

FINAL TERMS DATED 3 FEBRUARY 2017

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

BNP Paribas
(incorporated in France)
(as Guarantor)

EUR "OET" Certificates relating to European Shares

**100,000 Certificates relating to TECHNIP to be consolidated on 7 February 2014
with the 185,000 Certificates issued on 1 March 2013 (FR0011435007)**

**100,000 Certificates relating to ALSTOM to be consolidated on 7 February 2014
with the 355,000 Certificates issued on 1 March 2013 (FR0011436757)**

**200,000 Certificates relating to LVMH to be consolidated on 22 April 2013
with the 341,000 Certificates issued on 1 March 2013 (FR0011439199)**

**250,000 Certificates relating to ALSTOM to be consolidated on 24 January 2014
with the 400,000 Certificates issued on 1 March 2013 (FR0011436690)**

**150,000 Certificates relating to GEMALTO to be consolidated on 6 December 2016
with the 174,000 Certificates issued on 1 March 2013 (FR0011436070)**

**100,000 Certificates relating to GDF SUEZ to be consolidated on 3 February 2017
with the 833,000 Certificates issued on 1 March 2013 (FR0011436070)**

**under the Note, Warrant and Certificate Programme
of BNP Paribas Arbitrage Issuance B.V., BNP Paribas and BNP Paribas Fortis Funding**

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 Public Offer jurisdictions mentioned in Paragraph 47 of Part A below, provided such person is of a kind specified in that paragraph and that the offer is made during the Offer Period specified in that paragraph; 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.

The expression "**Prospectus Directive**" means Directive 2003/71/EC (and amendments thereto, including the 2010 PD Amending Directive, to the extent implemented in the Relevant Member State), and includes any relevant implementing measure in the Relevant Member State and the expression "**2010 PD Amending Directive**" means Directive 2010/73/EU.

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 1 June 2012, 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 9 June 2016. 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 9 June 2016 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 Arbitrage 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 this Base Prospectus as amended to reflect the provisions of the 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.listedproducts.cib.bnpparibas.be for public offering in the Kingdom of Belgium and copies may be obtained free of charge at the specified offices of the Security Agents. The Base Prospectus, these Final Terms and the Supplements to the Base Prospectus will also be available on the AMF website www.amf-france.org.**

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

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011433366	2,778,000	2,778,000	89798809	H217B	EUR 0.18	OET Call	Open End	5
FR0011433606	2,174,000	2,174,000	89798787	H218B	EUR 0.23	OET Call	Open End	5
FR0011433705	1,724,000	1,724,000	89798795	H219B	EUR 0.29	OET Call	Open End	5
FR0011434083	1,429,000	1,429,000	89798868	H220B	EUR 0.35	OET Call	Open End	5
FR0011434133	1,250,000	1,250,000	89798841	H221B	EUR 0.4	OET Call	Open End	5
FR0011434182	1,087,000	1,087,000	89798850	H222B	EUR 0.46	OET Call	Open End	5
FR0011434240	9,800,000	9,800,000	89798892	H223B	EUR 0.51	OET Call	Open End	5
FR0011434794	450,000	450,000	89798876	H228B	EUR 1.11	OET Call	Open End	10
FR0011434836	331,000	331,000	89798884	H229B	EUR 1.51	OET Call	Open End	10
FR0011434901	262,000	262,000	89798922	H230B	EUR 1.91	OET Call	Open End	10
FR0011434984	217,000	217,000	89798914	H231B	EUR 2.3	OET Call	Open End	10
FR0011435007	100,000	285,000	89798906	H232B	EUR 0.69	OET Call	Open End	10
FR0011435023	161,000	161,000	89798965	H233B	EUR 3.1	OET Call	Open End	10
FR0011435031	143,000	143,000	89798957	H234B	EUR 3.5	OET Call	Open End	10
FR0011435064	794,000	794,000	89798949	H239B	EUR 0.63	OET Call	Open End	5
FR0011435114	602,000	602,000	89798990	H240B	EUR 0.83	OET Call	Open End	5
FR0011435205	485,000	485,000	89798981	H241B	EUR 1.03	OET Call	Open End	5
FR0011435262	410,000	410,000	89798973	H242B	EUR 1.22	OET Call	Open End	5
FR0011435312	352,000	352,000	89799031	H243B	EUR 1.42	OET Call	Open End	5
FR0011435437	309,000	309,000	89799023	H244B	EUR 1.62	OET Call	Open End	5
FR0011435486	276,000	276,000	89799007	H245B	EUR 1.81	OET Call	Open End	5
FR0011435650	549,000	549,000	89799074	H246B	EUR 0.91	OET Call	Open End	10
FR0011435726	403,000	403,000	89799066	H247B	EUR 1.24	OET Call	Open End	10
FR0011435734	318,000	318,000	89799040	H248B	EUR 1.57	OET Call	Open End	10
FR0011435817	265,000	265,000	89799139	H250B	EUR 1.89	OET Call	Open End	10
FR0011435940	225,000	225,000	89799082	H252B	EUR 2.22	OET Call	Open End	10
FR0011436021	197,000	197,000	89799104	H253B	EUR 2.54	OET Call	Open End	10
FR0011436070	150,000	324,000	89799163	H254B	EUR 0.49	OET Call	Open End	10
FR0011436112	820,000	820,000	89799147	H259B	EUR 0.61	OET Call	Open End	20
FR0011436161	610,000	610,000	89799155	H260B	EUR 0.82	OET Call	Open End	20

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011436211	481,000	481,000	89799228	H261B	EUR 1.04	OET Call	Open End	20
FR0011436278	400,000	400,000	89799201	H262B	EUR 1.25	OET Call	Open End	20
FR0011436310	340,000	340,000	89799210	H263B	EUR 1.47	OET Call	Open End	20
FR0011436336	296,000	296,000	89799252	H264B	EUR 1.69	OET Call	Open End	20
FR0011436385	263,000	263,000	89799236	H265B	EUR 1.9	OET Call	Open End	20
FR0011437029	2,778,000	2,778,000	89799244	H270B	EUR 0.18	OET Call	Open End	1
FR0011437680	2,174,000	2,174,000	89799309	H271B	EUR 0.23	OET Call	Open End	1
FR0011437698	1,724,000	1,724,000	89799287	H272B	EUR 0.29	OET Call	Open End	1
FR0011437714	1,471,000	1,471,000	89799295	H273B	EUR 0.34	OET Call	Open End	1
FR0011437722	1,250,000	1,250,000	89799333	H274B	EUR 0.4	OET Call	Open End	1
FR0011438308	1,111,000	1,111,000	89799317	H275B	EUR 0.45	OET Call	Open End	1
FR0011438332	980,000	980,000	89799325	H276B	EUR 0.51	OET Call	Open End	1
FR0011438340	1,000,000	1,000,000	89799376	H281B	EUR 0.5	OET Call	Open End	2
FR0011438365	735,000	735,000	89799350	H282B	EUR 0.68	OET Call	Open End	2
FR0011438381	588,000	588,000	89799341	H283B	EUR 0.85	OET Call	Open End	2
FR0011438407	485,000	485,000	89799406	H284B	EUR 1.03	OET Call	Open End	2
FR0011438415	413,000	413,000	89799392	H285B	EUR 1.21	OET Call	Open End	2
FR0011438431	360,000	360,000	89799384	H286B	EUR 1.39	OET Call	Open End	2
FR0011438472	321,000	321,000	89799449	H287B	EUR 1.56	OET Call	Open End	2
FR0011438498	862,000	862,000	89799422	H292B	EUR 0.58	OET Call	Open End	10
FR0011438514	633,000	633,000	89799414	H293B	EUR 0.79	OET Call	Open End	10
FR0011438530	500,000	500,000	89799473	H294B	EUR 1	OET Call	Open End	10
FR0011438555	417,000	417,000	89799457	H295B	EUR 1.2	OET Call	Open End	10
FR0011438563	355,000	355,000	89799465	H296B	EUR 1.41	OET Call	Open End	10
FR0011438589	309,000	309,000	89799503	H297B	EUR 1.62	OET Call	Open End	10
FR0011438597	273,000	273,000	89799481	H298B	EUR 1.83	OET Call	Open End	10
FR0011438621	1,389,000	1,389,000	89799490	H303B	EUR 0.36	OET Call	Open End	5
FR0011438662	1,020,000	1,020,000	89799538	H304B	EUR 0.49	OET Call	Open End	5
FR0011438779	806,000	806,000	89799520	H305B	EUR 0.62	OET Call	Open End	5
FR0011438795	667,000	667,000	89799511	H306B	EUR 0.75	OET Call	Open End	5
FR0011438803	568,000	568,000	89799562	H307B	EUR 0.88	OET Call	Open End	5
FR0011438811	495,000	495,000	89799554	H308B	EUR 1.01	OET Call	Open End	5

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011438845	439,000	439,000	89799546	H309B	EUR 1.14	OET Call	Open End	5
FR0011438860	980,000	980,000	89799627	H314B	EUR 0.51	OET Call	Open End	10
FR0011438878	725,000	725,000	89799619	H315B	EUR 0.69	OET Call	Open End	10
FR0011438894	575,000	575,000	89799597	H316B	EUR 0.87	OET Call	Open End	10
FR0011438928	472,000	472,000	89799651	H317B	EUR 1.06	OET Call	Open End	10
FR0011438936	403,000	403,000	89799643	H318B	EUR 1.24	OET Call	Open End	10
FR0011438969	352,000	352,000	89799635	H319B	EUR 1.42	OET Call	Open End	10
FR0011438985	313,000	313,000	89799686	H320B	EUR 1.6	OET Call	Open End	10
FR0011439058	1,111,000	1,111,000	89799678	H325B	EUR 0.45	OET Call	Open End	20
FR0011433713	820,000	820,000	89799660	H326B	EUR 0.61	OET Call	Open End	20
FR0011434117	649,000	649,000	89799759	H327B	EUR 0.77	OET Call	Open End	20
FR0011434158	532,000	532,000	89799716	H328B	EUR 0.94	OET Call	Open End	20
FR0011434216	455,000	455,000	89799732	H329B	EUR 1.1	OET Call	Open End	20
FR0011434273	397,000	397,000	89799783	H330B	EUR 1.26	OET Call	Open End	20
FR0011434307	352,000	352,000	89799767	H331B	EUR 1.42	OET Call	Open End	20
FR0011434323	862,000	862,000	89799775	H336B	EUR 0.58	OET Call	Open End	10
FR0011434356	641,000	641,000	89799813	H337B	EUR 0.78	OET Call	Open End	10
FR0011434372	505,000	505,000	89799791	H338B	EUR 0.99	OET Call	Open End	10
FR0011434380	420,000	420,000	89799805	H339B	EUR 1.19	OET Call	Open End	10
FR0011434612	357,000	357,000	89799872	H340B	EUR 1.4	OET Call	Open End	10
FR0011434646	313,000	313,000	89799864	H341B	EUR 1.6	OET Call	Open End	10
FR0011434687	276,000	276,000	89799848	H342B	EUR 1.81	OET Call	Open End	10
FR0011434711	980,000	980,000	89799929	H347B	EUR 0.51	OET Call	Open End	10
FR0011435700	725,000	725,000	89799899	H348B	EUR 0.69	OET Call	Open End	10
FR0011435742	575,000	575,000	89799902	H349B	EUR 0.87	OET Call	Open End	10
FR0011435874	476,000	476,000	89799953	H350B	EUR 1.05	OET Call	Open End	10
FR0011435908	407,000	407,000	89799937	H351B	EUR 1.23	OET Call	Open End	10
FR0011435973	355,000	355,000	89799945	H352B	EUR 1.41	OET Call	Open End	10
FR0011435981	314,000	314,000	89799988	H353B	EUR 1.59	OET Call	Open End	10
FR0011436005	1,852,000	1,852,000	89799970	H358B	EUR 0.27	OET Call	Open End	10
FR0011436047	1,389,000	1,389,000	89799961	H359B	EUR 0.36	OET Call	Open End	10
FR0011436096	1,087,000	1,087,000	89800013	H360B	EUR 0.46	OET Call	Open End	10

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FR0011436146	909,000	909,000	89800005	H361B	EUR 0.55	OET Call	Open End	10
FR0011436245	769,000	769,000	89799996	H362B	EUR 0.65	OET Call	Open End	10
FR0011436294	676,000	676,000	89800056	H363B	EUR 0.74	OET Call	Open End	10
FR0011436344	595,000	595,000	89800030	H364B	EUR 0.84	OET Call	Open End	10
FR0011436401	1,111,000	1,111,000	89800021	H369B	EUR 0.45	OET Call	Open End	10
FR0011436450	820,000	820,000	89800099	H370B	EUR 0.61	OET Call	Open End	10
FR0011436500	649,000	649,000	89800072	H371B	EUR 0.77	OET Call	Open End	10
FR0011436559	538,000	538,000	89800064	H372B	EUR 0.93	OET Call	Open End	10
FR0011436575	459,000	459,000	89800145	H373B	EUR 1.09	OET Call	Open End	10
FR0011436690	250,000	650,000	89800137	H374B	EUR 0.33	OET Call	Open End	10
FR0011436757	100,000	455,000	89800129	H375B	EUR 0.17	OET Call	Open End	10
FR0011436773	1,250,000	1,250,000	89800170	H380B	EUR 0.4	OET Call	Open End	10
FR0011436781	926,000	926,000	89800153	H381B	EUR 0.54	OET Call	Open End	10
FR0011436807	725,000	725,000	89800161	H382B	EUR 0.69	OET Call	Open End	10
FR0011436963	602,000	602,000	89800200	H383B	EUR 0.83	OET Call	Open End	10
FR0011436989	510,000	510,000	89800188	H384B	EUR 0.98	OET Call	Open End	10
FR0011436997	446,000	446,000	89800196	H385B	EUR 1.12	OET Call	Open End	10
FR0011437003	397,000	397,000	89800234	H386B	EUR 1.26	OET Call	Open End	10
FR0011437011	526,000	526,000	89800226	H391B	EUR 0.95	OET Call	Open End	5
FR0011437037	388,000	388,000	89800218	H392B	EUR 1.29	OET Call	Open End	5
FR0011437045	307,000	307,000	89800277	H393B	EUR 1.63	OET Call	Open End	5
FR0011437060	254,000	254,000	89800242	H394B	EUR 1.97	OET Call	Open End	5
FR0011437078	216,000	216,000	89800269	H395B	EUR 2.31	OET Call	Open End	5
FR0011437086	189,000	189,000	89800307	H396B	EUR 2.65	OET Call	Open End	5
FR0011437094	167,000	167,000	89800285	H397B	EUR 2.99	OET Call	Open End	5
FR0011437102	2,632,000	2,632,000	89800293	H402B	EUR 0.19	OET Call	Open End	10
FR0011437110	1,923,000	1,923,000	89800331	H403B	EUR 0.26	OET Call	Open End	10
FR0011437128	1,515,000	1,515,000	89800323	H404B	EUR 0.33	OET Call	Open End	10
FR0011437318	1,250,000	1,250,000	89800315	H405B	EUR 0.4	OET Call	Open End	10
FR0011437334	1,064,000	1,064,000	89800366	H406B	EUR 0.47	OET Call	Open End	10
FR0011437359	943,000	943,000	89800358	H407B	EUR 0.53	OET Call	Open End	10
FR0011437383	100,000	933,000	89800340	H408B	EUR 0.67	OET Call	Open End	10

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FR0011437391	439,000	439,000	89800404	H413B	EUR 1.14	OET Call	Open End	20
FR0011437409	323,000	323,000	89800382	H414B	EUR 1.55	OET Call	Open End	20
FR0011437425	255,000	255,000	89800374	H415B	EUR 1.96	OET Call	Open End	20
FR0011437441	211,000	211,000	89800447	H416B	EUR 2.37	OET Call	Open End	20
FR0011437458	18,000	18,000	89800412	H417B	EUR 2.78	OET Call	Open End	20
FR0011438357	157,000	157,000	89800439	H418B	EUR 3.18	OET Call	Open End	20
FR0011438399	139,000	139,000	89800480	H419B	EUR 3.59	OET Call	Open End	20
FR0011438423	1,220,000	1,220,000	89800463	H424B	EUR 0.41	OET Call	Open End	5
FR0011438456	909,000	909,000	89800471	H425B	EUR 0.55	OET Call	Open End	5
FR0011438464	714,000	714,000	89800510	H426B	EUR 0.7	OET Call	Open End	5
FR0011438480	595,000	595,000	89800498	H427B	EUR 0.84	OET Call	Open End	5
FR0011438506	505,000	505,000	89800501	H428B	EUR 0.99	OET Call	Open End	5
FR0011438522	442,000	442,000	89800552	H429B	EUR 1.13	OET Call	Open End	5
FR0011438548	391,000	391,000	89800536	H430B	EUR 1.28	OET Call	Open End	5
FR0011438571	2,500,000	2,500,000	89800544	H435B	EUR 0.2	OET Call	Open End	5
FR0011438605	1,852,000	1,852,000	89800609	H436B	EUR 0.27	OET Call	Open End	5
FR0011438639	1,471,000	1,471,000	89800579	H437B	EUR 0.34	OET Call	Open End	5
FR0011438647	1,220,000	1,220,000	89800595	H438B	EUR 0.41	OET Call	Open End	5
FR0011438654	1,042,000	1,042,000	89800641	H439B	EUR 0.48	OET Call	Open End	5
FR0011433382	893,000	893,000	89800625	H440B	EUR 0.56	OET Call	Open End	5
FR0011433457	794,000	794,000	89800633	H441B	EUR 0.63	OET Call	Open End	5
FR0011433572	769,000	769,000	89800676	H446B	EUR 0.65	OET Call	Open End	10
FR0011434059	568,000	568,000	89800668	H447B	EUR 0.88	OET Call	Open End	10
FR0011434281	446,000	446,000	89800650	H448B	EUR 1.12	OET Call	Open End	10
FR0011434968	370,000	370,000	89800706	H449B	EUR 1.35	OET Call	Open End	10
FR0011435080	316,000	316,000	89800684	H450B	EUR 1.58	OET Call	Open End	10
FR0011435270	276,000	276,000	89800692	H451B	EUR 1.81	OET Call	Open End	10
FR0011435577	244,000	244,000	89800749	H452B	EUR 2.05	OET Call	Open End	10
FR0011435783	1,579,000	1,579,000	89800722	H457B	EUR 0.19	OET Call	Open End	10
FR0011435916	1,154,000	1,154,000	89800714	H458B	EUR 0.26	OET Call	Open End	10
FR0011436088	909,000	909,000	89800781	H459B	EUR 0.33	OET Call	Open End	10
FR0011436179	750,000	750,000	89800765	H460B	EUR 0.4	OET Call	Open End	10

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011436302	556,000	556,000	89800773	H461B	EUR 0.54	OET Call	Open End	10
FR0011436369	476,000	476,000	89800811	H464B	EUR 0.63	OET Call	Open End	20
FR0011436468	361,000	361,000	89800803	H465B	EUR 0.83	OET Call	Open End	20
FR0011437136	294,000	294,000	89800790	H466B	EUR 1.02	OET Call	Open End	20
FR0011437144	246,000	246,000	89800862	H467B	EUR 1.22	OET Call	Open End	20
FR0011437151	186,000	186,000	89800838	H468B	EUR 1.61	OET Call	Open End	20
FR0011437169	1,071,000	1,071,000	89800846	H469B	EUR 0.28	OET Call	Open End	10
FR0011437177	789,000	789,000	89800919	H470B	EUR 0.38	OET Call	Open End	10
FR0011437185	625,000	625,000	89803802	H471B	EUR 0.48	OET Call	Open End	10
FR0011437193	517,000	517,000	89803845	H472B	EUR 0.58	OET Call	Open End	10
FR0011437201	390,000	390,000	89803853	H473B	EUR 0.77	OET Call	Open End	10
FR0011437219	1,200,000	1,200,000	89800897	H476B	EUR 0.25	OET Call	Open End	2
FR0011437227	909,000	909,000	89800943	H477B	EUR 0.33	OET Call	Open End	2
FR0011437235	750,000	750,000	89800889	H478B	EUR 0.4	OET Call	Open End	2
FR0011437243	625,000	625,000	89800935	H479B	EUR 0.48	OET Call	Open End	2
FR0011437250	469,000	469,000	89800978	H480B	EUR 0.64	OET Call	Open End	2
FR0011437276	309,000	309,000	89800927	H483B	EUR 0.97	OET Call	Open End	10
FR0011437284	229,000	229,000	89800960	H484B	EUR 1.31	OET Call	Open End	10
FR0011437292	181,000	181,000	89801001	H485B	EUR 1.66	OET Call	Open End	10
FR0011437300	150,000	150,000	89800951	H486B	EUR 2	OET Call	Open End	10
FR0011437342	111,000	111,000	89800994	H487B	EUR 2.7	OET Call	Open End	10
FR0011437375	476,000	476,000	89801044	H490B	EUR 0.63	OET Call	Open End	2
FR0011437417	361,000	361,000	89800986	H491B	EUR 0.83	OET Call	Open End	2
FR0011437433	291,000	291,000	89801036	H492B	EUR 1.03	OET Call	Open End	2
FR0011438324	244,000	244,000	89801087	H493B	EUR 1.23	OET Call	Open End	2
FR0011438670	185,000	185,000	89801010	H494B	EUR 1.62	OET Call	Open End	2
FR0011438688	1,500,000	1,500,000	89801079	H497B	EUR 0.2	OET Call	Open End	10
FR0011438696	1,111,000	1,111,000	89801133	H498B	EUR 0.27	OET Call	Open End	10
FR0011438704	909,000	909,000	89801052	H499B	EUR 0.33	OET Call	Open End	10
FR0011438712	769,000	769,000	89801117	H500B	EUR 0.39	OET Call	Open End	10
FR0011438720	577,000	577,000	89801184	H501B	EUR 0.52	OET Call	Open End	10
FR0011438738	714,000	714,000	89801125	H502B	EUR 0.42	OET Call	Open End	10

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FR0011438746	526,000	526,000	89801141	H503B	EUR 0.57	OET Call	Open End	10
FR0011438753	417,000	417,000	89801222	H504B	EUR 0.72	OET Call	Open End	10
FR0011438761	345,000	345,000	89801168	H505B	EUR 0.87	OET Call	Open End	10
FR0011438787	256,000	256,000	89801214	H506B	EUR 1.17	OET Call	Open End	10
FR0011438837	2,500,000	2,500,000	89801265	H509B	EUR 0.12	OET Call	Open End	10
FR0011438902	1,765,000	1,765,000	89801206	H510B	EUR 0.17	OET Call	Open End	10
FR0011438993	1,429,000	1,429,000	89801257	H511B	EUR 0.21	OET Call	Open End	10
FR0011439017	1,154,000	1,154,000	89801290	H512B	EUR 0.26	OET Call	Open End	10
FR0011439108	882,000	882,000	89801249	H513B	EUR 0.34	OET Call	Open End	10
FR0011439041	455,000	455,000	89801281	H516B	EUR 0.66	OET Call	Open End	10
FR0011439074	337,000	337,000	89801320	H517B	EUR 0.89	OET Call	Open End	10
FR0011439140	265,000	265,000	89801273	H518B	EUR 1.13	OET Call	Open End	10
FR0011439173	219,000	219,000	89801311	H519B	EUR 1.37	OET Call	Open End	10
FR0011439207	163,000	163,000	89801354	H520B	EUR 1.84	OET Call	Open End	10
FR0011438910	199,000	199,000	89801303	H523B	EUR 1.51	OET Call	Open End	10
FR0011438944	152,000	152,000	89801346	H524B	EUR 1.98	OET Call	Open End	10
FR0011438977	122,000	122,000	89801397	H525B	EUR 2.45	OET Call	Open End	10
FR0011439009	103,000	103,000	89801338	H526B	EUR 2.92	OET Call	Open End	10
FR0011439025	78,000	78,000	89801389	H527B	EUR 3.87	OET Call	Open End	10
FR0011439066	244,000	244,000	89801435	H528B	EUR 1.23	OET Call	Open End	5
FR0011439090	185,000	185,000	89801362	H529B	EUR 1.62	OET Call	Open End	5
FR0011439124	150,000	150,000	89801419	H530B	EUR 2	OET Call	Open End	5
FR0011439132	126,000	126,000	89801478	H531B	EUR 2.39	OET Call	Open End	5
FR0011439165	95,000	95,000	89801427	H532B	EUR 3.16	OET Call	Open End	5
FR0011439199	200,000	541,000	89801460	H535B	EUR 0.46	OET Call	Open End	20
FR0011439223	250,000	250,000	89801524	H536B	EUR 1.2	OET Call	Open End	20
FR0011439231	197,000	197,000	89801443	H537B	EUR 1.52	OET Call	Open End	20
FR0011439256	164,000	164,000	89801494	H538B	EUR 1.83	OET Call	Open End	20
FR0011439272	122,000	122,000	89801567	H539B	EUR 2.46	OET Call	Open End	20
FR0011433432	638,000	638,000	89801508	H542B	EUR 0.47	OET Call	Open End	10
FR0011433515	469,000	469,000	89801532	H543B	EUR 0.64	OET Call	Open End	10
FR0011433556	370,000	370,000	89801591	H544B	EUR 0.81	OET Call	Open End	10

