	EUR	DE0008404005	ALVG.DE	www.allianz.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PQP3	Registered	Allianz SE	EUR	DE0008404005	ALVG.DE	www.allianz.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PQQ1	Ordinary	Alstom SA	EUR	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQR9	Ordinary	Alstom SA	EUR	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQS7	Ordinary	Alten	EUR	FR0000071946	LTEN.PA	www.alten.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQT5	Ordinary	Alten	EUR	FR0000071946	LTEN.PA	www.alten.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQU3	Ordinary	Alten	EUR	FR0000071946	LTEN.PA	www.alten.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQV1	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PQW9	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PQX7	Ordinary	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQY5	Ordinary	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQZ2	Ordinary	Aperam SA	EUR	LU0569974404	APAM.AS	www.aperam.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PR04	Ordinary	Aperam SA	EUR	LU0569974404	APAM.AS	www.aperam.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PR12	Ordinary	Aperam SA	EUR	LU0569974404	APAM.AS	www.aperam.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PR20	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PR38	Ordinary	Arkema SA	EUR	FR0010313833	AKE.PA	www.arkema.com/en	Euronext Paris	www.euronext.com	1
FRBNPP00PR46	Ordinary	Arkema SA	EUR	FR0010313833	AKE.PA	www.arkema.com/en	Euronext Paris	www.euronext.com	1
FRBNPP00PR53	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1

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FRBNPP00PR61	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP00PR79	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP00PR87	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP00PR95	Ordinary	Adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRA3	Ordinary	Adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRB1	Ordinary	Adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRC9	Ordinary	Aegon NV	EUR	NL0000303709	AEGN.AS	www.aegon.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PRD7	Ordinary	Aegon NV	EUR	NL0000303709	AEGN.AS	www.aegon.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PRE5	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PRF2	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PRG0	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PRH8	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	EUR / USD
FRBNPP00PRI6	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	EUR / USD
FRBNPP00PRJ4	Ordinary	Alphabet Inc C	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PRK2	Ordinary	Alphabet Inc C	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PRL0	Ordinary	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PRM8	Ordinary	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PRN6	Ordinary	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PRO4	Ordinary	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PRP1	Ordinary	Anheuser-Busch InBev SA/NV	EUR	BE0974293251	ABI.BR	www.ab-inbev.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PRQ9	Ordinary	Anheuser-Busch InBev SA/NV	EUR	BE0974293251	ABI.BR	www.ab-inbev.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PRR7	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PRS5	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1

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FRBNPP00PRT3	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PRU1	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRV9	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRW7	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRX5	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRY3	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRZ0	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PS03	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS11	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS29	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS37	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS45	Ordinary	Bolloré	EUR	FR0000039299	BOLL.PA	www.bolloré.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS52	Ordinary	Bolloré	EUR	FR0000039299	BOLL.PA	www.bolloré.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS60	Ordinary	Bolloré	EUR	FR0000039299	BOLL.PA	www.bolloré.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS78	Ordinary	Bouygues SA	EUR	FR0000120503	BOUY.PA	www.bouygues.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS86	Ordinary	Bouygues SA	EUR	FR0000120503	BOUY.PA	www.bouygues.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS94	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSA1	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSB9	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSC7	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSD5	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSE3	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSF0	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSG8	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSH6	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSI4	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1

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FRBNPP00PSJ2	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSK0	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	-	1
FRBNPP00PSL8	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	-	1
FRBNPP00PSM6	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	-	1
FRBNPP00PSN4	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	-	1
FRBNPP00PSO2	Ordinary	Credit Agricole SA	EUR	FR0000045072	CAGR.PA	www.credit-agricole.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSP9	Registered	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSQ7	Registered	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSR5	Ordinary	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSS3	Ordinary	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP00PST1	Ordinary	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSU9	Ordinary	Dassault Systèmes	EUR	FR0000130650	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSV7	Ordinary	Dassault Systèmes	EUR	FR0000130650	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSW5	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSX3	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSY1	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSZ8	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	www.lufthansagroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT02	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	www.lufthansagroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT10	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	www.lufthansagroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT28	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT36	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.boerse-frankfurt.de	1

N° de Souche / N° de Tranche / Code ISIN	Type de l'Action	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
FRBNPP00PT44	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT51	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT69	Ordinary	Electricite de France SA	EUR	FR0010242511	EDF.PA	www.edf.com	Euronext Paris	www.euronext.com	1
FRBNPP00PT77	Ordinary	Electricite de France SA	EUR	FR0010242511	EDF.PA	www.edf.com	Euronext Paris	www.euronext.com	1
FRBNPP00PT85	Ordinary	Electricite de France SA	EUR	FR0010242511	EDF.PA	www.edf.com	Euronext Paris	www.euronext.com	1
FRBNPP00PT93	Ordinary	Eiffage	EUR	FR0000130452	FOUG.PA	www.eiffage.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PTA9	Ordinary	Eiffage	EUR	FR0000130452	FOUG.PA	www.eiffage.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PTB7	Ordinary	Eiffage	EUR	FR0000130452	FOUG.PA	www.eiffage.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PTC5	Ordinary	Engie SA	EUR	FR0010208488	ENGIE.PA	www.engie.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTD3	Ordinary	Engie SA	EUR	FR0010208488	ENGIE.PA	www.engie.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTE1	Ordinary	EUROFINS SCIENTIFIC SE	EUR	FR0000038259	EUFI.PA	www.eurofins.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTF8	Ordinary	EUROFINS SCIENTIFIC SE	EUR	FR0000038259	EUFI.PA	www.eurofins.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTG6	Ordinary	EUROFINS SCIENTIFIC SE	EUR	FR0000038259	EUFI.PA	www.eurofins.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTH4	Ordinary	EUROFINS SCIENTIFIC SE	EUR	FR0000038259	EUFI.PA	www.eurofins.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTI2	Ordinary	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PTJ0	Ordinary	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PTK8	Ordinary	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTL6	Ordinary	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTM4	Ordinary	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTN2	Ordinary	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTO0	Ordinary	Ferrari NV	EUR	NL0011585146	RACE.MI	www.ferrari.it	Borsa Italiana (MTA)	www.borsaitaliana.it	1
FRBNPP00PTP7	Ordinary	Ferrari NV	EUR	NL0011585146	RACE.MI	www.ferrari.it	Borsa Italiana (MTA)	www.borsaitaliana.it	1
FRBNPP00PTQ5	Ordinary	Ferrari NV	EUR	NL0011585146	RACE.MI	www.ferrari.it	Borsa Italiana (MTA)	www.borsaitaliana.it	1
FRBNPP00PTR3	Ordinary	Ferrari NV	EUR	NL0011585146	RACE.MI	www.ferrari.it	Borsa Italiana (MTA)	www.borsaitaliana.it	1

N° de Souche / N° de Tranche / Code ISIN	Type de l'Action	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
FRBNPP00PTS1	Ordinary	Galp Energia SGPS SA	EUR	PTGAL0AM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTT9	Ordinary	Galp Energia SGPS SA	EUR	PTGAL0AM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTU7	Ordinary	Galp Energia SGPS SA	EUR	PTGAL0AM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTV5	Ordinary	Galp Energia SGPS SA	EUR	PTGAL0AM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTW3	Ordinary	Galp Energia SGPS SA	EUR	PTGAL0AM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTX1	Ordinary	Iliad	EUR	FR0004035913	ILD.PA	www.iliad.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PTY9	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	-	1
FRBNPP00PTZ6	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	-	1
FRBNPP00PU09	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	-	1
FRBNPP00PU17	Ordinary	ING Groep NV	EUR	NL0011821202	INGA.AS	www.ing.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PU25	Ordinary	ING Groep NV	EUR	NL0011821202	INGA.AS	www.ing.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PU33	Ordinary	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PU41	Ordinary	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PU58	Ordinary	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PU66	Ordinary	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PU74	Ordinary	Ipsen	EUR	FR0010259150	IPN.PA	www.ipsen.com	Euronext Paris	www.euronext.com	1
FRBNPP00PU82	Ordinary	Ipsen	EUR	FR0010259150	IPN.PA	www.ipsen.com	Euronext Paris	www.euronext.com	1
FRBNPP00PU90	Ordinary	Ipsos SA	EUR	FR0000073298	ISOS.PA	www.ipsos.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUA7	Ordinary	Ipsos SA	EUR	FR0000073298	ISOS.PA	www.ipsos.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUB5	Ordinary	Ipsos SA	EUR	FR0000073298	ISOS.PA	www.ipsos.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUC3	Ordinary	Ipsos SA	EUR	FR0000073298	ISOS.PA	www.ipsos.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUD1	Ordinary	Industria de Diseño Textil SA	EUR	ES0148396007	ITX.MC	www.inditex.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PUE9	Ordinary	Industria de Diseño Textil SA	EUR	ES0148396007	ITX.MC	www.inditex.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PUF6	Ordinary	Industria de Diseño Textil SA	EUR	ES0148396007	ITX.MC	www.inditex.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PUG4	Ordinary	JC Decaux	EUR	FR0000077919	JCDX.PA	www.jcdecaux.com	Euronext Paris	www.euronext.com	1

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FRBNPP00PUH2	Ordinary	JC Decaux	EUR	FR0000077919	JCDX.PA	www.jcdecaux.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUI0	Ordinary	JC Decaux	EUR	FR0000077919	JCDX.PA	www.jcdecaux.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUJ8	Ordinary	KBC Groep NV	EUR	BE0003565737	KBC.BR	www.kbc.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PUK6	Ordinary	KBC Groep NV	EUR	BE0003565737	KBC.BR	www.kbc.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PUL4	Ordinary	KBC Groep NV	EUR	BE0003565737	KBC.BR	www.kbc.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PUM2	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUN0	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUO8	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUP5	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUQ3	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUR1	Ordinary	Koninklijke Ahold Delhaize NV	EUR	NL0011794037	AD.AS	www.ahold.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PUS9	Ordinary	Koninklijke Ahold Delhaize NV	EUR	NL0011794037	AD.AS	www.ahold.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PUT7	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUU5	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUV3	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUW1	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUX9	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUY7	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PUZ4	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV08	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV16	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV24	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV32	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV40	Registered	LafargeHolcim Ltd	EUR	CH0012214059	LHN.PA	www.lafargeholcim.com	Euronext Paris	www.euronext.com	1
FRBNPP00PV57	Registered	LafargeHolcim Ltd	EUR	CH0012214059	LHN.PA	www.lafargeholcim.com	Euronext Paris	www.euronext.com	1

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FRBNPP00PV65	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PV73	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PV81	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PV99	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PVA5	Ordinary	M6	EUR	FR0000053225	MMTP.PA	www.m6.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVB3	Ordinary	M6	EUR	FR0000053225	MMTP.PA	www.m6.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVC1	Ordinary	M6	EUR	FR0000053225	MMTP.PA	www.m6.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVD9	Ordinary	M6	EUR	FR0000053225	MMTP.PA	www.m6.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVE7	Ordinary	Compagnie Générale des Etablissements Michelin	EUR	FR0000121261	MICP.PA	www.michelin.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVF4	Ordinary	Compagnie Générale des Etablissements Michelin	EUR	FR0000121261	MICP.PA	www.michelin.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVG2	Ordinary	Compagnie Générale des Etablissements Michelin	EUR	FR0000121261	MICP.PA	www.michelin.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVH0	Ordinary	Natixis	EUR	FR0000120685	CNAT.PA	www.natixis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVI8	Ordinary	Natixis	EUR	FR0000120685	CNAT.PA	www.natixis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVJ6	Ordinary	Natixis	EUR	FR0000120685	CNAT.PA	www.natixis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVK4	Ordinary	NOS SGPS SA	EUR	PTZON0AM0006	NOS.LS	www.nos.pt	Euronext Lisbon	www.euronext.com	1
FRBNPP00PVL2	Ordinary	NOS SGPS SA	EUR	PTZON0AM0006	NOS.LS	www.nos.pt	Euronext Lisbon	www.euronext.com	1
FRBNPP00PVM0	Registered	Nestle SA	CHF	CH0038863350	NESN.S	www.nestle.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PVN8	Registered	Nestle SA	CHF	CH0038863350	NESN.S	www.nestle.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PVO6	Registered	Nestle SA	CHF	CH0038863350	NESN.S	www.nestle.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PVP3	Ordinary	NOKIA	EUR	FI0009000681	NOKIA.PA	www.nokia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVQ1	Ordinary	NOKIA	EUR	FI0009000681	NOKIA.PA	www.nokia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVR9	Ordinary	NOKIA	EUR	FI0009000681	NOKIA.PA	www.nokia.com	Euronext Paris	www.euronext.com	1

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FRBNPP00PVS7	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVT5	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVU3	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVV1	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVW9	Ordinary	Orpea	EUR	FR0000184798	ORP.PA	www.orpea.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVX7	Ordinary	Orpea	EUR	FR0000184798	ORP.PA	www.orpea.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVY5	Ordinary	Orpea	EUR	FR0000184798	ORP.PA	www.orpea.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVZ2	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PW07	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PW15	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PW23	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PW31	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PW49	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PW56	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PW64	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PW72	Ordinary	Publicis Groupe SA	EUR	FR0000130577	PUBP.PA	www.publicisgroupe.com	Euronext Paris	www.euronext.com	1
FRBNPP00PW80	Ordinary	Publicis Groupe SA	EUR	FR0000130577	PUBP.PA	www.publicisgroupe.com	Euronext Paris	www.euronext.com	1
FRBNPP00PW98	Ordinary	Proximus	EUR	BE0003810273	PROX.BR	www.proximus.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PWA3	Ordinary	Proximus	EUR	BE0003810273	PROX.BR	www.proximus.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PWB1	Ordinary	Proximus	EUR	BE0003810273	PROX.BR	www.proximus.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PWC9	Ordinary	Randstad NV	EUR	NL0000379121	RAND.AS	www.randstad.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWD7	Ordinary	Randstad NV	EUR	NL0000379121	RAND.AS	www.randstad.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWE5	Ordinary	Randstad NV	EUR	NL0000379121	RAND.AS	www.randstad.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWF2	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWG0	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWH8	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	1

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FRBNPP00PW16	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PWJ4	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PWK2	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PWL0	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PWM8	Ordinary	Royal Dutch Shell Plc A	EUR	GB00B03MLX29	RDSa.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWN6	Ordinary	Royal Dutch Shell Plc A	EUR	GB00B03MLX29	RDSa.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWO4	Ordinary	Safran SA	EUR	FR0000073272	SAF.PA	www.safran-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWP1	Ordinary	Safran SA	EUR	FR0000073272	SAF.PA	www.safran-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWQ9	Ordinary	Safran SA	EUR	FR0000073272	SAF.PA	www.safran-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWR7	Ordinary	Compagnie de Saint Gobain SA	EUR	FR0000125007	SJOB.PA	www.saint-gobain.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWS5	Ordinary	Compagnie de Saint Gobain SA	EUR	FR0000125007	SJOB.PA	www.saint-gobain.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWT3	Ordinary	Compagnie de Saint Gobain SA	EUR	FR0000125007	SJOB.PA	www.saint-gobain.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWU1	Ordinary	Sanofi	EUR	FR0000120578	SASY.PA	www.sanofi-aventis.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWW9	Ordinary	Sanofi	EUR	FR0000120578	SASY.PA	www.sanofi-aventis.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWW7	Ordinary	Schneider Electric SA	EUR	FR0000121972	SCHN.PA	www.schneider-electric.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWX5	Ordinary	Schneider Electric SA	EUR	FR0000121972	SCHN.PA	www.schneider-electric.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWY3	Ordinary	Schneider Electric SA	EUR	FR0000121972	SCHN.PA	www.schneider-electric.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWZ0	Ordinary	Schneider Electric SA	EUR	FR0000121972	SCHN.PA	www.schneider-electric.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX06	Ordinary	Société Générale SA	EUR	FR0000130809	SOGN.PA	www.societegenerale.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX14	Ordinary	Société Générale SA	EUR	FR0000130809	SOGN.PA	www.societegenerale.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX22	Ordinary	Solvay SA	EUR	BE0003470755	SOLB.BR	www.solvay.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PX30	Ordinary	Solvay SA	EUR	BE0003470755	SOLB.BR	www.solvay.com	Euronext Brussels	www.euronext.com	1

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FRBNPP00PX48	Ordinary	Solvay SA	EUR	BE0003470755	SOLB.BR	www.solvay.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PX55	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STM.PA	www.st.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX63	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STM.PA	www.st.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX71	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STM.PA	www.st.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX89	Ordinary	Thales SA	EUR	FR0000121329	TCFP.PA	www.thalesgroup.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX97	Ordinary	Thales SA	EUR	FR0000121329	TCFP.PA	www.thalesgroup.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXA1	Ordinary	Thales SA	EUR	FR0000121329	TCFP.PA	www.thalesgroup.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXB9	Ordinary	ThyssenKrupp AG	EUR	DE0007500001	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	-	1
FRBNPP00PXC7	Ordinary	ThyssenKrupp AG	EUR	DE0007500001	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	-	1
FRBNPP00PXD5	Ordinary	Total SA	EUR	FR0000120271	TOTF.PA	www.total.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXE3	Ordinary	Total SA	EUR	FR0000120271	TOTF.PA	www.total.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXF0	Ordinary	TechnipFMC plc	EUR	GB00BDSFG982	FTI.PA	www.technip.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXG8	Ordinary	TechnipFMC plc	EUR	GB00BDSFG982	FTI.PA	www.technip.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXH6	Ordinary	Telefónica SA	EUR	ES0178430E18	TEF.MC	www.telefonica.es	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PXI4	Ordinary	Telefónica SA	EUR	ES0178430E18	TEF.MC	www.telefonica.es	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PXJ2	Ordinary	Teleperformance	EUR	FR0000051807	ROCH.PA	www.teleperformance.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXK0	Ordinary	Teleperformance	EUR	FR0000051807	ROCH.PA	www.teleperformance.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXL8	Ordinary	Teleperformance	EUR	FR0000051807	ROCH.PA	www.teleperformance.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXM6	Ordinary	Teleperformance	EUR	FR0000051807	ROCH.PA	www.teleperformance.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXN4	Ordinary	Ubisoft	EUR	FR0000054470	UBIP.PA	www.ubi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXO2	Ordinary	Ubisoft	EUR	FR0000054470	UBIP.PA	www.ubi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXP9	Ordinary	Ubisoft	EUR	FR0000054470	UBIP.PA	www.ubi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXQ7	Ordinary	UCB SA	EUR	BE0003739530	UCB.BR	www.ucb.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXR5	Ordinary	UCB SA	EUR	BE0003739530	UCB.BR	www.ucb.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXS3	Ordinary	Umicore SA	EUR	BE0974320526	UMI.BR	www.umicore.com	Euronext Brussels	www.euronext.com	1

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FRBNPP00PXT1	Ordinary	Umicore SA	EUR	BE0974320526	UMI.BR	www.umicore.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXU9	Ordinary	Umicore SA	EUR	BE0974320526	UMI.BR	www.umicore.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXV7	Ordinary	Umicore SA	EUR	BE0974320526	UMI.BR	www.umicore.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXW5	ODR	Unilever NV	EUR	NL0000009355	UNc.AS	www.unilever.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PXX3	ODR	Unilever NV	EUR	NL0000009355	UNc.AS	www.unilever.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PXY1	Ordinary	Vallourec SA	EUR	FR0000120354	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXZ8	Ordinary	Vallourec SA	EUR	FR0000120354	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY05	Ordinary	Vallourec SA	EUR	FR0000120354	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY13	Ordinary	Vallourec SA	EUR	FR0000120354	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY21	Ordinary	Veolia Environnement SA	EUR	FR0000124141	VIE.PA	www.veolia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY39	Ordinary	Veolia Environnement SA	EUR	FR0000124141	VIE.PA	www.veolia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY47	Ordinary	Vinci SA	EUR	FR0000125486	SGEF.PA	www.vinci.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY54	Ordinary	Vinci SA	EUR	FR0000125486	SGEF.PA	www.vinci.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY62	Ordinary	Vivendi SA	EUR	FR0000127771	VIV.PA	www.vivendi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY70	Preferred	Volkswagen AG	EUR	DE0007664039	VOWG_p.DE	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PY88	Preferred	Volkswagen AG	EUR	DE0007664039	VOWG_p.DE	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PY96	Ordinary	Valeo	EUR	FR0013176526	VLOF.PA	www.valeo.com	Euronext Paris	www.euronext.com	1
FRBNPP00PYA9	Ordinary	Valeo	EUR	FR0013176526	VLOF.PA	www.valeo.com	Euronext Paris	www.euronext.com	1
FRBNPP00PYB7	Ordinary	Valeo	EUR	FR0013176526	VLOF.PA	www.valeo.com	Euronext Paris	www.euronext.com	1
FRBNPP00PYC5	Ordinary	Vodafone Group PLC	GBp	GB00BH4HKS39	VOD.L	www.vodafone.com	London Stock Exchange	www.londonstockexchange.com	EUR / GBP
FRBNPP00PYD3	Ordinary	Vodafone Group PLC	GBp	GB00BH4HKS39	VOD.L	www.vodafone.com	London Stock Exchange	www.londonstockexchange.com	EUR / GBP

Section D - Risques

Elément	Description de l'Elément	
D.2	Principaux risques propres à l'Emetteur et au Garant	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 : Emetteur 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 <i>Risque de dépendance</i> 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. <i>Risque de crédit</i> 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 2018, ce risque de crédit s'élève à 56,2 milliards d'euros. <i>Risque de liquidité</i> 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 2018, le risque restant s'élève à 2,7 millions d'euros. Garant 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. Sept principaux risques, sont inhérents aux activités de BNPP: (1) <i>Risque de crédit</i> - Le risque de crédit est défini comme la probabilité d'une inexécution par un emprunteur ou une contrepartie de ses obligations vis-à-vis de BNPP. 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 du crédit. Les actifs pondérés

Elément	Description de l'Elément	
		spécifiques à ce risque s'élèvent à 504 milliards d'euros au 31 décembre 2018. Conformément aux recommandations de l'ABE, ce risque intègre également les risques sur les participations en actions y compris ceux liés aux activités d'assurance. (2) <i>Risque Opérationnel</i> - Le risque opérationnel est le risque de perte résultant de processus internes défectueux ou inadéquats (notamment ceux impliquant le personnel et les systèmes informatiques) ou d'événements externes, qu'ils soient délibérés, accidentels ou naturels (inondations, incendies, tremblements de terre, attaques terroristes...). Le risque opérationnel recouvre la fraude, les risques en lien avec les ressources humaines, les risques juridiques et de réputation, 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. Les actifs pondérés spécifiques à ce risque s'élèvent à 73 milliards d'euros au 31 décembre 2018. (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. 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. Les actifs pondérés spécifiques à ce risque s'élèvent à 27 milliards d'euros au 31 décembre 2018. (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. Les paramètres de marché 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 comparable), le prix de dérivés sur un marché organisé ainsi que tous les paramètres qui peuvent être induits de cotations de marché comme les taux d'intérêt, les spreads de crédit, les volatilités ou les corrélations implicites ou d'autres paramètres similaires. Les actifs pondérés spécifiques à ce risque s'élèvent à 20 milliards d'euros au 31 décembre 2018. (5) <i>Risque de titrisation du 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. 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. Les actifs pondérés spécifiques à ce risque s'élèvent à 7 milliards d'euros au 31 décembre 2018. (6) <i>Risques liés aux impôts différés et à certaines participations dans des établissements de crédit ou financiers</i> - Les montants inférieurs aux seuils de déduction des fonds propres prudentiels génèrent des actifs pondérés qui s'élèvent à 17 milliards d'euros au 31 décembre 2018. (7) <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 qui lui sont spécifiques, dans un délai déterminé et à un coût raisonnable. Il traduit le risque de ne pas pouvoir faire face à des flux nets sortants de trésorerie y compris liés à

Elément	Description de l'Elément	
		des besoins en collatéral, sur l'ensemble des horizons du court terme au long terme. Le risque spécifique du Groupe BNPP peut être notamment appréhendé au travers du ratio de liquidité à court terme analysant la couverture des sorties nettes de trésorerie à 30 jours en scénario de stress. De manière transversale, les risques auxquels le Groupe BNPP est exposé, peuvent provenir d'un certain nombre de facteurs liés entre autre à l'évolution de son environnement macro-économique, concurrentiel, de marché et réglementaire ou de facteurs liés à la mise en œuvre de sa stratégie, à son activité ou à ses opérations. <i>Risques</i> 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, risques liés à l'environnement de marché, risques liés à la réglementation et risques liés à la mise en œuvre de la stratégie de BNPP, risques liés à la gestion de l'activité de BNPP et risques liés aux opérations de BNPP. (a) Des conditions économiques et financières défavorables ont eu dans le passé et pourraient avoir à l'avenir un impact sur BNPP et les marchés dans lesquels elle intervient. (b) Du fait du périmètre global de ses activités, BNPP pourrait être vulnérable aux risques politiques, macroéconomiques ou financiers dans les pays ou régions où elle opère. (c) 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 <i>spreads</i> de crédit des États ou d'autres facteurs. (d) Un environnement prolongé de taux d'intérêt bas comporte des risques systémiques inhérents et la sortie d'un tel environnement comporte également des risques. (e) Toute variation significative des taux d'intérêt est susceptible de peser sur les revenus ou sur la rentabilité de BNPP. (f) La solidité financière et le comportement des autres institutions financières et acteurs du marché pourraient avoir un effet défavorable sur BNPP. (g) 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. (h) Les revenus tirés des activités générant des commissions sont potentiellement vulnérables à une baisse des marchés. (i) 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.

Elément	Description de l'Elément	
		(j) BNPP doit assurer une gestion actif-passif adéquate afin d'éviter toute exposition à des pertes. (k) 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. (l) BNPP pourrait faire l'objet d'une procédure de résolution. (m) BNPP est soumise à une réglementation importante et fluctuante dans les juridictions où elle exerce ses activités. (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. (o) Risques liés à la mise en oeuvre des plans stratégiques de BNPP. (p) BNPP pourrait connaître des difficultés relatives à l'intégration des sociétés acquises et pourrait ne pas réaliser les bénéfices attendus de ses acquisitions. (q) BNPP est exposée au risque de crédit et de contrepartie. (r) Toute augmentation substantielle des provisions ou tout engagement insuffisamment provisionné pourrait peser sur les résultats et sur la situation financière de BNPP. (s) Les stratégies de couverture mises en place par BNPP n'écartent pas tout risque de perte. (t) 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. (u) Les notations de BNPP pourraient être dégradées et sa rentabilité pourrait en être sérieusement impactée. (v) Une intensification de la concurrence, par des acteurs bancaires et non bancaires, pourrait peser sur les revenus et la rentabilité de BNPP. (w) 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. (x) Toute interruption ou défaillance des systèmes informatiques de BNPP, pourrait provoquer des pertes significatives d'informations relatives aux

Elément	Description de l'Elément	
		clients, nuire à la réputation de BNPP et provoquer des pertes financières. (y) Tout préjudice porté à la réputation de BNPP pourrait nuire à sa compétitivité.
D.3	Principaux risques propres aux Titres	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 : <i>Risques de Marché</i> -les Titres sont des obligations non assorties de sûretés, -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, -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. -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, <i>Risques liés aux Titulaires</i> -les clauses relatives aux assemblées générales des Titulaires permettent à des majorités définies de lier tous les Titulaires, -Dans certaines circonstances, les Titulaires peuvent perdre la valeur intégrale de leur investissement. <i>Risques liés à l'Emetteur/au Garant</i> -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, -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 entraîner une réduction de la valeur de négociation des Titres, -certains conflits d'intérêts peuvent surgir (voir Elément E.4 ci-dessous), <i>Risques Juridiques</i> -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

Elément	Description de l'Elément	
		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, -des frais et impôts peuvent être payables sur les Titres, -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. -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, <i>Risques liés au marché secondaire</i> -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). -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. <i>Risques relatifs au(x) Sous-Jacent(s) de Référence</i> -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 : -l'exposition à une ou plusieurs actions (y compris des actions qui sont attachées les unes aux autres et qui sont négociées comme une seule unité (les "Actions Jumelées")), 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 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. <i>Risques liés à des catégories spécifiques de produits</i> Les risques suivants sont liés aux Produits ETS

Elément	Description de l'Elément	
		Produits à effet de levier Les investisseurs peuvent être exposés à une perte partielle ou totale de leur investissement. Le rendement de ces Titres dépend de la performance du ou des Sous-Jacent(s) de Référence, plus particulièrement en fonction du niveau de remboursements automatiques anticipés. De plus, le rendement peut dépendre d'autres facteurs de marché tels que les taux d'intérêt, la volatilité implicite du Sous-Jacent de Référence, et la durée avant l'échéance. L'effet de levier de ces Titres peut être soit positif soit négatif.
D.6	Avertissement sur le risque	Voir Elément D.3 ci-dessus. 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. 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. En outre, les investisseurs peuvent perdre tout ou partie de leur investissement dans les Titres en conséquence de l'application des modalités des Titres.

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	Cette émission de Titres est offerte dans le cadre d'une Offre Non-exemptée en France et en Belgique. Le prix d'émission des Titres est défini à l'Elément C.20 du tableau.
E.4	Intérêt de personnes physiques et morales pouvant influencer sur l'émission/l'offre	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. 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.
E.7	Dépenses facturées à l'investisseur par l'Emetteur	Il n'existe pas de dépenses facturées à l'investisseur par l'Emetteur.

SAMENVATTING VAN HET PROGRAMMA PER SPECIFIEKE UITGIFTE MET BETREKKING TOT DIT BASISPROSPECTUS

Samenvattingen bestaan uit informatieverplichtingen die "Elementen" worden genoemd. Deze Elementen zijn genummerd in Onderdeel A - E (A.1 - E.7). Deze Samenvatting bevat alle vereiste Elementen die in een samenvatting voor dit soort Effecten, Emittent en Garant moeten worden opgenomen. Omdat op sommige Elementen niet hoeft te worden ingegaan, kunnen er gaten ontstaan in de volgorde van de nummering van de Elementen. Hoewel een Element mogelijk op grond van het soort Effecten[,]Emittent[en Garant] in de samenvatting dient te worden opgenomen, kan het zijn dat er geen relevante informatie over het Element kan worden gegeven. Er dient in dat geval een korte beschrijving van het Element in de samenvatting te worden opgenomen, waarin wordt toegelicht waarom het Element niet van toepassing is.

Onderdeel A - Inleiding en waarschuwingen

Element	Titel	
A.1	Waarschuwing dat de samenvatting moet worden gezien als een inleiding en een bepalingen m.b.t. vorderingen	- Deze samenvatting moet worden gelezen als een inleiding bij het Basisprospectus en de van toepassing zijnde Definitieve Voorwaarden. Tenzij anders aangegeven en behoudens zoals gebruikt in de eerste alinea van Element D.3, betekent in deze samenvatting "Basisprospectus" het Basisprospectus van BNPP B.V. en BNPP d.d. 3 juli 2019 zoals van tijd tot tijd aangevuld. In de eerste alinea van Element D.3, betekent "Basisprospectus" het Basisprospectus van BNPP B.V. en BNPP d.d. 3 juli 2019. - Elk besluit om te beleggen in Effecten moet worden gebaseerd op bestudering van het Basisprospectus als geheel, met inbegrip van de documenten die bij verwijzing hierin zijn opgenomen en de van toepassing zijnde Definitieve Voorwaarden. - Indien er een vordering aanhangig wordt gemaakt bij een rechtbank in een lidstaat van de Europese Economische Ruimte in verband met informatie die in het Basisprospectus en de van toepassing zijnde Definitieve Voorwaarden is opgenomen, kan van de eiser, ingevolge de nationale wetgeving van de lidstaat waar de vordering aanhangig wordt gemaakt, worden verlangd dat hij de kosten draagt voor de vertaling van het Basisprospectus en de van toepassing zijnde Definitieve Voorwaarden voordat de juridische procedure wordt aangevangen. - Er rust in die In enige lidstaat geen rust er uitsluitend wettelijke aansprakelijkheid op de Emittent of de Garant (indien van toepassing aanwezig) uitsluitend op grond van deze samenvatting, met inbegrip van een vertaling daarvan, tenzij maar alleen indien de samenvatting misleidend, onjuist of inconsistent is wanneer deze wordt gelezen in samenhang met de andere delen van dit Basisprospectus en de van toepassing zijnde Definitieve Voorwaarden of na de invoering van de betreffende bepalingen in richtlijn 2010/73/EU in de betreffende lidstaat geen kerngegevens verschaft ter ondersteuning van beleggers die overwegen in de Effecten te beleggen wanneer de samenvatting in samenhang met de andere delen van dit Basisprospectus en de van toepassing zijnde Definitieve Voorwaarden wordt gelezen.
A.2	Toestemming om het Basis Prospectus te gebruiken, geldigheidsperiode en andere verbonden voorwaarden	Toestemming : De Effecten worden aangeboden in omstandigheden waarin een prospectus gepubliceerd dient te worden ingevolge de Prospectusrichtlijn (een "Niet-vrijgesteld Aanbod"). Onder voorbehoud van de onderstaande voorwaarden, geeft de Emittent toestemming tot het gebruik van dit Prospectus in verband met een Niet-Vrijgesteld Aanbod van Schuldeffecten door de Managers en BNP Paribas. Aanbiedingsperiode : De hiervoor genoemde toestemming van de Emittent wordt voor Niet-vrijgestelde Aanbiedingen van Effecten gegeven gedurende (de "Aanbiedingsperiode"). Voorwaarden voor de toestemming : De voorwaarden voor toestemming van de

Element	Titel	
		Emittent [(naast de hiervoor genoemde voorwaarden)] zijn dat die toestemming (a) uitsluitend geldig is gedurende de Aanbiedingsperiode en (b) uitsluitend strekt tot het gebruik van het Basisprospectus voor het doen van een Niet-vrijgesteld Aanbod van de betreffende Effectentranche in Frankrijk en België.
		INGEVAL EEN BELEGGER VOORNEMENS IS EFFECTEN TE VERWERVEN OF DAADWERKELIJK EFFECTEN VERWERFT BIJ EEN NIET-VRIJGESTELD AANBOD VAN EEN BEVOEGDE AANBIEDER, DAN GEBEURT DIT, EN AANBIEDINGEN EN VERKOPEN VAN DIE EFFECTEN AAN EEN BELEGGER DOOR DEZE BEVOEGDE AANBIEDER WORDEN GEDAAN, IN OVEREENSTEMMING MET DE VOORWAARDEN EN OVERIGE GELDENDE AFSPRAKEN TUSSEN DIE BEVOEGDE AANBIEDER EN DIE BELEGGER, WAARONDER AFSPRAKEN MET BETREKKING TOT DE PRIJS, VERDELING, ONKOSTEN EN AFWIKKELING. DE RELEVANTE INFORMATIE WORDT TEN TIJDE VAN DIT AANBOD DOOR DE BEVOEGDE AANBIEDER VERSTREKT.