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FR0011433622	309,000	309,000	89801559	H545B	EUR 0.97	OET Call	Open End	10
FR0011433697	229,000	229,000	89801575	H546B	EUR 1.31	OET Call	Open End	10
FR0011434026	259,000	259,000	89801621	H549B	EUR 1.16	OET Call	Open End	10
FR0011434067	197,000	197,000	89801583	H550B	EUR 1.52	OET Call	Open End	10
FR0011434091	160,000	160,000	89801613	H551B	EUR 1.88	OET Call	Open End	10
FR0011434125	134,000	134,000	89801656	H552B	EUR 2.24	OET Call	Open End	10
FR0011434166	101,000	101,000	89801605	H553B	EUR 2.97	OET Call	Open End	10
FR0011434208	1,875,000	1,875,000	89801648	H556B	EUR 0.16	OET Call	Open End	10
FR0011434778	1,364,000	1,364,000	89801702	H557B	EUR 0.22	OET Call	Open End	10
FR0011434786	1,111,000	1,111,000	89801630	H558B	EUR 0.27	OET Call	Open End	10
FR0011434802	909,000	909,000	89801699	H559B	EUR 0.33	OET Call	Open End	10
FR0011434828	682,000	682,000	89801745	H560B	EUR 0.44	OET Call	Open End	10
FR0011434851	390,000	390,000	89801672	H563B	EUR 0.77	OET Call	Open End	10
FR0011434885	288,000	288,000	89801737	H564B	EUR 1.04	OET Call	Open End	10
FR0011434927	227,000	227,000	89801796	H565B	EUR 1.32	OET Call	Open End	10
FR0011434950	189,000	189,000	89801729	H566B	EUR 1.59	OET Call	Open End	10
FR0011435411	140,000	140,000	89801788	H567B	EUR 2.14	OET Call	Open End	10
FR0011435452	811,000	811,000	89801826	H570B	EUR 0.37	OET Call	Open End	10
FR0011435502	588,000	588,000	89801770	H571B	EUR 0.51	OET Call	Open End	10
FR0011435544	469,000	469,000	89801818	H572B	EUR 0.64	OET Call	Open End	10
FR0011435619	385,000	385,000	89801869	H573B	EUR 0.78	OET Call	Open End	10
FR0011435643	288,000	288,000	89801800	H574B	EUR 1.04	OET Call	Open End	10
FR0011435676	234,000	234,000	89801842	H577B	EUR 1.28	OET Call	Open End	10
FR0011435718	179,000	179,000	89801893	H578B	EUR 1.68	OET Call	Open End	10
FR0011435775	144,000	144,000	89801834	H579B	EUR 2.08	OET Call	Open End	10
FR0011435833	121,000	121,000	89801885	H580B	EUR 2.48	OET Call	Open End	10
FR0011435924	91,000	91,000	89801923	H581B	EUR 3.28	OET Call	Open End	10
FR0011435965	732,000	732,000	89801877	H582B	EUR 0.41	OET Call	Open End	2
FR0011435999	536,000	536,000	89801915	H583B	EUR 0.56	OET Call	Open End	2
FR0011436039	429,000	429,000	89801958	H584B	EUR 0.7	OET Call	Open End	2
FR0011436104	353,000	353,000	89801907	H585B	EUR 0.85	OET Call	Open End	2
FR0011436120	263,000	263,000	89801931	H586B	EUR 1.14	OET Call	Open End	2

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011436153	909,000	909,000	89801982	H589B	EUR 0.33	OET Call	Open End	5
FR0011436203	526,000	526,000	89801940	H590B	EUR 0.57	OET Call	Open End	5
FR0011433390	1,154,000	1,154,000	89801966	H591B	EUR 0.26	OET Call	Open End	5
FR0011433424	682,000	682,000	89802059	H592B	EUR 0.44	OET Call	Open End	5
FR0011433465	297,000	297,000	89801974	H593B	EUR 1.01	OET Call	Open End	20
FR0011433481	166,000	166,000	89802016	H594B	EUR 1.81	OET Call	Open End	20
FR0011433507	222,000	222,000	89802091	H596B	EUR 1.35	OET Call	Open End	10
FR0011433531	124,000	124,000	89802032	H597B	EUR 2.41	OET Call	Open End	10
FR0011433564	1,111,000	1,111,000	89802083	H599B	EUR 0.27	OET Call	Open End	2
FR0011433580	638,000	638,000	89802130	H600B	EUR 0.47	OET Call	Open End	2
FR0011433598	169,000	169,000	89802075	H601B	EUR 1.78	OET Call	Open End	10
FR0011433614	94,000	94,000	89802121	H602B	EUR 3.18	OET Call	Open End	10
FR0011433655	313,000	313,000	89802202	H604B	EUR 0.96	OET Call	Open End	10
FR0011436013	175,000	175,000	89802113	H605B	EUR 1.71	OET Call	Open End	10
FR0011433689	429,000	429,000	89802199	H607B	EUR 0.7	OET Call	Open End	40
FR0011434018	25,000	25,000	89802253	H608B	EUR 1.2	OET Call	Open End	40
FR0011436054	857,000	857,000	89802164	H609B	EUR 0.35	OET Call	Open End	5
FR0011436138	476,000	476,000	89802245	H610B	EUR 0.63	OET Call	Open End	5
FR0011436187	484,000	484,000	89802326	H613B	EUR 0.62	OET Call	Open End	10
FR0011436229	270,000	270,000	89802237	H614B	EUR 1.11	OET Call	Open End	10
FR0011436237	380,000	380,000	89802318	H616B	EUR 0.79	OET Call	Open End	40
FR0011436260	213,000	213,000	89802385	H617B	EUR 1.41	OET Call	Open End	40
FR0011436286	323,000	323,000	89802300	H619B	EUR 0.93	OET Call	Open End	10
FR0011436328	181,000	181,000	89802369	H620B	EUR 1.66	OET Call	Open End	10
FR0011436351	577,000	577,000	89802423	H622B	EUR 0.52	OET Call	Open End	10
FR0011436377	337,000	337,000	89802342	H623B	EUR 0.89	OET Call	Open End	10
FR0011436393	1,154,000	1,154,000	89802407	H224B	EUR 0.26	OET Put	Open End	5
FR0011436419	909,000	909,000	89802466	H225B	EUR 0.33	OET Put	Open End	5
FR0011436427	769,000	769,000	89802393	H226B	EUR 0.39	OET Put	Open End	5
FR0011436476	577,000	577,000	89802440	H227B	EUR 0.52	OET Put	Open End	5
FR0011436484	183,000	183,000	89802504	H235B	EUR 1.64	OET Put	Open End	10
FR0011436492	145,000	145,000	89802458	H236B	EUR 2.07	OET Put	Open End	10

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FR0011436518	120,000	120,000	89802474	H237B	EUR 2.5	OET Put	Open End	10
FR0011436534	89,000	89,000	89802547	H238B	EUR 3.36	OET Put	Open End	10
FR0011436542	224,000	224,000	89802482	H255B	EUR 1.34	OET Put	Open End	10
FR0011436567	176,000	176,000	89802512	H256B	EUR 1.7	OET Put	Open End	10
FR0011436609	146,000	146,000	89802571	H257B	EUR 2.05	OET Put	Open End	10
FR0011436633	109,000	109,000	89802539	H258B	EUR 2.76	OET Put	Open End	10
FR0011436658	337,000	337,000	89802555	H266B	EUR 0.89	OET Put	Open End	20
FR0011433630	268,000	268,000	89802601	H267B	EUR 1.12	OET Put	Open End	20
FR0011434232	221,000	221,000	89802563	H268B	EUR 1.36	OET Put	Open End	20
FR0011434299	164,000	164,000	89802598	H269B	EUR 1.83	OET Put	Open End	20
FR0011434315	1,154,000	1,154,000	89802636	H277B	EUR 0.26	OET Put	Open End	1
FR0011434331	938,000	938,000	89802580	H278B	EUR 0.32	OET Put	Open End	1
FR0011434349	769,000	769,000	89802610	H279B	EUR 0.39	OET Put	Open End	1
FR0011434364	588,000	588,000	89802687	H280B	EUR 0.51	OET Put	Open End	1
FR0011434398	411,000	411,000	89802628	H288B	EUR 0.73	OET Put	Open End	2
FR0011434620	326,000	326,000	89802679	H289B	EUR 0.92	OET Put	Open End	2
FR0011434638	268,000	268,000	89802725	H290B	EUR 1.12	OET Put	Open End	2
FR0011434653	200,000	200,000	89802652	H291B	EUR 1.5	OET Put	Open End	2
FR0011434679	353,000	353,000	89802695	H299B	EUR 0.85	OET Put	Open End	10
FR0011434695	278,000	278,000	89802768	H300B	EUR 1.08	OET Put	Open End	10
FR0011434703	231,000	231,000	89802709	H301B	EUR 1.3	OET Put	Open End	10
FR0011434729	171,000	171,000	89802741	H302B	EUR 1.75	OET Put	Open End	10
FR0011434737	566,000	566,000	89802792	H310B	EUR 0.53	OET Put	Open End	5
FR0011434745	448,000	448,000	89802733	H311B	EUR 0.67	OET Put	Open End	5
FR0011434752	370,000	370,000	89802784	H312B	EUR 0.81	OET Put	Open End	5
FR0011434760	275,000	275,000	89802822	H313B	EUR 1.09	OET Put	Open End	5
FR0011435056	400,000	400,000	89802776	H321B	EUR 0.75	OET Put	Open End	10
FR0011435106	316,000	316,000	89802814	H322B	EUR 0.95	OET Put	Open End	10
FR0011435130	263,000	263,000	89802865	H323B	EUR 1.14	OET Put	Open End	10
FR0011435155	195,000	195,000	89802806	H324B	EUR 1.54	OET Put	Open End	10
FR0011435171	455,000	455,000	89802857	H332B	EUR 0.66	OET Put	Open End	20
FR0011435239	357,000	357,000	89802890	H333B	EUR 0.84	OET Put	Open End	20

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FR0011435247	297,000	297,000	89802849	H334B	EUR 1.01	OET Put	Open End	20
FR0011435254	221,000	221,000	89802881	H335B	EUR 1.36	OET Put	Open End	20
FR0011435288	353,000	353,000	89802920	H343B	EUR 0.85	OET Put	Open End	10
FR0011435296	280,000	280,000	89802873	H344B	EUR 1.07	OET Put	Open End	10
FR0011435320	233,000	233,000	89802903	H345B	EUR 1.29	OET Put	Open End	10
FR0011435395	172,000	172,000	89802954	H346B	EUR 1.74	OET Put	Open End	10
FR0011435494	405,000	405,000	89802911	H354B	EUR 0.74	OET Put	Open End	10
FR0011435528	319,000	319,000	89802938	H355B	EUR 0.94	OET Put	Open End	10
FR0011435551	263,000	263,000	89802997	H356B	EUR 1.14	OET Put	Open End	10
FR0011435593	196,000	196,000	89802946	H357B	EUR 1.53	OET Put	Open End	10
FR0011435601	769,000	769,000	89802962	H365B	EUR 0.39	OET Put	Open End	10
FR0011435627	612,000	612,000	89803039	H366B	EUR 0.49	OET Put	Open End	10
FR0011434265	500,000	500,000	89802989	H367B	EUR 0.6	OET Put	Open End	10
FR0011434810	375,000	375,000	89803012	H368B	EUR 0.8	OET Put	Open End	10
FR0011434844	455,000	455,000	89803063	H376B	EUR 0.66	OET Put	Open End	10
FR0011434869	361,000	361,000	89803004	H377B	EUR 0.83	OET Put	Open End	10
FR0011434877	300,000	300,000	89803055	H378B	EUR 1	OET Put	Open End	10
FR0011434893	222,000	222,000	89803098	H379B	EUR 1.35	OET Put	Open End	10
FR0011434919	508,000	508,000	89803047	H387B	EUR 0.59	OET Put	Open End	10
FR0011434935	400,000	400,000	89803080	H388B	EUR 0.75	OET Put	Open End	10
FR0011434943	333,000	333,000	89803128	H389B	EUR 0.9	OET Put	Open End	10
FR0011434992	248,000	248,000	89803071	H390B	EUR 1.21	OET Put	Open End	10
FR0011435049	214,000	214,000	89803101	H398B	EUR 1.4	OET Put	Open End	5
FR0011435072	169,000	169,000	89803179	H399B	EUR 1.77	OET Put	Open End	5
FR0011435098	141,000	141,000	89803110	H400B	EUR 2.13	OET Put	Open End	5
FR0011435122	105,000	105,000	89803152	H401B	EUR 2.87	OET Put	Open End	5
FR0011435148	1,071,000	1,071,000	89803209	H409B	EUR 0.28	OET Put	Open End	10
FR0011435338	833,000	833,000	89803144	H410B	EUR 0.36	OET Put	Open End	10
FR0011435353	698,000	698,000	89803195	H411B	EUR 0.43	OET Put	Open End	10
FR0011435403	517,000	517,000	89803233	H412B	EUR 0.58	OET Put	Open End	10
FR0011435445	179,000	179,000	89803187	H420B	EUR 1.68	OET Put	Open End	20
FR0011435510	142,000	142,000	89803225	H421B	EUR 2.12	OET Put	Open End	20

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011435536	117,000	117,000	89803268	H422B	EUR 2.57	OET Put	Open End	20
FR0011435585	87,000	87,000	89803217	H423B	EUR 3.45	OET Put	Open End	20
FR0011435635	500,000	500,000	89803250	H431B	EUR 0.6	OET Put	Open End	5
FR0011435668	395,000	395,000	89803292	H432B	EUR 0.76	OET Put	Open End	5
FR0011435684	330,000	330,000	89803241	H433B	EUR 0.91	OET Put	Open End	5
FR0011435692	244,000	244,000	89803276	H434B	EUR 1.23	OET Put	Open End	5
FR0011435759	1,034,000	1,034,000	89803322	H442B	EUR 0.29	OET Put	Open End	5
FR0011435767	811,000	811,000	89803284	H443B	EUR 0.37	OET Put	Open End	5
FR0011435791	667,000	667,000	89803306	H444B	EUR 0.45	OET Put	Open End	5
FR0011435809	500,000	500,000	89803365	H445B	EUR 0.6	OET Put	Open End	5
FR0011435841	313,000	313,000	89803314	H453B	EUR 0.96	OET Put	Open End	10
FR0011435858	248,000	248,000	89803357	H454B	EUR 1.21	OET Put	Open End	10
FR0011435866	205,000	205,000	89803390	H455B	EUR 1.46	OET Put	Open End	10
FR0011435882	153,000	153,000	89803349	H456B	EUR 1.96	OET Put	Open End	10
FR0011435890	833,000	833,000	89803373	H462B	EUR 0.36	OET Put	Open End	10
FR0011435932	588,000	588,000	89803420	H463B	EUR 0.51	OET Put	Open End	10
FR0011435957	577,000	577,000	89803381	H474B	EUR 0.52	OET Put	Open End	10
FR0011433408	411,000	411,000	89803403	H475B	EUR 0.73	OET Put	Open End	10
FR0011433440	652,000	652,000	89803454	H481B	EUR 0.46	OET Put	Open End	2
FR0011433473	476,000	476,000	89803411	H482B	EUR 0.63	OET Put	Open End	2
FR0011433499	167,000	167,000	89803438	H488B	EUR 1.8	OET Put	Open End	10
FR0011433523	118,000	118,000	89803497	H489B	EUR 2.55	OET Put	Open End	10
FR0011433549	259,000	259,000	89803446	H495B	EUR 1.16	OET Put	Open End	2
FR0011433648	186,000	186,000	89803462	H496B	EUR 1.61	OET Put	Open End	2
FR0011433671	385,000	385,000	89803535	H507B	EUR 0.78	OET Put	Open End	10
FR0011434042	273,000	273,000	89803489	H508B	EUR 1.1	OET Put	Open End	10
FR0011434075	1,304,000	1,304,000	89803519	H514B	EUR 0.23	OET Put	Open End	10
FR0011434109	938,000	938,000	89803560	H515B	EUR 0.32	OET Put	Open End	10
FR0011434141	246,000	246,000	89803527	H521B	EUR 1.22	OET Put	Open End	10
FR0011434174	173,000	173,000	89803543	H522B	EUR 1.73	OET Put	Open End	10
FR0011434190	133,000	133,000	89803594	H533B	EUR 2.26	OET Put	Open End	5
FR0011434224	96,000	96,000	89803551	H534B	EUR 3.13	OET Put	Open End	5

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011434257	183,000	183,000	89803586	H540B	EUR 1.64	OET Put	Open End	20
FR0011436591	129,000	129,000	89803624	H541B	EUR 2.33	OET Put	Open End	20
FR0011436625	345,000	345,000	89803578	H547B	EUR 0.87	OET Put	Open End	10
FR0011436641	242,000	242,000	89803616	H548B	EUR 1.24	OET Put	Open End	10
FR0011436666	142,000	142,000	89803667	H554B	EUR 2.12	OET Put	Open End	10
FR0011436674	102,000	102,000	89803608	H555B	EUR 2.94	OET Put	Open End	10
FR0011436682	1,034,000	1,034,000	89803659	H561B	EUR 0.29	OET Put	Open End	10
FR0011436708	714,000	714,000	89803691	H562B	EUR 0.42	OET Put	Open End	10
FR0011436740	210,000	210,000	89803632	H568B	EUR 1.43	OET Put	Open End	10
FR0011436815	149,000	149,000	89803683	H569B	EUR 2.02	OET Put	Open End	10
FR0011436823	429,000	429,000	89803721	H575B	EUR 0.7	OET Put	Open End	10
FR0011436831	303,000	303,000	89803675	H576B	EUR 0.99	OET Put	Open End	10
FR0011436849	395,000	395,000	89803713	H587B	EUR 0.76	OET Put	Open End	2
FR0011436864	278,000	278,000	89803756	H588B	EUR 1.08	OET Put	Open End	2
FR0011436872	180,000	180,000	89803705	H595B	EUR 1.67	OET Put	Open End	20
FR0011436880	135,000	135,000	89803730	H598B	EUR 2.23	OET Put	Open End	10
FR0011436898	102,000	102,000	89803799	H603B	EUR 2.94	OET Put	Open End	10
FR0011436906	190,000	190,000	89803748	H606B	EUR 1.58	OET Put	Open End	10
FR0011436914	517,000	517,000	89803764	H611B	EUR 0.58	OET Put	Open End	5
FR0011436922	291,000	291,000	89803837	H615B	EUR 1.03	OET Put	Open End	10
FR0011436930	231,000	231,000	89803772	H618B	EUR 1.3	OET Put	Open End	40
FR0011436948	195,000	195,000	89803829	H621B	EUR 1.54	OET Put	Open End	10

Series Number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011433366	PEUGEOT	OET Call	EUR 5.0341	4 digits	EUR 5.34	2 digits	6.00%	Up to 10%
FR0011433606	PEUGEOT	OET Call	EUR 4.7544	4 digits	EUR 5.04	2 digits	6.00%	Up to 10%
FR0011433705	PEUGEOT	OET Call	EUR 4.4747	4 digits	EUR 4.74	2 digits	6.00%	Up to 10%
FR0011434083	PEUGEOT	OET Call	EUR 4.195	4 digits	EUR 4.45	2 digits	6.00%	Up to 10%

Series Number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011434133	PEUGEOT	OET Call	EUR 3.9154	4 digits	EUR 4.15	2 digits	6.00%	Up to 10%
FR0011434182	PEUGEOT	OET Call	EUR 3.6357	4 digits	EUR 3.85	2 digits	6.00%	Up to 10%
FR0011434240	PEUGEOT	OET Call	EUR 3.356	4 digits	EUR 3.56	2 digits	6.00%	Up to 10%
FR0011434794	TECHNIP	OET Call	EUR 71.4981	4 digits	EUR 74.36	2 digits	4.00%	Up to 10%
FR0011434836	TECHNIP	OET Call	EUR 67.526	4 digits	EUR 70.23	2 digits	4.00%	Up to 10%
FR0011434901	TECHNIP	OET Call	EUR 63.5538	4 digits	EUR 66.1	2 digits	4.00%	Up to 10%
FR0011434984	TECHNIP	OET Call	EUR 59.5817	4 digits	EUR 61.97	2 digits	4.00%	Up to 10%
FR0011435007	TECHNIP	OET Call	EUR 55.6096	4 digits	EUR 57.83	2 digits	4.00%	Up to 10%
FR0011435023	TECHNIP	OET Call	EUR 51.6375	4 digits	EUR 53.7	2 digits	4.00%	Up to 10%
FR0011435031	TECHNIP	OET Call	EUR 47.6654	4 digits	EUR 49.57	2 digits	4.00%	Up to 10%
FR0011435064	CGG VERITAS	OET Call	EUR 17.7453	4 digits	EUR 18.81	2 digits	6.00%	Up to 10%
FR0011435114	CGG VERITAS	OET Call	EUR 16.7594	4 digits	EUR 17.77	2 digits	6.00%	Up to 10%
FR0011435205	CGG VERITAS	OET Call	EUR 15.7736	4 digits	EUR 16.72	2 digits	6.00%	Up to 10%
FR0011435262	CGG VERITAS	OET Call	EUR 14.7877	4 digits	EUR 15.68	2 digits	6.00%	Up to 10%
FR0011435312	CGG VERITAS	OET Call	EUR 13.8019	4 digits	EUR 14.63	2 digits	6.00%	Up to 10%
FR0011435437	CGG VERITAS	OET Call	EUR 12.816	4 digits	EUR 13.59	2 digits	6.00%	Up to 10%
FR0011435486	CGG VERITAS	OET Call	EUR 11.8302	4 digits	EUR 12.54	2 digits	6.00%	Up to 10%
FR0011435650	GEMALTO	OET Call	EUR 58.6904	4 digits	EUR 61.04	2 digits	4.00%	Up to 10%
FR0011435726	GEMALTO	OET Call	EUR 55.4298	4 digits	EUR 57.65	2 digits	4.00%	Up to 10%
FR0011435734	GEMALTO	OET Call	EUR 52.1692	4 digits	EUR 54.26	2 digits	4.00%	Up to 10%
FR0011435817	GEMALTO	OET Call	EUR 48.9087	4 digits	EUR 50.87	2 digits	4.00%	Up to 10%
FR0011435940	GEMALTO	OET Call	EUR 45.6481	4 digits	EUR 47.47	2 digits	4.00%	Up to 10%
FR0011436021	GEMALTO	OET Call	EUR 42.3875	4 digits	EUR 44.08	2 digits	4.00%	Up to 10%
FR0011436070	GEMALTO	OET Call	EUR 39.1269	4 digits	EUR 40.69	2 digits	4.00%	Up to 10%

Series Number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011436112	AIR LIQUIDE	OET Call	EUR 77.8154	4 digits	EUR 80.93	2 digits	4.00%	Up to 10%
FR0011436161	AIR LIQUIDE	OET Call	EUR 73.4923	4 digits	EUR 76.43	2 digits	4.00%	Up to 10%
FR0011436211	AIR LIQUIDE	OET Call	EUR 69.1692	4 digits	EUR 71.94	2 digits	4.00%	Up to 10%
FR0011436278	AIR LIQUIDE	OET Call	EUR 64.8462	4 digits	EUR 67.44	2 digits	4.00%	Up to 10%
FR0011436310	AIR LIQUIDE	OET Call	EUR 60.5231	4 digits	EUR 62.94	2 digits	4.00%	Up to 10%
FR0011436336	AIR LIQUIDE	OET Call	EUR 56.2	4 digits	EUR 58.45	2 digits	4.00%	Up to 10%
FR0011436385	AIR LIQUIDE	OET Call	EUR 51.8769	4 digits	EUR 53.95	2 digits	4.00%	Up to 10%
FR0011437029	ALCATEL-LUCENT	OET Call	EUR 0.9917	4 digits	EUR 1.05	2 digits	6.00%	Up to 10%
FR0011437680	ALCATEL-LUCENT	OET Call	EUR 0.9366	4 digits	EUR 0.99	2 digits	6.00%	Up to 10%
FR0011437698	ALCATEL-LUCENT	OET Call	EUR 0.8815	4 digits	EUR 0.93	2 digits	6.00%	Up to 10%
FR0011437714	ALCATEL-LUCENT	OET Call	EUR 0.8264	4 digits	EUR 0.88	2 digits	6.00%	Up to 10%
FR0011437722	ALCATEL-LUCENT	OET Call	EUR 0.7713	4 digits	EUR 0.82	2 digits	6.00%	Up to 10%
FR0011438308	ALCATEL-LUCENT	OET Call	EUR 0.7162	4 digits	EUR 0.76	2 digits	6.00%	Up to 10%
FR0011438332	ALCATEL-LUCENT	OET Call	EUR 0.6611	4 digits	EUR 0.7	2 digits	6.00%	Up to 10%
FR0011438340	CREDIT AGRICOLE	OET Call	EUR 6.3978	4 digits	EUR 6.65	2 digits	4.00%	Up to 10%
FR0011438365	CREDIT AGRICOLE	OET Call	EUR 6.0424	4 digits	EUR 6.28	2 digits	4.00%	Up to 10%
FR0011438381	CREDIT AGRICOLE	OET Call	EUR 5.6869	4 digits	EUR 5.91	2 digits	4.00%	Up to 10%
FR0011438407	CREDIT AGRICOLE	OET Call	EUR 5.3315	4 digits	EUR 5.54	2 digits	4.00%	Up to 10%
FR0011438415	CREDIT AGRICOLE	OET Call	EUR 4.9761	4 digits	EUR 5.18	2 digits	4.00%	Up to 10%
FR0011438431	CREDIT AGRICOLE	OET Call	EUR 4.6206	4 digits	EUR 4.81	2 digits	4.00%	Up to 10%
FR0011438472	CREDIT AGRICOLE	OET Call	EUR 4.2652	4 digits	EUR 4.44	2 digits	4.00%	Up to 10%
FR0011438498	BNP PARIBAS	OET Call	EUR 37.3803	4 digits	EUR 38.88	2 digits	4.00%	Up to 10%
FR0011438514	BNP PARIBAS	OET Call	EUR 35.3036	4 digits	EUR 36.72	2 digits	4.00%	Up to 10%
FR0011438530	BNP PARIBAS	OET Call	EUR 33.2269	4 digits	EUR 34.56	2 digits	4.00%	Up to 10%