Onderdeel B - Emittent en Garant

Element	Titel																
B.1	Juridische en commerciële naam van de Emittent	BNP Paribas Issuance B.V. (" BNPP B.V. " of de " Emittent ").															
B.2	Zetel / juridische vorm / wetgeving / land van oprichting	BNPP B.V. is in Nederland opgericht als een besloten vennootschap met beperkte aansprakelijkheid naar Nederlands recht en is statutair gevestigd te (1017 CE) Amsterdam, aan de Herengracht 595.															
B.4b	Informatie over ontwikkelingen	BNPP B.V. is afhankelijk van BNPP. BNPP B.V. is een 100%-dochtermaatschappij van BNPP en houdt zich specifiek bezig met de uitgifte van effecten, zoals Warrants of Certificaten of andere verplichtingen, die door andere ondernemingen binnen de BNPP-groep (waaronder BNPP) worden ontwikkeld en opgezet en aan beleggers worden verkocht. De effecten worden afgedekt doordat van BNP Paribas en BNP Paribas-entiteiten hedginginstrumenten en/of onderpand worden verworven, zoals hierna in Element D.2 wordt beschreven. Als gevolg hiervan is de informatie over ontwikkelingen die op BNPP betrekking heeft tevens van toepassing op BNPP B.V.															
B.5	Beschrijving van de Groep	BNPP B.V. is een 100%-dochtermaatschappij van BNP Paribas. BNP Paribas is de uiteindelijke holdingmaatschappij van een groep van ondernemingen en beheert de financiële activiteiten voor deze dochtermaatschappijen (gezamenlijk te noemen: de " BNPP-groep ").															
B.9	Winstverwachting of -raming	Niet van toepassing aangezien en geen winstvoorspellingen of schattingen zijn opgesteld ten aanzien van de Emittent in het Basisprospectus waar deze Samenvatting betrekking op heeft.															
B.10	Voorbehouden in het accountantsverslag	Niet van toepassing; Er zijn in het accountantsverslag geen voorbehouden gemaakt omtrent de historische financiële informatie die in het Basisprospectus is opgenomen.															
B.12	Selectie van historische kerncijfers met betrekking tot de Emittent: Vergelijkende Financiële Jaarcijfers - In EUR <table border="1"> <thead> <tr> <th></th><th>31/12/2018 (geauditeerd)</th><th>31/12/2017 (geauditeerd)</th></tr> </thead> <tbody> <tr> <td>Inkomsten</td><td>439.645</td><td>431.472</td></tr> <tr> <td>Netto inkomsten, aandeel Groep</td><td>27.415</td><td>26.940</td></tr> <tr> <td>Balanstotaal</td><td>56.232.644.939</td><td>50.839.146.900</td></tr> <tr> <td>Eigen vermogen (aandeel Groep)</td><td>542.654</td><td>515.239</td></tr> </tbody> </table>			31/12/2018 (geauditeerd)	31/12/2017 (geauditeerd)	Inkomsten	439.645	431.472	Netto inkomsten, aandeel Groep	27.415	26.940	Balanstotaal	56.232.644.939	50.839.146.900	Eigen vermogen (aandeel Groep)	542.654	515.239
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Element	Titel																			
	Vergelijkende Tussentijdse Financiële Cijfers voor de periode van zes maanden eindigend 30 juni 2019 - In EUR																			
		<table> <tr> <th></th><th>30/06/2019 (niet-geauditeerd)¹</th><th>30/06/2018 (niet-geauditeerd)¹</th></tr> <tr> <td>Inkomsten</td><td>257.597</td><td>193.729</td></tr> <tr> <td>Netto inkomsten, aandeel Groep</td><td>17.416</td><td>12.238</td></tr> <tr> <th></th><th>30/06/2019 (niet-geauditeerd)¹</th><th>31/12/2018 (geauditeerd)</th></tr> <tr> <td>Balanstotaal</td><td>67.132.835.358</td><td>56.232.644.939</td></tr> <tr> <td>Eigen vermogen (aandeel Groep)</td><td>560.070</td><td>542.654</td></tr> </table>		30/06/2019 (niet-geauditeerd) ¹	30/06/2018 (niet-geauditeerd) ¹	Inkomsten	257.597	193.729	Netto inkomsten, aandeel Groep	17.416	12.238		30/06/2019 (niet-geauditeerd) ¹	31/12/2018 (geauditeerd)	Balanstotaal	67.132.835.358	56.232.644.939	Eigen vermogen (aandeel Groep)	560.070	542.654
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	¹ Deze financiële informatie is onderworpen aan een beperkte controle, zoals nader omschreven in het verslag van de Commissaris.																			
	Verklaring van geen significante of wezenlijk nadelige wijziging Er heeft zich sinds 30 juni 2019 (aan het einde van het vorig boekjaar waarvoor tussentijdse jaarrekening is gepubliceerd) geen significante wijziging voorgedaan in de financiële positie of handelspositie van BNPP B.V. Er heeft zich sinds 31 december 2018 (aan het einde van het vorig boekjaar waarvoor de gecontroleerde jaarrekening is gepubliceerd) geen wezenlijk nadelige wijziging voorgedaan in de vooruitzichten van BNPP B.V.																			
B.13	Gebeurtenissen die van invloed zijn op de solvabiliteit van de Emittent	Niet van toepassing, naar beste weten van de Emittent geen recente gebeurtenissen hebben voorgedaan die in wezenlijke mate van belang zijn voor het beoordelen van de solvabiliteit van de Emittent sinds 30 juni 2019.																		
B.14	Afhankelijkheid van andere groepsmaatschappijen	BNPP B.V. is afhankelijk van BNPP. BNPP B.V. is een 100%-dochtermaatschappij van BNPP en houdt zich specifiek bezig met de uitgifte van effecten, zoals Warrants of Certificaten of ander verplichtingen, die door andere maatschappijen binnen de BNPP-groep (waaronder BNPP) worden ontwikkeld en opgezet en aan beleggers worden verkocht. De effecten worden afgedekt doordat van BNP Paribas en BNP Paribas-entiteiten hedginginstrumenten en/of onderpand worden verworven, zoals hierna in Element D.2 wordt beschreven.																		
B.15	Hoofdactiviteiten	De hoofdactiviteit van de Emittent is het uitgeven en/of verwerven van financiële instrumenten van welke aard ook en het aangaan van gerelateerde overeenkomsten voor rekening van verschillende entiteiten binnen de BNPP-groep.																		
B.16	Meerderheidsaandeelhouders	BNP Paribas houdt 100 procent van het aandelenkapitaal van de BNPP B.V.																		
B.17	Gevraagde kredietbeoordelingen	De kredietbeoordeling van BNPP B.V. voor de lange termijn is A+ met een stabiele outlook (S&P Global Ratings Europe Limited) en de kredietbeoordeling van BNPP B.V. voor de korte termijn is A-1 (S&P Global Ratings Europe Limited). De Effecten hebben van geen beoordeling. Een effectenbeoordeling is geen aanbeveling om effecten te kopen, verkopen of aan te houden en kan op ieder moment door de kredietbeoordelaar worden opgeschort, verlaagd of ingetrokken.																		
B.18	Beschrijving van de Garantie	BNP Paribas ("BNPP" of de "Garant") staat op grond van een door BNP Paribas ("BNPP" of de "Garant") op 3 juli 2019 ondertekende garantie naar Frans recht onvoorwaardelijk en onherroepelijk garant voor de door BNPP B.V. uitgegeven Effecten (de "Garantie"). In geval van een bail-in van BNPP maar niet BNPP B.V., zullen de verplichtingen																		

Element	Titel	
		en/of bedragen die door BNPP ingevolge de garantie verschuldigd zijn, worden verminderd ter weerspiegeling van een dergelijke wijziging of vermindering als toegepast op de passiva van BNPP voortvloeiende uit de toepassing van een bail-in van BNPP door een betreffende toezichthouder (met inbegrip van een situatie waarbij de garantie zelf niet onderworpen is aan een dergelijke bail-in). De verplichtingen ingevolge de Garantie zijn een senior preferente verplichting (in de zin van Artikel L.613-30-3-I-3° van de Franse <i>Code monétaire et financier</i>) van BNPP en zullen van gelijke rang zijn (pari passu) ten opzichte van haar overige huidige en toekomstige senior preferente en ongedekte verplichtingen behoudens uitzonderingen die op grond van de Franse wet verplicht dienen te zijn.
B.19	Informatie over de Garant	
B.19/ B.1	Juridische en commerciële naam van de Garant	BNP Paribas.
B.19/ B.2	Zetel / juridische vorm / wetgeving / land van oprichting	De Garant is in Frankrijk opgericht als een société anonyme naar Frans recht en is een bevoegde bank gevestigd te (75009) Parijs, Frankrijk, aan 16, boulevard des Italiens.
B.19/ B.4b	Informatie over ontwikkelingen	Macroeconomische omgeving De bedrijfsresultaten van BNPP worden beïnvloed door de macro-economische en marktomgeving. De aard van de zaken van BNPP zorgt dat het vooral gevoelig voor macroeconomische en marktomstandigheden in Europa In 2018 bleef de wereldwijde groei gezond rond 3,7% (volgens de IMF), wat een gestabiliseerd groeipercentage weergeeft in geavanceerde economieën (+2,4% na +2,3% in 2017) en in opkomende economieën (+4,6% na +4,7% in 2017). Aangezien de economie in ontwikkelde landen aan de piek zat van zijn cyclus, bleven de centrale banken het flexibele monetair beleid aantrekken of hebben zij plannen om het geleidelijk af te bouwen. Centrale banken waren echter, vanwege de gematigde inflatie, in staat deze transitie geleidelijk in te voeren waarbij de risico's van een opvallende daling van economische activiteit werden beperkt. Dus verwacht de IMF dat de wereldwijde groei zoals die er de afgelopen twee jaar was, zich in 2019 (+3,5%) zal voortzetten ondanks de geringe vertraging die in geavanceerde economieën wordt verwacht. In deze context kunnen de volgende twee risicocategorieën aangewezen worden: <i>Risico van financiële instabiliteit door het gevoerde monetair beleid</i> Twee risico's moeten worden benadrukt: een scherpe toename van de rente en het te lang vasthouden aan het huidige, zeer coulante monetaire beleid. Aan de ene kant leiden het steeds verder aanscherpen van het monetaire beleid in de Verenigde Staten (wat in 2015 is ingezet) en het minder coulante monetaire beleid in de eurozone (vermindering van de aanschaf van tegoed vanaf januari 2018, eindigend in december 2018) tot risico's van financiële turbulentie en duidelijkere economische vertraging dan verwacht. Het risico van een onvoldoende gecontroleerde stijging van de langetermijnrente kan vooral worden benadrukt bij het scenario van een onverwachte toename van de inflatie of een onverwachte aanscherping van monetair beleid. Als dit risico zich voordoet, kan het negatieve gevolgen hebben op de vermogensmarkten, vooral die markten waarvoor de risicopremies extreem laag zijn in vergelijking met hun historisch gemiddelde na een decennium van coulante monetair beleid (krediet aan bedrijven of landen zonder beleggingskwaliteit, bepaalde sectoren van de aandelen- en obligatiemarkten enz.) alsmede op rentegevoelige sectoren. Aan de andere kant blijft, ondanks de opleving vanaf half 2016, de rente laag wat sommige deelnemers op de financiële markt aan kan zetten tot het nemen van overmatig risico: verlengde looptijden van financieringen of activa in bezit, minder

Element	Titel	
		streng kredietbeleid en een toename in financieringen met vreemd vermogen. Sommige van deze deelnemers (verzekeringsmaatschappijen, pensioenfondsen, activabeheerders enz.) brengen een toenemende systemische dimensie met zich mee en in het geval van marktturbulentie (gekoppeld bijvoorbeeld aan een scherpe toename in rentepercentages en/of een scherpe prijscorrectie) kunnen zij beslissen grote posities te ontbinden in een relatief zwakke marktliquideit. <i>Systemische risico's met betrekking tot toegenomen schuld</i> Macro-economisch gezien kan de impact van een rentestijging enorm zijn voor landen met hoge publieke en/of particuliere schuld t.o.v. bbp. Dit is vooral het geval voor bepaalde Europese landen (vooral Griekenland, Italië en Portugal), die vaak publieke schuld t.o.v. bbp ratios van boven de 100% laten zien, maar ook voor opkomende landen. Tussen 2008 en 2018 vertoonden die laatste een duidelijke toename in hun schulden, inclusief valutaschuld bij buitenlandse schuldeisers. De particuliere sector was de grootste bron voor de toename van deze schuld, maar ook in mindere mate de publieke sector, vooral in Afrika. Deze landen zijn vooral kwetsbaar in het vooruitzicht van het aanscherpen van monetair beleid in de ontwikkelde economieën. Kapitaaluitstroom kan druk uitoefenen op wisselkoersen, de kosten van het aflossen van die schuld laten toenemen, inflatie importeren en ervoor zorgen dat de centrale banken van opkomende landen hun kredietvoorwaarden aanscherpen. Dit kan leiden tot een verlaging in de verwachte economische groei, mogelijke afwaarderingen van ratingen van de staat en een toename van de risico's voor de banken. Hoewel de blootstelling van de BNP Paribas Group naar opkomende landen beperkt is, kan de kwetsbaarheid van deze economieën leiden tot verstoringen in het wereldwijde financiële systeem die van invloed kunnen zijn op de Group en mogelijk hun resultaten wijzigen. Opgemerkt dient te worden dat een aan schuld gerelateerd risico zich kan voordoen, niet alleen in het geval van een scherpe toename van de rente, maar ook bij negatieve groeischokken. Wetgeving en regelgeving van toepassing op financiële instellingen Recente en toekomstige veranderingen in de wetgeving en richtlijnen die van toepassing zijn op financiële instellingen hebben veel invloed op BNPP. Maatregelen die recent zijn aangenomen of die (of de toepassingsmaatregelen ervan) nog een ruwe versie zijn, die invloed hebben of mogelijk hebben op BNPP kunnen zijn: - richtlijnen betreffende kapitaal: Richtlijn Kapitaalvereisten IV ("CRD 4")/ de Verordening Kapitaalvereisten ("CRR"), de internationale norm voor het vermogen om verlies te absorberen ("TLAC") en aanmerking van BNPP als financiële instelling dat van systemisch belang is door de Raad voor financiële stabiliteit; - de structurele hervormingen die bestaan uit de Franse bankierswet van 26 juli 2013 die eist dat banken filialen opzetten of "speculatieve" bedrijfseigen activiteiten scheiden van hun traditionele bankactiviteiten, de "Volcker regel" in de VS die bedrijfseigen transacties, sponsorschap en beleggingen in private equity fondsen en hedgefondsen door Amerikaanse en buitenlandse banken verbiedt; - het Europees Enkel Toezichthoudend Mechanisme en de verordening van 6 november 2014; - de Richtlijn van 16 april 2014 met betrekking tot depositogarantiesystemen en de delegatie- en invoeringsbesluiten, de Richtlijn van 15 mei 2014 met daarin een Bankherstel- en Resolutieraamwerk, het Enkele Resolutie Mechanisme voor het instellen van het Enkele Resolutiebestuur en het Enkele Resolutiefonds;

Element	Titel	
		– de Final Rule van de Amerikaanse Federal Reserve die strengere regels oplegt op de Amerikaanse transacties van grote buitenlandse banken, voornamelijk de verplichting tot het opzetten van een afzonderlijke, intermediaire holding in de VS (gekapitaliseerd en onderhevig aan regelgeving) voor hun Amerikaanse dochtermaatschappijen; – de nieuwe regels voor de regulering van over-de-toonbank derivatieve activiteiten overeenkomstig Hoofdstuk VII van de Dodd-Frank Wall Street Reform and Consumer Protection Act, voornamelijk margevereisten niet-vrijgemaakte derivaatproducten en de derivaten van aandelen die verhandeld worden door swapdealers en belangrijke op aandelen gebaseerde swapdeelnemers en de regels van het Amerikaanse Securities and Exchange Commission waarvoor de registratie van banken en grote swapdeelnemers verplicht is die actief zijn op derivatenmarkten alsmede de transparantie en rapportage van derivatentransacties; – de nieuwe Richtlijn betreffende markten voor financiële instrumenten ("MiFID II") en Vordering betreffende markten voor financiële instrumenten ("MiFIR") en Europese regels met betrekking tot het vrijmaken van sommige over-de-toonbank derivatenproducten door gecentraliseerde tegenpartijen en het onthullen van aandelen gefinancierde transacties aan gecentraliseerde organen. – de Algemene Verordening Gegevensbescherming ("AVG") trad op 25 mei 2018 in werking. Deze verordening heeft als doel dat de Europese gegevensvertrouwelijkheid wordt aangescherpt en de bescherming van persoonsgegevens binnen de Europese Unie wordt verbeterd. Bedrijven lopen het risico op hoge boetes als zij zich niet aan de normen zoals gesteld door de AVG houden. Deze Verordening is van toepassing op alle banken die diensten aan Europese burgers verlenen en; – de voltooiing van Basel 3 gepubliceerd door het Basel-commissie in december 2017, leidt tot een herziening van de maatregel van kredietrisico, operationeel risico en aanpassing van kredietwaardering ("CVA") risico voor de berekening van risicogewogen activa. De verwachting is dat deze maatregelen in januari 2022 in werking zullen treden en onderhevig zijn aan een outputvloer (gebaseerd op gestandaardiseerde benaderingen) die vanaf 2022 geleidelijk ingevoerd zullen worden en het eindniveau in 2027 zullen bereiken. Daarbij komt dat in deze strengere regelgevende context het risico van het niet nakomen van bestaande wetten en richtlijnen, vooral met betrekking tot de bescherming van de belangen van klanten en persoonsgegevens, een groot risico vormt voor de bankensector, mogelijk leidend tot grote verliezen en boetes. Naast dit nalevingssysteem, dat specifiek dit soort risico dekt, plaats de BNP Paribas Group het belang van zijn klanten, en breder gezien dat van zijn belanghebbenden, in de kern van zijn waarden. Dus de nieuwe Gedragscode die in 2016 door de BNP Paribas Group is ingesteld bevat gedetailleerde waarden en gedragsregels op dit gebied. Cyberveiligheid en technologierisico Het vermogen van de BNPP om zaken te doen is intrinsiek verbonden aan de doorstroming van elektronische transacties alsmede de bescherming en beveiliging van informatie en technologieactiva. De technologische verandering wordt versneld door de digitale transformatie en de daaruit voortvloeiende toename van het aantal communicatiecircuits, verspreiding van gegevensbronnen, groeiende automatisering van processen en meer gebruik van elektronische bankoverschrijvingen. De voortgang en versnelling van technologische verandering bieden cybercriminelen nieuwe mogelijkheden voor het veranderen, stelen en bekend maken van gegevens. Het aantal aanvallen neemt toe, met een groter bereik en raffinement in alle sectoren,

Element	Titel																																		
		inclusief financiële diensten. Het uitbesteden van een groeiend aantal processen stelde de Groep ook bloot aan structurele cyberbeveiligings- en technologierisico's die tot het verschijnen van potentiële aanvalsvectoren leiden die cybercriminelen kunnen uitbuiten. Dienovereenkomstig heeft de BNP Paribas Groep een tweede verdedigingslinie binnen de Risicofunctie bedoeld voor het managen van technologische en cyberveiligheidsrisico's. Dus worden operationele normen worden regelmatig aangepast ter ondersteuning van de digitale evolutie en innovatie van BNPP, en onderwijl de bestaande en opkomende bedreigingen managend (zoals cyber-crime, spionage enz.).																																	
B.19/B.5	Beschrijving van de Groep	BNPP is een toonaangevende Europese bancaire en financiële dienstverlener met vier thuismarkten voor particuliere bankdiensten, namelijk in Frankrijk, België, Italië en Luxemburg. Het is aanwezig in 71 landen en heeft meer dan 201.000 werknemers, met inbegrip meer dan 153.000 in Europa. BNPP is de moedermaatschappij van de BNP Paribas Groep (gezamenlijk de " BNPP Groep ").																																	
B.19/B.9	Winstverwachting of -raming	Niet van toepassing aangezien en geen winstvoorspellingen of schattingen zijn opgesteld ten aanzien van de Garantiegiver in het Basisprospectus waar deze Samenvatting betrekking op heeft.																																	
B.19/ B.10	Voorbehouden in het accountantsverslag	Niet van toepassing; Er zijn in het accountantsverslag geen voorbehouden gemaakt inzake de historische financiële informatie die in het Basisprospectus is opgenomen.																																	
B.19/ B.12	Selectie van historische kerncijfers met betrekking tot de Garant: Vergelijkende financiële jaarcijfers - in miljoenen EUR <table border="1"> <thead> <tr> <th></th><th>31/12/2018* (geauditeerd)</th><th>31/12/2017 (geauditeerd)</th></tr> </thead> <tbody> <tr> <td>Inkomsten</td><td>42.516</td><td>43.161</td></tr> <tr> <td>Risicokosten</td><td>(2.764)</td><td>(2.907)</td></tr> <tr> <td>Netto-inkomsten, aandeel Groep</td><td>7.526</td><td>7.759</td></tr> <tr> <td></td><td>31/12/2018</td><td>31/12/2017</td></tr> <tr> <td>Common Equity Tier 1 Ratio (Basel 3 geheel belast, CRD4)</td><td>11,80%</td><td>11,80%</td></tr> <tr> <td></td><td>31/12/2018* (geauditeerd)</td><td>31/12/2017 (geauditeerd)</td></tr> <tr> <td>Geconsolideerd balanstotaal</td><td>2.040.836</td><td>1.960.252</td></tr> <tr> <td>Geconsolideerde leningen en schuldvorderingen verschuldigd door klanten</td><td>765.871</td><td>727.675</td></tr> <tr> <td>Geconsolideerde items verschuldigd aan klanten</td><td>796.548</td><td>766.890</td></tr> <tr> <td>Eigen vermogen (aandeel Groep)</td><td>101.467</td><td>101.983</td></tr> </tbody> </table> * De hier weergegeven cijfers per 31 december 2018 zijn gebaseerd op de nieuwe IFRS 9-boekhoudnorm. De impact van de eerst toepassing van de nieuwe IFRS 9-boekhoudnorm was beperkt en er was volledig rekening mee gehouden per 1 januari 2018: -1,1 miljard euro impact op het vermogen van aandeelhouders dat niet hergewaardeerd is (2,5 miljard euro impact op hergewaardeerd vermogen van aandeelhouders) en ~ 10 bp op de volledig geladen Basel 3 gewone aandelen Tier 1-ratio. Vergelijkende Tussentijdse Financiële Cijfers voor de periode van zes maanden eindigend 30 juni			31/12/2018* (geauditeerd)	31/12/2017 (geauditeerd)	Inkomsten	42.516	43.161	Risicokosten	(2.764)	(2.907)	Netto-inkomsten, aandeel Groep	7.526	7.759		31/12/2018	31/12/2017	Common Equity Tier 1 Ratio (Basel 3 geheel belast, CRD4)	11,80%	11,80%		31/12/2018* (geauditeerd)	31/12/2017 (geauditeerd)	Geconsolideerd balanstotaal	2.040.836	1.960.252	Geconsolideerde leningen en schuldvorderingen verschuldigd door klanten	765.871	727.675	Geconsolideerde items verschuldigd aan klanten	796.548	766.890	Eigen vermogen (aandeel Groep)	101.467	101.983
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Element	Titel		
	2019 - In miljoenen EUR		
		1H19* (niet-geauditeerd)	1H18 (niet-geauditeerd)
	Inkomsten	22.368	22.004
	Risicokosten	(1.390)	(1.182)
	Netto-inkomsten, aandeel Groep	4.386	3.960
		30/06/2019*	31/12/2018
	Common Equity Tier 1 Ratio (Basel 3 geheel belast, CRD4)	11,90%	11,80%
		30/06/2019* (niet-geauditeerd)	31/12/2018 (geauditeerd)
	Geconsolideerd balanstotaal	2.372.620	2.040.836
	Geconsolideerde leningen en schuldvorderingen verschuldigd door klanten	793.960	765.871
	Geconsolideerde items verschuldigd aan klanten	833.265	796.548
	Eigen vermogen (aandeel Groep)	104.135	101.467
	* De hier weergegeven cijfers per 30 juni 2019 zijn gebaseerd op de nieuwe IFRS 16-boekhoudnorm. Deimpact per 1 januari 2019 van de eerste toepassing van de nieuwe IFRS 16-boekhoudnorm ("Leasing") was ~10 bp op de Basel 3 gewone aandelen Tier 1-ratio.		
Verklaring van geen significante of wezenlijk nadelige wijziging			
Er heeft zich sinds 30 juni 2019 (aan het einde van het vorig boekjaar waarvoor tussentijdse jaarrekening is gepubliceerd) geen significante wijziging voorgedaan in de financiële positie of handelspositie van de BNPP-groep. Er heeft zich sinds 31 december 2018 (aan het einde van het vorig boekjaar waarvoor de gecontroleerde jaarrekening is gepubliceerd) geen wezenlijk nadelige wijziging voorgedaan in de vooruitzichten van BNPP of de BNPP-groep.			
B.19/ B.13	Gebeurtenissen die van invloed zijn op de solvabiliteit van de Garant	Niet van toepassing, naar beste weten van de Garant geen recente gebeurtenissen hebben voorgedaan die in wezenlijke mate van belang zijn voor het beoordelen van de solvabiliteit van de Garant sinds 30 juni 2019.	
B.19/ B.14	Afhankelijkheid van andere groepsmaatschappijen	BNPP is niet afhankelijk van andere onderdelen van de BNPP-groep.	
B.19/ B.15	Hoofdactiviteiten	Paribas houdt belangrijke posities in haar twee hoofdactiviteiten: ● Retail Banking and Services, waartoe behoort: ● Thuismarkten, waaronder: ● Franse Retail Banking (FRB), ● BNL banca commerciale (BNL bc), Italiaanse retail banking, ● Belgische Retail Banking (BRB),	

Element	Titel	
		• Andere Thuismarkt-activiteiten, waaronder Luxemburgse Retail Banking (LRB); • Internationale Financiële Dienstverlening, waaronder: • Europa-Mediterranee, • BancWest, • Persoonlijke financiën, • Verzekeringen, • Vermogensopbouw en -beheer; • Corporate and Institutional Banking (CIB), waartoe behoort: • Bankdiensten voor bedrijven, • Mondiale markten, • Effectendienstverlening.
B.19/ B.16	Meerderheidsaandeelhouders	Geen van de huidige aandeelhouders oefent rechtstreekse of indirecte zeggenschap uit over BNPP. Per 31 december 2018 warende belangrijkste aandeelhouders Société Fédérale de Participations et d'Investissement (" SFPI "), een public interest société anonyme (besloten vennootschap) die namens de Belgische overheid optreedt en die een belang van 7,7% in het aandelenkapitaal houdt, BlackRock Inc. dat 5,1% in het aandelenkapitaal houdt en het Groothertogdom Luxemburg, dat een belang van 1,0% in het aandelenkapitaal houdt. Voor zover BNPP weet, is er behalve SFPI en BlackRock Inc. geen aandeelhouder die meer dan 5% van haar vermogen of stemrechten houdt.
B.19/ B.17	Gevraagde kredietbeoordelingen	De kredietbeoordeling van BNPP voor de lange termijn is A+ met een stabiele outlook (S&P Global Ratings Europe Limited), Aa3 met een stabiele outlook (Moody's Investors Service Ltd.), AA- met een stabiele outlook (Fitch France S.A.S.) en AA (laag) met een stabiele outlook (DBRS Limited) en de kredietbeoordeling van BNPP voor de korte termijn is A-1 (S&P Global Ratings Europe Limited), P-1 (Moody's Investors Service Ltd), F1+ (Fitch France S.A.S.) en R-1 (gemiddeld) (DBRS Limited). Een effectenbeoordeling is geen aanbeveling om effecten te kopen, verkopen of aan te houden en kan op ieder moment door de kredietbeoordelaar worden opgeschort, verlaagd of ingetrokken.

Onderdeel C - Effecten

Element	Titel	
C.1	Effectensoort/ISIN	De Effecten zijn certificaten ("Certificaten") en worden in Series uitgegeven. Het Serienummer van de Effecten is deze vermeld in de tabel in onderstaand Element C.20. De ISIN is deze vermeld in de tabel in onderstaand Element C.20. De Mnemotechnische Code is deze vermeld in de tabel in onderstaand Element C.20. De Effecten zijn in contanten afgewikkelde Effecten. Op de Certificaten is Frans recht van toepassing.

Element	Titel	
C.2	Valuta	De valuta van deze Serie Effecten is Euro ("EUR").
C.5	Beperkingen op de vrije overdraagbaarheid	De Effecten zijn vrij overdraagbaar, behoudens de beperkingen op aanbieden en verkopen in de Verenigde Staten, de Europese Economische Ruimte, België, Denemarken, Finland, Frankrijk, Luxemburg, Nederland, Noorwegen, Spanje en Zweden en ingevolge de Prospectusrichtlijn en de wetgeving van de rechtsgebieden waar de betreffende Effecten worden aangeboden of verkocht.
C.8	Aan de Effecten verbonden rechten	Op Effecten die ingevolge het Programma worden uitgegeven, gelden onder meer voorwaarden met betrekking tot: Status De Effecten zijn niet-achtergestelde en ongedekte verplichtingen van de Emittent en zijn onderling van gelijke rang (<i>pari passu</i>).
		Belastingheffing De Houder dient alle belastingen, rechten en/of onkosten te betalen die voortvloeien uit de vervreemding, uitoefening en afwikkeling of aflossing van de Effecten en/of de levering of overdracht van de Gerechtigheid. De Emittent houdt op de aan Houders betaalbare bedragen of te leveren activa bepaalde belastingen en onkosten in die niet eerder op aan Houders betaalde bedragen of geleverde activa zijn ingehouden en waarvan de Berekeningsagent vaststelt dat deze aan de Effecten zijn toe te rekenen. Op betalingen zijn in alle gevallen van toepassing: (i) fiscale en andere wet- en regelgeving die ter plaatse van de betaling daarop van toepassing is, (ii) vereiste inhouding of aftrek op grond van een overeenkomst zoals beschreven in Section 1471(b) van de U.S. Internal Revenue Code of 1986 (de "Code") of zoals anderszins opgelegd op grond van Section 1471 tot en met 1474 van de Code, alle regelgeving of overeenkomsten ingevolge daarvan, officiële interpretaties daarvan, of wetten waarmee een intergouvernementele benadering daarvan wordt ingevoerd, en (iii) vereiste inhouding of aftrek op grond van Section 871(m) van de Code.
		Negatief pandrecht De voorwaarden van de Effecten bevatten geen bepaling betreffende negatief pandrecht.
		Gevallen van Tekortkoming De voorwaarden van de Effecten bevatten geen gevallen van tekortkoming.
		Vergaderingen De Houders worden niet in een <i>Masse</i> samengevoegd. Heersend recht De Effecten, de Agentuurovereenkomst (zoals van tijd tot tijd gewijzigd of aangevuld) en de Garantie worden beheerst door en uitgelegd naar Frans recht, en alle rechtszaken of procedures in verband daarmee worden - met inachtneming van eventuele dwingende regels van de Herschikte Verordening Brussel - voorgelegd aan de bevoegde rechters te Parijs binnen het rechtsgebied van het Parijse Gerechtshof (<i>Cour d'Appel de Paris</i>). BNPP B.V. kiest woonplaats op het statutaire hoofdkantoor van BNP Paribas, momenteel gevestigd te (75009) Parijs aan 16, boulevard des Italiens.
C.9	Rente/Aflossing	Rente

Element	Titel	
		De Effecten zijn niet rentedragend en op de Effecten wordt geen rente uitgekeerd. Aflossing Tenzij een Effect eerder is afgelost of ingetrokken, wordt elk Effect op de Aflossingsdatum, zoals uiteengezet in Element C.20. Naar keuze van de Houders kunnen de Certificaten tussentijds worden afgekocht tegen het Optionele Aflossingsbedrag, dat gelijk is aan: Put Uitbetaling (Put Payout 2210) (i) indien de Schuldeffecten gespecificeerd zijn als <i>Call</i> Schuldeffecten: $\text{Max} \left(0; \left(\frac{\text{Finale Prijs} - \text{Gekapitaliseerde Uitoefenprijs}}{\text{Pariteit} \times \text{Conversievoet Finaal}} \right) \right); \text{ of}$ (ii) indien de Schuldeffecten gespecificeerd zijn als <i>Put</i> Schuldeffecten: $\text{Max} \left(0; \left(\frac{\text{Gekapitaliseerde Uitoefenprijs} - \text{Finale Prijs}}{\text{Pariteit} \times \text{Conversievoet Finaal}} \right) \right)$ Beschrijving van de Uitbetaling <i>Als de Houder zijn Put heeft uitgeoefend van de Houder op voorwaarde dat geen Automatische Vervroegde Aflossing heeft voorgedaan en de Uitgever heeft reeds niet de Datum van de Waardevaststelling aangewezen, is de Uitbetaling (i) (bij Call Securities:) gelijk aan de (eventuele) meerwaarde van de Definitieve Prijs op de Waarderingsdatum ten opzichte van de Geactiveerde Uitoefenprijs, of (ii) (bij Put Securities:) gelijk aan de (eventuele) meerwaarde van de Geactiveerde Uitoefenprijs ten opzichte van de Definitieve Prijs op de Waarderingsdatum, in beide gevallen gedeeld door het product van de Definitieve Conversiekoers en Pariteit.</i> Vertegenwoordiger van de Houders Er is door de Emittent geen vertegenwoordiger voor de Houders aangesteld. De Houders worden niet in een Masse samengevoegd. Zie ook bovenstaand Element C.8 voor aan de Effecten verbonden rechten.
C.10	Derivatencomponent in de interestbetaling	Niet van toepassing.
C.11	Toelating tot de handel	Er is door (of namens) de Emittent een aanvraag ingediend om de Effecten toe te laten tot de handel op Euronext Paris.
C.15	Hoe de waarde van de beleggingen in derivaten wordt beïnvloed door de waarde van de onderliggende activa	Het betaalbare bedrag bij aflossing berekend onder verwijzing naar de Onderliggende Referentiewaarde(n). Zie onderstaand Element C.18.
C.16	Looptijd van de derivaten	De Aflossingsdatum van de Effecten is vermeld in de tabel in onderstaand Element C.20.
C.17	Afwikkelingsprocedure	Deze Serie Effecten wordt in contanten afgewikkeld. De Emittent heeft niet de optie om de afwikkeling te wijzigen.
C.18	Rendement op derivaten	Zie bovenstaand Element C.8 voor aan de Effecten verbonden rechten.

Element	Titel	
		Definitieve Aflossing Tenzij een Effect eerder is afgelost of gekocht en ingetrokken, geeft elk Effect de houder ervan het recht om op de Aflossingsdatum van de Emittent te ontvangen een Contant Afwikkelingsbedrag dat gelijk is aan: Finale Uitbetalingen (Final Payouts) Exchange Traded Securities (ETS) en Finale Uitbetalingen Leverageproducten: Leverage: producten met een vaste open einde waarvan het Rendement gekoppeld is aan de prestaties van de Onderliggende Referentie. De Rendementberekening is gebaseerd op verschillende mechanismen (inclusief knock-out kenmerken). Er is geen kapitaalbescherming. ETS Finale Uitbetaling 2210 (i) indien de Schuldeffecten gespecificeerd zijn als <i>Call</i> Schuldeffecten: $\text{Max} \left(0; \left(\frac{\text{Finale Prijs} - \text{Gekapitaliseerde Uitoefenprijs}}{\text{Pariteit} \times \text{Conversievoet Finaal}} \right) \right); \text{ of}$ (ii) indien de Schuldeffecten gespecificeerd zijn als <i>Put</i> Schuldeffecten: $\text{Max} \left(0; \left(\frac{\text{Gekapitaliseerde Uitoefenprijs} - \text{Finale Prijs}}{\text{Pariteit} \times \text{Conversievoet Finaal}} \right) \right)$ Beschrijving van de Uitbetaling <i>Indien zich geen Geval van Automatische Vervroegde Aflossing heeft voorgedaan en wel een Houder Putoptie is uitgeoefend met dien verstande dat de Emittent niet reeds de Waarderingsdatum heeft vastgesteld, is de Uitbetaling (i) (bij Call Securities:) gelijk aan de (eventuele) meerwaarde van de Definitieve Prijs op de Waarderingsdatum ten opzichte van de Geactiveerde Uitoefenprijs, of (ii) (bij Put Securities:) gelijk aan de (eventuele) meerwaarde van de Geactiveerde Uitoefenprijs ten opzichte van de Definitieve Prijs op de Waarderingsdatum, in beide gevallen gedeeld door het product van de Definitieve Conversiekoers en Pariteit.</i>
		Automatische Vervroegde Aflossing Indien zich op een Automatische Vervroegde Aflossing Waarderingsdatum een Gebeurtenis van Automatische Vervroegde terugbetaling voordoet, zullen de Schuldeffecten vervroegd worden afgelost tegen het Bedrag van de vervroegde Terugkoop (indien aanwezig) op de Datum van de Automatische Vervroegde Aflossing. Het Bedrag bij Automatische Vervroegde Aflossing is een bedrag gelijk aan: Automatische Vervroegde terugbetaling Uitbetaling 2210/2: 0 (zero). "Bedrag van de Automatische Vervroegde terugbetaling" betekent: - Met betrekking tot een <i>Call</i> Schuldeffect: de Observatieprijs is lager of gelijk aan de toepasselijke Veiligheidsdrempel; of - Met betrekking tot een <i>Put</i> Schuldeffect: de Observatieprijs is hoger dan of

Element	Titel	
		gelijk aan de toepasselijke Veiligheidsdrempel. "Datum van de Automatische Vervroegde terugbetaling" betekent de datum vallende vier Werkdagen na de Waarderingsdatum. <i>Uitbetaling 2210/2 bij Automatische Vervroegde Aflossing</i> <i>Bij (i) Call Securities: indien zich een Geval van Automatische Vervroegde Aflossing heeft voorgedaan, dan is de Uitbetaling gelijk aan nul (0) en vindt er bij aflossing of uitoefening van de Effecten geen uitkering plaats.</i> <i>Bij (ii) Put Securities: indien zich een Geval van Automatische Vervroegde Aflossing heeft voorgedaan, dan is de Uitbetaling gelijk aan nul (0) en vindt er bij aflossing of uitoefening van de Effecten geen uitkering plaats.</i>
C.19	Definitieve referentieprij van de Onderliggende Waarde	De definitieve referentieprij van de Onderliggende Waarde wordt in overeenstemming met het in bovenstaand Element C.18 uiteengezette waarderingsmechanisme bepaald.
C.20	Onderliggende Waarde	De Onderliggende Referentie in onderstaande tabel. Informatie inzake de Onderliggende Referentie kan worden verkregen van de bron uiteengezet in de onderstaande tabel.

Serienummer / Tranchenummer / ISIN Code	Aantal uitgegeven Schuldeffecten	Aantal Schuldeffecten	Mnemotechnische Code	Uitgifteprijs per Schuldeffect	Call / Put	Uitoefenprijs	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Datum van de Aflossing	Pariteit
FRBNPP00P QB3	50,000	50,000	65LXB	EUR 0.17	Put	EUR 42.1158	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P QC1	30,000	30,000	66LXB	EUR 0.18	Call	EUR 173.8520	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20
FRBNPP00P QD9	30,000	30,000	67LXB	EUR 0.18	Put	EUR 180.9480	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P QE7	30,000	30,000	68LXB	EUR 0.35	Put	EUR 184.4960	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P QF4	50,000	50,000	69LXB	EUR 0.16	Put	EUR 8.1009	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P QG2	50,000	50,000	70LXB	EUR 0.32	Put	EUR 8.2597	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P QH0	50,000	50,000	71LXB	EUR 0.64	Put	EUR 8.5774	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P QI8	50,000	50,000	72LXB	EUR 0.95	Put	EUR 8.8951	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P QJ6	40,000	40,000	73LXB	EUR 1.68	Call	EUR 87.9480	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P QK4	40,000	40,000	74LXB	EUR 0.21	Put	EUR 106.7940	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QL2	40,000	40,000	75LXB	EUR 0.42	Put	EUR 108.8880	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QM0	40,000	40,000	76LXB	EUR 0.84	Put	EUR 113.0760	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QN8	30,000	30,000	77LXB	EUR 3.61	Call	EUR 144.4320	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P QO6	30,000	30,000	78LXB	EUR 0.36	Put	EUR 184.1508	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QP3	30,000	30,000	79LXB	EUR 0.72	Put	EUR 187.7616	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QQ1	15,000	15,000	80LXB	EUR 0.07	Put	EUR 38.0664	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QR9	15,000	15,000	81LXB	EUR 0.15	Put	EUR 38.8128	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10

Serienummer / Tranchenummer / ISIN Code	Aantal uitgegeven Schuldeffecten	Aantal Schuldeffecten	Mnemotechnische Code	Uitgifteprijs per Schuldeffect	Call / Put	Uitoefenprijs	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Datum van de Aflossing	Pariteit
FRBNPP00P QS7	10,000	10,000	82LXB	EUR 0.08	Call	EUR 78.6940	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20
FRBNPP00P QT5	10,000	10,000	83LXB	EUR 0.08	Put	EUR 81.9060	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P QU3	10,000	10,000	84LXB	EUR 0.16	Put	EUR 83.5120	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P QV1	15,000	15,000	85LXB	EUR 1.55	Put	USD 1,824.3822	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M =	-4%	Open End	20
FRBNPP00P QW9	15,000	15,000	86LXB	EUR 3.09	Put	USD 1,860.1544	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M =	-4%	Open End	20
FRBNPP00P QX7	15,000	15,000	87LXB	EUR 0.12	Put	EUR 60.0780	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QY5	15,000	15,000	88LXB	EUR 0.24	Put	EUR 61.2560	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P QZ2	50,000	50,000	89LXB	EUR 0.29	Call	EUR 33.1016	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P R04	50,000	50,000	90LXB	EUR 0.07	Put	EUR 36.6996	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P R12	50,000	50,000	91LXB	EUR 0.14	Put	EUR 37.4192	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P R20	22,500	22,500	92LXB	EUR 0.38	Put	USD 226.5523	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M =	-4%	Open End	10
FRBNPP00P R38	30,000	30,000	93LXB	EUR 0.19	Put	EUR 98.4912	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P R46	30,000	30,000	94LXB	EUR 0.39	Put	EUR 100.4225	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P R53	20,000	20,000	95LXB	EUR 3.59	Call	EUR 18.8453	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P R61	20,000	20,000	96LXB	EUR 0.45	Put	EUR 22.8837	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P R79	60,000	80,000	97LXB	EUR 1.69	Put	EUR 23.3324	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P R87	20,000	20,000	98LXB	EUR 2.69	Put	EUR 25.1273	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P	25,000	25,000	99LXB	EUR 0.77	Call	EUR	Upwards 4	Upwards 4	0%	85%	EURIBOR1M	+4%	Open End	5