Series Number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011438555	BNP PARIBAS	OET Call	EUR 31.1502	4 digits	EUR 32.4	2 digits	4.00%	Up to 10%
FR0011438563	BNP PARIBAS	OET Call	EUR 29.0736	4 digits	EUR 30.24	2 digits	4.00%	Up to 10%
FR0011438589	BNP PARIBAS	OET Call	EUR 26.9969	4 digits	EUR 28.08	2 digits	4.00%	Up to 10%
FR0011438597	BNP PARIBAS	OET Call	EUR 24.9202	4 digits	EUR 25.92	2 digits	4.00%	Up to 10%
FR0011438621	AXA	OET Call	EUR 11.6135	4 digits	EUR 12.08	2 digits	4.00%	Up to 10%
FR0011438662	AXA	OET Call	EUR 10.9683	4 digits	EUR 11.41	2 digits	4.00%	Up to 10%
FR0011438779	AXA	OET Call	EUR 10.3231	4 digits	EUR 10.74	2 digits	4.00%	Up to 10%
FR0011438795	AXA	OET Call	EUR 9.6779	4 digits	EUR 10.07	2 digits	4.00%	Up to 10%
FR0011438803	AXA	OET Call	EUR 9.0327	4 digits	EUR 9.39	2 digits	4.00%	Up to 10%
FR0011438811	AXA	OET Call	EUR 8.3875	4 digits	EUR 8.72	2 digits	4.00%	Up to 10%
FR0011438845	AXA	OET Call	EUR 7.7423	4 digits	EUR 8.05	2 digits	4.00%	Up to 10%
FR0011438860	CAP GEMINI	OET Call	EUR 32.7548	4 digits	EUR 34.07	2 digits	4.00%	Up to 10%
FR0011438878	CAP GEMINI	OET Call	EUR 30.9351	4 digits	EUR 32.17	2 digits	4.00%	Up to 10%
FR0011438894	CAP GEMINI	OET Call	EUR 29.1154	4 digits	EUR 30.28	2 digits	4.00%	Up to 10%
FR0011438928	CAP GEMINI	OET Call	EUR 27.2957	4 digits	EUR 28.39	2 digits	4.00%	Up to 10%
FR0011438936	CAP GEMINI	OET Call	EUR 25.476	4 digits	EUR 26.5	2 digits	4.00%	Up to 10%
FR0011438969	CAP GEMINI	OET Call	EUR 23.6563	4 digits	EUR 24.6	2 digits	4.00%	Up to 10%
FR0011438985	CAP GEMINI	OET Call	EUR 21.8365	4 digits	EUR 22.71	2 digits	4.00%	Up to 10%
FR0011439058	MICHELIN	OET Call	EUR 58.0933	4 digits	EUR 60.42	2 digits	4.00%	Up to 10%
FR0011433713	MICHELIN	OET Call	EUR 54.8659	4 digits	EUR 57.06	2 digits	4.00%	Up to 10%
FR0011434117	MICHELIN	OET Call	EUR 51.6385	4 digits	EUR 53.7	2 digits	4.00%	Up to 10%
FR0011434158	MICHELIN	OET Call	EUR 48.4111	4 digits	EUR 50.35	2 digits	4.00%	Up to 10%
FR0011434216	MICHELIN	OET Call	EUR 45.1837	4 digits	EUR 46.99	2 digits	4.00%	Up to 10%
FR0011434273	MICHELIN	OET Call	EUR 41.9563	4 digits	EUR 43.63	2 digits	4.00%	Up to 10%

Series Number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011434307	MICHELIN	OET Call	EUR 38.7288	4 digits	EUR 40.28	2 digits	4.00%	Up to 10%
FR0011434323	VALLOUREC	OET Call	EUR 37.0082	4 digits	EUR 38.49	2 digits	4.00%	Up to 10%
FR0011434356	VALLOUREC	OET Call	EUR 34.9522	4 digits	EUR 36.35	2 digits	4.00%	Up to 10%
FR0011434372	VALLOUREC	OET Call	EUR 32.8962	4 digits	EUR 34.21	2 digits	4.00%	Up to 10%
FR0011434380	VALLOUREC	OET Call	EUR 30.8401	4 digits	EUR 32.07	2 digits	4.00%	Up to 10%
FR0011434612	VALLOUREC	OET Call	EUR 28.7841	4 digits	EUR 29.94	2 digits	4.00%	Up to 10%
FR0011434646	VALLOUREC	OET Call	EUR 26.7281	4 digits	EUR 27.8	2 digits	4.00%	Up to 10%
FR0011434687	VALLOUREC	OET Call	EUR 24.6721	4 digits	EUR 25.66	2 digits	4.00%	Up to 10%
FR0011434711	TOTAL	OET Call	EUR 32.5558	4 digits	EUR 33.86	2 digits	4.00%	Up to 10%
FR0011435700	TOTAL	OET Call	EUR 30.7471	4 digits	EUR 31.98	2 digits	4.00%	Up to 10%
FR0011435742	TOTAL	OET Call	EUR 28.9385	4 digits	EUR 30.1	2 digits	4.00%	Up to 10%
FR0011435874	TOTAL	OET Call	EUR 27.1298	4 digits	EUR 28.22	2 digits	4.00%	Up to 10%
FR0011435908	TOTAL	OET Call	EUR 25.3212	4 digits	EUR 26.33	2 digits	4.00%	Up to 10%
FR0011435973	TOTAL	OET Call	EUR 23.5125	4 digits	EUR 24.45	2 digits	4.00%	Up to 10%
FR0011435981	TOTAL	OET Call	EUR 21.7038	4 digits	EUR 22.57	2 digits	4.00%	Up to 10%
FR0011436005	BOUYGUES	OET Call	EUR 17.1043	4 digits	EUR 17.79	2 digits	4.00%	Up to 10%
FR0011436047	BOUYGUES	OET Call	EUR 16.1541	4 digits	EUR 16.8	2 digits	4.00%	Up to 10%
FR0011436096	BOUYGUES	OET Call	EUR 15.2038	4 digits	EUR 15.81	2 digits	4.00%	Up to 10%
FR0011436146	BOUYGUES	OET Call	EUR 14.2536	4 digits	EUR 14.82	2 digits	4.00%	Up to 10%
FR0011436245	BOUYGUES	OET Call	EUR 13.3034	4 digits	EUR 13.84	2 digits	4.00%	Up to 10%
FR0011436294	BOUYGUES	OET Call	EUR 12.3531	4 digits	EUR 12.85	2 digits	4.00%	Up to 10%
FR0011436344	BOUYGUES	OET Call	EUR 11.4029	4 digits	EUR 11.86	2 digits	4.00%	Up to 10%
FR0011436401	ALSTOM	OET Call	EUR 28.787	4 digits	EUR 29.94	2 digits	4.00%	Up to 10%
FR0011436450	ALSTOM	OET Call	EUR 27.1877	4 digits	EUR 28.28	2 digits	4.00%	Up to 10%

Series Number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011436500	ALSTOM	OET Call	EUR 25.5885	4 digits	EUR 26.61	2 digits	4.00%	Up to 10%
FR0011436559	ALSTOM	OET Call	EUR 23.9892	4 digits	EUR 24.95	2 digits	4.00%	Up to 10%
FR0011436575	ALSTOM	OET Call	EUR 22.3899	4 digits	EUR 23.29	2 digits	4.00%	Up to 10%
FR0011436690	ALSTOM	OET Call	EUR 20.7906	4 digits	EUR 21.62	2 digits	4.00%	Up to 10%
FR0011436757	ALSTOM	OET Call	EUR 19.1913	4 digits	EUR 19.96	2 digits	4.00%	Up to 10%
FR0011436773	SOCIETE GENERALE	OET Call	EUR 25.8144	4 digits	EUR 26.85	2 digits	4.00%	Up to 10%
FR0011436781	SOCIETE GENERALE	OET Call	EUR 24.3803	4 digits	EUR 25.36	2 digits	4.00%	Up to 10%
FR0011436807	SOCIETE GENERALE	OET Call	EUR 22.9462	4 digits	EUR 23.86	2 digits	4.00%	Up to 10%
FR0011436963	SOCIETE GENERALE	OET Call	EUR 21.512	4 digits	EUR 22.37	2 digits	4.00%	Up to 10%
FR0011436989	SOCIETE GENERALE	OET Call	EUR 20.0779	4 digits	EUR 20.88	2 digits	4.00%	Up to 10%
FR0011436997	SOCIETE GENERALE	OET Call	EUR 18.6438	4 digits	EUR 19.39	2 digits	4.00%	Up to 10%
FR0011437003	SOCIETE GENERALE	OET Call	EUR 17.2096	4 digits	EUR 17.9	2 digits	4.00%	Up to 10%
FR0011437011	EADS	OET Call	EUR 30.5567	4 digits	EUR 31.78	2 digits	4.00%	Up to 10%
FR0011437037	EADS	OET Call	EUR 28.8591	4 digits	EUR 30.01	2 digits	4.00%	Up to 10%
FR0011437045	EADS	OET Call	EUR 27.1615	4 digits	EUR 28.25	2 digits	4.00%	Up to 10%
FR0011437060	EADS	OET Call	EUR 25.4639	4 digits	EUR 26.48	2 digits	4.00%	Up to 10%
FR0011437078	EADS	OET Call	EUR 23.7663	4 digits	EUR 24.72	2 digits	4.00%	Up to 10%
FR0011437086	EADS	OET Call	EUR 22.0688	4 digits	EUR 22.95	2 digits	4.00%	Up to 10%
FR0011437094	EADS	OET Call	EUR 20.3712	4 digits	EUR 21.19	2 digits	4.00%	Up to 10%
FR0011437102	GDF SUEZ	OET Call	EUR 12.3447	4 digits	EUR 12.84	2 digits	4.00%	Up to 10%
FR0011437110	GDF SUEZ	OET Call	EUR 11.6589	4 digits	EUR 12.13	2 digits	4.00%	Up to 10%
FR0011437128	GDF SUEZ	OET Call	EUR 10.9731	4 digits	EUR 11.41	2 digits	4.00%	Up to 10%
FR0011437318	GDF SUEZ	OET Call	EUR 10.2873	4 digits	EUR 10.7	2 digits	4.00%	Up to 10%
FR0011437334	GDF SUEZ	OET Call	EUR 9.6014	4 digits	EUR 9.99	2 digits	4.00%	Up to 10%

Series Number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011437359	GDF SUEZ	OET Call	EUR 8.9156	4 digits	EUR 9.27	2 digits	4.00%	Up to 10%
FR0011437383	GDF SUEZ	OET Call	EUR 8.2298	4 digits	EUR 8.56	2 digits	4.00%	Up to 10%
FR0011437391	PPR	OET Call	EUR 146.9856	4 digits	EUR 152.87	2 digits	4.00%	Up to 10%
FR0011437409	PPR	OET Call	EUR 138.8197	4 digits	EUR 144.37	2 digits	4.00%	Up to 10%
FR0011437425	PPR	OET Call	EUR 130.6538	4 digits	EUR 135.88	2 digits	4.00%	Up to 10%
FR0011437441	PPR	OET Call	EUR 122.488	4 digits	EUR 127.39	2 digits	4.00%	Up to 10%
FR0011437458	PPR	OET Call	EUR 114.3221	4 digits	EUR 118.9	2 digits	4.00%	Up to 10%
FR0011438357	PPR	OET Call	EUR 106.1563	4 digits	EUR 110.4	2 digits	4.00%	Up to 10%
FR0011438399	PPR	OET Call	EUR 97.9904	4 digits	EUR 101.91	2 digits	4.00%	Up to 10%
FR0011438423	VIVENDI	OET Call	EUR 13.0933	4 digits	EUR 13.62	2 digits	4.00%	Up to 10%
FR0011438456	VIVENDI	OET Call	EUR 12.3659	4 digits	EUR 12.86	2 digits	4.00%	Up to 10%
FR0011438464	VIVENDI	OET Call	EUR 11.6385	4 digits	EUR 12.1	2 digits	4.00%	Up to 10%
FR0011438480	VIVENDI	OET Call	EUR 10.9111	4 digits	EUR 11.35	2 digits	4.00%	Up to 10%
FR0011438506	VIVENDI	OET Call	EUR 10.1837	4 digits	EUR 10.59	2 digits	4.00%	Up to 10%
FR0011438522	VIVENDI	OET Call	EUR 9.4563	4 digits	EUR 9.83	2 digits	4.00%	Up to 10%
FR0011438548	VIVENDI	OET Call	EUR 8.7288	4 digits	EUR 9.08	2 digits	4.00%	Up to 10%
FR0011438571	FRANCE TELECOM	OET Call	EUR 6.4038	4 digits	EUR 6.66	2 digits	4.00%	Up to 10%
FR0011438605	FRANCE TELECOM	OET Call	EUR 6.0481	4 digits	EUR 6.29	2 digits	4.00%	Up to 10%
FR0011438639	FRANCE TELECOM	OET Call	EUR 5.6923	4 digits	EUR 5.92	2 digits	4.00%	Up to 10%
FR0011438647	FRANCE TELECOM	OET Call	EUR 5.3365	4 digits	EUR 5.55	2 digits	4.00%	Up to 10%
FR0011438654	FRANCE TELECOM	OET Call	EUR 4.9808	4 digits	EUR 5.18	2 digits	4.00%	Up to 10%
FR0011433382	FRANCE TELECOM	OET Call	EUR 4.625	4 digits	EUR 4.81	2 digits	4.00%	Up to 10%
FR0011433457	FRANCE TELECOM	OET Call	EUR 4.2692	4 digits	EUR 4.44	2 digits	4.00%	Up to 10%
FR0011433572	RENAULT	OET Call	EUR 41.8543	4 digits	EUR 43.53	2 digits	4.00%	Up to 10%

Series Number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011434059	RENAULT	OET Call	EUR 39.5291	4 digits	EUR 41.11	2 digits	4.00%	Up to 10%
FR0011434281	RENAULT	OET Call	EUR 37.2038	4 digits	EUR 38.69	2 digits	4.00%	Up to 10%
FR0011434968	RENAULT	OET Call	EUR 34.8786	4 digits	EUR 36.27	2 digits	4.00%	Up to 10%
FR0011435080	RENAULT	OET Call	EUR 32.5534	4 digits	EUR 33.86	2 digits	4.00%	Up to 10%
FR0011435270	RENAULT	OET Call	EUR 30.2281	4 digits	EUR 31.44	2 digits	4.00%	Up to 10%
FR0011435577	RENAULT	OET Call	EUR 27.9029	4 digits	EUR 29.02	2 digits	4.00%	Up to 10%
FR0011435783	EDF	OET Call	EUR 12.4529	4 digits	EUR 12.95	2 digits	4.00%	Up to 10%
FR0011435916	EDF	OET Call	EUR 11.7611	4 digits	EUR 12.23	2 digits	4.00%	Up to 10%
FR0011436088	EDF	OET Call	EUR 11.0692	4 digits	EUR 11.51	2 digits	4.00%	Up to 10%
FR0011436179	EDF	OET Call	EUR 10.3774	4 digits	EUR 10.79	2 digits	4.00%	Up to 10%
FR0011436302	EDF	OET Call	EUR 8.9938	4 digits	EUR 9.35	2 digits	4.00%	Up to 10%
FR0011436369	ARKEMA	OET Call	EUR 70.8283	4 digits	EUR 75.08	2 digits	6.00%	Up to 10%
FR0011436468	ARKEMA	OET Call	EUR 66.8934	4 digits	EUR 70.91	2 digits	6.00%	Up to 10%
FR0011437136	ARKEMA	OET Call	EUR 62.9585	4 digits	EUR 66.74	2 digits	6.00%	Up to 10%
FR0011437144	ARKEMA	OET Call	EUR 59.0236	4 digits	EUR 62.57	2 digits	6.00%	Up to 10%
FR0011437151	ARKEMA	OET Call	EUR 51.1538	4 digits	EUR 54.22	2 digits	6.00%	Up to 10%
FR0011437169	CARREFOUR	OET Call	EUR 17.8832	4 digits	EUR 18.6	2 digits	4.00%	Up to 10%
FR0011437177	CARREFOUR	OET Call	EUR 16.8897	4 digits	EUR 17.57	2 digits	4.00%	Up to 10%
FR0011437185	CARREFOUR	OET Call	EUR 15.8962	4 digits	EUR 16.53	2 digits	4.00%	Up to 10%
FR0011437193	CARREFOUR	OET Call	EUR 14.9026	4 digits	EUR 15.5	2 digits	4.00%	Up to 10%
FR0011437201	CARREFOUR	OET Call	EUR 12.9156	4 digits	EUR 13.43	2 digits	4.00%	Up to 10%
FR0011437219	NATIXIS	OET Call	EUR 2.7968	4 digits	EUR 2.96	2 digits	6.00%	Up to 10%
FR0011437227	NATIXIS	OET Call	EUR 2.6414	4 digits	EUR 2.8	2 digits	6.00%	Up to 10%
FR0011437235	NATIXIS	OET Call	EUR 2.486	4 digits	EUR 2.64	2 digits	6.00%	Up to 10%

Series Number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011437243	NATIXIS	OET Call	EUR 2.3307	4 digits	EUR 2.47	2 digits	6.00%	Up to 10%
FR0011437250	NATIXIS	OET Call	EUR 2.0199	4 digits	EUR 2.14	2 digits	6.00%	Up to 10%
FR0011437276	SANOFI-AVENTIS	OET Call	EUR 62.2125	4 digits	EUR 64.7	2 digits	4.00%	Up to 10%
FR0011437284	SANOFI-AVENTIS	OET Call	EUR 58.7563	4 digits	EUR 61.11	2 digits	4.00%	Up to 10%
FR0011437292	SANOFI-AVENTIS	OET Call	EUR 55.3	4 digits	EUR 57.51	2 digits	4.00%	Up to 10%
FR0011437300	SANOFI-AVENTIS	OET Call	EUR 51.8438	4 digits	EUR 53.92	2 digits	4.00%	Up to 10%
FR0011437342	SANOFI-AVENTIS	OET Call	EUR 44.9313	4 digits	EUR 46.73	2 digits	4.00%	Up to 10%
FR0011437375	AIR France-KLM	OET Call	EUR 7.121	4 digits	EUR 7.55	2 digits	6.00%	Up to 10%
FR0011437417	AIR France-KLM	OET Call	EUR 6.7254	4 digits	EUR 7.13	2 digits	6.00%	Up to 10%
FR0011437433	AIR France-KLM	OET Call	EUR 6.3298	4 digits	EUR 6.71	2 digits	6.00%	Up to 10%
FR0011438324	AIR France-KLM	OET Call	EUR 5.9342	4 digits	EUR 6.29	2 digits	6.00%	Up to 10%
FR0011438670	AIR France-KLM	OET Call	EUR 5.143	4 digits	EUR 5.45	2 digits	6.00%	Up to 10%
FR0011438688	FAURECIA	OET Call	EUR 11.4368	4 digits	EUR 12.12	2 digits	6.00%	Up to 10%
FR0011438696	FAURECIA	OET Call	EUR 10.8014	4 digits	EUR 11.45	2 digits	6.00%	Up to 10%
FR0011438704	FAURECIA	OET Call	EUR 10.166	4 digits	EUR 10.78	2 digits	6.00%	Up to 10%
FR0011438712	FAURECIA	OET Call	EUR 9.5307	4 digits	EUR 10.1	2 digits	6.00%	Up to 10%
FR0011438720	FAURECIA	OET Call	EUR 8.2599	4 digits	EUR 8.76	2 digits	6.00%	Up to 10%
FR0011438738	SAINT-GOBAIN	OET Call	EUR 26.9697	4 digits	EUR 28.05	2 digits	4.00%	Up to 10%
FR0011438746	SAINT-GOBAIN	OET Call	EUR 25.4714	4 digits	EUR 26.49	2 digits	4.00%	Up to 10%
FR0011438753	SAINT-GOBAIN	OET Call	EUR 23.9731	4 digits	EUR 24.93	2 digits	4.00%	Up to 10%
FR0011438761	SAINT-GOBAIN	OET Call	EUR 22.4748	4 digits	EUR 23.37	2 digits	4.00%	Up to 10%
FR0011438787	SAINT-GOBAIN	OET Call	EUR 19.4781	4 digits	EUR 20.26	2 digits	4.00%	Up to 10%
FR0011438837	VEOLIA ENVIRONNEMENT	OET Call	EUR 7.9148	4 digits	EUR 8.23	2 digits	4.00%	Up to 10%
FR0011438902	VEOLIA ENVIRONNEMENT	OET Call	EUR 7.4751	4 digits	EUR 7.77	2 digits	4.00%	Up to 10%

Series Number / ISIN Code	Underlying	Type of Security	Exercice Price	Capitalised Exercice Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011438993	VEOLIA ENVIRONNEMENT	OET Call	EUR 7.0354	4 digits	EUR 7.32	2 digits	4.00%	Up to 10%
FR0011439017	VEOLIA ENVIRONNEMENT	OET Call	EUR 6.5957	4 digits	EUR 6.86	2 digits	4.00%	Up to 10%
FR0011439108	VEOLIA ENVIRONNEMENT	OET Call	EUR 5.7163	4 digits	EUR 5.94	2 digits	4.00%	Up to 10%
FR0011439041	LAFARGE	OET Call	EUR 42.3909	4 digits	EUR 44.09	2 digits	4.00%	Up to 10%
FR0011439074	LAFARGE	OET Call	EUR 40.0358	4 digits	EUR 41.64	2 digits	4.00%	Up to 10%
FR0011439140	LAFARGE	OET Call	EUR 37.6808	4 digits	EUR 39.19	2 digits	4.00%	Up to 10%
FR0011439173	LAFARGE	OET Call	EUR 35.3257	4 digits	EUR 36.74	2 digits	4.00%	Up to 10%
FR0011439207	LAFARGE	OET Call	EUR 30.6156	4 digits	EUR 31.84	2 digits	4.00%	Up to 10%
FR0011438910	REMY COINTREAU	OET Call	EUR 84.8717	4 digits	EUR 89.96	2 digits	6.00%	Up to 10%
FR0011438944	REMY COINTREAU	OET Call	EUR 80.1566	4 digits	EUR 84.97	2 digits	6.00%	Up to 10%
FR0011438977	REMY COINTREAU	OET Call	EUR 75.4415	4 digits	EUR 79.97	2 digits	6.00%	Up to 10%
FR0011439009	REMY COINTREAU	OET Call	EUR 70.7264	4 digits	EUR 74.97	2 digits	6.00%	Up to 10%
FR0011439025	REMY COINTREAU	OET Call	EUR 61.2962	4 digits	EUR 64.97	2 digits	6.00%	Up to 10%
FR0011439066	VALEO	OET Call	EUR 34.6458	4 digits	EUR 36.72	2 digits	6.00%	Up to 10%
FR0011439090	VALEO	OET Call	EUR 32.721	4 digits	EUR 34.68	2 digits	6.00%	Up to 10%
FR0011439124	VALEO	OET Call	EUR 30.7962	4 digits	EUR 32.64	2 digits	6.00%	Up to 10%
FR0011439132	VALEO	OET Call	EUR 28.8715	4 digits	EUR 30.6	2 digits	6.00%	Up to 10%
FR0011439165	VALEO	OET Call	EUR 25.0219	4 digits	EUR 26.52	2 digits	6.00%	Up to 10%
FR0011439199	LVMH	OET Call	EUR 113.7548	4 digits	EUR 118.31	2 digits	4.00%	Up to 10%
FR0011439223	LVMH	OET Call	EUR 107.4351	4 digits	EUR 111.73	2 digits	4.00%	Up to 10%
FR0011439231	LVMH	OET Call	EUR 101.1154	4 digits	EUR 105.16	2 digits	4.00%	Up to 10%
FR0011439256	LVMH	OET Call	EUR 94.7957	4 digits	EUR 98.59	2 digits	4.00%	Up to 10%
FR0011439272	LVMH	OET Call	EUR 82.1563	4 digits	EUR 85.44	2 digits	4.00%	Up to 10%
FR0011433432	VINCI	OET Call	EUR 30.2106	4 digits	EUR 31.42	2 digits	4.00%	Up to 10%