Serienummer / Tranchenummer / ISIN Code	Aantal uitgegeven Schuldeffecten	Aantal Schuldeffecten	Mnemotechnische Code	Uitgifteprijs per Schuldeffect	Call / Put	Uitoefenprijs	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Datum van de Aflossing	Pariteit
R95						188.8459	digits	digits			=			
FRBNPP00PRA3	25,000	25,000	00LYB	EUR 0.77	Put	EUR 196.5540	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P RB1	25,000	25,000	01LYB	EUR 1.54	Put	EUR 200.4080	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P RC9	100,000	100,000	02LYB	EUR 0.05	Put	EUR 5.3734	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P RD7	100,000	100,000	03LYB	EUR 0.11	Put	EUR 5.4788	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P RE5	45,000	45,000	04LYB	EUR 0.20	Call	EUR 96.4516	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P RF2	45,000	45,000	05LYB	EUR 0.20	Put	EUR 100.3884	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RG0	45,000	45,000	06LYB	EUR 0.39	Put	EUR 102.3568	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RH8	50,000	50,000	07LYB	EUR 0.25	Put	USD 150.2358	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	10
FRBNPP00P RI6	50,000	50,000	08LYB	EUR 0.51	Put	USD 153.1816	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	10
FRBNPP00P RJ4	37,500	37,500	09LYB	EUR 0.19	Put	USD 1,132.2816	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	100
FRBNPP00P RK2	37,500	37,500	10LYB	EUR 0.38	Put	USD 1,154.4832	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	100
FRBNPP00P RL0	60,000	60,000	11LYB	EUR 0.23	Call	EUR 6.0228	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P RM8	60,000	60,000	12LYB	EUR 0.03	Call	EUR 7.0266	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P RN6	60,000	60,000	13LYB	EUR 0.03	Put	EUR 7.3134	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P RO4	60,000	60,000	14LYB	EUR 0.06	Put	EUR 7.4568	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P RP1	50,000	50,000	15LYB	EUR 0.07	Put	EUR 74.2968	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P RQ9	50,000	50,000	16LYB	EUR 0.15	Put	EUR 75.7536	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20

Serienummer / Tranchenummer / ISIN Code	Aantal uitgegeven Schuldeffecten	Aantal Schuldeffecten	Mnemotechnische Code	Uitgifteprijs per Schuldeffect	Call / Put	Uitoefenprijs	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Datum van de Aflossing	Pariteit
FRBNPP00P RR7	100,000	100,000	17LYB	EUR 0.05	Put	EUR 24.7962	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RS5	100,000	100,000	18LYB	EUR 0.10	Put	EUR 25.2824	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RT3	100,000	100,000	19LYB	EUR 0.19	Put	EUR 26.2548	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RU1	200,000	200,000	20LYB	EUR 0.89	Call	EUR 59.6123	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P RV9	200,000	200,000	21LYB	EUR 0.27	Call	EUR 65.7791	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P RW7	200,000	200,000	22LYB	EUR 0.14	Put	EUR 69.8904	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RX5	200,000	200,000	23LYB	EUR 0.27	Put	EUR 71.2608	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P RY3	200,000	200,000	24LYB	EUR 0.07	Put	EUR 75.5616	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P RZ0	200,000	200,000	25LYB	EUR 0.15	Put	EUR 77.0432	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P S03	50,000	50,000	26LYB	EUR 0.79	Call	EUR 41.6219	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P S11	50,000	50,000	27LYB	EUR 0.10	Call	EUR 48.5590	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P S29	50,000	50,000	28LYB	EUR 0.10	Put	EUR 50.5410	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P S37	50,000	50,000	29LYB	EUR 0.20	Put	EUR 51.5320	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P S45	15,000	15,000	30LYB	EUR 0.07	Call	EUR 3.4946	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P S52	15,000	15,000	31LYB	EUR 0.07	Put	EUR 3.6374	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P S60	15,000	15,000	32LYB	EUR 0.14	Put	EUR 3.7087	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P S78	50,000	50,000	33LYB	EUR 0.07	Put	EUR 36.1080	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P	50,000	50,000	34LYB	EUR 0.14	Put	EUR 36.8160	Downwards 4	Downwards 4	0%	100%	EURIBOR1M	-4%	Open End	10

Serienummer / Tranchenummer / ISIN Code	Aantal uitgegeven Schuldeffecten	Aantal Schuldeffecten	Mnemotechnische Code	Uitgifteprijs per Schuldeffect	Call / Put	Uitoefenprijs	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Datum van de Aflossing	Pariteit
S86							digits	digits			=			
FRBNPP00PS94	30,000	30,000	35LYB	EUR 0.20	Put	EUR 103.6320	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PSA1	30,000	30,000	36LYB	EUR 0.41	Put	EUR 105.6640	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PSB9	60,000	60,000	37LYB	EUR 0.13	Call	EUR 15.3216	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00PSC7	60,000	60,000	38LYB	EUR 0.06	Call	EUR 15.6408	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00PSD5	60,000	60,000	39LYB	EUR 0.06	Put	EUR 16.2792	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PSE3	60,000	60,000	40LYB	EUR 0.13	Put	EUR 16.5984	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PSF0	50,000	50,000	41LYB	EUR 0.31	Call	EUR 35.7696	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PSG8	50,000	50,000	42LYB	EUR 0.16	Call	EUR 37.3248	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PSH6	50,000	50,000	43LYB	EUR 0.08	Call	EUR 38.1024	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PSI4	50,000	50,000	44LYB	EUR 0.47	Put	EUR 43.5457	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PSJ2	50,000	50,000	45LYB	EUR 0.93	Put	EUR 48.2113	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PSK0	30,000	30,000	46LYB	EUR 1.80	Call	EUR 120.4515	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PSL8	30,000	30,000	47LYB	EUR 0.28	Call	EUR 135.6809	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PSM6	30,000	30,000	48LYB	EUR 0.28	Put	EUR 141.2190	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PSN4	30,000	30,000	49LYB	EUR 0.55	Put	EUR 143.9880	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PSO2	30,000	30,000	50LYB	EUR 0.24	Put	EUR 12.3257	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00PSP9	15,000	15,000	51LYB	EUR 0.10	Put	EUR 53.3868	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10

Serienummer / Tranchenummer / ISIN Code	Aantal uitgegeven Schuldeffecten	Aantal Schuldeffecten	Mnemotechnische Code	Uitgifteprijs per Schuldeffect	Call / Put	Uitoefenprijs	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Datum van de Aflossing	Pariteit
FRBNPP00P SQ7	15,000	15,000	52LYB	EUR 0.21	Put	EUR 54.4336	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SR5	50,000	50,000	53LYB	EUR 0.13	Call	EUR 62.3378	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P SS3	50,000	50,000	54LYB	EUR 0.13	Put	EUR 64.8822	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P ST1	50,000	50,000	55LYB	EUR 0.25	Put	EUR 66.1544	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SU9	20,000	20,000	56LYB	EUR 0.22	Put	EUR 114.1890	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SV7	20,000	20,000	57LYB	EUR 0.45	Put	EUR 116.4280	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P SW5	15,000	15,000	58LYB	EUR 0.28	Call	EUR 13.6808	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P SX3	15,000	15,000	59LYB	EUR 0.28	Put	EUR 14.2392	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P SY1	15,000	15,000	60LYB	EUR 0.56	Put	EUR 14.5185	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P SZ8	30,000	30,000	61LYB	EUR 1.86	Call	EUR 14.8640	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	2
FRBNPP00P T02	30,000	30,000	62LYB	EUR 0.19	Put	EUR 18.9516	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P T10	30,000	30,000	63LYB	EUR 0.37	Put	EUR 19.3232	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P T28	45,000	45,000	64LYB	EUR 0.66	Call	EUR 7.6056	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P T36	45,000	45,000	65LYB	EUR 0.17	Call	EUR 8.1016	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P T44	45,000	45,000	66LYB	EUR 0.17	Put	EUR 8.4324	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P T51	45,000	45,000	67LYB	EUR 0.33	Put	EUR 8.5977	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P T69	30,000	30,000	68LYB	EUR 0.29	Call	EUR 14.3031	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P	30,000	30,000	69LYB	EUR 0.29	Put	EUR 14.8869	Downwards 4	Downwards 4	0%	100%	EURIBOR1M	-4%	Open End	1

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T77							digits	digits			=			
FRBNPP00PT85	30,000	30,000	70LYB	EUR 0.58	Put	EUR 15.1788	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00PT93	50,000	50,000	71LYB	EUR 0.89	Call	EUR 70.9920	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20
FRBNPP00PTA9	50,000	50,000	72LYB	EUR 0.09	Put	EUR 90.5148	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00PTB7	50,000	50,000	73LYB	EUR 0.18	Put	EUR 92.2896	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00PTC5	75,000	75,000	74LYB	EUR 0.02	Put	EUR 12.0004	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTD3	75,000	75,000	75LYB	EUR 0.05	Put	EUR 12.2357	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTE1	100,000	100,000	76LYB	EUR 0.53	Call	EUR 356.5260	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	100
FRBNPP00PTF8	100,000	100,000	77LYB	EUR 0.08	Call	EUR 401.6040	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	100
FRBNPP00PTG6	100,000	100,000	78LYB	EUR 0.08	Put	EUR 417.9961	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	100
FRBNPP00PTH4	100,000	100,000	79LYB	EUR 0.16	Put	EUR 426.1920	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	100
FRBNPP00PTI2	15,000	15,000	80LYB	EUR 0.27	Put	USD 156.8149	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	10
FRBNPP00PTJ0	15,000	15,000	81LYB	EUR 0.53	Put	USD 159.8896	Downwards 4 digits	Downwards 4 digits	0%	100%	USDLIBOR1M=	-4%	Open End	10
FRBNPP00PTK8	40,000	40,000	82LYB	EUR 0.54	Call	EUR 39.5472	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PTL6	40,000	40,000	83LYB	EUR 0.09	Put	EUR 45.8388	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTM4	40,000	40,000	84LYB	EUR 0.18	Put	EUR 46.7376	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTN2	40,000	40,000	85LYB	EUR 0.36	Put	EUR 48.5352	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PTO0	100,000	100,000	86LYB	EUR 0.10	Call	EUR 96.3339	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20

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FRBNPP00P TP7	100,000	100,000	87LYB	EUR 0.10	Put	EUR 100.2660	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P TQ5	100,000	100,000	88LYB	EUR 0.20	Put	EUR 102.2320	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P TR3	100,000	100,000	89LYB	EUR 0.59	Put	EUR 110.0960	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P TS1	50,000	50,000	90LYB	EUR 0.62	Call	EUR 12.4560	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P TT9	50,000	50,000	91LYB	EUR 0.12	Call	EUR 14.9472	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P TU7	50,000	50,000	92LYB	EUR 0.06	Call	EUR 15.2586	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P TV5	50,000	50,000	93LYB	EUR 0.06	Put	EUR 15.8814	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P TW3	50,000	50,000	94LYB	EUR 0.12	Put	EUR 16.1929	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P TX1	20,000	20,000	95LYB	EUR 0.21	Call	EUR 103.3410	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P TY9	10,000	10,000	96LYB	EUR 0.36	Call	EUR 17.5322	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P TZ6	10,000	10,000	97LYB	EUR 0.36	Put	EUR 18.2478	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P U09	10,000	10,000	98LYB	EUR 0.72	Put	EUR 18.6057	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P U17	100,000	100,000	99LYB	EUR 0.04	Call	EUR 10.5232	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P U25	100,000	100,000	00LZB	EUR 0.04	Put	EUR 10.9528	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P U33	30,000	30,000	01LZB	EUR 0.26	Call	EUR 62.5920	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P U41	30,000	30,000	02LZB	EUR 0.13	Call	EUR 63.8960	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P U58	30,000	30,000	03LZB	EUR 0.13	Put	EUR 66.5040	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P	30,000	30,000	04LZB	EUR 0.26	Put	EUR 67.8080	Downwards 4	Downwards 4	0%	100%	EURIBOR1M	-4%	Open End	10

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U66							digits	digits			=			
FRBNPP00P U74	30,000	30,000	05LZB	EUR 0.13	Put	EUR 128.2651	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P U82	30,000	30,000	06LZB	EUR 0.25	Put	EUR 130.7800	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P U90	15,000	15,000	07LZB	EUR 0.10	Call	EUR 24.1920	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UA7	15,000	15,000	08LZB	EUR 0.05	Call	EUR 24.6959	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UB5	15,000	15,000	09LZB	EUR 0.05	Put	EUR 25.7040	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UC3	15,000	15,000	10LZB	EUR 0.10	Put	EUR 26.2080	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UD1	75,000	75,000	11LZB	EUR 0.39	Call	EUR 22.2824	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P UE9	75,000	75,000	12LZB	EUR 0.10	Put	EUR 24.7044	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P UF6	75,000	75,000	13LZB	EUR 0.19	Put	EUR 25.1888	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P UG4	40,000	40,000	14LZB	EUR 0.06	Call	EUR 28.4396	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UH2	40,000	40,000	15LZB	EUR 0.06	Put	EUR 29.6004	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UI0	40,000	40,000	16LZB	EUR 0.12	Put	EUR 30.1808	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UJ8	100,000	100,000	17LZB	EUR 1.27	Call	EUR 50.7520	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UK6	100,000	100,000	18LZB	EUR 0.13	Put	EUR 64.7088	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UL4	100,000	100,000	19LZB	EUR 0.25	Put	EUR 65.9776	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UM2	20,000	20,000	20LZB	EUR 0.37	Call	EUR 361.6200	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	20
FRBNPP00P UN0	20,000	20,000	21LZB	EUR 0.37	Put	EUR 376.3800	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20

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FRBNPP00P UO8	20,000	20,000	22LZB	EUR 0.74	Put	EUR 383.7600	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P UP5	20,000	20,000	23LZB	EUR 1.48	Put	EUR 398.5201	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P UQ3	20,000	20,000	24LZB	EUR 2.21	Put	EUR 413.2801	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	20
FRBNPP00P UR1	100,000	100,000	25LZB	EUR 0.19	Call	EUR 18.8610	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	2
FRBNPP00P US9	100,000	100,000	26LZB	EUR 0.19	Put	EUR 19.6310	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P UT7	30,000	30,000	27LZB	EUR 4.02	Call	EUR 142.5450	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UU5	30,000	30,000	28LZB	EUR 0.37	Call	EUR 179.0950	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UV3	30,000	30,000	29LZB	EUR 0.37	Put	EUR 186.4050	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UW1	30,000	30,000	30LZB	EUR 0.73	Put	EUR 190.0600	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UX9	30,000	30,000	31LZB	EUR 1.46	Put	EUR 197.3700	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P UY7	30,000	30,000	32LZB	EUR 9.06	Call	EUR 168.1875	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P UZ4	30,000	30,000	33LZB	EUR 1.04	Call	EUR 248.4000	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P V08	30,000	30,000	34LZB	EUR 0.52	Put	EUR 263.9250	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P V16	30,000	30,000	35LZB	EUR 1.04	Put	EUR 269.1000	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P V24	30,000	30,000	36LZB	EUR 2.07	Put	EUR 279.4501	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P V32	30,000	30,000	37LZB	EUR 4.14	Put	EUR 300.1500	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P V40	30,000	30,000	38LZB	EUR 0.08	Put	EUR 39.5250	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P	30,000	30,000	39LZB	EUR 0.16	Put	EUR 40.3001	Downwards 4	Downwards 4	0%	100%	EURIBOR1M	-4%	Open End	10

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V57							digits	digits			=			
FRBNPP00P V65	15,000	15,000	40LZB	EUR 1.07	Call	CHF 293.8560	Upwards 4 digits	Upwards 4 digits	0%	85%	CHFLIBOR1M=	+4%	Open End	10
FRBNPP00P V73	15,000	15,000	41LZB	EUR 0.53	Call	CHF 299.9780	Upwards 4 digits	Upwards 4 digits	0%	85%	CHFLIBOR1M=	+4%	Open End	10
FRBNPP00P V81	15,000	15,000	42LZB	EUR 0.53	Put	CHF 312.2221	Downwards 4 digits	Downwards 4 digits	0%	100%	CHFLIBOR1M=	-4%	Open End	10
FRBNPP00P V99	15,000	15,000	43LZB	EUR 1.07	Put	CHF 318.3441	Downwards 4 digits	Downwards 4 digits	0%	100%	CHFLIBOR1M=	-4%	Open End	10
FRBNPP00P VA5	20,000	20,000	44LZB	EUR 0.15	Call	EUR 17.6544	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	5
FRBNPP00P VB3	20,000	20,000	45LZB	EUR 0.07	Call	EUR 18.0222	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	5
FRBNPP00P VC1	20,000	20,000	46LZB	EUR 0.07	Put	EUR 18.7578	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	5
FRBNPP00P VD9	40,000	60,000	47LZB	EUR 0.34	Put	EUR 19.1257	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	5
FRBNPP00P VE7	30,000	30,000	48LZB	EUR 0.78	Call	EUR 89.6816	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	10
FRBNPP00P VF4	30,000	30,000	49LZB	EUR 0.19	Put	EUR 99.4297	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	10
FRBNPP00P VG2	30,000	30,000	50LZB	EUR 0.39	Put	EUR 101.3793	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	10
FRBNPP00P VH0	30,000	30,000	51LZB	EUR 0.11	Call	EUR 5.2547	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	1
FRBNPP00P VI8	30,000	30,000	52LZB	EUR 0.11	Put	EUR 5.4693	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	1
FRBNPP00P VJ6	30,000	30,000	53LZB	EUR 0.21	Put	EUR 5.5765	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	1
FRBNPP00P VK4	60,000	60,000	54LZB	EUR 0.05	Put	EUR 4.9654	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	2
FRBNPP00P VL2	60,000	60,000	55LZB	EUR 0.10	Put	EUR 5.0628	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	2
FRBNPP00P VM0	75,000	75,000	56LZB	EUR 1.10	Call	CHF 72.1280	Upwards 4 digits	Upwards 4 digits	0%	85%	CHFLIBOR1M=	+4%	Open End	5

Serienummer / Tranchenummer / ISIN Code	Aantal uitgegeven Schuldeffecten	Aantal Schuldeffecten	Mnemotechnische Code	Uitgifteprijs per Schuldeffect	Call / Put	Uitoefenprijs	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Datum van de Aflossing	Pariteit
FRBNPP00P VN8	75,000	75,000	57LZB	EUR 0.27	Put	CHF 79.9680	Downwards 4 digits	Downwards 4 digits	0%	100%	CHFLIBOR1M=	-4%	Open End	5
FRBNPP00P VO6	75,000	75,000	58LZB	EUR 0.55	Put	CHF 81.5361	Downwards 4 digits	Downwards 4 digits	0%	100%	CHFLIBOR1M=	-4%	Open End	5
FRBNPP00P VP3	15,000	15,000	59LZB	EUR 0.18	Call	EUR 4.1427	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	2
FRBNPP00P VQ1	15,000	15,000	60LZB	EUR 0.05	Put	EUR 4.5931	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	2
FRBNPP00P VR9	15,000	15,000	61LZB	EUR 0.09	Put	EUR 4.6832	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	2
FRBNPP00P VS7	20,000	20,000	62LZB	EUR 4.72	Call	EUR 8.7717	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	1
FRBNPP00P VT5	20,000	20,000	63LZB	EUR 2.16	Call	EUR 11.3357	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	1
FRBNPP00P VU3	90,000	110,000	64LZB	EUR 0.60	Call	EUR 13.2251	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	1
FRBNPP00P VV1	20,000	20,000	65LZB	EUR 0.27	Put	EUR 13.7649	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	1
FRBNPP00P VW9	15,000	15,000	66LZB	EUR 0.40	Call	EUR 96.4799	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	10
FRBNPP00P VX7	15,000	15,000	67LZB	EUR 0.20	Call	EUR 98.4900	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	10
FRBNPP00P VY5	15,000	15,000	68LZB	EUR 0.20	Put	EUR 102.5100	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	10
FRBNPP00P VZ2	50,000	50,000	69LZB	EUR 0.67	Call	EUR 17.5980	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	5
FRBNPP00P W07	50,000	50,000	70LZB	EUR 0.08	Call	EUR 20.5310	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	5
FRBNPP00P W15	50,000	50,000	71LZB	EUR 0.08	Put	EUR 21.3690	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	5
FRBNPP00P W23	50,000	50,000	72LZB	EUR 0.17	Put	EUR 21.7880	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M=	-4%	Open End	5
FRBNPP00P W31	20,000	20,000	73LZB	EUR 2.26	Call	EUR 30.2716	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M=	+4%	Open End	2
FRBNPP00P	20,000	20,000	74LZB	EUR 0.35	Call	EUR 34.0991	Upwards 4	Upwards 4	0%	85%	EURIBOR1M	+4%	Open End	2

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W49							digits	digits			=			
FRBNPP00PW56	20,000	20,000	75LZB	EUR 0.35	Put	EUR 35.4909	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PW64	20,000	20,000	76LZB	EUR 0.70	Put	EUR 36.1869	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PW72	22,500	22,500	77LZB	EUR 0.10	Call	EUR 50.2936	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PW80	22,500	22,500	78LZB	EUR 0.10	Put	EUR 52.3464	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PW98	45,000	45,000	79LZB	EUR 0.04	Call	EUR 21.4620	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PWA3	45,000	45,000	80LZB	EUR 0.04	Put	EUR 22.3380	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PWB1	45,000	45,000	81LZB	EUR 0.26	Put	EUR 24.5281	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PWC9	20,000	20,000	82LZB	EUR 0.68	Call	EUR 39.2380	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00PWF7	20,000	20,000	83LZB	EUR 0.17	Put	EUR 43.5030	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PWE5	20,000	20,000	84LZB	EUR 0.34	Put	EUR 44.3560	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PWF2	30,000	30,000	85LZB	EUR 0.85	Call	EUR 62.0224	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PWG0	30,000	30,000	86LZB	EUR 0.14	Put	EUR 71.8896	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PWH8	30,000	30,000	87LZB	EUR 0.28	Put	EUR 73.2993	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PWI6	75,000	75,000	88LZB	EUR 0.14	Call	EUR 16.6608	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00PWJ4	75,000	75,000	89LZB	EUR 0.07	Call	EUR 17.0079	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00PWK2	75,000	75,000	90LZB	EUR 0.07	Put	EUR 17.7021	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PWL0	75,000	75,000	91LZB	EUR 0.14	Put	EUR 18.0493	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5

Serienummer / Tranchenummer / ISIN Code	Aantal uitgegeven Schuldeffecten	Aantal Schuldeffecten	Mnemotechnische Code	Uitgifteprijs per Schuldeffect	Call / Put	Uitoefenprijs	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Datum van de Aflossing	Pariteit
FRBNPP00P WM8	40,000	40,000	92LZB	EUR 0.11	Put	EUR 28.6926	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P WN6	40,000	40,000	93LZB	EUR 0.23	Put	EUR 29.2552	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P WO4	30,000	30,000	94LZB	EUR 0.22	Call	EUR 105.6930	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WP1	30,000	30,000	95LZB	EUR 0.22	Put	EUR 110.0070	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WQ9	30,000	30,000	96LZB	EUR 0.43	Put	EUR 112.1640	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WR7	50,000	50,000	97LZB	EUR 0.13	Call	EUR 31.7135	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WS5	50,000	50,000	98LZB	EUR 0.07	Put	EUR 33.6957	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WT3	50,000	50,000	99LZB	EUR 0.13	Put	EUR 34.3564	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WU1	30,000	30,000	62LUB	EUR 0.15	Call	EUR 73.3334	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WV9	30,000	30,000	63LUB	EUR 0.15	Put	EUR 76.3266	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WW7	30,000	30,000	64LUB	EUR 0.12	Call	EUR 60.3876	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P WX5	30,000	30,000	65LUB	EUR 0.12	Put	EUR 62.8524	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WY3	30,000	30,000	66LUB	EUR 0.25	Put	EUR 64.0848	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P WZ0	30,000	30,000	67LUB	EUR 0.49	Put	EUR 66.5496	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P X06	50,000	50,000	68LUB	EUR 0.14	Put	EUR 35.9296	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P X14	50,000	50,000	69LUB	EUR 0.28	Put	EUR 36.6340	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P X22	30,000	30,000	70LUB	EUR 0.21	Call	EUR 101.9690	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P	30,000	30,000	71LUB	EUR 0.21	Put	EUR	Downwards 4	Downwards 4	0%	100%	EURIBOR1M	-4%	Open End	10

Serienummer / Tranchenummer / ISIN Code	Aantal uitgegeven Schuldeffecten	Aantal Schuldeffecten	Mnemotechnische Code	Uitgifteprijs per Schuldeffect	Call / Put	Uitoefenprijs	Capitalised Exercise Price Rounding Rule	Security Threshold Rounding Rule	Security Percentage	Dividend Percentage	Interbank Rate 1 Screen Page	Financing Rate Percentage	Datum van de Aflossing	Pariteit
X30						106.1310	digits	digits			=			
FRBNPP00P X48	30,000	30,000	72LUB	EUR 0.42	Put	EUR 108.2120	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P X55	20,000	20,000	73LUB	EUR 0.03	Call	EUR 13.8866	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P X63	20,000	20,000	74LUB	EUR 0.03	Put	EUR 14.4534	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P X71	20,000	20,000	75LUB	EUR 0.06	Put	EUR 14.7368	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P X89	100,000	100,000	76LUB	EUR 0.87	Call	EUR 100.0040	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P X97	100,000	100,000	77LUB	EUR 0.22	Put	EUR 110.8740	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P XA1	100,000	100,000	78LUB	EUR 0.43	Put	EUR 113.0480	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00P XB9	50,000	50,000	79LUB	EUR 0.08	Put	EUR 20.3236	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XC7	50,000	50,000	80LUB	EUR 0.16	Put	EUR 20.7220	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XD5	100,000	200,000	81LUB	EUR 0.72	Put	EUR 54.0498	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XE3	150,000	350,000	82LUB	EUR 0.23	Put	EUR 55.1097	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XF0	40,000	40,000	83LUB	EUR 0.10	Call	EUR 25.5486	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	5
FRBNPP00P XG8	40,000	40,000	84LUB	EUR 0.10	Put	EUR 26.5914	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00P XH6	15,000	15,000	85LUB	EUR 0.14	Call	EUR 6.8413	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	1
FRBNPP00P XI4	15,000	15,000	86LUB	EUR 0.14	Put	EUR 7.1207	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	1
FRBNPP00P XJ2	45,000	45,000	87LUB	EUR 0.58	Call	EUR 140.1600	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00P XK0	45,000	45,000	88LUB	EUR 0.29	Call	EUR 143.0799	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10

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FRBNPP00PXL8	45,000	45,000	89LUB	EUR 0.29	Put	EUR 148.9201	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXM6	45,000	45,000	90LUB	EUR 0.58	Put	EUR 151.8400	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXN4	30,000	50,000	91LUB	EUR 0.55	Call	EUR 84.0056	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PXO2	20,000	20,000	92LUB	EUR 0.17	Put	EUR 87.4344	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXP9	20,000	20,000	93LUB	EUR 0.34	Put	EUR 89.1489	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXQ7	50,000	50,000	94LUB	EUR 0.15	Put	EUR 74.6028	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXR5	50,000	50,000	95LUB	EUR 0.29	Put	EUR 76.0656	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXS3	30,000	30,000	96LUB	EUR 0.16	Call	EUR 39.0239	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PXT1	30,000	30,000	97LUB	EUR 0.08	Call	EUR 39.8369	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PXU9	30,000	30,000	98LUB	EUR 0.08	Put	EUR 41.4630	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PXV7	30,000	30,000	99LUB	EUR 0.16	Put	EUR 42.2760	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PWX5	15,000	15,000	00LVB	EUR 0.45	Put	EUR 46.2825	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PXX3	15,000	15,000	01LVB	EUR 0.91	Put	EUR 47.1901	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PXY1	60,000	60,000	02LVB	EUR 0.05	Call	EUR 4.4923	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	2
FRBNPP00PXZ8	60,000	60,000	03LVB	EUR 0.05	Put	EUR 4.6757	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PY05	60,000	60,000	04LVB	EUR 0.09	Put	EUR 4.7674	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00PY13	60,000	60,000	05LVB	EUR 0.18	Put	EUR 4.9508	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	2
FRBNPP00P	50,000	50,000	06LVB	EUR 0.07	Put	EUR 16.8250	Downwards 4	Downwards 4	0%	100%	EURIBOR1M	-4%	Open End	5

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Y21							digits	digits			=			
FRBNPP00PY39	50,000	50,000	07LVB	EUR 0.13	Put	EUR 17.1548	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PY47	50,000	50,000	08LVB	EUR 0.15	Put	EUR 78.5400	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PY54	50,000	50,000	09LVB	EUR 0.31	Put	EUR 80.0800	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PY62	50,000	50,000	10LVB	EUR 0.09	Put	EUR 21.8790	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	5
FRBNPP00PY70	15,000	15,000	11LVB	EUR 0.28	Put	EUR 142.7184	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PY88	15,000	15,000	12LVB	EUR 0.56	Put	EUR 145.5168	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PY96	15,000	15,000	13LVB	EUR 0.06	Call	EUR 30.6446	Upwards 4 digits	Upwards 4 digits	0%	85%	EURIBOR1M =	+4%	Open End	10
FRBNPP00PYA9	15,000	15,000	14LVB	EUR 0.06	Put	EUR 31.8954	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PYB7	15,000	15,000	15LVB	EUR 0.13	Put	EUR 32.5208	Downwards 4 digits	Downwards 4 digits	0%	100%	EURIBOR1M =	-4%	Open End	10
FRBNPP00PYC5	100,000	100,000	16LVB	EUR 0.03	Call	GBp 148.2152	Upwards 4 digits	Upwards 4 digits	0%	85%	GBPLIBOR1M=	+4%	Open End	1
FRBNPP00PYD3	100,000	100,000	17LVB	EUR 0.03	Put	GBp 154.2648	Downwards 4 digits	Downwards 4 digits	0%	100%	GBPLIBOR1M=	-4%	Open End	1

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FRBNPP00PQB3	Ordinary	Accor SA	EUR	FR0000120404	ACCP.PA	www.accorhotels-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQC1	Ordinary	ADP	EUR	FR0010340141	ADP.PA	www.aeroportsdeparis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQD9	Ordinary	ADP	EUR	FR0010340141	ADP.PA	www.aeroportsdeparis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQE7	Ordinary	ADP	EUR	FR0010340141	ADP.PA	www.aeroportsdeparis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQF4	Ordinary	Air France-KLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1

Serienummer / Tranchenummer / ISIN Code	Onderliggende type	Onderliggende Referentie / Onderliggende waarde	Munteenhe id	ISIN Code van het Onderliggende	Reuters Code van het Onderliggende	Onderliggende Website	Beurs	BeursWebsite	Conversie voet
FRBNPP00PQG2	Ordinary	Air France-KLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQH0	Ordinary	Air France-KLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQI8	Ordinary	Air France-KLM	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQJ6	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQK4	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQL2	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQM0	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQN8	Registered	Allianz SE	EUR	DE0008404005	ALVG.DE	www.allianz.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PQO6	Registered	Allianz SE	EUR	DE0008404005	ALVG.DE	www.allianz.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PQP3	Registered	Allianz SE	EUR	DE0008404005	ALVG.DE	www.allianz.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PQQ1	Ordinary	Alstom SA	EUR	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQR9	Ordinary	Alstom SA	EUR	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQS7	Ordinary	Alten	EUR	FR0000071946	LTEN.PA	www.alten.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQT5	Ordinary	Alten	EUR	FR0000071946	LTEN.PA	www.alten.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQU3	Ordinary	Alten	EUR	FR0000071946	LTEN.PA	www.alten.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PQV1	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PQW9	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PQX7	Ordinary	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQY5	Ordinary	Amundi SA	EUR	FR0004125920	AMUN.PA	www.amundi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PQZ2	Ordinary	Aperam SA	EUR	LU0569974404	APAM.AS	www.aperam.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PR04	Ordinary	Aperam SA	EUR	LU0569974404	APAM.AS	www.aperam.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PR12	Ordinary	Aperam SA	EUR	LU0569974404	APAM.AS	www.aperam.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PR20	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PR38	Ordinary	Arkema SA	EUR	FR0010313833	AKE.PA	www.arkema.com/en	Euronext Paris	www.euronext.com	1
FRBNPP00PR46	Ordinary	Arkema SA	EUR	FR0010313833	AKE.PA	www.arkema.com/en	Euronext Paris	www.euronext.com	1
FRBNPP00PR53	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1

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FRBNPP00PR61	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP00PR79	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP00PR87	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	1
FRBNPP00PR95	Ordinary	Adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRA3	Ordinary	Adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRB1	Ordinary	Adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRC9	Ordinary	Aegon NV	EUR	NL0000303709	AEGN.AS	www.aegon.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PRD7	Ordinary	Aegon NV	EUR	NL0000303709	AEGN.AS	www.aegon.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PRE5	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PRF2	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PRG0	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PRH8	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	EUR / USD
FRBNPP00PRI6	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	EUR / USD
FRBNPP00PRJ4	Ordinary	Alphabet Inc C	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PRK2	Ordinary	Alphabet Inc C	USD	US02079K1079	GOOG.OQ	www.abc.xyz/investor	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PRL0	Ordinary	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PRM8	Ordinary	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PRN6	Ordinary	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PRO4	Ordinary	Altran Technologies	EUR	FR0000034639	ALTT.PA	www.altran.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PRP1	Ordinary	Anheuser-Busch InBev SA/NV	EUR	BE0974293251	ABI.BR	www.ab-inbev.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PRQ9	Ordinary	Anheuser-Busch InBev SA/NV	EUR	BE0974293251	ABI.BR	www.ab-inbev.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PRR7	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PRS5	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1

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FRBNPP00PRT3	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PRU1	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRV9	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRW7	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRX5	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRY3	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PRZ0	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PS03	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS11	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS29	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS37	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS45	Ordinary	Bolloré	EUR	FR0000039299	BOLL.PA	www.bolloré.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS52	Ordinary	Bolloré	EUR	FR0000039299	BOLL.PA	www.bolloré.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS60	Ordinary	Bolloré	EUR	FR0000039299	BOLL.PA	www.bolloré.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS78	Ordinary	Bouygues SA	EUR	FR0000120503	BOUY.PA	www.bouygues.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS86	Ordinary	Bouygues SA	EUR	FR0000120503	BOUY.PA	www.bouygues.com	Euronext Paris	www.euronext.com	1
FRBNPP00PS94	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSA1	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSB9	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSC7	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSD5	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSE3	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSF0	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSG8	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSH6	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSI4	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1

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FRBNPP00PSJ2	Ordinary	Casino	EUR	FR0000125585	CASP.PA	www.groupe-casino.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSK0	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	-	1
FRBNPP00PSL8	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	-	1
FRBNPP00PSM6	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	-	1
FRBNPP00PSN4	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	-	1
FRBNPP00PSO2	Ordinary	Credit Agricole SA	EUR	FR0000045072	CAGR.PA	www.credit-agricole.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PSP9	Registered	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSQ7	Registered	Daimler AG	EUR	DE0007100000	DAIGn.DE	www.daimler.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSR5	Ordinary	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSS3	Ordinary	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP00PST1	Ordinary	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSU9	Ordinary	Dassault Systèmes	EUR	FR0000130650	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSV7	Ordinary	Dassault Systèmes	EUR	FR0000130650	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	1
FRBNPP00PSW5	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSX3	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSY1	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PSZ8	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	www.lufthansagroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT02	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	www.lufthansagroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT10	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	www.lufthansagroup.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT28	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT36	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.boerse-frankfurt.de	1

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FRBNPP00PT44	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT51	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.boerse-frankfurt.de	1
FRBNPP00PT69	Ordinary	Electricite de France SA	EUR	FR0010242511	EDF.PA	www.edf.com	Euronext Paris	www.euronext.com	1
FRBNPP00PT77	Ordinary	Electricite de France SA	EUR	FR0010242511	EDF.PA	www.edf.com	Euronext Paris	www.euronext.com	1
FRBNPP00PT85	Ordinary	Electricite de France SA	EUR	FR0010242511	EDF.PA	www.edf.com	Euronext Paris	www.euronext.com	1
FRBNPP00PT93	Ordinary	Eiffage	EUR	FR0000130452	FOUG.PA	www.eiffage.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PTA9	Ordinary	Eiffage	EUR	FR0000130452	FOUG.PA	www.eiffage.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PTB7	Ordinary	Eiffage	EUR	FR0000130452	FOUG.PA	www.eiffage.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PTC5	Ordinary	Engie SA	EUR	FR0010208488	ENGIE.PA	www.engie.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTD3	Ordinary	Engie SA	EUR	FR0010208488	ENGIE.PA	www.engie.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTE1	Ordinary	EUROFINS SCIENTIFIC SE	EUR	FR0000038259	EUFI.PA	www.eurofins.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTF8	Ordinary	EUROFINS SCIENTIFIC SE	EUR	FR0000038259	EUFI.PA	www.eurofins.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTG6	Ordinary	EUROFINS SCIENTIFIC SE	EUR	FR0000038259	EUFI.PA	www.eurofins.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTH4	Ordinary	EUROFINS SCIENTIFIC SE	EUR	FR0000038259	EUFI.PA	www.eurofins.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTI2	Ordinary	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PTJ0	Ordinary	Facebook Inc A	USD	US30303M1027	FB.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	EUR / USD
FRBNPP00PTK8	Ordinary	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTL6	Ordinary	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTM4	Ordinary	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTN2	Ordinary	Faurecia	EUR	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PTO0	Ordinary	Ferrari NV	EUR	NL0011585146	RACE.MI	www.ferrari.it	Borsa Italiana (MTA)	www.borsaitaliana.it	1
FRBNPP00PTP7	Ordinary	Ferrari NV	EUR	NL0011585146	RACE.MI	www.ferrari.it	Borsa Italiana (MTA)	www.borsaitaliana.it	1
FRBNPP00PTQ5	Ordinary	Ferrari NV	EUR	NL0011585146	RACE.MI	www.ferrari.it	Borsa Italiana (MTA)	www.borsaitaliana.it	1
FRBNPP00PTR3	Ordinary	Ferrari NV	EUR	NL0011585146	RACE.MI	www.ferrari.it	Borsa Italiana (MTA)	www.borsaitaliana.it	1