Series Number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011433515	VINCI	OET Call	EUR 28.5322	4 digits	EUR 29.67	2 digits	4.00%	Up to 10%
FR0011433556	VINCI	OET Call	EUR 26.8538	4 digits	EUR 27.93	2 digits	4.00%	Up to 10%
FR0011433622	VINCI	OET Call	EUR 25.1755	4 digits	EUR 26.18	2 digits	4.00%	Up to 10%
FR0011433697	VINCI	OET Call	EUR 21.8188	4 digits	EUR 22.69	2 digits	4.00%	Up to 10%
FR0011434026	CASINO	OET Call	EUR 65.1226	4 digits	EUR 69.03	2 digits	6.00%	Up to 10%
FR0011434067	CASINO	OET Call	EUR 61.5047	4 digits	EUR 65.2	2 digits	6.00%	Up to 10%
FR0011434091	CASINO	OET Call	EUR 57.8868	4 digits	EUR 61.36	2 digits	6.00%	Up to 10%
FR0011434125	CASINO	OET Call	EUR 54.2689	4 digits	EUR 57.53	2 digits	6.00%	Up to 10%
FR0011434166	CASINO	OET Call	EUR 47.033	4 digits	EUR 49.86	2 digits	6.00%	Up to 10%
FR0011434208	ARCELOR MITTAL	OET Call	EUR 10.1942	4 digits	EUR 10.6	2 digits	4.00%	Up to 10%
FR0011434778	ARCELOR MITTAL	OET Call	EUR 9.6279	4 digits	EUR 10.01	2 digits	4.00%	Up to 10%
FR0011434786	ARCELOR MITTAL	OET Call	EUR 9.0615	4 digits	EUR 9.42	2 digits	4.00%	Up to 10%
FR0011434802	ARCELOR MITTAL	OET Call	EUR 8.4952	4 digits	EUR 8.84	2 digits	4.00%	Up to 10%
FR0011434828	ARCELOR MITTAL	OET Call	EUR 7.3625	4 digits	EUR 7.66	2 digits	4.00%	Up to 10%
FR0011434851	SCHNEIDER ELECTRIC	OET Call	EUR 49.4135	4 digits	EUR 51.39	2 digits	4.00%	Up to 10%
FR0011434885	SCHNEIDER ELECTRIC	OET Call	EUR 46.6683	4 digits	EUR 48.54	2 digits	4.00%	Up to 10%
FR0011434927	SCHNEIDER ELECTRIC	OET Call	EUR 43.9231	4 digits	EUR 45.68	2 digits	4.00%	Up to 10%
FR0011434950	SCHNEIDER ELECTRIC	OET Call	EUR 41.1779	4 digits	EUR 42.83	2 digits	4.00%	Up to 10%
FR0011435411	SCHNEIDER ELECTRIC	OET Call	EUR 35.6875	4 digits	EUR 37.12	2 digits	4.00%	Up to 10%
FR0011435452	ACCOR	OET Call	EUR 24.0837	4 digits	EUR 25.05	2 digits	4.00%	Up to 10%
FR0011435502	ACCOR	OET Call	EUR 22.7457	4 digits	EUR 23.66	2 digits	4.00%	Up to 10%
FR0011435544	ACCOR	OET Call	EUR 21.4077	4 digits	EUR 22.26	2 digits	4.00%	Up to 10%
FR0011435619	ACCOR	OET Call	EUR 20.0697	4 digits	EUR 20.87	2 digits	4.00%	Up to 10%
FR0011435643	ACCOR	OET Call	EUR 17.3938	4 digits	EUR 18.09	2 digits	4.00%	Up to 10%

Series Number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011435676	ZODIAC AEROSPACE	OET Call	EUR 72.0255	4 digits	EUR 76.35	2 digits	6.00%	Up to 10%
FR0011435718	ZODIAC AEROSPACE	OET Call	EUR 68.0241	4 digits	EUR 72.11	2 digits	6.00%	Up to 10%
FR0011435775	ZODIAC AEROSPACE	OET Call	EUR 64.0226	4 digits	EUR 67.86	2 digits	6.00%	Up to 10%
FR0011435833	ZODIAC AEROSPACE	OET Call	EUR 60.0212	4 digits	EUR 63.62	2 digits	6.00%	Up to 10%
FR0011435924	ZODIAC AEROSPACE	OET Call	EUR 52.0184	4 digits	EUR 55.14	2 digits	6.00%	Up to 10%
FR0011435965	ST MICROELECTRONICS	OET Call	EUR 5.284	4 digits	EUR 5.5	2 digits	4.00%	Up to 10%
FR0011435999	ST MICROELECTRONICS	OET Call	EUR 4.9905	4 digits	EUR 5.19	2 digits	4.00%	Up to 10%
FR0011436039	ST MICROELECTRONICS	OET Call	EUR 4.6969	4 digits	EUR 4.88	2 digits	4.00%	Up to 10%
FR0011436104	ST MICROELECTRONICS	OET Call	EUR 4.4034	4 digits	EUR 4.58	2 digits	4.00%	Up to 10%
FR0011436120	ST MICROELECTRONICS	OET Call	EUR 3.8163	4 digits	EUR 3.97	2 digits	4.00%	Up to 10%
FR0011436153	TF1	OET Call	EUR 6.703	4 digits	EUR 7.11	2 digits	6.00%	Up to 10%
FR0011436203	TF1	OET Call	EUR 5.5201	4 digits	EUR 5.85	2 digits	6.00%	Up to 10%
FR0011433390	GROUPE EUROTUNNEL	OET Call	EUR 5.1722	4 digits	EUR 5.48	2 digits	6.00%	Up to 10%
FR0011433424	GROUPE EUROTUNNEL	OET Call	EUR 4.2594	4 digits	EUR 4.52	2 digits	6.00%	Up to 10%
FR0011433465	LOREAL	OET Call	EUR 90.4351	4 digits	EUR 94.05	2 digits	4.00%	Up to 10%
FR0011433481	LOREAL	OET Call	EUR 74.476	4 digits	EUR 77.46	2 digits	4.00%	Up to 10%
FR0011433507	ESSILOR INTERNATIONAL	OET Call	EUR 60.2601	4 digits	EUR 62.67	2 digits	4.00%	Up to 10%
FR0011433531	ESSILOR INTERNATIONAL	OET Call	EUR 49.626	4 digits	EUR 51.61	2 digits	4.00%	Up to 10%
FR0011433564	SOITEC	OET Call	EUR 2.2212	4 digits	EUR 2.35	2 digits	6.00%	Up to 10%
FR0011433580	SOITEC	OET Call	EUR 1.8292	4 digits	EUR 1.94	2 digits	6.00%	Up to 10%
FR0011433598	PERNOD-RICARD	OET Call	EUR 79.5976	4 digits	EUR 82.78	2 digits	4.00%	Up to 10%
FR0011433614	PERNOD-RICARD	OET Call	EUR 65.551	4 digits	EUR 68.17	2 digits	4.00%	Up to 10%
FR0011433655	DANONE	OET Call	EUR 42.8514	4 digits	EUR 44.57	2 digits	4.00%	Up to 10%
FR0011436013	DANONE	OET Call	EUR 35.2894	4 digits	EUR 36.7	2 digits	4.00%	Up to 10%

Series Number / ISIN Code	Underlying	Type of Security	Exercice Price	Capitalised Exercice Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011433689	ILIAD	OET Call	EUR 113.1462	4 digits	EUR 119.94	2 digits	6.00%	Up to 10%
FR0011434018	ILIAD	OET Call	EUR 93.1792	4 digits	EUR 98.77	2 digits	6.00%	Up to 10%
FR0011436054	SUEZ ENVIRONNEMENT	OET Call	EUR 7.8584	4 digits	EUR 8.17	2 digits	4.00%	Up to 10%
FR0011436138	SUEZ ENVIRONNEMENT	OET Call	EUR 6.4716	4 digits	EUR 6.73	2 digits	4.00%	Up to 10%
FR0011436187	SAFRAN	OET Call	EUR 27.7885	4 digits	EUR 28.9	2 digits	4.00%	Up to 10%
FR0011436229	SAFRAN	OET Call	EUR 22.8846	4 digits	EUR 23.8	2 digits	4.00%	Up to 10%
FR0011436237	UNIBAIL	OET Call	EUR 140.8221	4 digits	EUR 146.46	2 digits	4.00%	Up to 10%
FR0011436260	UNIBAIL	OET Call	EUR 115.9712	4 digits	EUR 120.61	2 digits	4.00%	Up to 10%
FR0011436286	PUBLICIS GROUP	OET Call	EUR 41.5601	4 digits	EUR 43.22	2 digits	4.00%	Up to 10%
FR0011436328	PUBLICIS GROUP	OET Call	EUR 34.226	4 digits	EUR 35.6	2 digits	4.00%	Up to 10%
FR0011436351	LAGARDERE	OET Call	EUR 20.9252	4 digits	EUR 22.18	2 digits	6.00%	Up to 10%
FR0011436377	LAGARDERE	OET Call	EUR 17.2325	4 digits	EUR 18.27	2 digits	6.00%	Up to 10%
FR0011436393	PEUGEOT	OET Put	EUR 7.2536	4 digits	EUR 6.82	2 digits	6.00%	Up to 10%
FR0011436419	PEUGEOT	OET Put	EUR 7.5689	4 digits	EUR 7.11	2 digits	6.00%	Up to 10%
FR0011436427	PEUGEOT	OET Put	EUR 7.8843	4 digits	EUR 7.41	2 digits	6.00%	Up to 10%
FR0011436476	PEUGEOT	OET Put	EUR 8.5151	4 digits	EUR 8	2 digits	6.00%	Up to 10%
FR0011436484	TECHNIP	OET Put	EUR 98.9719	4 digits	EUR 95.01	2 digits	4.00%	Up to 10%
FR0011436492	TECHNIP	OET Put	EUR 103.275	4 digits	EUR 99.14	2 digits	4.00%	Up to 10%
FR0011436518	TECHNIP	OET Put	EUR 107.5781	4 digits	EUR 103.28	2 digits	4.00%	Up to 10%
FR0011436534	TECHNIP	OET Put	EUR 116.1844	4 digits	EUR 111.54	2 digits	4.00%	Up to 10%
FR0011436542	GEMALTO	OET Put	EUR 81.2427	4 digits	EUR 77.99	2 digits	4.00%	Up to 10%
FR0011436567	GEMALTO	OET Put	EUR 84.775	4 digits	EUR 81.38	2 digits	4.00%	Up to 10%
FR0011436609	GEMALTO	OET Put	EUR 88.3073	4 digits	EUR 84.78	2 digits	4.00%	Up to 10%
FR0011436633	GEMALTO	OET Put	EUR 95.3719	4 digits	EUR 91.56	2 digits	4.00%	Up to 10%

Series Number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011436658	AIR LIQUIDE	OET Put	EUR 107.7167	4 digits	EUR 103.41	2 digits	4.00%	Up to 10%
FR0011433630	AIR LIQUIDE	OET Put	EUR 112.4	4 digits	EUR 107.9	2 digits	4.00%	Up to 10%
FR0011434232	AIR LIQUIDE	OET Put	EUR 117.0833	4 digits	EUR 112.4	2 digits	4.00%	Up to 10%
FR0011434299	AIR LIQUIDE	OET Put	EUR 126.45	4 digits	EUR 121.39	2 digits	4.00%	Up to 10%
FR0011434315	ALCATEL-LUCENT	OET Put	EUR 1.4289	4 digits	EUR 1.35	2 digits	6.00%	Up to 10%
FR0011434331	ALCATEL-LUCENT	OET Put	EUR 1.4911	4 digits	EUR 1.41	2 digits	6.00%	Up to 10%
FR0011434349	ALCATEL-LUCENT	OET Put	EUR 1.5532	4 digits	EUR 1.46	2 digits	6.00%	Up to 10%
FR0011434364	ALCATEL-LUCENT	OET Put	EUR 1.6774	4 digits	EUR 1.58	2 digits	6.00%	Up to 10%
FR0011434398	CREDIT AGRICOLE	OET Put	EUR 8.8562	4 digits	EUR 8.5	2 digits	4.00%	Up to 10%
FR0011434620	CREDIT AGRICOLE	OET Put	EUR 9.2413	4 digits	EUR 8.87	2 digits	4.00%	Up to 10%
FR0011434638	CREDIT AGRICOLE	OET Put	EUR 9.6263	4 digits	EUR 9.24	2 digits	4.00%	Up to 10%
FR0011434653	CREDIT AGRICOLE	OET Put	EUR 10.3964	4 digits	EUR 9.98	2 digits	4.00%	Up to 10%
FR0011434679	BNP PARIBAS	OET Put	EUR 51.744	4 digits	EUR 49.67	2 digits	4.00%	Up to 10%
FR0011434695	BNP PARIBAS	OET Put	EUR 53.9938	4 digits	EUR 51.83	2 digits	4.00%	Up to 10%
FR0011434703	BNP PARIBAS	OET Put	EUR 56.2435	4 digits	EUR 53.99	2 digits	4.00%	Up to 10%
FR0011434729	BNP PARIBAS	OET Put	EUR 60.743	4 digits	EUR 58.31	2 digits	4.00%	Up to 10%
FR0011434737	AXA	OET Put	EUR 16.076	4 digits	EUR 15.43	2 digits	4.00%	Up to 10%
FR0011434745	AXA	OET Put	EUR 16.775	4 digits	EUR 16.1	2 digits	4.00%	Up to 10%
FR0011434752	AXA	OET Put	EUR 17.474	4 digits	EUR 16.78	2 digits	4.00%	Up to 10%
FR0011434760	AXA	OET Put	EUR 18.8719	4 digits	EUR 18.12	2 digits	4.00%	Up to 10%
FR0011435056	CAP GEMINI	OET Put	EUR 45.3411	4 digits	EUR 43.53	2 digits	4.00%	Up to 10%
FR0011435106	CAP GEMINI	OET Put	EUR 47.3125	4 digits	EUR 45.42	2 digits	4.00%	Up to 10%
FR0011435130	CAP GEMINI	OET Put	EUR 49.2839	4 digits	EUR 47.31	2 digits	4.00%	Up to 10%
FR0011435155	CAP GEMINI	OET Put	EUR 53.2266	4 digits	EUR 51.1	2 digits	4.00%	Up to 10%

Series Number / ISIN Code	Underlying	Type of Security	Exercice Price	Capitalised Exercice Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011435171	MICHELIN	OET Put	EUR 80.4161	4 digits	EUR 77.2	2 digits	4.00%	Up to 10%
FR0011435239	MICHELIN	OET Put	EUR 83.9125	4 digits	EUR 80.56	2 digits	4.00%	Up to 10%
FR0011435247	MICHELIN	OET Put	EUR 87.4089	4 digits	EUR 83.91	2 digits	4.00%	Up to 10%
FR0011435254	MICHELIN	OET Put	EUR 94.4016	4 digits	EUR 90.63	2 digits	4.00%	Up to 10%
FR0011435288	VALLOUREC	OET Put	EUR 51.2289	4 digits	EUR 49.18	2 digits	4.00%	Up to 10%
FR0011435296	VALLOUREC	OET Put	EUR 53.4563	4 digits	EUR 51.32	2 digits	4.00%	Up to 10%
FR0011435320	VALLOUREC	OET Put	EUR 55.6836	4 digits	EUR 53.46	2 digits	4.00%	Up to 10%
FR0011435395	VALLOUREC	OET Put	EUR 60.1383	4 digits	EUR 57.73	2 digits	4.00%	Up to 10%
FR0011435494	TOTAL	OET Put	EUR 45.0656	4 digits	EUR 43.26	2 digits	4.00%	Up to 10%
FR0011435528	TOTAL	OET Put	EUR 47.025	4 digits	EUR 45.14	2 digits	4.00%	Up to 10%
FR0011435551	TOTAL	OET Put	EUR 48.9844	4 digits	EUR 47.03	2 digits	4.00%	Up to 10%
FR0011435593	TOTAL	OET Put	EUR 52.9031	4 digits	EUR 50.79	2 digits	4.00%	Up to 10%
FR0011435601	BOUYGUES	OET Put	EUR 23.6768	4 digits	EUR 22.73	2 digits	4.00%	Up to 10%
FR0011435627	BOUYGUES	OET Put	EUR 24.7063	4 digits	EUR 23.72	2 digits	4.00%	Up to 10%
FR0011434265	BOUYGUES	OET Put	EUR 25.7357	4 digits	EUR 24.71	2 digits	4.00%	Up to 10%
FR0011434810	BOUYGUES	OET Put	EUR 27.7945	4 digits	EUR 26.68	2 digits	4.00%	Up to 10%
FR0011434844	ALSTOM	OET Put	EUR 39.8487	4 digits	EUR 38.25	2 digits	4.00%	Up to 10%
FR0011434869	ALSTOM	OET Put	EUR 41.5813	4 digits	EUR 39.92	2 digits	4.00%	Up to 10%
FR0011434877	ALSTOM	OET Put	EUR 43.3138	4 digits	EUR 41.58	2 digits	4.00%	Up to 10%
FR0011434893	ALSTOM	OET Put	EUR 46.7789	4 digits	EUR 44.91	2 digits	4.00%	Up to 10%
FR0011434919	SOCIETE GENERALE	OET Put	EUR 35.7339	4 digits	EUR 34.3	2 digits	4.00%	Up to 10%
FR0011434935	SOCIETE GENERALE	OET Put	EUR 37.2875	4 digits	EUR 35.8	2 digits	4.00%	Up to 10%
FR0011434943	SOCIETE GENERALE	OET Put	EUR 38.8411	4 digits	EUR 37.29	2 digits	4.00%	Up to 10%
FR0011434992	SOCIETE GENERALE	OET Put	EUR 41.9484	4 digits	EUR 40.27	2 digits	4.00%	Up to 10%

Series Number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011435049	EADS	OET Put	EUR 42.2984	4 digits	EUR 40.61	2 digits	4.00%	Up to 10%
FR0011435072	EADS	OET Put	EUR 44.1375	4 digits	EUR 42.37	2 digits	4.00%	Up to 10%
FR0011435098	EADS	OET Put	EUR 45.9766	4 digits	EUR 44.14	2 digits	4.00%	Up to 10%
FR0011435122	EADS	OET Put	EUR 49.6547	4 digits	EUR 47.67	2 digits	4.00%	Up to 10%
FR0011435148	GDF SUEZ	OET Put	EUR 17.0883	4 digits	EUR 16.4	2 digits	4.00%	Up to 10%
FR0011435338	GDF SUEZ	OET Put	EUR 17.8313	4 digits	EUR 17.12	2 digits	4.00%	Up to 10%
FR0011435353	GDF SUEZ	OET Put	EUR 18.5742	4 digits	EUR 17.83	2 digits	4.00%	Up to 10%
FR0011435403	GDF SUEZ	OET Put	EUR 20.0602	4 digits	EUR 19.26	2 digits	4.00%	Up to 10%
FR0011435445	PPR	OET Put	EUR 203.4661	4 digits	EUR 195.33	2 digits	4.00%	Up to 10%
FR0011435510	PPR	OET Put	EUR 212.3125	4 digits	EUR 203.82	2 digits	4.00%	Up to 10%
FR0011435536	PPR	OET Put	EUR 221.1589	4 digits	EUR 212.31	2 digits	4.00%	Up to 10%
FR0011435585	PPR	OET Put	EUR 238.8516	4 digits	EUR 229.3	2 digits	4.00%	Up to 10%
FR0011435635	VIVENDI	OET Put	EUR 18.1245	4 digits	EUR 17.4	2 digits	4.00%	Up to 10%
FR0011435668	VIVENDI	OET Put	EUR 18.9125	4 digits	EUR 18.16	2 digits	4.00%	Up to 10%
FR0011435684	VIVENDI	OET Put	EUR 19.7005	4 digits	EUR 18.91	2 digits	4.00%	Up to 10%
FR0011435692	VIVENDI	OET Put	EUR 21.2766	4 digits	EUR 20.43	2 digits	4.00%	Up to 10%
FR0011435759	FRANCE TELECOM	OET Put	EUR 8.8646	4 digits	EUR 8.51	2 digits	4.00%	Up to 10%
FR0011435767	FRANCE TELECOM	OET Put	EUR 9.25	4 digits	EUR 8.88	2 digits	4.00%	Up to 10%
FR0011435791	FRANCE TELECOM	OET Put	EUR 9.6354	4 digits	EUR 9.25	2 digits	4.00%	Up to 10%
FR0011435809	FRANCE TELECOM	OET Put	EUR 10.4063	4 digits	EUR 9.99	2 digits	4.00%	Up to 10%
FR0011435841	RENAULT	OET Put	EUR 57.9372	4 digits	EUR 55.62	2 digits	4.00%	Up to 10%
FR0011435858	RENAULT	OET Put	EUR 60.4563	4 digits	EUR 58.04	2 digits	4.00%	Up to 10%
FR0011435866	RENAULT	OET Put	EUR 62.9753	4 digits	EUR 60.46	2 digits	4.00%	Up to 10%
FR0011435882	RENAULT	OET Put	EUR 68.0133	4 digits	EUR 65.29	2 digits	4.00%	Up to 10%

Series Number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011435890	EDF	OET Put	EUR 17.9875	4 digits	EUR 17.27	2 digits	4.00%	Up to 10%
FR0011435932	EDF	OET Put	EUR 19.4865	4 digits	EUR 18.71	2 digits	4.00%	Up to 10%
FR0011435957	CARREFOUR	OET Put	EUR 25.8313	4 digits	EUR 24.8	2 digits	4.00%	Up to 10%
FR0011433408	CARREFOUR	OET Put	EUR 27.9839	4 digits	EUR 26.86	2 digits	4.00%	Up to 10%
FR0011433440	NATIXIS	OET Put	EUR 4.2051	4 digits	EUR 3.95	2 digits	6.00%	Up to 10%
FR0011433473	NATIXIS	OET Put	EUR 4.5555	4 digits	EUR 4.28	2 digits	6.00%	Up to 10%
FR0011433499	SANOFI-AVENTIS	OET Put	EUR 89.8625	4 digits	EUR 86.27	2 digits	4.00%	Up to 10%
FR0011433523	SANOFI-AVENTIS	OET Put	EUR 97.351	4 digits	EUR 93.46	2 digits	4.00%	Up to 10%
FR0011433549	AIR France-KLM	OET Put	EUR 10.7068	4 digits	EUR 10.06	2 digits	6.00%	Up to 10%
FR0011433648	AIR France-KLM	OET Put	EUR 11.599	4 digits	EUR 10.9	2 digits	6.00%	Up to 10%
FR0011433671	SAINT-GOBAIN	OET Put	EUR 38.9563	4 digits	EUR 37.4	2 digits	4.00%	Up to 10%
FR0011434042	SAINT-GOBAIN	OET Put	EUR 42.2026	4 digits	EUR 40.51	2 digits	4.00%	Up to 10%
FR0011434075	VEOLIA ENVIRONNEMENT	OET Put	EUR 11.4325	4 digits	EUR 10.98	2 digits	4.00%	Up to 10%
FR0011434109	VEOLIA ENVIRONNEMENT	OET Put	EUR 12.3852	4 digits	EUR 11.89	2 digits	4.00%	Up to 10%
FR0011434141	LAFARGE	OET Put	EUR 61.2313	4 digits	EUR 58.78	2 digits	4.00%	Up to 10%
FR0011434174	LAFARGE	OET Put	EUR 66.3339	4 digits	EUR 63.68	2 digits	4.00%	Up to 10%
FR0011434190	VALEO	OET Put	EUR 52.0915	4 digits	EUR 48.97	2 digits	6.00%	Up to 10%
FR0011434224	VALEO	OET Put	EUR 56.4324	4 digits	EUR 53.05	2 digits	6.00%	Up to 10%
FR0011434257	LVMH	OET Put	EUR 164.3125	4 digits	EUR 157.74	2 digits	4.00%	Up to 10%
FR0011436591	LVMH	OET Put	EUR 178.0052	4 digits	EUR 170.89	2 digits	4.00%	Up to 10%
FR0011436625	VINCI	OET Put	EUR 43.6375	4 digits	EUR 41.89	2 digits	4.00%	Up to 10%
FR0011436641	VINCI	OET Put	EUR 47.274	4 digits	EUR 45.38	2 digits	4.00%	Up to 10%
FR0011436666	CASINO	OET Put	EUR 97.9149	4 digits	EUR 92.04	2 digits	6.00%	Up to 10%
FR0011436674	CASINO	OET Put	EUR 106.0745	4 digits	EUR 99.71	2 digits	6.00%	Up to 10%