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FRBNPP00PTS1	Ordinary	Galp Energia SGPS SA	EUR	PTGALOAM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTT9	Ordinary	Galp Energia SGPS SA	EUR	PTGALOAM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTU7	Ordinary	Galp Energia SGPS SA	EUR	PTGALOAM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTV5	Ordinary	Galp Energia SGPS SA	EUR	PTGALOAM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTW3	Ordinary	Galp Energia SGPS SA	EUR	PTGALOAM0009	GALP.LS	www.galpenergia.com	Euronext (Lisbon)	-	1
FRBNPP00PTX1	Ordinary	Iliad	EUR	FR0004035913	ILD.PA	www.iliad.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PTY9	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	-	1
FRBNPP00PTZ6	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	-	1
FRBNPP00PU09	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	-	1
FRBNPP00PU17	Ordinary	ING Groep NV	EUR	NL0011821202	INGA.AS	www.ing.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PU25	Ordinary	ING Groep NV	EUR	NL0011821202	INGA.AS	www.ing.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PU33	Ordinary	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PU41	Ordinary	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PU58	Ordinary	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PU66	Ordinary	Ingenico	EUR	FR0000125346	INGC.PA	www.ingenico.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PU74	Ordinary	Ipsen	EUR	FR0010259150	IPN.PA	www.ipsen.com	Euronext Paris	www.euronext.com	1
FRBNPP00PU82	Ordinary	Ipsen	EUR	FR0010259150	IPN.PA	www.ipsen.com	Euronext Paris	www.euronext.com	1
FRBNPP00PU90	Ordinary	Ipsos SA	EUR	FR0000073298	ISOS.PA	www.ipsos.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUA7	Ordinary	Ipsos SA	EUR	FR0000073298	ISOS.PA	www.ipsos.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUB5	Ordinary	Ipsos SA	EUR	FR0000073298	ISOS.PA	www.ipsos.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUC3	Ordinary	Ipsos SA	EUR	FR0000073298	ISOS.PA	www.ipsos.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUD1	Ordinary	Industria de Diseño Textil SA	EUR	ES0148396007	ITX.MC	www.inditex.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PUE9	Ordinary	Industria de Diseño Textil SA	EUR	ES0148396007	ITX.MC	www.inditex.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PUF6	Ordinary	Industria de Diseño Textil SA	EUR	ES0148396007	ITX.MC	www.inditex.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PUG4	Ordinary	JC Decaux	EUR	FR0000077919	JCDX.PA	www.jcdecaux.com	Euronext Paris	www.euronext.com	1

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FRBNPP00PUH2	Ordinary	JC Decaux	EUR	FR0000077919	JCDX.PA	www.jcdecaux.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUI0	Ordinary	JC Decaux	EUR	FR0000077919	JCDX.PA	www.jcdecaux.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUJ8	Ordinary	KBC Groep NV	EUR	BE0003565737	KBC.BR	www.kbc.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PUK6	Ordinary	KBC Groep NV	EUR	BE0003565737	KBC.BR	www.kbc.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PUL4	Ordinary	KBC Groep NV	EUR	BE0003565737	KBC.BR	www.kbc.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PUM2	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUN0	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUO8	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUP5	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUQ3	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUR1	Ordinary	Koninklijke Ahold Delhaize NV	EUR	NL0011794037	AD.AS	www.ahold.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PUS9	Ordinary	Koninklijke Ahold Delhaize NV	EUR	NL0011794037	AD.AS	www.ahold.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PUT7	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUU5	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUV3	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUW1	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUX9	Ordinary	L'Oréal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	1
FRBNPP00PUY7	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PUZ4	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV08	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV16	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV24	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV32	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PV40	Registered	LafargeHolcim Ltd	EUR	CH0012214059	LHN.PA	www.lafargeholcim.com	Euronext Paris	www.euronext.com	1
FRBNPP00PV57	Registered	LafargeHolcim Ltd	EUR	CH0012214059	LHN.PA	www.lafargeholcim.com	Euronext Paris	www.euronext.com	1

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FRBNPP00PV65	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PV73	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PV81	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PV99	Registered	Lonza Group Ltd	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PVA5	Ordinary	M6	EUR	FR0000053225	MMTP.PA	www.m6.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVB3	Ordinary	M6	EUR	FR0000053225	MMTP.PA	www.m6.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVC1	Ordinary	M6	EUR	FR0000053225	MMTP.PA	www.m6.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVD9	Ordinary	M6	EUR	FR0000053225	MMTP.PA	www.m6.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVE7	Ordinary	Compagnie Générale des Etablissements Michelin	EUR	FR0000121261	MICP.PA	www.michelin.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVF4	Ordinary	Compagnie Générale des Etablissements Michelin	EUR	FR0000121261	MICP.PA	www.michelin.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVG2	Ordinary	Compagnie Générale des Etablissements Michelin	EUR	FR0000121261	MICP.PA	www.michelin.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVH0	Ordinary	Natixis	EUR	FR0000120685	CNAT.PA	www.natixis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVI8	Ordinary	Natixis	EUR	FR0000120685	CNAT.PA	www.natixis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVJ6	Ordinary	Natixis	EUR	FR0000120685	CNAT.PA	www.natixis.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PVK4	Ordinary	NOS SGPS SA	EUR	PTZON0AM0006	NOS.LS	www.nos.pt	Euronext Lisbon	www.euronext.com	1
FRBNPP00PVL2	Ordinary	NOS SGPS SA	EUR	PTZON0AM0006	NOS.LS	www.nos.pt	Euronext Lisbon	www.euronext.com	1
FRBNPP00PVM0	Registered	Nestle SA	CHF	CH0038863350	NESN.S	www.nestle.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PVN8	Registered	Nestle SA	CHF	CH0038863350	NESN.S	www.nestle.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PVO6	Registered	Nestle SA	CHF	CH0038863350	NESN.S	www.nestle.com	SIX Swiss Exchange AG	www.swx europe.com	EUR / CHF
FRBNPP00PVP3	Ordinary	NOKIA	EUR	FI0009000681	NOKIA.PA	www.nokia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVQ1	Ordinary	NOKIA	EUR	FI0009000681	NOKIA.PA	www.nokia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVR9	Ordinary	NOKIA	EUR	FI0009000681	NOKIA.PA	www.nokia.com	Euronext Paris	www.euronext.com	1

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FRBNPP00PVS7	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVT5	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVU3	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVV1	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVW9	Ordinary	Orpea	EUR	FR0000184798	ORP.PA	www.orpea.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVX7	Ordinary	Orpea	EUR	FR0000184798	ORP.PA	www.orpea.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVY5	Ordinary	Orpea	EUR	FR0000184798	ORP.PA	www.orpea.com	Euronext Paris	www.euronext.com	1
FRBNPP00PVZ2	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PW07	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PW15	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PW23	Ordinary	Peugeot SA	EUR	FR0000121501	PEUP.PA	www.psa.fr	Euronext Paris	www.euronext.com	1
FRBNPP00PW31	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PW49	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PW56	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PW64	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PW72	Ordinary	Publicis Groupe SA	EUR	FR0000130577	PUBP.PA	www.publicisgroupe.com	Euronext Paris	www.euronext.com	1
FRBNPP00PW80	Ordinary	Publicis Groupe SA	EUR	FR0000130577	PUBP.PA	www.publicisgroupe.com	Euronext Paris	www.euronext.com	1
FRBNPP00PW98	Ordinary	Proximus	EUR	BE0003810273	PROX.BR	www.proximus.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PWA3	Ordinary	Proximus	EUR	BE0003810273	PROX.BR	www.proximus.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PWB1	Ordinary	Proximus	EUR	BE0003810273	PROX.BR	www.proximus.be	Euronext Brussels	www.euronext.com	1
FRBNPP00PWC9	Ordinary	Randstad NV	EUR	NL0000379121	RAND.AS	www.randstad.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWD7	Ordinary	Randstad NV	EUR	NL0000379121	RAND.AS	www.randstad.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWE5	Ordinary	Randstad NV	EUR	NL0000379121	RAND.AS	www.randstad.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWF2	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWG0	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWH8	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	1

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FRBNPP00PW6	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PWJ4	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PWK2	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PWL0	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PWM8	Ordinary	Royal Dutch Shell Plc A	EUR	GB00B03MLX29	RDSa.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWN6	Ordinary	Royal Dutch Shell Plc A	EUR	GB00B03MLX29	RDSa.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PWO4	Ordinary	Safran SA	EUR	FR0000073272	SAF.PA	www.safran-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWP1	Ordinary	Safran SA	EUR	FR0000073272	SAF.PA	www.safran-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWQ9	Ordinary	Safran SA	EUR	FR0000073272	SAF.PA	www.safran-group.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWR7	Ordinary	Compagnie de Saint Gobain SA	EUR	FR0000125007	SJOB.PA	www.saint-gobain.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWS5	Ordinary	Compagnie de Saint Gobain SA	EUR	FR0000125007	SJOB.PA	www.saint-gobain.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWT3	Ordinary	Compagnie de Saint Gobain SA	EUR	FR0000125007	SJOB.PA	www.saint-gobain.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWU1	Ordinary	Sanofi	EUR	FR0000120578	SASY.PA	www.sanofi-aventis.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWV9	Ordinary	Sanofi	EUR	FR0000120578	SASY.PA	www.sanofi-aventis.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWW7	Ordinary	Schneider Electric SA	EUR	FR0000121972	SCHN.PA	www.schneider-electric.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWX5	Ordinary	Schneider Electric SA	EUR	FR0000121972	SCHN.PA	www.schneider-electric.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWY3	Ordinary	Schneider Electric SA	EUR	FR0000121972	SCHN.PA	www.schneider-electric.com	Euronext Paris	www.euronext.com	1
FRBNPP00PWZ0	Ordinary	Schneider Electric SA	EUR	FR0000121972	SCHN.PA	www.schneider-electric.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX06	Ordinary	Société Générale SA	EUR	FR0000130809	SOGN.PA	www.societegenerale.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX14	Ordinary	Société Générale SA	EUR	FR0000130809	SOGN.PA	www.societegenerale.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX22	Ordinary	Solvay SA	EUR	BE0003470755	SOLB.BR	www.solvay.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PX30	Ordinary	Solvay SA	EUR	BE0003470755	SOLB.BR	www.solvay.com	Euronext Brussels	www.euronext.com	1

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FRBNPP00PX48	Ordinary	Solvay SA	EUR	BE0003470755	SOLB.BR	www.solvay.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PX55	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STM.PA	www.st.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX63	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STM.PA	www.st.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX71	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STM.PA	www.st.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX89	Ordinary	Thales SA	EUR	FR0000121329	TCFP.PA	www.thalesgroup.com	Euronext Paris	www.euronext.com	1
FRBNPP00PX97	Ordinary	Thales SA	EUR	FR0000121329	TCFP.PA	www.thalesgroup.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXA1	Ordinary	Thales SA	EUR	FR0000121329	TCFP.PA	www.thalesgroup.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXB9	Ordinary	ThyssenKrupp AG	EUR	DE0007500001	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	-	1
FRBNPP00PXC7	Ordinary	ThyssenKrupp AG	EUR	DE0007500001	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	-	1
FRBNPP00PXD5	Ordinary	Total SA	EUR	FR0000120271	TOTF.PA	www.total.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXE3	Ordinary	Total SA	EUR	FR0000120271	TOTF.PA	www.total.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXF0	Ordinary	TechnipFMC plc	EUR	GB00BDSFG982	FTI.PA	www.technip.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXG8	Ordinary	TechnipFMC plc	EUR	GB00BDSFG982	FTI.PA	www.technip.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXH6	Ordinary	Telefónica SA	EUR	ES0178430E18	TEF.MC	www.telefonica.es	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PIX4	Ordinary	Telefónica SA	EUR	ES0178430E18	TEF.MC	www.telefonica.es	SIBE - Mercado Continuo Español	www.bolsamadrid.es	1
FRBNPP00PXJ2	Ordinary	Teleperformance	EUR	FR0000051807	ROCH.PA	www.teleperformance.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXK0	Ordinary	Teleperformance	EUR	FR0000051807	ROCH.PA	www.teleperformance.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXL8	Ordinary	Teleperformance	EUR	FR0000051807	ROCH.PA	www.teleperformance.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXM6	Ordinary	Teleperformance	EUR	FR0000051807	ROCH.PA	www.teleperformance.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXN4	Ordinary	Ubisoft	EUR	FR0000054470	UBIP.PA	www.ubi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXO2	Ordinary	Ubisoft	EUR	FR0000054470	UBIP.PA	www.ubi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXP9	Ordinary	Ubisoft	EUR	FR0000054470	UBIP.PA	www.ubi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXQ7	Ordinary	UCB SA	EUR	BE0003739530	UCB.BR	www.ucb.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXR5	Ordinary	UCB SA	EUR	BE0003739530	UCB.BR	www.ucb.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXS3	Ordinary	Umicore SA	EUR	BE0974320526	UMI.BR	www.umicore.com	Euronext Brussels	www.euronext.com	1

Serienummer / Tranchenummer / ISIN Code	Onderliggende type	Onderliggende Referentie / Onderliggende waarde	Munteenhe id	ISIN Code van het Onderliggende	Reuters Code van het Onderliggende	Onderliggende Website	Beurs	BeursWebsite	Conversie voet
FRBNPP00PXT1	Ordinary	Umicore SA	EUR	BE0974320526	UMI.BR	www.umicore.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXU9	Ordinary	Umicore SA	EUR	BE0974320526	UMI.BR	www.umicore.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXV7	Ordinary	Umicore SA	EUR	BE0974320526	UMI.BR	www.umicore.com	Euronext Brussels	www.euronext.com	1
FRBNPP00PXW5	ODR	Unilever NV	EUR	NL0000009355	UNc.AS	www.unilever.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PXX3	ODR	Unilever NV	EUR	NL0000009355	UNc.AS	www.unilever.com	Euronext Amsterdam	www.euronext.com	1
FRBNPP00PXY1	Ordinary	Vallourec SA	EUR	FR0000120354	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	1
FRBNPP00PXZ8	Ordinary	Vallourec SA	EUR	FR0000120354	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY05	Ordinary	Vallourec SA	EUR	FR0000120354	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY13	Ordinary	Vallourec SA	EUR	FR0000120354	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY21	Ordinary	Veolia Environnement SA	EUR	FR0000124141	VIE.PA	www.veolia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY39	Ordinary	Veolia Environnement SA	EUR	FR0000124141	VIE.PA	www.veolia.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY47	Ordinary	Vinci SA	EUR	FR0000125486	SGEF.PA	www.vinci.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY54	Ordinary	Vinci SA	EUR	FR0000125486	SGEF.PA	www.vinci.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY62	Ordinary	Vivendi SA	EUR	FR0000127771	VIV.PA	www.vivendi.com	Euronext Paris	www.euronext.com	1
FRBNPP00PY70	Preferred	Volkswagen AG	EUR	DE0007664039	VOWG_p.DE	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PY88	Preferred	Volkswagen AG	EUR	DE0007664039	VOWG_p.DE	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	1
FRBNPP00PY96	Ordinary	Valeo	EUR	FR0013176526	VLOF.PA	www.valeo.com	Euronext Paris	www.euronext.com	1
FRBNPP00PYA9	Ordinary	Valeo	EUR	FR0013176526	VLOF.PA	www.valeo.com	Euronext Paris	www.euronext.com	1
FRBNPP00PYB7	Ordinary	Valeo	EUR	FR0013176526	VLOF.PA	www.valeo.com	Euronext Paris	www.euronext.com	1
FRBNPP00PYC5	Ordinary	Vodafone Group PLC	GBp	GB00BH4HKS39	VOD.L	www.vodafone.com	London Stock Exchange	www.londonstockexchange.com	EUR / GBP
FRBNPP00PYD3	Ordinary	Vodafone Group PLC	GBp	GB00BH4HKS39	VOD.L	www.vodafone.com	London Stock Exchange	www.londonstockexchange.com	EUR / GBP

Onderdeel D - Risico's

Element	Titel	
D.2	Belangrijkste risico's met betrekking tot de Emittent en de Garant	Mogelijke kopers van Schuldeffecten uitgegeven onder dit Basisprospectus moeten ervaren worden met betrekking tot opties en optietransacties en moeten de risico's van transacties begrijpen die komen kijken bij Schuldeffecten. Het beleggen in Schuldeffecten leidt tot bepaalde risico's waarmee rekening gehouden moet worden voordat er een beleggingsbeslissing wordt genomen. Bepaalde risico's kunnen van invloed zijn op het vermogen van de Emittent om aan zijn verplichtingen onder de Schuldeffecten te voldoen of het vermogen van de Garantieverstrekker om aan zijn verplichtingen onder de Garantie (in het geval van Schuldeffecten uitgegeven door BNPP B.V.) te voldoen, waarvan sommige buiten zijn controle liggen. In het bijzonder wordt de Emittent (en de Garantieverstrekker), in het geval van Schuldeffecten uitgegeven door BNPP B.V.), samen met de BNPP Groep, blootgesteld aan de risico's die verband houden met zijn activiteiten, zoals hieronder wordt beschreven: Emittenten De belangrijkste hierboven beschreven risico's met betrekking tot BNPP vertegenwoordigen ook de belangrijkste risico's voor BNPP B.V., ofwel als individuele entiteit ofwel als een vennootschap binnen de BNPP Groep. Afhankelijkheidsrisico BNPP B.V. is een werkmaatschappij. De activa van BNPP B.V. bestaan uit de verplichtingen van andere entiteiten van de BNPP Groep. Het vermogen van BNPP B.V. om aan haar verplichtingen te voldoen is afhankelijk van het vermogen van de andere entiteiten van de BNPP Groep om aan hun verplichtingen te voldoen. Wat betreft de door haar uitgegeven effecten is de mate waarin BNPP B.V. aan haar verplichtingen ingevolge de effecten kan voldoen, is afhankelijk van de door haar ontvangen bedragen ingevolge bepaalde hedgingovereenkomsten die het aangaat met andere entiteiten van de BNPP Groep. Houders van effecten van BNPP B.V. lopen (behoudens het bepaalde in de door BNPP verstrekte Garantie) derhalve een risico al naargelang de mate waarin entiteiten van de BNPP Groep aan hun verplichtingen ingevolge die hedgingovereenkomsten kunnen voldoen. Kredietrisico BNPP B.V. heeft een aanzienlijke concentratie van kredietrisico's aangezien alle OTC contracten, optie- en swapovereenkomsten worden verworven van haar moedermaatschappij en overige entiteiten van de BNPP Groep, en deze kredietrisico's per 31 december 2018 EUR 56.2 miljard bedragen. Liquiditeitsrisico BNPP B.V. is aanzienlijk blootgesteld aan liquiditeitsrisico. Om deze blootstelling te verminderen is BNPP B.V. verrekeningsovereenkomsten aangegaan met haar moedermaatschappij en de overige entiteiten van de BNPP Groep. Het resterende risico bedroeg op 31 december 2018 EUR 2,7 miljoen. Garant Er zijn bepaalde factoren die van invloed kunnen zijn op de mogelijkheden van BNPP om te kunnen voldoen aan haar verplichtingen ingevolge de Effecten die zijn uitgegeven ingevolge dit Basisprospectus en de verplichtingen van de Garant onder de Garantie. Zeven voornaamste categorieën van risico's zijn inherent aan de activiteiten van BNPP: (1) <i>Kredietrisico</i> - Kredietrisico wordt gedefinieerd als de kans dat een

Element	Titel	
		kredietnemer of tegenpartij verzuimt zijn verplichtingen ten aanzien van BNPP na te komen. Verliesrisico samen met het terugwinrendement van de lening of schuld in het geval van verzuim zijn essentiële elementen in de beoordeling van kredietkwaliteit. De risicogewogen activa van BNPP onderhevig aan dit soort risico bedroegen EUR 504 miljard op 31 december 2018. Conform de EBA-aanbevelingen omvat deze risicocategorie ook risico's op aandelenbeleggingen alsmede de risico's die betrekking hebben op verzekeringsactiviteiten. (2) <i>Operationeel risico</i> - Operationeel risico is een risico op verlies voortvloeiend uit falende of gebrekkige interne processen (vooral de processen waarbij personeel en informatiesystemen betrokken zijn) of externe gebeurtenissen, ofwel opzettelijk, onvoorzien of natuurrampen (overstromingen, branden, aardbevingen, terroristische aanvallen enz.). Operationeel risico omvat fraude, personeelsrisico's, juridische en reputatierisico's, niet-nalevingsrisico's, belastingrisico's, informatiesysteemrisico's, risico op gebrekkige financiële dienstverlening (gedragsrisico), risico op falen van operationele processen inclusief kredietprocessen of door het gebruik van een model (modelrisico) alsmede mogelijke financiële gevolgen met betrekking tot reputatierisicobeheer. De risicogewogen activa van BNPP onderhevig aan dit soort risico bedroegen EUR 73 miljard op 31 december 2018. (3) <i>Tegenpartijrisico</i> - Tegenpartijrisico komt voort uit het kredietrisico van BNPP in de specifieke context van markttransacties, investeringen en/of vereffening. De mate van risico verschilt in de loop van de tijd afhankelijk van de fluctuaties van marktparameters die van invloed zijn om de mogelijke toekomstige waarde van de betreffende transacties. De risicogewogen activa van BNPP onderhevig aan dit soort risico bedroegen EUR 27 miljard op 31 december 2018. (4) <i>Marktrisico</i> - Marktrisico is het risico om waardeverlies veroorzaakt door een ongunstige trend in prijzen of marktparameters. Marktparameters omvatten, maar zijn niet beperkt tot, wisselkoersen, prijzen van schuldeffecten en grondstoffen (ofwel de prijs rechtstreeks genoteerd of verkregen door referentie naar een vergelijkbare activum), de prijs van derivaten op een gevestigde markt en alle benchmarks die afgeleid kunnen worden van marktnoteringen, zoals interestvoeten, kredietspreidingen, volatiliteit of impliciete correlaties en andere vergelijkbare parameters. De risicogewogen activa van BNPP onderhevig aan dit soort risico bedroegen EUR 20 miljard op 31 december 2018. (5) <i>Securitisatierisico</i> - Securitisatierisico is een transactie of afspraak waarbij het kredietrisico verbonden aan een passief of set passiva wordt onderverdeeld in tranches. Alle toezeggingen gedaan onder een securitisatieconstructie (inclusief derivaten en liquiditeitslijnen) worden gezien als securitisatie. De meeste van die toezeggingen staan in de prudentiële bankportefeuille; De risicogewogen activa van BNPP onderhevig aan dit soort risico bedroegen EUR 7 miljard op 31 december 2018. (6) <i>Risico's met betrekking tot latente belastingen en bepaalde holdings in krediet</i> - of financiële instellingen - bedragen onder de prudentiële kapitaalaftrekdrempels genereren risicogewogen activa ter waarde van EUR 17 miljard op 31 december 2018. (7) <i>Liquiditeitsrisico</i> - Liquiditeitsrisico is het risico dat BNPP niet in staat is haar verplichtingen na te komen of om een positie af te wikkelen of te ondervangen vanwege de marktomstandigheden of specifieke factoren

Element	Titel	
		binnen een specifieke periode en tegen redelijke kosten. Het geeft het risico weer van het niet om kunnen gaan met nettokasuitstromen, inclusief vereisten van onderpand, over een lange of korte periode. Het specifieke risico van de BNPP Groep kan beoordeeld worden aan de hand van zijn liquiditeitsratio op korte termijn waarbij het afdekken van nettokasuitstromen worden geanalyseerd gedurende een stressperiode van 30 dagen. In het algemeen, kunnen de risico's waar de BNPP Groep aan wordt blootgesteld worden veroorzaakt door een aantal factoren met betrekking tot, onder andere, de wijzigingen in zijn macro-economisch, concurrentie-, markt- en regelgevingsklimaat of het invoeren van zijn strategie, bedrijf of activiteiten. <i>Risico's</i> Dit gedeelte vat de belangrijkste risico's samen waarvan de BNPP denkt op dit moment mee te maken te hebben. De worden gepresenteerd in de volgende categorieën: risico's met betrekking tot het macro-economisch klimaat, risico's met betrekking tot het marktklimaat regelgevende risico's en risico's met betrekking tot de invoering van de strategie van BNPP, risico's met betrekking waarop BNPP zijn bedrijf runt, risico's met betrekking tot de activiteiten van BNPP. (a) Ongunstige economische en financiële omstandigheden hebben het verleden impact gehad op BNPP en de markten waarin hij opereerde en kan dat in de toekomst ook hebben. (b) Gezien het wereldwijde bereik van zijn activiteiten, kan BNPP kwetsbaar zijn voor bepaalde politieke, macro-economische of financiële risico's in landen en regio's waar hij opereert. (c) De toegang van BNPP tot en de kost van financiering kunnen negatief beïnvloed worden door een herhaling van financiële crises, die op haar beurt de economische omstandigheden verslechtert, en verdere ratingverlagingen, toenames in kredietspreidingen of andere factoren teweeg kan brengen. (d) De langere verblijf in een omgeving met lage rente brengt inherente systeemrisico's met zich mee en het verlaten van een dergelijke omgeving brengt ook risico's met zich mee. (e) Significante wijzigingen in de interestvoet kunnen een negatieve invloed hebben op de inkomsten of winstgevendheid van BNPP. (f) De degelijkheid en het gedrag van andere financiële instellingen en marktdeelnemers kunnen een negatieve invloed hebben op BNPP. (g) BNPP kan significante verliezen lijden op haar handels- en investeringsactiviteiten omwille van marktfluctuaties en volatiliteit. (h) BNPP kan minder inkomsten genereren van haar activiteiten die gebaseerd zijn op commissielonen en vergoedingen gedurende een verminderde marktactiviteit. (i) Langdurig verminderde dalingen van de markten kunnen liquiditeit in de markten verminderen, wat het moeilijker maakt om activa te verkopen en

Element	Titel	
		wat mogelijk tot significante verliezen kan leiden. (j) BNPP dient ervoor te zorgen dat zijn activa en passiva correct met elkaar overeenkomen om blootstelling aan verlies te vermijden. (k) Wetten en richtlijnen die in de afgelopen jaren zijn aangenomen, voornamelijk als antwoord op de wereldwijde financiële crisis, alsmede nieuwe wetsvoorstellen, kunnen een significante impact hebben op BNPP en de financiële en economische omgeving waarin het actief is. (l) BNPP kan aan een beslechtingsprocedure worden onderworpen. (m) BNPP is onderworpen aan uitgebreide en evoluerende regelgevende regimes in de rechtsgebieden waarin zij actief is. (n) BNPP kan substantiële boetes opgelegd krijgen en andere administratieve en criminele fouten voor niet-naleving van geldende wetten en richtlijnen en kan ook verlies leiden bij gerelateerde (of niet-gerelateerde) rechtszaken met particuliere partijen. (o) Risico's verbonden aan het invoeren van de strategische plannen van BNPP. (p) BNPP kan moeilijkheden ondervinden om verworven ondernemingen te integreren en kan niet in staat blijken voordelen te realiseren die verwacht werden van haar verwervingen. (q) BNPP wordt blootgesteld aan kredietrisico en tegenpartijrisico. (r) Een substantiële toename in nieuwe provisies of een daling van het niveau van voorheen aangehouden provisies kan een negatieve invloed hebben op de operationele resultaten van BNPP en haar financiële positie. (s) BNPP's hedging-strategieën kunnen mogelijks verliezen niet voorkomen. (t) Aanpassingen aan de boekwaarde van de aandelen- en derivatenportefeuilles van BNPP en de schulden van BNPP zelf kunnen van invloed zijn op het nettoinkomen en het vermogen van de aandeelhouders. (u) De kredietbeoordeling van BNPP kan naar beneden worden bijgesteld, wat van invloed kan zijn op de winstgevendheid. (v) Intense concurrentie door banken en niet-banken kunnen een nadelig effect hebben op de inkomsten en winstgevendheid van BNPP. (w) BNPP's beleid inzake risico-management, -procedures en -methodes, kan het blootstellen aan ongeïdentificeerde of niet-geanticipeerde risico's die tot significante verliezen kunnen leiden. (x) Een onderbreking van de informatiesystemen van BNPP kunnen resulteren

Element	Titel	
		in materieel verlies van klantinformatie, schade aan de reputatie van BNPP en kan leiden tot financieel verlies. (y) De competitieve positie van BNPP kan beschadigd worden indien haar reputatie beschadigd wordt.
D.3	Belangrijke risico's met betrekking tot de Effecten	Naast de risico's (waaronder het risico van default) die van invloed kunnen zijn op de mogelijkheden van de Emittent om te kunnen voldoen aan haar verplichtingen of van de Garant om te voldoen aan diens verplichtingen ingevolge de Garantie, zijn er bepaalde factoren die wezenlijk zijn in het kader van het vaststellen van de risico's die verbonden zijn aan Effecten die zijn uitgegeven ingevolge het Basisprospectus, waaronder: <i>Marktrisico's</i> -Effecten zijn ongedekte verplichtingen; -Effecten met hefboomwerking gaan gepaard met een hoger risiconiveau en wanneer op dergelijke Effecten verliezen worden geleden kunnen die verliezen groter zijn dan bij een vergelijkbaar effect zonder hefboomwerking; -de handelsprijs van Effecten wordt door een aantal factoren beïnvloed, waaronder, zonder daartoe beperkt te zijn, (met betrekking tot Effecten die gekoppeld zijn aan een Onderliggende Referentiewaarde) de prijs van de betreffende Onderliggende Referentiewaarde(n), de tijd tot aflossing volatilititeit, en dergelijke factoren betekenen dat de handelsprijs van de Effecten onder het Contant Afwikkelingsbedrag of de waarde van de Gerechtigdheid kan liggen; -blootstelling aan de Onderliggende Referentiewaarde zal in veel gevallen worden bewerkstelligd doordat de Emittent hedgingregelingen aangaat en, met betrekking tot Effecten die gekoppeld zijn aan een Onderliggende Referentiewaarde, staan potentiële beleggers blootgesteld aan dergelijke hedgingregelingen en gebeurtenissen die invloed kunnen uitoefenen op de hedgingregelingen en derhalve kan het zich voordoen van al dergelijke gevallen van invloed zijn op de waarde van de Effecten; <i>Risico's m.b.t. Houders</i> -de bepalingen inzake de vergaderingen van Houders geven bepaalde meerderheden het recht om alle Houders te binden; -onder bepaalde omstandigheden kunnen Houders de volledige waarde van hun belegging verliezen; <i>Risico's met betrekking tot de Emittent/Garant</i> -Open End Certificaten en OET Certificaten kennen geen vooraf vastgestelde looptijd en kunnen op elke, door de te goeder trouw en op zakelijk redelijke wijze handelende Emittent, vastgestelde datum worden afgelost, en een belegging in dergelijke Open End Certificaten en OET Certificaten brengt extra risico's met zich mee ten opzichte van andere Certificaten, gezien het feit dat de aflossingsdatum niet door de belegger kan worden bepaald; -een verlaging in de rating die aan uitstaande schuldinstrumenten van de Emittent of Garant (indien van toepassing) eventueel is toegekend door een kredietbeoordelaar kan leiden tot een verlaging van de handelswaarde van de Effecten; -er kunnen zich bepaalde belangenverstrengelingen voordoen (zie Element E.4 hierna);

Element	Titel	
		<i>Juridische risico's</i> -een aanvullende of optionele verstorende gebeurtenis kan leiden tot een wijziging van de Effecten, vervroegde aflossing of kan tot gevolg hebben dat het op de geplande aflossingsdag betaalbare bedrag afwijkt van het bedrag dat naar verwachting op die geplande aflossingsdag zou worden uitgekeerd en derhalve kan een aanvullende en/of optionele verstorende gebeurtenis van nadelige invloed zijn op de waarde of liquiditeit van de Effecten; -ten aanzien van de Effecten kunnen kosten en belastingen betaalbaar zijn; -de Effecten kunnen in geval van onwettigheid of onhaalbaarheid worden afgelost en deze aflossing kan tot gevolg hebben dat een belegger geen rendement op een belegging in de Effecten behaalt; -een gerechtelijke beslissing of wijziging in de administratieve praktijk of de Franse wet (al naargelang van toepassing) na de datum van het Basisprospectus kan van wezenlijk nadelige invloed zijn op de waarde van de hierdoor getroffen Effecten; <i>Secundaire Marktrisico's</i> -een Houder kan uitsluitend voorafgaand aan de Aflossingsdatum waarde op het Effect realiseren door deze tegen de alsdan geldende marktprijs te verkopen op een beschikbare secundaire markt en er bestaat mogelijk geen secundaire markt voor de Effecten (hetgeen kan betekenen dat een belegger de Effecten moet uitoefenen of moet wachten tot aflossing van de Effecten om zodoende een hogere waarde dan de handelswaarde te kunnen realiseren); -BNP Paribas Arbitrage S.N.C. dient ten aanzien van de Effecten als marketmaker op te treden. BNP Paribas Arbitrage S.N.C. zal ernaar streven een secundaire markt in stand te houden zolang de Effecten bestaan, onderworpen aan normale marktvoorwaarden, en bied- en laatprijzen aan de markt aanbieden. De spread tussen bied- en laatprijzen kan gedurende het bestaan van de Effecten wijzigen. Gedurende bepaalde periodes kan het echter moeilijk, onpraktisch of onmogelijk zijn voor BNP Paribas Arbitrage S.N.C. om bied- en laatprijzen aan te bieden, en tijdens dergelijke periodes kan het moeilijk, onpraktisch of onmogelijk zijn om dergelijke Effecten te kopen of te verkopen. Hiervan kan bijvoorbeeld sprake zijn vanwege negatieve marktomstandigheden, volatiele koersen of grote koersfluctuaties, dan wel wanneer een grote marktplaats wordt gesloten, beperkingen krijgt opgelegd of technische problemen ondervindt, zoals een storing van de IT-systemen of een netwerk. <i>Risico's met betrekking tot Onderliggende Referentiewaarde(n)</i> -Daarnaast zijn er specifieke risico's ten aanzien van Effecten die aan een Onderliggende Referentiewaarde zijn gekoppeld en brengt een belegging in dergelijke Effecten aanzienlijke risico's met zich mee die zich niet voordoen bij een belegging in gebruikelijke schuldpapieren. Risicofactoren ten aanzien van Effecten die aan een Onderliggende Referentiewaarde zijn gekoppeld, zijn onder meer: -blootstelling aan een of meerdere aandelen (inclusief aandelen die aan elkaar zijn bevestigd en als een enkele eenheid worden verhandeld ("Vastgeniete Aandelen")), marktrisico's gelijkaardig aan een directe investering in een aandeel, wereldwijd bewaargevingsbewijs (global depositary receipt) ("GDR"), Amerikaans bewaargevingsbewijs (American depositary receipt) ("ADR"), mogelijke gevallen van aanpassing of buitengewone gebeurtenissen die de aandelen kunnen beïnvloeden en marktverstoringen of het niet-openen van een beurs die een negatieve invloed kunnen hebben op de waarde en de liquiditeit van de Schuldeffecten en dat, de Emittent na een uitgifte geen informatie met betrekking tot de Onderliggende Referentie. <i>Risico's met betrekking tot specifieke soorten producten</i>

Element	Titel	
		De volgende risico's gaan gepaard met ETS-producten: Leverage-producten Beleggers lopen het risico hun belegging geheel of gedeeltelijk te verliezen. Het rendement op de Effecten is afhankelijk van de prestaties van de Onderliggende Referentiewaarde(n) en de toepassing van automatische vervroegde aflossing skenmerken. Tevens kan het rendement afhangen van andere marktfactoren, zoals rentevoet, de impliciete volatiliteit van de Onderliggende Referentiewaarde(n) en de tijd die resteert tot aflossing. Het effect van hefboomwerking op de Effecten kan zowel positief als negatief zijn.
D.6	Risicowaarschuwing	Zie bovenstaand Element D.3. Indien de Emittent failliet gaat of anderszins niet in staat of bereid is de Effecten terug te betalen zodra terugbetaling verschuldigd is, kan een belegger zijn belegging in de Effecten geheel of gedeeltelijk verliezen. Indien de Garant niet in staat of bereid is zijn verplichtingen ingevolge de Garantie na te komen zodra nakoming verschuldigd is, kan een belegger zijn belegging in de Effecten geheel of gedeeltelijk verliezen. Daarnaast kunnen beleggers hun belegging in de Effecten geheel of gedeeltelijk verliezen als gevolg van de voorwaarden van de Effecten.

Onderdee E - Aanbod

Element	Titel	
E.2b	Redenen voor het aanbod en aanwending van opbrengsten	De netto-opbrengsten van de uitgifte van de Effecten zullen worden toegevoegd aan de algemene middelen van de Emittent. Deze opbrengsten kunnen worden aangewend om posities in opties of futurescontracten of andere hedginginstrumenten aan te houden.
E.3	Voorwaarden van het aanbod	Deze uitgifte van Effecten wordt aangeboden in een Niet-vrijgesteld Aanbod in Frankrijk en België. De uitgifteprijs van de Effecten is vermeld in de tabel in onderstaand Element C.20.
E.4	Belang van de bij de uitgifte/aanbieding betrokken natuurlijke personen en rechtspersonen	Managers en de aan hen verbonden partijen kunnen zich ook reeds bezighouden, en zich in de toekomst bezig gaan houden, met transacties op het gebied van investment banking en/of commercial banking met (en kunnen andere diensten verrichten voor) de Emittent en de Garant en de aan hen verbonden partijen in de gewone bedrijfsuitoefening. Anders dan hiervoor vermeld, voor zover de Emittent weet, heeft geen persoon die betrokken is bij de uitgifte van de Effecten een wezenlijk belang in de aanbieding, waaronder begrepen tegenstrijdige belangen.
E.7	Kosten die door de Emittent aan de belegger berekend worden	Er worden geen kosten door de Emittent aan de belegger berekend.