Series Number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011436682	ARCELOR MITTAL	OET Put	EUR 14.725	4 digits	EUR 14.14	2 digits	4.00%	Up to 10%
FR0011436708	ARCELOR MITTAL	OET Put	EUR 15.9521	4 digits	EUR 15.31	2 digits	4.00%	Up to 10%
FR0011436740	SCHNEIDER ELECTRIC	OET Put	EUR 71.375	4 digits	EUR 68.52	2 digits	4.00%	Up to 10%
FR0011436815	SCHNEIDER ELECTRIC	OET Put	EUR 77.3229	4 digits	EUR 74.23	2 digits	4.00%	Up to 10%
FR0011436823	ACCOR	OET Put	EUR 34.7875	4 digits	EUR 33.4	2 digits	4.00%	Up to 10%
FR0011436831	ACCOR	OET Put	EUR 37.6865	4 digits	EUR 36.18	2 digits	4.00%	Up to 10%
FR0011436849	ST MICROELECTRONICS	OET Put	EUR 7.6325	4 digits	EUR 7.33	2 digits	4.00%	Up to 10%
FR0011436864	ST MICROELECTRONICS	OET Put	EUR 8.2685	4 digits	EUR 7.94	2 digits	4.00%	Up to 10%
FR0011436872	LOREAL	OET Put	EUR 144.0755	4 digits	EUR 138.31	2 digits	4.00%	Up to 10%
FR0011436880	ESSILOR INTERNATIONAL	OET Put	EUR 96.0026	4 digits	EUR 92.16	2 digits	4.00%	Up to 10%
FR0011436898	PERNOD-RICARD	OET Put	EUR 126.8099	4 digits	EUR 121.74	2 digits	4.00%	Up to 10%
FR0011436906	DANONE	OET Put	EUR 68.2682	4 digits	EUR 65.54	2 digits	4.00%	Up to 10%
FR0011436914	SUEZ ENVIRONNEMENT	OET Put	EUR 12.5195	4 digits	EUR 12.02	2 digits	4.00%	Up to 10%
FR0011436922	SAFRAN	OET Put	EUR 44.2708	4 digits	EUR 42.5	2 digits	4.00%	Up to 10%
FR0011436930	UNIBAIL	OET Put	EUR 224.349	4 digits	EUR 215.38	2 digits	4.00%	Up to 10%
FR0011436948	PUBLICIS GROUP	OET Put	EUR 66.2109	4 digits	EUR 63.56	2 digits	4.00%	Up to 10%

Series Number / ISIN Code	Share	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website
FR0011433366	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011433606	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011433705	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011434083	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011434133	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com

Series Number / ISIN Code	Share	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website
FR0011434182	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011434240	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011434794	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011434836	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011434901	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011434984	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011435007	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011435023	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011435031	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011435064	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435114	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435205	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435262	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435312	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435437	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435486	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435650	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011435726	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011435734	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011435817	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011435940	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436021	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436070	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436112	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com

Series Number / ISIN Code	Share	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website
FR0011436161	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436211	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436278	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436310	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436336	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436385	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011437029	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011437680	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011437698	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011437714	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011437722	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011438308	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011438332	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011438340	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438365	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438381	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438407	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438415	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438431	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438472	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438498	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438514	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438530	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438555	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com

Series Number / ISIN Code	Share	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website
FR0011438563	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438589	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438597	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438621	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438662	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438779	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438795	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438803	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438811	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438845	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438860	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438878	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438894	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438928	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438936	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438969	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438985	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011439058	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011433713	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434117	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434158	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434216	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434273	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434307	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com

Series Number / ISIN Code	Share	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website
FR0011434323	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434356	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434372	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434380	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434612	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434646	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434687	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434711	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435700	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435742	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435874	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435908	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435973	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435981	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011436005	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436047	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436096	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436146	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436245	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436294	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436344	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436401	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436450	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436500	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com

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FR0011436559	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436575	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436690	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436757	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436773	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011436781	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011436807	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011436963	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011436989	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011436997	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011437003	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011437011	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437037	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437045	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437060	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437078	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437086	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437094	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437102	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437110	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437128	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437318	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437334	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437359	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com

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FR0011437383	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437391	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011437409	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011437425	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011437441	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011437458	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011438357	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011438399	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011438423	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438456	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438464	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438480	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438506	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438522	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438548	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438571	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011438605	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011438639	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011438647	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011438654	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011433382	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011433457	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011433572	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011434059	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com

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FR0011434281	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011434968	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435080	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435270	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435577	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435783	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011435916	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011436088	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011436179	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011436302	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011436369	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011436468	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011437136	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011437144	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011437151	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011437169	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437177	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437185	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437193	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437201	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437219	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437227	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437235	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437243	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com

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FR0011437250	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437276	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437284	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437292	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437300	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437342	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437375	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011437417	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011437433	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011438324	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011438670	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011438688	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438696	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438704	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438712	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438720	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438738	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438746	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438753	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438761	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438787	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438837	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011438902	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011438993	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com

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FR0011439017	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011439108	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011439041	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011439074	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011439140	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011439173	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011439207	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011438910	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011438944	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011438977	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011439009	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011439025	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011439066	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439090	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439124	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439132	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439165	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439199	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011439223	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011439231	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011439256	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011439272	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011433432	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011433515	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com

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FR0011433556	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011433622	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011433697	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011434026	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011434067	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011434091	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011434125	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011434166	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011434208	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434778	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434786	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434802	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434828	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434851	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011434885	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011434927	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011434950	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011435411	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011435452	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011435502	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011435544	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011435619	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com

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FR0011435643	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011435676	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com
FR0011435718	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com
FR0011435775	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com
FR0011435833	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com
FR0011435924	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com
FR0011435965	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011435999	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436039	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436104	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436120	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436153	TF1	FR0000054900	TFFP.PA	www.tf1.fr	Euronext Paris	www.euronext.com
FR0011436203	TF1	FR0000054900	TFFP.PA	www.tf1.fr	Euronext Paris	www.euronext.com
FR0011433390	GROUPE EUROTUNNEL	FR0010533075	GETP.PA	www.eurotunnel.com	Euronext Paris	www.euronext.com
FR0011433424	GROUPE EUROTUNNEL	FR0010533075	GETP.PA	www.eurotunnel.com	Euronext Paris	www.euronext.com
FR0011433465	LOREAL	FR0000120321	OREP.PA	www.loreal.fr/	Euronext Paris	www.euronext.com
FR0011433481	LOREAL	FR0000120321	OREP.PA	www.loreal.fr/	Euronext Paris	www.euronext.com
FR0011433507	ESSILOR INTERNATIONAL	FR0000121667	ESSI.PA	www.essilor.fr/	Euronext Paris	www.euronext.com
FR0011433531	ESSILOR INTERNATIONAL	FR0000121667	ESSI.PA	www.essilor.fr/	Euronext Paris	www.euronext.com
FR0011433564	SOITEC	FR0004025062	SOIT.PA	www.soitec.com/	Euronext Paris	www.euronext.com
FR0011433580	SOITEC	FR0004025062	SOIT.PA	www.soitec.com/	Euronext Paris	www.euronext.com
FR0011433598	PERNOD-RICARD	FR0000120693	PERP.PA	www.pernod-ricard.com/	Euronext Paris	www.euronext.com
FR0011433614	PERNOD-RICARD	FR0000120693	PERP.PA	www.pernod-ricard.com/	Euronext Paris	www.euronext.com
FR0011433655	DANONE	FR0000120644	DANO.PA	www.danone.com/	Euronext Paris	www.euronext.com

Series Number / ISIN Code	Share	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website
FR0011436013	DANONE	FR0000120644	DANO.PA	www.danone.com/	Euronext Paris	www.euronext.com
FR0011433689	ILIAD	FR0004035913	ILD.PA	http://iliad.fr/	Euronext Paris	www.euronext.com
FR0011434018	ILIAD	FR0004035913	ILD.PA	http://iliad.fr/	Euronext Paris	www.euronext.com
FR0011436054	SUEZ ENVIRONNEMENT	FR0010613471	SEVI.PA	www.suez-environnement.com/	Euronext Paris	www.euronext.com
FR0011436138	SUEZ ENVIRONNEMENT	FR0010613471	SEVI.PA	www.suez-environnement.com/	Euronext Paris	www.euronext.com
FR0011436187	SAFRAN	FR0000073272	SAF.PA	www.safran-group.com/	Euronext Paris	www.euronext.com
FR0011436229	SAFRAN	FR0000073272	SAF.PA	www.safran-group.com/	Euronext Paris	www.euronext.com
FR0011436237	UNIBAIL	FR0000124711	UNBP.AS	www.unibail.fr/	Euronext Amsterdam	www.euronext.com
FR0011436260	UNIBAIL	FR0000124711	UNBP.AS	www.unibail.fr/	Euronext Amsterdam	www.euronext.com
FR0011436286	PUBLICIS GROUP	FR0000130577	PUBP.PA	www.publicisgroupe.com/	Euronext Paris	www.euronext.com
FR0011436328	PUBLICIS GROUP	FR0000130577	PUBP.PA	www.publicisgroupe.com/	Euronext Paris	www.euronext.com
FR0011436351	LAGARDERE	FR0000130213	LAGA.PA	www.lagardere.com/	Euronext Paris	www.euronext.com
FR0011436377	LAGARDERE	FR0000130213	LAGA.PA	www.lagardere.com/	Euronext Paris	www.euronext.com
FR0011436393	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011436419	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011436427	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011436476	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011436484	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011436492	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011436518	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011436534	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011436542	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436567	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com

Series Number / ISIN Code	Share	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website
FR0011436609	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436633	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436658	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011433630	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011434232	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011434299	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011434315	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011434331	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011434349	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011434364	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011434398	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011434620	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011434638	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011434653	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011434679	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011434695	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011434703	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011434729	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011434737	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011434745	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011434752	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011434760	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011435056	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011435106	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com

Series Number / ISIN Code	Share	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website
FR0011435130	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011435155	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011435171	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011435239	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011435247	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011435254	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011435288	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011435296	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011435320	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011435395	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011435494	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435528	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435551	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435593	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435601	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011435627	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011434265	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011434810	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011434844	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011434869	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011434877	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011434893	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011434919	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011434935	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com

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FR0011434943	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011434992	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011435049	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011435072	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011435098	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011435122	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011435148	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011435338	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011435353	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011435403	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011435445	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011435510	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011435536	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011435585	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011435635	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011435668	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011435684	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011435692	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011435759	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011435767	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011435791	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011435809	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011435841	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435858	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com

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FR0011435866	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435882	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435890	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011435932	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011435957	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011433408	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011433440	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011433473	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011433499	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011433523	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011433549	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011433648	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011433671	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011434042	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011434075	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011434109	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011434141	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011434174	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011434190	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011434224	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011434257	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011436591	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011436625	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011436641	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com

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FR0011436666	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011436674	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011436682	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011436708	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011436740	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011436815	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011436823	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011436831	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011436849	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436864	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436872	LOREAL	FR0000120321	OREP.PA	www.loreal.fr/	Euronext Paris	www.euronext.com
FR0011436880	ESSILOR INTERNATIONAL	FR0000121667	ESSI.PA	www.essilor.fr/	Euronext Paris	www.euronext.com
FR0011436898	PERNOD-RICARD	FR0000120693	PERP.PA	www.pernod-ricard.com/	Euronext Paris	www.euronext.com
FR0011436906	DANONE	FR0000120644	DANO.PA	www.danone.com/	Euronext Paris	www.euronext.com
FR0011436914	SUEZ ENVIRONNEMENT	FR0010613471	SEVI.PA	www.suez-environnement.com/	Euronext Paris	www.euronext.com
FR0011436922	SAFRAN	FR0000073272	SAF.PA	www.safran-group.com/	Euronext Paris	www.euronext.com
FR0011436930	UNIBAIL	FR0000124711	UNBP.AS	www.unibail.fr/	Euronext Amsterdam	www.euronext.com
FR0011436948	PUBLICIS GROUP	FR0000130577	PUBP.PA	www.publicisgroupe.com/	Euronext Paris	www.euronext.com

GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Arbitrage Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 30 January 2017.
4. **Issue Date:** 3 February 2017.
5. **Consolidation:**

In respect of Series Number FR0011435007 (relating to TECHNIP)
100,000 Certificates are to be consolidated on 7 February 2014 and form a single series with the 185,000 Certificates issued on 1 March 2013.

In respect of Series Number FR0011436757 (relating to ALSTOM)
100,000 Certificates are to be consolidated on 7 February 2014 and form a single series with the 355,000 Certificates issued on 1 March 2013.

In respect of Series Number FR0011439199 (relating to LVMH)
200,000 Certificates are to be consolidated on 22 April 2013 and form a single series with the 341,000 Certificates issued on 1 March 2013.

In respect of Series Number FR0011436690 (relating to ALSTOM)
250,000 Certificates are to be consolidated on 24 January 2014 and form a single series with the 400,000 Certificates issued on 1 March 2013.

In respect of Series Number FR0011436070 (relating to GEMALTO)
150,000 Certificates are to be consolidated on 6 December 2016 and form a single series with the 174,000 Certificates issued on 1 March 2013.

In respect of Series Number FR0011437383 (relating to GDF SUEZ)
100,000 Certificates relating to GDF SUEZ to be consolidated on 3 February 2017 with the 833,000 Certificates issued on 1 March 2013 (FR0011436070)
6. **Type of Securities:**

(a) Certificates.

(b) The Securities are Share Securities.

The provisions of Annex 2 (Additional Terms and Conditions for Share Securities) and Annex 14 (Additional Terms and Conditions for OET Certificates) shall apply.
7. **Form of Securities:** Dematerialised bearer form (*au porteur*).
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is TARGET2.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Rounding Convention for cash Settlement Amount:** 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:** For the purposes of these Final Terms, Final Payout shall mean the Cash Settlement Amount as per OET Certificates Conditions.

Payout Switch: Not applicable.

Aggregation: Not applicable.
13. **Relevant Asset(s):** Not applicable.
14. **Entitlement:** Not applicable.
15. **Conversion Rate:** Not applicable.

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 S.C.A.
20. **Registrar:** Not applicable.
21. **Calculation Agent:** BNP Paribas Arbitrage S.N.C.
160-162 boulevard MacDonald, 75019 Paris, France.
22. **Governing law:** French law.
23. **Masse provisions (Condition 9.4):** Not applicable.

PRODUCT SPECIFIC PROVISIONS

24. **Index Securities:** Not applicable.
25. **Share Securities:** Applicable.
- (a) **Share(s)/Share Company/Basket Company/GDR/ADR:** The OET Certificates relate to an ordinary share in the share capital of each Share Company (each a "**Share**" or an Underlying).
See the Specific Provisions for each Series above.
For the purposes of the Conditions each Underlying shall be deemed a Share.
- (b) **Relative Performance Basket:** Not applicable.
- (c) **Share Currency:** EUR.
- (d) **ISIN of Share(s):** See the Specific Provisions for each Series above.
- (e) **Exchange(s):** See the Specific Provisions for each Series above.
- (f) **Related Exchange(s):** All Exchanges.
- (g) **Exchange Business Day:** Single Share Basis.
- (h) **Scheduled Trading Day:** Single Share Basis.
- (i) **Weighting:** Not applicable.
- (j) **Settlement Price:** As set out in sub-paragraph (b) of the definition of "Settlement Price" provided in Condition 1 of Annex 2 (*Additional Terms and Conditions for Share Securities*).
- (k) **Disrupted Day:** As per Conditions.
- (l) **Specified Maximum Days of Disruption:** Twenty (20) Scheduled Trading Days.
- (m) **Valuation Time:** As per Conditions.
- (n) **Delayed Redemption of Occurrence of an Extraordinary Event:** Not applicable.
- (o) **Share Correction Period:** As per Conditions.
- (p) **Dividend:** Not applicable.

	Payment:	
	(q) Listing Change:	Applicable.
	(r) Listing Suspension:	Applicable.
	(s) Illiquidity:	Applicable.
	(t) Tender Offer:	Applicable.
26.	ETI Securities:	Not applicable.
27.	Debt Securities:	Not applicable.
28.	Commodity Securities:	Not applicable.
29.	Inflation Index Securities:	Not applicable.
30.	Currency Securities:	Not applicable.
31.	Fund Securities:	Not applicable.
32.	Futures Securities:	Not applicable.
33.	Credit Securities:	Not applicable.
34.	Underlying Interest Rate Securities:	Not applicable.
35.	Preference Share Certificates:	Not applicable.
36.	OET Certificates:	Applicable.
	(a) Final Price:	As per OET Certificate Conditions.
	(b) Valuation Date:	As per OET Certificate Conditions.
		If such day is a Disrupted Day, then the Valuation Date shall be the first succeeding Scheduled Trading Day that is not a Disrupted Day, unless each of the number of consecutive Scheduled Trading Days equal to the Specified Maximum Days of Disruption immediately following the Scheduled Valuation Date is a Disrupted Day. In that case the last such consecutive Scheduled Trading Day shall be deemed to be the Valuation Date, notwithstanding the fact that such day is a Disrupted Day and the Calculation Agent shall determine the Settlement Price in accordance with its good faith estimate of the Settlement Price as of the Valuation Time on the last such consecutive Scheduled Trading Day.
	(c) Exercise Price:	The exercise price per OET Certificate is as set out in the Specific Provisions for each Series above, together with the applicable rounding rule (the " Capitalised Exercise Price Rounding Rule ").
	(d) Capitalised Exercise Price:	As per OET Certificate Conditions.
		The Capitalised Exercise Price in respect of any Relevant Business Day will be published for information as soon as practicable after its determination on the following OET Websites:
		www.produitsdebourse.bnpparibas.fr ; or www.listedproducts.cib.bnpparibas.be ,
		or such other website(s) of the Issuer as may be notified to the Holders from time to time.
		Local Business Day Centre(s): Paris.
	(e) Capitalised Exercise Price Rounding Rule:	See the Specific Provisions for each Series above.
	(f) Dividend Percentage:	100 per cent.
	(g) Financing Rate:	The 1 month EURIBOR rate which appears on Reuters screen page "EURIBOR1M=" at or around of 2.15 p.m. (Paris time) plus 4% in the case of OET Call Certificates or

minus 4% in the case of OET Put Certificates.

If the appropriate rate fails to appear on Reuters screen page on time, then the Calculation Agent may determine the Interbank Rate acting in good faith and in a commercially reasonable manner.

The percentage above may be revised, at the sole discretion of the Calculation Agent, each Local Business Day, between 0% and a Maximum percentage as specified in the Specific Provisions for each Series above.

The Financing Rate is available for information, subject to any technical problems, during normal business hours on any Local Business Day during the term of the relevant OET Certificates websites set out in §36(d).

- (h) **Automatic Early Redemption:** Applicable.
As per OET Certificate Conditions.
- (i) **Observation Price:** Traded price of the relevant Underlying.
- (ii) **Observation Price Time(s):** At any time during the opening hours of the Exchange.
- (iii) **Security Threshold:** As per OET Certificate Conditions, provided that the Security Threshold in respect of the Issue Date is as set out in Security Threshold_{initial} in the Specific Provisions for each Series above.
The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on websites set out in §36(d).
- (iv) **Security Threshold Rounding Rule:** See the Specific Provisions for each Series above.
- (v) **Security Percentage:** See the Specific Provisions for each Series above.
- (vi) **Minimum Security Percentage:** 0%.
- (vii) **Maximum Security Percentage:** 25%.
- (viii) **Reset Date:** As per OET Certificate Conditions.
37. **Additional Disruption Events:** Applicable.
38. **Optional Additional Disruption Events:** (a) The following Optional Additional Disruption Event applies to the Securities: Insolvency Filing.
(b) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.
39. **Knock-in Event:** Not applicable.
40. **Knock-out Event:** Not applicable.

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

42. **Provisions relating to Certificates:** Applicable.
(a) **Notional** Not applicable.

	Amount of each Certificate:	
(b)	Partly Paid Certificates:	The Certificates are not Partly Paid Certificates.
(c)	Interest:	Not applicable.
(d)	Instalment Certificates:	The Certificates are not Instalment Certificates.
(e)	Issuer Call Option:	Not applicable.
(f)	Holder Put Option:	Not applicable.
(g)	Automatic Early Redemption:	Not applicable.
(h)	Renouncement Notice Cut-off Time:	Not applicable.
(i)	Strike Date:	Not applicable.
(j)	Strike Price:	Not applicable.
(k)	Redemption Valuation Date:	Not applicable.
(l)	Averaging:	Averaging does not apply to the Securities.
(m)	Observation Dates:	Not applicable.
(n)	Observation Period:	Not applicable.
(o)	Settlement Business Day:	Not applicable.
(p)	Cut-off Date:	Not applicable.

DISTRIBUTION AND US SALES ELIGIBILITY

43.	Selling Restrictions:	Not applicable.
44.	Additional U.S. Federal income tax consequences:	The Securities are not Specified Securities for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.
45.	Registered broker/dealer:	Not applicable.
46.	TEFRA C or TEFRA:	Not applicable.
47.	Non exempt Offer:	An offer of the Securities may be made by the Manager and BNP Paribas (together with the Manager, the " Financial Intermediaries ") other than pursuant to Article 3(2) of the Prospectus Directive in France and in the Kingdom of Belgium (the " Public Offer Jurisdictions ") during the period from (and including) the Issue Date until (and including) the date on which the Securities are delisted (the " Offer Period "). See further Paragraph 6 of Part B below.
	General Consent:	Not applicable.
	Other Conditions to consent:	Not applicable.

PROVISIONS RELATING TO COLLATERAL AND SECURITY

48.	Collateral Security Conditions:	Not applicable.
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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 Arbitrage Issuance B.V.

As Issuer:



By: Marie-Laurence Dosière

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**.

The de-listing of the Securities on the relevant exchange shall occur at the opening time on the Valuation Date or on the Exchange Business Day following the Valuation Date in case of an Automatic Early Redemption, subject to any change to such date by such exchange or any competent authorities, for which the Issuer and the Guarantor shall under no circumstances be liable.

2. Ratings

The Securities have not been rated.

3. Interests of Natural and Legal Persons Involved in the Issue

Save as discussed in the "*Potential Conflicts of Interest*" paragraph in the "*Risk Factors*" in the Base Prospectus, so far as the Issuer is aware, no person involved in the offer of the Securities has an interest material to the offer.

4. Performance of Underlying/Formula/Other Variable, Explanation of Effect on Value of Investment and Associated Risks and Other Information concerning the Underlying

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 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.

5. Operational Information

Relevant Clearing System(s): Euroclear France.

Mnemonic Codes: See "**Specific Provisions for each Series**" in Part A.

6. Terms and Conditions of the Public Offer

Offer Period: See Paragraph 47 above.

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 excess amount paid by applicants: Not applicable.

Details of the method and time The Certificates are cleared through the clearing systems and are due to be delivered

limits for paying up and delivering Securities:

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

Not applicable.

8. Yield

Not applicable.

8. Historic Interest Rates

Not applicable.

ISSUE SPECIFIC SUMMARY OF THE PROGRAMME IN RELATION TO THIS BASE PROSPECTUS

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

Section A - Introduction and warnings

Element	Title	
A.1	Warning that the summary should be read as an introduction and provision as to claims	<ul style="list-style-type: none"> • This summary should be read as an introduction to the Base Prospectus and the applicable Final Terms. In this summary, unless otherwise specified and except as used in the first paragraph of Element D.3, "Base Prospectus" means the Base Prospectus of BNPP B.V. and BNPP dated 9 June 2016 as supplemented from time to time under the Note, Warrant and Certificate Programme of BNPP B.V., BNPP and BNP Paribas Fortis Funding. In the first paragraph of Element D.3, "Base Prospectus" means the Base Prospectus of BNPP B.V. and BNPP dated 9 June 2016. • Any decision to invest in any Securities should be based on a consideration of the Base Prospectus as a whole, including any documents incorporated by reference and the applicable Final Terms. • Where a claim relating to information contained in the Base Prospectus and the applicable Final Terms is brought before a court in a Member State of the European Economic Area, the plaintiff may, under the national legislation of the Member State where the claim is brought, be required to bear the costs of translating the Base Prospectus and the applicable Final Terms before the legal proceedings are initiated. • No civil liability will attach to the Issuer or the Guarantor in any such Member State solely on the basis of this summary, including any translation hereof, unless it is misleading, inaccurate or inconsistent when read together with the other parts of the Base Prospectus and the applicable Final Terms or, following the implementation of the relevant provisions of Directive 2010/73/EU in the relevant Member State, it does not provide, when read together with the other parts of the Base Prospectus and the applicable Final Terms, key information (as defined in Article 2.1(s) of the Prospectus Directive) in order to aid investors when considering whether to invest in the Securities.
A.2	Consent as to use the Base Prospectus, period of validity and other conditions attached	<p><i>Consent:</i> Subject to the conditions set out below, the Issuer consents to the use of the Base Prospectus in connection with a Non-exempt Offer of Securities by the Managers and BNP Paribas.</p> <p><i>Offer period:</i> The Issuer's consent referred to above is given for Non-exempt Offers of Securities from the Issue Date until the date on which the Securities are delisted (the "Offer Period").</p> <p><i>Conditions to consent:</i> The conditions to the Issuer's consent are that such consent (a) is only valid during the Offer Period; and (b) only extends to the use of the Base Prospectus to make Non-exempt Offers of the relevant Tranche of Securities in France and Belgium.</p>
		<p>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 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.</p>

Section B - Issuer and Guarantor

Element	Title		
B.1	Legal and commercial name of the Issuer	BNP Paribas Arbitrage Issuance B.V. (" BNPP B.V. " or the " Issuer ").	
B.2	Domicile/ legal form/ legislation/ country of incorporation	The Issuer was incorporated in the Netherlands as a private company with limited liability under Dutch law having its registered office at Herengracht 595, 1017 CE Amsterdam, the Netherlands.	
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 notes, 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:		
	Comparative Annual Financial Data - In EUR		
		31/12/2015 (audited)	31/12/2014 (audited)
	Revenues	315,558	432,263
	Net Income, Group Share	19,786	29,043
	Total balance sheet	43,042,575,328	64,804,833,465
	Shareholders' equity (Group Share)	464,992	445,206
	Comparative Interim Financial Data for the six-month period ended 30 June 2016 - In EUR		
		30/06/2016 (unaudited)	30/06/2015 (unaudited)
	Revenues	183,330	158,063
	Net Income, Group Share	12,506	10,233
		30/06/2016 (unaudited)	30/06/2015 (audited)
	Total balance sheet	49,514,864,240	43,042,575,328
	Shareholders' equity (Group Share)	477,498	464,992
	Statements of no significant or material adverse change		
	<p>There has been no significant change in the financial or trading position of the BNPP Group since 30 June 2016 (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 2015 (being the end of the last financial period for which audited financial statements have been published).</p>		

Element	Title	
	published).	
		There has been no significant change in the financial or trading position of BNPP B.V. since 30 June 2016 and there has been no material adverse change in the prospects of BNPP B.V. since 31 December 2015.
B.13	Events impacting the Issuer's solvency	Not applicable, as at 12 October 2016 and 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 2016.
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 notes, 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. See also Element B.5 above.
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 the Issuer.
B.17	Solicited credit ratings	BNPP B.V.'s long term credit rating are A with a stable outlook (Standard & Poor's Credit Market Services France SAS) and BNPP B.V.'s short term credit rating are A-1 (Standard & Poor's Credit Market Services France SAS). 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 on or around 10 June 2016 (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 <i>garantie</i> are unsubordinated and unsecured obligations of BNPP and will rank <i>pari passu</i> with all its other present and future unsubordinated 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/ legislation/ country of incorporation	The Guarantor was incorporated in France as a <i>société anonyme</i> under French law and licensed as a bank having its head office at 16, boulevard des Italiens - 75009 Paris, France.
B.19/ B.4b	Trend information	Macroeconomic environment Macroeconomic and market conditions affect the Bank's results. The nature of the Bank's business makes it particularly sensitive to macroeconomic and market

Element	Title	
		<p>conditions in Europe, which have been at times challenging and volatile in recent years.</p> <p>In 2015, the global economic activity remained sluggish. Activity slowed down in emerging countries, while modest recovery continued in developed countries. The global outlook is still impacted by three major transitions: the slowing economic growth in China, the fall in prices of energy and other commodities, and an initial tightening of US monetary policy in a context of resilient internal recovery, while the central banks of several major developed countries are continuing to ease their monetary policies. For 2016, the IMF¹ is forecasting the progressive recovery of global economic activity but with low growth prospects on the medium term in developed and emerging countries.</p> <p>In that context, two risks can be identified:</p> <p><i>Financial instability due to the vulnerability of emerging countries</i></p> <p>While the exposure of the BNP Paribas Group in emerging countries is limited, the vulnerability of these economies may generate disruptions in the global financial system that could affect the BNP Paribas Group and potentially alter its results.</p> <p>In numerous emerging economies, an increase in foreign currency commitments was observed in 2015, while the levels of indebtedness (both in foreign and local currencies) are already high. Moreover, the prospects of a progressive hike in key rates in the United States (first rate increase decided by the Federal Reserve in December 2015), as well as tightened financial volatility linked to the concerns regarding growth in emerging countries, have contributed to the stiffening of external financial conditions, capital outflows, further currency depreciations in numerous emerging countries and an increase in risks for banks. This could lead to the downgrading of sovereign ratings.</p> <p>Given the possible standardisation of risk premiums, there is a risk of global market disruptions (rise in risk premiums, erosion of confidence, decline in growth, postponement or slowdown in the harmonisation of monetary policies, drop in market liquidity, problem with the valuation of assets, shrinking of the credit offering, and chaotic de-leveraging) that would affect all banking institutions.</p> <p><i>Systemic risks related to economic conditions and market liquidity</i></p> <p>The continuation of a situation with exceptionally low interest rates could promote excessive risk-taking by certain financial players: increase in the maturity of loans and assets held, less stringent loan granting policies, increase in leverage financing.</p> <p>Some players (insurance companies, pension funds, asset managers, etc.) entail an increasingly systemic dimension and in the event of market turbulence (linked for instance to a sudden rise in interest rates and/or a sharp price correction) they may decide to unwind large positions in an environment of relatively weak market liquidity.</p> <p>Such liquidity pressure could be exacerbated by the recent increase in the volume of assets under management placed with structures investing in illiquid assets.</p> <p><i>Laws and regulations applicable to financial institutions</i></p> <p>Recent and future changes in the laws and regulations applicable to financial institutions may have a significant impact on BNPP. Measures that were recently adopted or which are (or whose application measures are) still in draft format, that have or are likely to have an impact on BNPP notably include:</p> <ul style="list-style-type: none"> - the structural reforms comprising the French banking law of 26 July 2013 requiring that banks create subsidiaries for or segregate "speculative" proprietary operations from their traditional retail banking activities, the

¹See: IMF – October 2015 Financial Stability Report, Advanced Countries and January 2016 update

Element	Title		
		<p>"Volcker rule" in the US which restricts proprietary transactions, sponsorship and investment in private equity funds and hedge funds by US and foreign banks, and expected potential changes in Europe;</p> <ul style="list-style-type: none"> - regulations governing capital: CRD IV/CRR, the international standard for total loss-absorbing capacity (TLAC) and BNPP's designation as a financial institution that is of systemic importance by the Financial Stability Board; - the European Single Supervisory Mechanism and the ordinance of 6 November 2014; - the Directive of 16 April 2014 related to deposit guarantee schemes 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 MiFID and 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. <p>Cyber risk</p> <p>In recent years, financial institutions have been impacted by a number of cyber incidents, notably involving large-scale alterations of data which compromise the quality of financial information. This risk remains today and BNPP, like other banks, has taken measures to implement systems to deal with cyber attacks that could destroy or damage data and critical systems and hamper the smooth running of its operations. Moreover, the regulatory and supervisory authorities are taking initiatives to promote the exchange of information on cyber security and cyber criminality in order to improve the security of technological infrastructures and establish effective recovery plans after a cyber incident.</p>	
B.19/B.5	Description of the Group	BNPP is a European leading provider of banking and financial services and has four domestic retail banking markets in Europe, namely in Belgium, France, Italy and Luxembourg. It is present in 74 countries and has more than 189,000 employees, including close to 147,000 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:		
	Comparative Annual Financial Data - In millions of EUR		
		31/12/2015 (audited)	31/12/2014[*]
	Revenues	42,938	39,168
	Cost of risk	(3,797)	(3,705)

Element	Title		
	Net income, Group share	6,694	157
		31/12/2015	31/12/2014 *
	Common equity Tier 1 ratio (Basel 3 fully loaded, CRD4)	10.90%	10.30%
		31/12/2015 (audited)	31/12/2014 *
	Total consolidated balance sheet	1,994,193	2,077,758
	Consolidated loans and receivables due from customers	682,497	657,403
	Consolidated items due to customers	700,309	641,549
	Shareholders' equity (Group share)	96,269	89,458
* Restated according to the IFRIC 21 interpretation.			
Comparative Interim Financial Data for the six-month period ended 30 June 2016 - In millions of EUR			
		1H16 (unaudited)	1H15 (unaudited)
	Revenues	22,166	22,144
	Cost of risk	(1,548)	(1,947)
	Net income, Group share	4,374	4,203
		30/06/2016	31/12/2015
	Common equity Tier 1 Ratio (Basel 3 fully loaded, CRD4)	11.10%	10.90%
		30/06/2016 (unaudited)	31/12/2015 (audited)
	Total consolidated balance sheet	2,171,989	1,994,193
	Consolidated loans and receivables due from customers	693,304	682,497
	Consolidated items due to customers	725,596	700,309
	Shareholders' equity (Group share)	97,509	96,269
Comparative Interim Financial Data for the nine-month period ended 30 September 2016 - In millions of EUR			
		9M16 (unaudited)	9M15 (unaudited)
	Revenues	32,755	32,489
	Cost of risk	(2,312)	(2,829)
	Net income, Group share	6,260	6,029
		30/09/2016	31/12/2015
	Common equity Tier 1 Ratio (Basel 3 fully loaded, CRD4)	11.40%	10.90%
		30/09/2016 (unaudited)	31/12/2015 (audited)
	Total consolidated balance sheet	2,173,877	1,994,193

Element	Title	
	Consolidated loans and receivables due from customers	690,082
	Consolidated items due to customers	741,897
	Shareholders' equity (Group share)	98,711
	<p>Statements of no significant or material adverse change</p> <p>There has been no significant change in the financial or trading position of the BNPP Group since 30 June 2016 (being the end of the last financial period for which interim financial statements have been published).</p> <p>There has been no material adverse change in the prospects of BNPP or the BNPP Group since 31 December 2015 (being the end of the last financial period for which audited financial statements have been published).</p>	
B.19/ B.13	Events impacting the Guarantor's solvency	As at 9 November 2016 and 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 2016.
B.19/ B.14	Dependence upon other Group entities	<p>Subject to the following paragraph, BNPP is not dependent upon other members of the BNPP Group.</p> <p>In April 2004, BNPP began outsourcing IT Infrastructure Management Services to the BNP Paribas Partners for Innovation (BP²I) joint venture set up with IBM France at the end of 2003. BP²I provides IT Infrastructure Management Services for BNPP and several BNPP subsidiaries in France (including BNP Paribas Personal Finance, BP2S, and BNP Paribas Cardiff), Switzerland, and Italy. In mid-December 2011 BNPP renewed its agreement with IBM France for a period lasting until end-2017. At the end of 2012, the parties entered into an agreement to gradually extend this arrangement to BNP Paribas Fortis as from 2013.</p> <p>BP²I is under the operational control of IBM France. BNP Paribas has a strong influence over this entity, which is 50/50 owned with IBM France. The BNP Paribas staff made available to BP²I make up half of that entity's permanent staff, its buildings and processing centres are the property of the Group, and the governance in place provides BNP Paribas with the contractual right to monitor the entity and bring it back into the Group if necessary.</p> <p>ISFS, a fully-owned IBM subsidiary, handles IT Infrastructure Management for BNP Paribas Luxembourg.</p> <p>BancWest's data processing operations are outsourced to Fidelity Information Services. Cofinoga France's data processing is outsourced to SDDC, a fully-owned IBM subsidiary.</p> <p>See Element B.5 above.</p>
B.19/ B.15	Principal activities	<p>BNP Paribas holds key positions in its two main businesses:</p> <ul style="list-style-type: none"> • Retail Banking and Services, which includes: <ul style="list-style-type: none"> • Domestic Markets, comprising: <ul style="list-style-type: none"> • French Retail Banking (FRB), • BNL banca commerciale (BNL bc), Italian retail banking, • Belgian Retail Banking (BRB), • Other Domestic Markets activities, including Luxembourg Retail

Element	Title	
		<p>Banking (LRB);</p> <ul style="list-style-type: none"> • International Financial Services, comprising: <ul style="list-style-type: none"> • Europe-Mediterranean, • BancWest, • Personal Finance, • Insurance, • Wealth and Asset Management; • Corporate and Institutional Banking (CIB), which includes: <ul style="list-style-type: none"> • Corporate Banking, • Global Markets, • Securities Services.
B.19/ B.16	Controlling shareholders	None of the existing shareholders controls, either directly or indirectly, BNPP. As at 31 December 2015 the main shareholders are 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 10.2% 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 owns more than 5% of its capital or voting rights.
B.19/ B.17	Solicited credit ratings	<p>BNPP's long term credit ratings are A with a stable outlook (Standard & Poor's Credit Market Services France SAS), A1 with a stable outlook (Moody's Investors Service Ltd.) and A+ with a stable outlook (Fitch France S.A.S.) and AA (low) with a stable outlook (DBRS Limited) and BNPP's short-term credit ratings are A-1 (Standard & Poor's Credit Market Services France SAS), P-1 (Moody's Investors Service Ltd.), F1 (Fitch France S.A.S.) and R-1 (middle) (DBRS Limited).</p> <p>A security rating is not a recommendation to buy, sell or hold securities and may be subject to suspension, reduction or withdrawal at any time by the assigning rating agency.</p>

Section C - Securities

Element	Title	
C.1	Type and class of Securities/ISIN	<p>The Securities are certificates ("Certificates") and are issued in Series.</p> <p>The Series Number of the Securities is as set out in the table in Element C.20 below.</p> <p>The Tranche number is as set out in the table in Element C.20 below.</p> <p>The ISIN is as set out in the table in Element C.20 below.</p> <p>The Common Code is as set out in the table in Element C.20 below.</p> <p>The Mnemonic Code is as set out in the table in Element C.20 below.</p> <p>The Securities are cash settled Securities.</p>
C.2	Currency	The currency of this Series of Securities is Euro ("EUR").

Element	Title	
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, the Czech Republic, Denmark, Finland, France, Germany, Hungary, Ireland, Italy, Luxembourg, Norway, Poland, Romania, Spain, Sweden, the United Kingdom, Japan and Australia 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	<p>Securities issued under the Base Prospectus will have terms and conditions relating to, among other matters:</p> <p>Status</p> <p>The Securities are issued on a unsecured basis. Securities issued on an unsecured basis constitute unsubordinated and unsecured obligations of the Issuer and rank <i>pari passu</i> among themselves.</p>
		<p>Taxation</p> <p>The Holder must pay all taxes, duties and/or expenses arising from the redemption of the Securities and/or the delivery or transfer of the Entitlement. The Issuer shall deduct from amounts payable or assets deliverable to Holders certain taxes and expenses not previously deducted from amounts paid or assets delivered to Holders, as the Calculation Agent determines are attributable to the Securities.</p> <p>Payments will be subject in all cases to (i) any fiscal or other laws and regulations applicable thereto in the place of payment, (ii) any withholding or deduction required pursuant to an agreement described in Section 1471(b) of the U.S. Internal Revenue Code of 1986 (the "Code") or otherwise imposed pursuant to Sections 1471 through 1474 of the Code, any regulations or agreements thereunder, any official interpretations thereof, or any law implementing an intergovernmental approach thereto, and (iii) any withholding or deduction required pursuant to Section 871(m) of the Code.</p>
		<p>Negative pledge</p> <p>The terms of the Securities will not contain a negative pledge provision.</p>
		<p>Events of Default</p> <p>The terms of the Securities will not contain events of default.</p>
		<p>Meetings</p> <p>The terms of the Securities will contain provisions for calling meetings of holders of such Securities to consider matters affecting their interests generally. These provisions permit defined majorities to bind all holders, including holders who did not attend and vote at the relevant meeting and holders who voted in a manner contrary to the majority.</p> <p>The Holders shall not be grouped in a Masse.</p> <p>Governing law</p> <p>The Securities, the French Law Agency Agreement (as amended or supplemented from time to time) and the BNPP French Law Guarantee are governed by, and construed in accordance with, French law, and any action or proceeding in relation thereto shall 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. elect domicile at the registered office of BNP Paribas currently located at 16 boulevard des Italiens, 75009 Paris.</p>
C.9	Interest/Redemption	Interest

Element	Title	
		<p>The Securities do not bear or pay interest.</p> <p>Redemption</p> <p>Unless previously redeemed or cancelled, each Security will be redeemed on the Redemption Date as set out in the table in Element C.20 below.</p> <p>The Certificates may be redeemed early at the option of the Holders at the Optional Redemption Amount equal to:</p> <p>Put Payout 2210</p> <p>(i) if the Securities are specified as being <i>Call</i> Securities:</p> $\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right); \text{ or}$ <p>(ii) if the Securities are specified as being <i>Put</i> Securities:</p> $\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$ <p>Representative of Holders</p> <p>No representative of the Holders has been appointed by the Issuer.</p> <p>The Holders shall not be grouped in a Masse.</p> <p>Please also refer to item C.8 above for rights attaching to the Securities.</p>
C.10	Derivative component in the interest payment	Not applicable.
C.11	Admission to Trading	Application is expected to be 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 item C.9 above and C.18 below.
C.16	Maturity of the derivative Securities	The Redemption Date of the Securities is as set out in the table in Element C.20 below.
C.17	Settlement Procedure	<p>This Series of Securities is cash settled.</p> <p>The Issuer does not have the option to vary settlement.</p>
C.18	Return on derivative securities	<p>See Element C.8 above for the rights attaching to the Securities.</p> <p>Final Redemption</p> <p>Unless previously redeemed or purchased and cancelled, each Security entitles its holder to receive from the Issuer on the Redemption Date a Cash Settlement Amount equal to:</p> <p>Final Payouts</p>

Element	Title	
		<p>Exchange Traded Securities (ETS) Final Payouts</p> <p>Leverage Products:</p> <p>Leverage: open end products which have a return linked to the performance of the Underlying Reference. The calculation of the return is based on various mechanisms (including knock-out features). There is no capital protection.</p> <p>ETS Final Payout 2210</p> <p>(i) if the Securities are specified as being <i>Call</i> Securities:</p> $\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right); \text{ or}$ <p>(ii) if the Securities are specified as being <i>Put</i> Securities:</p> $\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right).$ <p>Description of the Payout</p> <p><i>The Payout will be equal to (i) in the case of Call Securities, the excess (if any) of the Final Price over the Capitalised Exercise Price, or (ii) in the case of Put Securities, the excess (if any) of the Capitalised Exercise Price over the Final Price, in each case divided by the Conversion Rate and Parity.</i></p>
		<p>Automatic Early Redemption</p> <p>If on any Automatic Early Redemption Valuation Date an Automatic Early Redemption Event occurs, the Securities will be redeemed early at the Automatic Early Redemption Amount (if any) on the Automatic Early Redemption Date.</p> <p>The Automatic Early Redemption Amount will be an amount equal to:</p> <p>Automatic Early Redemption Payout 2210/1:</p> <p>- in respect to <i>Call</i> Securities:</p> $\text{Max} \left(0; \left(\frac{\text{Final Price Early} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right)$ <p>- in respect to <i>Put</i> Securities:</p> $\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price Early}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right)$ <p>"Automatic Early Redemption Event" means that:</p> <p>- in respect to a <i>Call Security</i>, the Observation Price is less than or equal to the applicable Security Threshold; or</p> <p>- in respect to a <i>Put Security</i>, the Observation Price is greater than or equal to the applicable Security Threshold;</p> <p>"Automatic Early Redemption Date" means the date falling five Business Day following the Redemption Valuation Date.</p>
C.19	Final reference price	The final reference price of the underlying will be determined in accordance with the

Element	Title	
	of the Underlying	valuation mechanics set out in Element C.18 above.
C.20	Underlying	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.

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011433366	2,778,000	2,778,000	89798809	H217B	EUR 0.18	OET Call	Open End	5
FR0011433606	2,174,000	2,174,000	89798787	H218B	EUR 0.23	OET Call	Open End	5
FR0011433705	1,724,000	1,724,000	89798795	H219B	EUR 0.29	OET Call	Open End	5
FR0011434083	1,429,000	1,429,000	89798868	H220B	EUR 0.35	OET Call	Open End	5
FR0011434133	1,250,000	1,250,000	89798841	H221B	EUR 0.4	OET Call	Open End	5
FR0011434182	1,087,000	1,087,000	89798850	H222B	EUR 0.46	OET Call	Open End	5
FR0011434240	9,800,000	9,800,000	89798892	H223B	EUR 0.51	OET Call	Open End	5
FR0011434794	450,000	450,000	89798876	H228B	EUR 1.11	OET Call	Open End	10
FR0011434836	331,000	331,000	89798884	H229B	EUR 1.51	OET Call	Open End	10
FR0011434901	262,000	262,000	89798922	H230B	EUR 1.91	OET Call	Open End	10
FR0011434984	217,000	217,000	89798914	H231B	EUR 2.3	OET Call	Open End	10
FR0011435007	100,000	285,000	89798906	H232B	EUR 0.69	OET Call	Open End	10
FR0011435023	161,000	161,000	89798965	H233B	EUR 3.1	OET Call	Open End	10
FR0011435031	143,000	143,000	89798957	H234B	EUR 3.5	OET Call	Open End	10
FR0011435064	794,000	794,000	89798949	H239B	EUR 0.63	OET Call	Open End	5
FR0011435114	602,000	602,000	89798990	H240B	EUR 0.83	OET Call	Open End	5
FR0011435205	485,000	485,000	89798981	H241B	EUR 1.03	OET Call	Open End	5
FR0011435262	410,000	410,000	89798973	H242B	EUR 1.22	OET Call	Open End	5
FR0011435312	352,000	352,000	89799031	H243B	EUR 1.42	OET Call	Open End	5
FR0011435437	309,000	309,000	89799023	H244B	EUR 1.62	OET Call	Open End	5
FR0011435486	276,000	276,000	89799007	H245B	EUR 1.81	OET Call	Open End	5
FR0011435650	549,000	549,000	89799074	H246B	EUR 0.91	OET Call	Open End	10
FR0011435726	403,000	403,000	89799066	H247B	EUR 1.24	OET Call	Open End	10
FR0011435734	318,000	318,000	89799040	H248B	EUR 1.57	OET Call	Open End	10
FR0011435817	265,000	265,000	89799139	H250B	EUR 1.89	OET Call	Open End	10
FR0011435940	225,000	225,000	89799082	H252B	EUR 2.22	OET Call	Open End	10

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011436021	197,000	197,000	89799104	H253B	EUR 2.54	OET Call	Open End	10
FR0011436070	150,000	324,000	89799163	H254B	EUR 0.49	OET Call	Open End	10
FR0011436112	820,000	820,000	89799147	H259B	EUR 0.61	OET Call	Open End	20
FR0011436161	610,000	610,000	89799155	H260B	EUR 0.82	OET Call	Open End	20
FR0011436211	481,000	481,000	89799228	H261B	EUR 1.04	OET Call	Open End	20
FR0011436278	400,000	400,000	89799201	H262B	EUR 1.25	OET Call	Open End	20
FR0011436310	340,000	340,000	89799210	H263B	EUR 1.47	OET Call	Open End	20
FR0011436336	296,000	296,000	89799252	H264B	EUR 1.69	OET Call	Open End	20
FR0011436385	263,000	263,000	89799236	H265B	EUR 1.9	OET Call	Open End	20
FR0011437029	2,778,000	2,778,000	89799244	H270B	EUR 0.18	OET Call	Open End	1
FR0011437680	2,174,000	2,174,000	89799309	H271B	EUR 0.23	OET Call	Open End	1
FR0011437698	1,724,000	1,724,000	89799287	H272B	EUR 0.29	OET Call	Open End	1
FR0011437714	1,471,000	1,471,000	89799295	H273B	EUR 0.34	OET Call	Open End	1
FR0011437722	1,250,000	1,250,000	89799333	H274B	EUR 0.4	OET Call	Open End	1
FR0011438308	1,111,000	1,111,000	89799317	H275B	EUR 0.45	OET Call	Open End	1
FR0011438332	980,000	980,000	89799325	H276B	EUR 0.51	OET Call	Open End	1
FR0011438340	1,000,000	1,000,000	89799376	H281B	EUR 0.5	OET Call	Open End	2
FR0011438365	735,000	735,000	89799350	H282B	EUR 0.68	OET Call	Open End	2
FR0011438381	588,000	588,000	89799341	H283B	EUR 0.85	OET Call	Open End	2
FR0011438407	485,000	485,000	89799406	H284B	EUR 1.03	OET Call	Open End	2
FR0011438415	413,000	413,000	89799392	H285B	EUR 1.21	OET Call	Open End	2
FR0011438431	360,000	360,000	89799384	H286B	EUR 1.39	OET Call	Open End	2
FR0011438472	321,000	321,000	89799449	H287B	EUR 1.56	OET Call	Open End	2
FR0011438498	862,000	862,000	89799422	H292B	EUR 0.58	OET Call	Open End	10
FR0011438514	633,000	633,000	89799414	H293B	EUR 0.79	OET Call	Open End	10
FR0011438530	500,000	500,000	89799473	H294B	EUR 1	OET Call	Open End	10
FR0011438555	417,000	417,000	89799457	H295B	EUR 1.2	OET Call	Open End	10
FR0011438563	355,000	355,000	89799465	H296B	EUR 1.41	OET Call	Open End	10
FR0011438589	309,000	309,000	89799503	H297B	EUR 1.62	OET Call	Open End	10

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011438597	273,000	273,000	89799481	H298B	EUR 1.83	OET Call	Open End	10
FR0011438621	1,389,000	1,389,000	89799490	H303B	EUR 0.36	OET Call	Open End	5
FR0011438662	1,020,000	1,020,000	89799538	H304B	EUR 0.49	OET Call	Open End	5
FR0011438779	806,000	806,000	89799520	H305B	EUR 0.62	OET Call	Open End	5
FR0011438795	667,000	667,000	89799511	H306B	EUR 0.75	OET Call	Open End	5
FR0011438803	568,000	568,000	89799562	H307B	EUR 0.88	OET Call	Open End	5
FR0011438811	495,000	495,000	89799554	H308B	EUR 1.01	OET Call	Open End	5
FR0011438845	439,000	439,000	89799546	H309B	EUR 1.14	OET Call	Open End	5
FR0011438860	980,000	980,000	89799627	H314B	EUR 0.51	OET Call	Open End	10
FR0011438878	725,000	725,000	89799619	H315B	EUR 0.69	OET Call	Open End	10
FR0011438894	575,000	575,000	89799597	H316B	EUR 0.87	OET Call	Open End	10
FR0011438928	472,000	472,000	89799651	H317B	EUR 1.06	OET Call	Open End	10
FR0011438936	403,000	403,000	89799643	H318B	EUR 1.24	OET Call	Open End	10
FR0011438969	352,000	352,000	89799635	H319B	EUR 1.42	OET Call	Open End	10
FR0011438985	313,000	313,000	89799686	H320B	EUR 1.6	OET Call	Open End	10
FR0011439058	1,111,000	1,111,000	89799678	H325B	EUR 0.45	OET Call	Open End	20
FR0011433713	820,000	820,000	89799660	H326B	EUR 0.61	OET Call	Open End	20
FR0011434117	649,000	649,000	89799759	H327B	EUR 0.77	OET Call	Open End	20
FR0011434158	532,000	532,000	89799716	H328B	EUR 0.94	OET Call	Open End	20
FR0011434216	455,000	455,000	89799732	H329B	EUR 1.1	OET Call	Open End	20
FR0011434273	397,000	397,000	89799783	H330B	EUR 1.26	OET Call	Open End	20
FR0011434307	352,000	352,000	89799767	H331B	EUR 1.42	OET Call	Open End	20
FR0011434323	862,000	862,000	89799775	H336B	EUR 0.58	OET Call	Open End	10
FR0011434356	641,000	641,000	89799813	H337B	EUR 0.78	OET Call	Open End	10
FR0011434372	505,000	505,000	89799791	H338B	EUR 0.99	OET Call	Open End	10
FR0011434380	420,000	420,000	89799805	H339B	EUR 1.19	OET Call	Open End	10
FR0011434612	357,000	357,000	89799872	H340B	EUR 1.4	OET Call	Open End	10
FR0011434646	313,000	313,000	89799864	H341B	EUR 1.6	OET Call	Open End	10
FR0011434687	276,000	276,000	89799848	H342B	EUR 1.81	OET Call	Open End	10

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011434711	980,000	980,000	89799929	H347B	EUR 0.51	OET Call	Open End	10
FR0011435700	725,000	725,000	89799899	H348B	EUR 0.69	OET Call	Open End	10
FR0011435742	575,000	575,000	89799902	H349B	EUR 0.87	OET Call	Open End	10
FR0011435874	476,000	476,000	89799953	H350B	EUR 1.05	OET Call	Open End	10
FR0011435908	407,000	407,000	89799937	H351B	EUR 1.23	OET Call	Open End	10
FR0011435973	355,000	355,000	89799945	H352B	EUR 1.41	OET Call	Open End	10
FR0011435981	314,000	314,000	89799988	H353B	EUR 1.59	OET Call	Open End	10
FR0011436005	1,852,000	1,852,000	89799970	H358B	EUR 0.27	OET Call	Open End	10
FR0011436047	1,389,000	1,389,000	89799961	H359B	EUR 0.36	OET Call	Open End	10
FR0011436096	1,087,000	1,087,000	89800013	H360B	EUR 0.46	OET Call	Open End	10
FR0011436146	909,000	909,000	89800005	H361B	EUR 0.55	OET Call	Open End	10
FR0011436245	769,000	769,000	89799996	H362B	EUR 0.65	OET Call	Open End	10
FR0011436294	676,000	676,000	89800056	H363B	EUR 0.74	OET Call	Open End	10
FR0011436344	595,000	595,000	89800030	H364B	EUR 0.84	OET Call	Open End	10
FR0011436401	1,111,000	1,111,000	89800021	H369B	EUR 0.45	OET Call	Open End	10
FR0011436450	820,000	820,000	89800099	H370B	EUR 0.61	OET Call	Open End	10
FR0011436500	649,000	649,000	89800072	H371B	EUR 0.77	OET Call	Open End	10
FR0011436559	538,000	538,000	89800064	H372B	EUR 0.93	OET Call	Open End	10
FR0011436575	459,000	459,000	89800145	H373B	EUR 1.09	OET Call	Open End	10
FR0011436690	250,000	650,000	89800137	H374B	EUR 0.33	OET Call	Open End	10
FR0011436757	100,000	455,000	89800129	H375B	EUR 0.17	OET Call	Open End	10
FR0011436773	1,250,000	1,250,000	89800170	H380B	EUR 0.4	OET Call	Open End	10
FR0011436781	926,000	926,000	89800153	H381B	EUR 0.54	OET Call	Open End	10
FR0011436807	725,000	725,000	89800161	H382B	EUR 0.69	OET Call	Open End	10
FR0011436963	602,000	602,000	89800200	H383B	EUR 0.83	OET Call	Open End	10
FR0011436989	510,000	510,000	89800188	H384B	EUR 0.98	OET Call	Open End	10
FR0011436997	446,000	446,000	89800196	H385B	EUR 1.12	OET Call	Open End	10
FR0011437003	397,000	397,000	89800234	H386B	EUR 1.26	OET Call	Open End	10
FR0011437011	526,000	526,000	89800226	H391B	EUR 0.95	OET Call	Open End	5

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011437037	388,000	388,000	89800218	H392B	EUR 1.29	OET Call	Open End	5
FR0011437045	307,000	307,000	89800277	H393B	EUR 1.63	OET Call	Open End	5
FR0011437060	254,000	254,000	89800242	H394B	EUR 1.97	OET Call	Open End	5
FR0011437078	216,000	216,000	89800269	H395B	EUR 2.31	OET Call	Open End	5
FR0011437086	189,000	189,000	89800307	H396B	EUR 2.65	OET Call	Open End	5
FR0011437094	167,000	167,000	89800285	H397B	EUR 2.99	OET Call	Open End	5
FR0011437102	2,632,000	2,632,000	89800293	H402B	EUR 0.19	OET Call	Open End	10
FR0011437110	1,923,000	1,923,000	89800331	H403B	EUR 0.26	OET Call	Open End	10
FR0011437128	1,515,000	1,515,000	89800323	H404B	EUR 0.33	OET Call	Open End	10
FR0011437318	1,250,000	1,250,000	89800315	H405B	EUR 0.4	OET Call	Open End	10
FR0011437334	1,064,000	1,064,000	89800366	H406B	EUR 0.47	OET Call	Open End	10
FR0011437359	943,000	943,000	89800358	H407B	EUR 0.53	OET Call	Open End	10
FR0011437383	100,000	933,000	89800340	H408B	EUR 0.67	OET Call	Open End	10
FR0011437391	439,000	439,000	89800404	H413B	EUR 1.14	OET Call	Open End	20
FR0011437409	323,000	323,000	89800382	H414B	EUR 1.55	OET Call	Open End	20
FR0011437425	255,000	255,000	89800374	H415B	EUR 1.96	OET Call	Open End	20
FR0011437441	211,000	211,000	89800447	H416B	EUR 2.37	OET Call	Open End	20
FR0011437458	18,000	18,000	89800412	H417B	EUR 2.78	OET Call	Open End	20
FR0011438357	157,000	157,000	89800439	H418B	EUR 3.18	OET Call	Open End	20
FR0011438399	139,000	139,000	89800480	H419B	EUR 3.59	OET Call	Open End	20
FR0011438423	1,220,000	1,220,000	89800463	H424B	EUR 0.41	OET Call	Open End	5
FR0011438456	909,000	909,000	89800471	H425B	EUR 0.55	OET Call	Open End	5
FR0011438464	714,000	714,000	89800510	H426B	EUR 0.7	OET Call	Open End	5
FR0011438480	595,000	595,000	89800498	H427B	EUR 0.84	OET Call	Open End	5
FR0011438506	505,000	505,000	89800501	H428B	EUR 0.99	OET Call	Open End	5
FR0011438522	442,000	442,000	89800552	H429B	EUR 1.13	OET Call	Open End	5
FR0011438548	391,000	391,000	89800536	H430B	EUR 1.28	OET Call	Open End	5
FR0011438571	2,500,000	2,500,000	89800544	H435B	EUR 0.2	OET Call	Open End	5
FR0011438605	1,852,000	1,852,000	89800609	H436B	EUR 0.27	OET Call	Open End	5

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011438639	1,471,000	1,471,000	89800579	H437B	EUR 0.34	OET Call	Open End	5
FR0011438647	1,220,000	1,220,000	89800595	H438B	EUR 0.41	OET Call	Open End	5
FR0011438654	1,042,000	1,042,000	89800641	H439B	EUR 0.48	OET Call	Open End	5
FR0011433382	893,000	893,000	89800625	H440B	EUR 0.56	OET Call	Open End	5
FR0011433457	794,000	794,000	89800633	H441B	EUR 0.63	OET Call	Open End	5
FR0011433572	769,000	769,000	89800676	H446B	EUR 0.65	OET Call	Open End	10
FR0011434059	568,000	568,000	89800668	H447B	EUR 0.88	OET Call	Open End	10
FR0011434281	446,000	446,000	89800650	H448B	EUR 1.12	OET Call	Open End	10
FR0011434968	370,000	370,000	89800706	H449B	EUR 1.35	OET Call	Open End	10
FR0011435080	316,000	316,000	89800684	H450B	EUR 1.58	OET Call	Open End	10
FR0011435270	276,000	276,000	89800692	H451B	EUR 1.81	OET Call	Open End	10
FR0011435577	244,000	244,000	89800749	H452B	EUR 2.05	OET Call	Open End	10
FR0011435783	1,579,000	1,579,000	89800722	H457B	EUR 0.19	OET Call	Open End	10
FR0011435916	1,154,000	1,154,000	89800714	H458B	EUR 0.26	OET Call	Open End	10
FR0011436088	909,000	909,000	89800781	H459B	EUR 0.33	OET Call	Open End	10
FR0011436179	750,000	750,000	89800765	H460B	EUR 0.4	OET Call	Open End	10
FR0011436302	556,000	556,000	89800773	H461B	EUR 0.54	OET Call	Open End	10
FR0011436369	476,000	476,000	89800811	H464B	EUR 0.63	OET Call	Open End	20
FR0011436468	361,000	361,000	89800803	H465B	EUR 0.83	OET Call	Open End	20
FR0011437136	294,000	294,000	89800790	H466B	EUR 1.02	OET Call	Open End	20
FR0011437144	246,000	246,000	89800862	H467B	EUR 1.22	OET Call	Open End	20
FR0011437151	186,000	186,000	89800838	H468B	EUR 1.61	OET Call	Open End	20
FR0011437169	1,071,000	1,071,000	89800846	H469B	EUR 0.28	OET Call	Open End	10
FR0011437177	789,000	789,000	89800919	H470B	EUR 0.38	OET Call	Open End	10
FR0011437185	625,000	625,000	89803802	H471B	EUR 0.48	OET Call	Open End	10
FR0011437193	517,000	517,000	89803845	H472B	EUR 0.58	OET Call	Open End	10
FR0011437201	390,000	390,000	89803853	H473B	EUR 0.77	OET Call	Open End	10
FR0011437219	1,200,000	1,200,000	89800897	H476B	EUR 0.25	OET Call	Open End	2
FR0011437227	909,000	909,000	89800943	H477B	EUR 0.33	OET Call	Open End	2

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011437235	750,000	750,000	89800889	H478B	EUR 0.4	OET Call	Open End	2
FR0011437243	625,000	625,000	89800935	H479B	EUR 0.48	OET Call	Open End	2
FR0011437250	469,000	469,000	89800978	H480B	EUR 0.64	OET Call	Open End	2
FR0011437276	309,000	309,000	89800927	H483B	EUR 0.97	OET Call	Open End	10
FR0011437284	229,000	229,000	89800960	H484B	EUR 1.31	OET Call	Open End	10
FR0011437292	181,000	181,000	89801001	H485B	EUR 1.66	OET Call	Open End	10
FR0011437300	150,000	150,000	89800951	H486B	EUR 2	OET Call	Open End	10
FR0011437342	111,000	111,000	89800994	H487B	EUR 2.7	OET Call	Open End	10
FR0011437375	476,000	476,000	89801044	H490B	EUR 0.63	OET Call	Open End	2
FR0011437417	361,000	361,000	89800986	H491B	EUR 0.83	OET Call	Open End	2
FR0011437433	291,000	291,000	89801036	H492B	EUR 1.03	OET Call	Open End	2
FR0011438324	244,000	244,000	89801087	H493B	EUR 1.23	OET Call	Open End	2
FR0011438670	185,000	185,000	89801010	H494B	EUR 1.62	OET Call	Open End	2
FR0011438688	1,500,000	1,500,000	89801079	H497B	EUR 0.2	OET Call	Open End	10
FR0011438696	1,111,000	1,111,000	89801133	H498B	EUR 0.27	OET Call	Open End	10
FR0011438704	909,000	909,000	89801052	H499B	EUR 0.33	OET Call	Open End	10
FR0011438712	769,000	769,000	89801117	H500B	EUR 0.39	OET Call	Open End	10
FR0011438720	577,000	577,000	89801184	H501B	EUR 0.52	OET Call	Open End	10
FR0011438738	714,000	714,000	89801125	H502B	EUR 0.42	OET Call	Open End	10
FR0011438746	526,000	526,000	89801141	H503B	EUR 0.57	OET Call	Open End	10
FR0011438753	417,000	417,000	89801222	H504B	EUR 0.72	OET Call	Open End	10
FR0011438761	345,000	345,000	89801168	H505B	EUR 0.87	OET Call	Open End	10
FR0011438787	256,000	256,000	89801214	H506B	EUR 1.17	OET Call	Open End	10
FR0011438837	2,500,000	2,500,000	89801265	H509B	EUR 0.12	OET Call	Open End	10
FR0011438902	1,765,000	1,765,000	89801206	H510B	EUR 0.17	OET Call	Open End	10
FR0011438993	1,429,000	1,429,000	89801257	H511B	EUR 0.21	OET Call	Open End	10
FR0011439017	1,154,000	1,154,000	89801290	H512B	EUR 0.26	OET Call	Open End	10
FR0011439108	882,000	882,000	89801249	H513B	EUR 0.34	OET Call	Open End	10
FR0011439041	455,000	455,000	89801281	H516B	EUR 0.66	OET Call	Open End	10

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011439074	337,000	337,000	89801320	H517B	EUR 0.89	OET Call	Open End	10
FR0011439140	265,000	265,000	89801273	H518B	EUR 1.13	OET Call	Open End	10
FR0011439173	219,000	219,000	89801311	H519B	EUR 1.37	OET Call	Open End	10
FR0011439207	163,000	163,000	89801354	H520B	EUR 1.84	OET Call	Open End	10
FR0011438910	199,000	199,000	89801303	H523B	EUR 1.51	OET Call	Open End	10
FR0011438944	152,000	152,000	89801346	H524B	EUR 1.98	OET Call	Open End	10
FR0011438977	122,000	122,000	89801397	H525B	EUR 2.45	OET Call	Open End	10
FR0011439009	103,000	103,000	89801338	H526B	EUR 2.92	OET Call	Open End	10
FR0011439025	78,000	78,000	89801389	H527B	EUR 3.87	OET Call	Open End	10
FR0011439066	244,000	244,000	89801435	H528B	EUR 1.23	OET Call	Open End	5
FR0011439090	185,000	185,000	89801362	H529B	EUR 1.62	OET Call	Open End	5
FR0011439124	150,000	150,000	89801419	H530B	EUR 2	OET Call	Open End	5
FR0011439132	126,000	126,000	89801478	H531B	EUR 2.39	OET Call	Open End	5
FR0011439165	95,000	95,000	89801427	H532B	EUR 3.16	OET Call	Open End	5
FR0011439199	200,000	541,000	89801460	H535B	EUR 0.46	OET Call	Open End	20
FR0011439223	250,000	250,000	89801524	H536B	EUR 1.2	OET Call	Open End	20
FR0011439231	197,000	197,000	89801443	H537B	EUR 1.52	OET Call	Open End	20
FR0011439256	164,000	164,000	89801494	H538B	EUR 1.83	OET Call	Open End	20
FR0011439272	122,000	122,000	89801567	H539B	EUR 2.46	OET Call	Open End	20
FR0011433432	638,000	638,000	89801508	H542B	EUR 0.47	OET Call	Open End	10
FR0011433515	469,000	469,000	89801532	H543B	EUR 0.64	OET Call	Open End	10
FR0011433556	370,000	370,000	89801591	H544B	EUR 0.81	OET Call	Open End	10
FR0011433622	309,000	309,000	89801559	H545B	EUR 0.97	OET Call	Open End	10
FR0011433697	229,000	229,000	89801575	H546B	EUR 1.31	OET Call	Open End	10
FR0011434026	259,000	259,000	89801621	H549B	EUR 1.16	OET Call	Open End	10
FR0011434067	197,000	197,000	89801583	H550B	EUR 1.52	OET Call	Open End	10
FR0011434091	160,000	160,000	89801613	H551B	EUR 1.88	OET Call	Open End	10
FR0011434125	134,000	134,000	89801656	H552B	EUR 2.24	OET Call	Open End	10
FR0011434166	101,000	101,000	89801605	H553B	EUR 2.97	OET Call	Open End	10

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011434208	1,875,000	1,875,000	89801648	H556B	EUR 0.16	OET Call	Open End	10
FR0011434778	1,364,000	1,364,000	89801702	H557B	EUR 0.22	OET Call	Open End	10
FR0011434786	1,111,000	1,111,000	89801630	H558B	EUR 0.27	OET Call	Open End	10
FR0011434802	909,000	909,000	89801699	H559B	EUR 0.33	OET Call	Open End	10
FR0011434828	682,000	682,000	89801745	H560B	EUR 0.44	OET Call	Open End	10
FR0011434851	390,000	390,000	89801672	H563B	EUR 0.77	OET Call	Open End	10
FR0011434885	288,000	288,000	89801737	H564B	EUR 1.04	OET Call	Open End	10
FR0011434927	227,000	227,000	89801796	H565B	EUR 1.32	OET Call	Open End	10
FR0011434950	189,000	189,000	89801729	H566B	EUR 1.59	OET Call	Open End	10
FR0011435411	140,000	140,000	89801788	H567B	EUR 2.14	OET Call	Open End	10
FR0011435452	811,000	811,000	89801826	H570B	EUR 0.37	OET Call	Open End	10
FR0011435502	588,000	588,000	89801770	H571B	EUR 0.51	OET Call	Open End	10
FR0011435544	469,000	469,000	89801818	H572B	EUR 0.64	OET Call	Open End	10
FR0011435619	385,000	385,000	89801869	H573B	EUR 0.78	OET Call	Open End	10
FR0011435643	288,000	288,000	89801800	H574B	EUR 1.04	OET Call	Open End	10
FR0011435676	234,000	234,000	89801842	H577B	EUR 1.28	OET Call	Open End	10
FR0011435718	179,000	179,000	89801893	H578B	EUR 1.68	OET Call	Open End	10
FR0011435775	144,000	144,000	89801834	H579B	EUR 2.08	OET Call	Open End	10
FR0011435833	121,000	121,000	89801885	H580B	EUR 2.48	OET Call	Open End	10
FR0011435924	91,000	91,000	89801923	H581B	EUR 3.28	OET Call	Open End	10
FR0011435965	732,000	732,000	89801877	H582B	EUR 0.41	OET Call	Open End	2
FR0011435999	536,000	536,000	89801915	H583B	EUR 0.56	OET Call	Open End	2
FR0011436039	429,000	429,000	89801958	H584B	EUR 0.7	OET Call	Open End	2
FR0011436104	353,000	353,000	89801907	H585B	EUR 0.85	OET Call	Open End	2
FR0011436120	263,000	263,000	89801931	H586B	EUR 1.14	OET Call	Open End	2
FR0011436153	909,000	909,000	89801982	H589B	EUR 0.33	OET Call	Open End	5
FR0011436203	526,000	526,000	89801940	H590B	EUR 0.57	OET Call	Open End	5
FR0011433390	1,154,000	1,154,000	89801966	H591B	EUR 0.26	OET Call	Open End	5
FR0011433424	682,000	682,000	89802059	H592B	EUR 0.44	OET Call	Open End	5

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FR0011433465	297,000	297,000	89801974	H593B	EUR 1.01	OET Call	Open End	20
FR0011433481	166,000	166,000	89802016	H594B	EUR 1.81	OET Call	Open End	20
FR0011433507	222,000	222,000	89802091	H596B	EUR 1.35	OET Call	Open End	10
FR0011433531	124,000	124,000	89802032	H597B	EUR 2.41	OET Call	Open End	10
FR0011433564	1,111,000	1,111,000	89802083	H599B	EUR 0.27	OET Call	Open End	2
FR0011433580	638,000	638,000	89802130	H600B	EUR 0.47	OET Call	Open End	2
FR0011433598	169,000	169,000	89802075	H601B	EUR 1.78	OET Call	Open End	10
FR0011433614	94,000	94,000	89802121	H602B	EUR 3.18	OET Call	Open End	10
FR0011433655	313,000	313,000	89802202	H604B	EUR 0.96	OET Call	Open End	10
FR0011436013	175,000	175,000	89802113	H605B	EUR 1.71	OET Call	Open End	10
FR0011433689	429,000	429,000	89802199	H607B	EUR 0.7	OET Call	Open End	40
FR0011434018	25,0000	25,0000	89802253	H608B	EUR 1.2	OET Call	Open End	40
FR0011436054	857,000	857,000	89802164	H609B	EUR 0.35	OET Call	Open End	5
FR0011436138	476,000	476,000	89802245	H610B	EUR 0.63	OET Call	Open End	5
FR0011436187	484,000	484,000	89802326	H613B	EUR 0.62	OET Call	Open End	10
FR0011436229	270,000	270,000	89802237	H614B	EUR 1.11	OET Call	Open End	10
FR0011436237	380,000	380,000	89802318	H616B	EUR 0.79	OET Call	Open End	40
FR0011436260	213,000	213,000	89802385	H617B	EUR 1.41	OET Call	Open End	40
FR0011436286	323,000	323,000	89802300	H619B	EUR 0.93	OET Call	Open End	10
FR0011436328	181,000	181,000	89802369	H620B	EUR 1.66	OET Call	Open End	10
FR0011436351	577,000	577,000	89802423	H622B	EUR 0.52	OET Call	Open End	10
FR0011436377	337,000	337,000	89802342	H623B	EUR 0.89	OET Call	Open End	10
FR0011436393	1,154,000	1,154,000	89802407	H224B	EUR 0.26	OET Put	Open End	5
FR0011436419	909,000	909,000	89802466	H225B	EUR 0.33	OET Put	Open End	5
FR0011436427	769,000	769,000	89802393	H226B	EUR 0.39	OET Put	Open End	5
FR0011436476	577,000	577,000	89802440	H227B	EUR 0.52	OET Put	Open End	5
FR0011436484	183,000	183,000	89802504	H235B	EUR 1.64	OET Put	Open End	10
FR0011436492	145,000	145,000	89802458	H236B	EUR 2.07	OET Put	Open End	10
FR0011436518	120,000	120,000	89802474	H237B	EUR 2.5	OET Put	Open End	10

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011436534	89,000	89,000	89802547	H238B	EUR 3.36	OET Put	Open End	10
FR0011436542	224,000	224,000	89802482	H255B	EUR 1.34	OET Put	Open End	10
FR0011436567	176,000	176,000	89802512	H256B	EUR 1.7	OET Put	Open End	10
FR0011436609	146,000	146,000	89802571	H257B	EUR 2.05	OET Put	Open End	10
FR0011436633	109,000	109,000	89802539	H258B	EUR 2.76	OET Put	Open End	10
FR0011436658	337,000	337,000	89802555	H266B	EUR 0.89	OET Put	Open End	20
FR0011433630	268,000	268,000	89802601	H267B	EUR 1.12	OET Put	Open End	20
FR0011434232	221,000	221,000	89802563	H268B	EUR 1.36	OET Put	Open End	20
FR0011434299	164,000	164,000	89802598	H269B	EUR 1.83	OET Put	Open End	20
FR0011434315	1,154,000	1,154,000	89802636	H277B	EUR 0.26	OET Put	Open End	1
FR0011434331	938,000	938,000	89802580	H278B	EUR 0.32	OET Put	Open End	1
FR0011434349	769,000	769,000	89802610	H279B	EUR 0.39	OET Put	Open End	1
FR0011434364	588,000	588,000	89802687	H280B	EUR 0.51	OET Put	Open End	1
FR0011434398	411,000	411,000	89802628	H288B	EUR 0.73	OET Put	Open End	2
FR0011434620	326,000	326,000	89802679	H289B	EUR 0.92	OET Put	Open End	2
FR0011434638	268,000	268,000	89802725	H290B	EUR 1.12	OET Put	Open End	2
FR0011434653	200,000	200,000	89802652	H291B	EUR 1.5	OET Put	Open End	2
FR0011434679	353,000	353,000	89802695	H299B	EUR 0.85	OET Put	Open End	10
FR0011434695	278,000	278,000	89802768	H300B	EUR 1.08	OET Put	Open End	10
FR0011434703	231,000	231,000	89802709	H301B	EUR 1.3	OET Put	Open End	10
FR0011434729	171,000	171,000	89802741	H302B	EUR 1.75	OET Put	Open End	10
FR0011434737	566,000	566,000	89802792	H310B	EUR 0.53	OET Put	Open End	5
FR0011434745	448,000	448,000	89802733	H311B	EUR 0.67	OET Put	Open End	5
FR0011434752	370,000	370,000	89802784	H312B	EUR 0.81	OET Put	Open End	5
FR0011434760	275,000	275,000	89802822	H313B	EUR 1.09	OET Put	Open End	5
FR0011435056	400,000	400,000	89802776	H321B	EUR 0.75	OET Put	Open End	10
FR0011435106	316,000	316,000	89802814	H322B	EUR 0.95	OET Put	Open End	10
FR0011435130	263,000	263,000	89802865	H323B	EUR 1.14	OET Put	Open End	10
FR0011435155	195,000	195,000	89802806	H324B	EUR 1.54	OET Put	Open End	10

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011435171	455,000	455,000	89802857	H332B	EUR 0.66	OET Put	Open End	20
FR0011435239	357,000	357,000	89802890	H333B	EUR 0.84	OET Put	Open End	20
FR0011435247	297,000	297,000	89802849	H334B	EUR 1.01	OET Put	Open End	20
FR0011435254	221,000	221,000	89802881	H335B	EUR 1.36	OET Put	Open End	20
FR0011435288	353,000	353,000	89802920	H343B	EUR 0.85	OET Put	Open End	10
FR0011435296	280,000	280,000	89802873	H344B	EUR 1.07	OET Put	Open End	10
FR0011435320	233,000	233,000	89802903	H345B	EUR 1.29	OET Put	Open End	10
FR0011435395	172,000	172,000	89802954	H346B	EUR 1.74	OET Put	Open End	10
FR0011435494	405,000	405,000	89802911	H354B	EUR 0.74	OET Put	Open End	10
FR0011435528	319,000	319,000	89802938	H355B	EUR 0.94	OET Put	Open End	10
FR0011435551	263,000	263,000	89802997	H356B	EUR 1.14	OET Put	Open End	10
FR0011435593	196,000	196,000	89802946	H357B	EUR 1.53	OET Put	Open End	10
FR0011435601	769,000	769,000	89802962	H365B	EUR 0.39	OET Put	Open End	10
FR0011435627	612,000	612,000	89803039	H366B	EUR 0.49	OET Put	Open End	10
FR0011434265	500,000	500,000	89802989	H367B	EUR 0.6	OET Put	Open End	10
FR0011434810	375,000	375,000	89803012	H368B	EUR 0.8	OET Put	Open End	10
FR0011434844	455,000	455,000	89803063	H376B	EUR 0.66	OET Put	Open End	10
FR0011434869	361,000	361,000	89803004	H377B	EUR 0.83	OET Put	Open End	10
FR0011434877	300,000	300,000	89803055	H378B	EUR 1	OET Put	Open End	10
FR0011434893	222,000	222,000	89803098	H379B	EUR 1.35	OET Put	Open End	10
FR0011434919	508,000	508,000	89803047	H387B	EUR 0.59	OET Put	Open End	10
FR0011434935	400,000	400,000	89803080	H388B	EUR 0.75	OET Put	Open End	10
FR0011434943	333,000	333,000	89803128	H389B	EUR 0.9	OET Put	Open End	10
FR0011434992	248,000	248,000	89803071	H390B	EUR 1.21	OET Put	Open End	10
FR0011435049	214,000	214,000	89803101	H398B	EUR 1.4	OET Put	Open End	5
FR0011435072	169,000	169,000	89803179	H399B	EUR 1.77	OET Put	Open End	5
FR0011435098	141,000	141,000	89803110	H400B	EUR 2.13	OET Put	Open End	5
FR0011435122	105,000	105,000	89803152	H401B	EUR 2.87	OET Put	Open End	5
FR0011435148	1,071,000	1,071,000	89803209	H409B	EUR 0.28	OET Put	Open End	10

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011435338	833,000	833,000	89803144	H410B	EUR 0.36	OET Put	Open End	10
FR0011435353	698,000	698,000	89803195	H411B	EUR 0.43	OET Put	Open End	10
FR0011435403	517,000	517,000	89803233	H412B	EUR 0.58	OET Put	Open End	10
FR0011435445	179,000	179,000	89803187	H420B	EUR 1.68	OET Put	Open End	20
FR0011435510	142,000	142,000	89803225	H421B	EUR 2.12	OET Put	Open End	20
FR0011435536	117,000	117,000	89803268	H422B	EUR 2.57	OET Put	Open End	20
FR0011435585	87,000	87,000	89803217	H423B	EUR 3.45	OET Put	Open End	20
FR0011435635	500,000	500,000	89803250	H431B	EUR 0.6	OET Put	Open End	5
FR0011435668	395,000	395,000	89803292	H432B	EUR 0.76	OET Put	Open End	5
FR0011435684	330,000	330,000	89803241	H433B	EUR 0.91	OET Put	Open End	5
FR0011435692	244,000	244,000	89803276	H434B	EUR 1.23	OET Put	Open End	5
FR0011435759	1,034,000	1,034,000	89803322	H442B	EUR 0.29	OET Put	Open End	5
FR0011435767	811,000	811,000	89803284	H443B	EUR 0.37	OET Put	Open End	5
FR0011435791	667,000	667,000	89803306	H444B	EUR 0.45	OET Put	Open End	5
FR0011435809	500,000	500,000	89803365	H445B	EUR 0.6	OET Put	Open End	5
FR0011435841	313,000	313,000	89803314	H453B	EUR 0.96	OET Put	Open End	10
FR0011435858	248,000	248,000	89803357	H454B	EUR 1.21	OET Put	Open End	10
FR0011435866	205,000	205,000	89803390	H455B	EUR 1.46	OET Put	Open End	10
FR0011435882	153,000	153,000	89803349	H456B	EUR 1.96	OET Put	Open End	10
FR0011435890	833,000	833,000	89803373	H462B	EUR 0.36	OET Put	Open End	10
FR0011435932	588,000	588,000	89803420	H463B	EUR 0.51	OET Put	Open End	10
FR0011435957	577,000	577,000	89803381	H474B	EUR 0.52	OET Put	Open End	10
FR0011433408	411,000	411,000	89803403	H475B	EUR 0.73	OET Put	Open End	10
FR0011433440	652,000	652,000	89803454	H481B	EUR 0.46	OET Put	Open End	2
FR0011433473	476,000	476,000	89803411	H482B	EUR 0.63	OET Put	Open End	2
FR0011433499	167,000	167,000	89803438	H488B	EUR 1.8	OET Put	Open End	10
FR0011433523	118,000	118,000	89803497	H489B	EUR 2.55	OET Put	Open End	10
FR0011433549	259,000	259,000	89803446	H495B	EUR 1.16	OET Put	Open End	2
FR0011433648	186,000	186,000	89803462	H496B	EUR 1.61	OET Put	Open End	2

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011433671	385,000	385,000	89803535	H507B	EUR 0.78	OET Put	Open End	10
FR0011434042	273,000	273,000	89803489	H508B	EUR 1.1	OET Put	Open End	10
FR0011434075	1,304,000	1,304,000	89803519	H514B	EUR 0.23	OET Put	Open End	10
FR0011434109	938,000	938,000	89803560	H515B	EUR 0.32	OET Put	Open End	10
FR0011434141	246,000	246,000	89803527	H521B	EUR 1.22	OET Put	Open End	10
FR0011434174	173,000	173,000	89803543	H522B	EUR 1.73	OET Put	Open End	10
FR0011434190	133,000	133,000	89803594	H533B	EUR 2.26	OET Put	Open End	5
FR0011434224	96,000	96,000	89803551	H534B	EUR 3.13	OET Put	Open End	5
FR0011434257	183,000	183,000	89803586	H540B	EUR 1.64	OET Put	Open End	20
FR0011436591	129,000	129,000	89803624	H541B	EUR 2.33	OET Put	Open End	20
FR0011436625	345,000	345,000	89803578	H547B	EUR 0.87	OET Put	Open End	10
FR0011436641	242,000	242,000	89803616	H548B	EUR 1.24	OET Put	Open End	10
FR0011436666	142,000	142,000	89803667	H554B	EUR 2.12	OET Put	Open End	10
FR0011436674	102,000	102,000	89803608	H555B	EUR 2.94	OET Put	Open End	10
FR0011436682	1,034,000	1,034,000	89803659	H561B	EUR 0.29	OET Put	Open End	10
FR0011436708	714,000	714,000	89803691	H562B	EUR 0.42	OET Put	Open End	10
FR0011436740	210,000	210,000	89803632	H568B	EUR 1.43	OET Put	Open End	10
FR0011436815	149,000	149,000	89803683	H569B	EUR 2.02	OET Put	Open End	10
FR0011436823	429,000	429,000	89803721	H575B	EUR 0.7	OET Put	Open End	10
FR0011436831	303,000	303,000	89803675	H576B	EUR 0.99	OET Put	Open End	10
FR0011436849	395,000	395,000	89803713	H587B	EUR 0.76	OET Put	Open End	2
FR0011436864	278,000	278,000	89803756	H588B	EUR 1.08	OET Put	Open End	2
FR0011436872	180,000	180,000	89803705	H595B	EUR 1.67	OET Put	Open End	20
FR0011436880	135,000	135,000	89803730	H598B	EUR 2.23	OET Put	Open End	10
FR0011436898	102,000	102,000	89803799	H603B	EUR 2.94	OET Put	Open End	10
FR0011436906	190,000	190,000	89803748	H606B	EUR 1.58	OET Put	Open End	10
FR0011436914	517,000	517,000	89803764	H611B	EUR 0.58	OET Put	Open End	5
FR0011436922	291,000	291,000	89803837	H615B	EUR 1.03	OET Put	Open End	10
FR0011436930	231,000	231,000	89803772	H618B	EUR 1.3	OET Put	Open End	40

Series Number / Tranche number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Call / Put	Redemption Date	Parity
FR0011436948	195,000	195,000	89803829	H621B	EUR 1.54	OET Put	Open End	10

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{Initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011433366	PEUGEOT	OET Call	EUR 5.0341	4 digits	EUR 5.34	2 digits	6.00%	Up to 10%
FR0011433606	PEUGEOT	OET Call	EUR 4.7544	4 digits	EUR 5.04	2 digits	6.00%	Up to 10%
FR0011433705	PEUGEOT	OET Call	EUR 4.4747	4 digits	EUR 4.74	2 digits	6.00%	Up to 10%
FR0011434083	PEUGEOT	OET Call	EUR 4.195	4 digits	EUR 4.45	2 digits	6.00%	Up to 10%
FR0011434133	PEUGEOT	OET Call	EUR 3.9154	4 digits	EUR 4.15	2 digits	6.00%	Up to 10%
FR0011434182	PEUGEOT	OET Call	EUR 3.6357	4 digits	EUR 3.85	2 digits	6.00%	Up to 10%
FR0011434240	PEUGEOT	OET Call	EUR 3.356	4 digits	EUR 3.56	2 digits	6.00%	Up to 10%
FR0011434794	TECHNIP	OET Call	EUR 71.4981	4 digits	EUR 74.36	2 digits	4.00%	Up to 10%
FR0011434836	TECHNIP	OET Call	EUR 67.526	4 digits	EUR 70.23	2 digits	4.00%	Up to 10%
FR0011434901	TECHNIP	OET Call	EUR 63.5538	4 digits	EUR 66.1	2 digits	4.00%	Up to 10%
FR0011434984	TECHNIP	OET Call	EUR 59.5817	4 digits	EUR 61.97	2 digits	4.00%	Up to 10%
FR0011435007	TECHNIP	OET Call	EUR 55.6096	4 digits	EUR 57.83	2 digits	4.00%	Up to 10%
FR0011435023	TECHNIP	OET Call	EUR 51.6375	4 digits	EUR 53.7	2 digits	4.00%	Up to 10%
FR0011435031	TECHNIP	OET Call	EUR 47.6654	4 digits	EUR 49.57	2 digits	4.00%	Up to 10%
FR0011435064	CGG VERITAS	OET Call	EUR 17.7453	4 digits	EUR 18.81	2 digits	6.00%	Up to 10%
FR0011435114	CGG VERITAS	OET Call	EUR 16.7594	4 digits	EUR 17.77	2 digits	6.00%	Up to 10%
FR0011435205	CGG VERITAS	OET Call	EUR 15.7736	4 digits	EUR 16.72	2 digits	6.00%	Up to 10%
FR0011435262	CGG VERITAS	OET Call	EUR 14.7877	4 digits	EUR 15.68	2 digits	6.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011435312	CGG VERITAS	OET Call	EUR 13.8019	4 digits	EUR 14.63	2 digits	6.00%	Up to 10%
FR0011435437	CGG VERITAS	OET Call	EUR 12.816	4 digits	EUR 13.59	2 digits	6.00%	Up to 10%
FR0011435486	CGG VERITAS	OET Call	EUR 11.8302	4 digits	EUR 12.54	2 digits	6.00%	Up to 10%
FR0011435650	GEMALTO	OET Call	EUR 58.6904	4 digits	EUR 61.04	2 digits	4.00%	Up to 10%
FR0011435726	GEMALTO	OET Call	EUR 55.4298	4 digits	EUR 57.65	2 digits	4.00%	Up to 10%
FR0011435734	GEMALTO	OET Call	EUR 52.1692	4 digits	EUR 54.26	2 digits	4.00%	Up to 10%
FR0011435817	GEMALTO	OET Call	EUR 48.9087	4 digits	EUR 50.87	2 digits	4.00%	Up to 10%
FR0011435940	GEMALTO	OET Call	EUR 45.6481	4 digits	EUR 47.47	2 digits	4.00%	Up to 10%
FR0011436021	GEMALTO	OET Call	EUR 42.3875	4 digits	EUR 44.08	2 digits	4.00%	Up to 10%
FR0011436070	GEMALTO	OET Call	EUR 39.1269	4 digits	EUR 40.69	2 digits	4.00%	Up to 10%
FR0011436112	AIR LIQUIDE	OET Call	EUR 77.8154	4 digits	EUR 80.93	2 digits	4.00%	Up to 10%
FR0011436161	AIR LIQUIDE	OET Call	EUR 73.4923	4 digits	EUR 76.43	2 digits	4.00%	Up to 10%
FR0011436211	AIR LIQUIDE	OET Call	EUR 69.1692	4 digits	EUR 71.94	2 digits	4.00%	Up to 10%
FR0011436278	AIR LIQUIDE	OET Call	EUR 64.8462	4 digits	EUR 67.44	2 digits	4.00%	Up to 10%
FR0011436310	AIR LIQUIDE	OET Call	EUR 60.5231	4 digits	EUR 62.94	2 digits	4.00%	Up to 10%
FR0011436336	AIR LIQUIDE	OET Call	EUR 56.2	4 digits	EUR 58.45	2 digits	4.00%	Up to 10%
FR0011436385	AIR LIQUIDE	OET Call	EUR 51.8769	4 digits	EUR 53.95	2 digits	4.00%	Up to 10%
FR0011437029	ALCATEL-LUCENT	OET Call	EUR 0.9917	4 digits	EUR 1.05	2 digits	6.00%	Up to 10%
FR0011437680	ALCATEL-LUCENT	OET Call	EUR 0.9366	4 digits	EUR 0.99	2 digits	6.00%	Up to 10%
FR0011437698	ALCATEL-LUCENT	OET Call	EUR 0.8815	4 digits	EUR 0.93	2 digits	6.00%	Up to 10%
FR0011437714	ALCATEL-LUCENT	OET Call	EUR 0.8264	4 digits	EUR 0.88	2 digits	6.00%	Up to 10%
FR0011437722	ALCATEL-LUCENT	OET Call	EUR 0.7713	4 digits	EUR 0.82	2 digits	6.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011438308	ALCATEL-LUCENT	OET Call	EUR 0.7162	4 digits	EUR 0.76	2 digits	6.00%	Up to 10%
FR0011438332	ALCATEL-LUCENT	OET Call	EUR 0.6611	4 digits	EUR 0.7	2 digits	6.00%	Up to 10%
FR0011438340	CREDIT AGRICOLE	OET Call	EUR 6.3978	4 digits	EUR 6.65	2 digits	4.00%	Up to 10%
FR0011438365	CREDIT AGRICOLE	OET Call	EUR 6.0424	4 digits	EUR 6.28	2 digits	4.00%	Up to 10%
FR0011438381	CREDIT AGRICOLE	OET Call	EUR 5.6869	4 digits	EUR 5.91	2 digits	4.00%	Up to 10%
FR0011438407	CREDIT AGRICOLE	OET Call	EUR 5.3315	4 digits	EUR 5.54	2 digits	4.00%	Up to 10%
FR0011438415	CREDIT AGRICOLE	OET Call	EUR 4.9761	4 digits	EUR 5.18	2 digits	4.00%	Up to 10%
FR0011438431	CREDIT AGRICOLE	OET Call	EUR 4.6206	4 digits	EUR 4.81	2 digits	4.00%	Up to 10%
FR0011438472	CREDIT AGRICOLE	OET Call	EUR 4.2652	4 digits	EUR 4.44	2 digits	4.00%	Up to 10%
FR0011438498	BNP PARIBAS	OET Call	EUR 37.3803	4 digits	EUR 38.88	2 digits	4.00%	Up to 10%
FR0011438514	BNP PARIBAS	OET Call	EUR 35.3036	4 digits	EUR 36.72	2 digits	4.00%	Up to 10%
FR0011438530	BNP PARIBAS	OET Call	EUR 33.2269	4 digits	EUR 34.56	2 digits	4.00%	Up to 10%
FR0011438555	BNP PARIBAS	OET Call	EUR 31.1502	4 digits	EUR 32.4	2 digits	4.00%	Up to 10%
FR0011438563	BNP PARIBAS	OET Call	EUR 29.0736	4 digits	EUR 30.24	2 digits	4.00%	Up to 10%
FR0011438589	BNP PARIBAS	OET Call	EUR 26.9969	4 digits	EUR 28.08	2 digits	4.00%	Up to 10%
FR0011438597	BNP PARIBAS	OET Call	EUR 24.9202	4 digits	EUR 25.92	2 digits	4.00%	Up to 10%
FR0011438621	AXA	OET Call	EUR 11.6135	4 digits	EUR 12.08	2 digits	4.00%	Up to 10%
FR0011438662	AXA	OET Call	EUR 10.9683	4 digits	EUR 11.41	2 digits	4.00%	Up to 10%
FR0011438779	AXA	OET Call	EUR 10.3231	4 digits	EUR 10.74	2 digits	4.00%	Up to 10%
FR0011438795	AXA	OET Call	EUR 9.6779	4 digits	EUR 10.07	2 digits	4.00%	Up to 10%
FR0011438803	AXA	OET Call	EUR 9.0327	4 digits	EUR 9.39	2 digits	4.00%	Up to 10%
FR0011438811	AXA	OET Call	EUR 8.3875	4 digits	EUR 8.72	2 digits	4.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011438845	AXA	OET Call	EUR 7.7423	4 digits	EUR 8.05	2 digits	4.00%	Up to 10%
FR0011438860	CAP GEMINI	OET Call	EUR 32.7548	4 digits	EUR 34.07	2 digits	4.00%	Up to 10%
FR0011438878	CAP GEMINI	OET Call	EUR 30.9351	4 digits	EUR 32.17	2 digits	4.00%	Up to 10%
FR0011438894	CAP GEMINI	OET Call	EUR 29.1154	4 digits	EUR 30.28	2 digits	4.00%	Up to 10%
FR0011438928	CAP GEMINI	OET Call	EUR 27.2957	4 digits	EUR 28.39	2 digits	4.00%	Up to 10%
FR0011438936	CAP GEMINI	OET Call	EUR 25.476	4 digits	EUR 26.5	2 digits	4.00%	Up to 10%
FR0011438969	CAP GEMINI	OET Call	EUR 23.6563	4 digits	EUR 24.6	2 digits	4.00%	Up to 10%
FR0011438985	CAP GEMINI	OET Call	EUR 21.8365	4 digits	EUR 22.71	2 digits	4.00%	Up to 10%
FR0011439058	MICHELIN	OET Call	EUR 58.0933	4 digits	EUR 60.42	2 digits	4.00%	Up to 10%
FR0011433713	MICHELIN	OET Call	EUR 54.8659	4 digits	EUR 57.06	2 digits	4.00%	Up to 10%
FR0011434117	MICHELIN	OET Call	EUR 51.6385	4 digits	EUR 53.7	2 digits	4.00%	Up to 10%
FR0011434158	MICHELIN	OET Call	EUR 48.4111	4 digits	EUR 50.35	2 digits	4.00%	Up to 10%
FR0011434216	MICHELIN	OET Call	EUR 45.1837	4 digits	EUR 46.99	2 digits	4.00%	Up to 10%
FR0011434273	MICHELIN	OET Call	EUR 41.9563	4 digits	EUR 43.63	2 digits	4.00%	Up to 10%
FR0011434307	MICHELIN	OET Call	EUR 38.7288	4 digits	EUR 40.28	2 digits	4.00%	Up to 10%
FR0011434323	VALLOUREC	OET Call	EUR 37.0082	4 digits	EUR 38.49	2 digits	4.00%	Up to 10%
FR0011434356	VALLOUREC	OET Call	EUR 34.9522	4 digits	EUR 36.35	2 digits	4.00%	Up to 10%
FR0011434372	VALLOUREC	OET Call	EUR 32.8962	4 digits	EUR 34.21	2 digits	4.00%	Up to 10%
FR0011434380	VALLOUREC	OET Call	EUR 30.8401	4 digits	EUR 32.07	2 digits	4.00%	Up to 10%
FR0011434612	VALLOUREC	OET Call	EUR 28.7841	4 digits	EUR 29.94	2 digits	4.00%	Up to 10%
FR0011434646	VALLOUREC	OET Call	EUR 26.7281	4 digits	EUR 27.8	2 digits	4.00%	Up to 10%
FR0011434687	VALLOUREC	OET Call	EUR 24.6721	4 digits	EUR 25.66	2 digits	4.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercice Price	Capitalised Exercice Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011434711	TOTAL	OET Call	EUR 32.5558	4 digits	EUR 33.86	2 digits	4.00%	Up to 10%
FR0011435700	TOTAL	OET Call	EUR 30.7471	4 digits	EUR 31.98	2 digits	4.00%	Up to 10%
FR0011435742	TOTAL	OET Call	EUR 28.9385	4 digits	EUR 30.1	2 digits	4.00%	Up to 10%
FR0011435874	TOTAL	OET Call	EUR 27.1298	4 digits	EUR 28.22	2 digits	4.00%	Up to 10%
FR0011435908	TOTAL	OET Call	EUR 25.3212	4 digits	EUR 26.33	2 digits	4.00%	Up to 10%
FR0011435973	TOTAL	OET Call	EUR 23.5125	4 digits	EUR 24.45	2 digits	4.00%	Up to 10%
FR0011435981	TOTAL	OET Call	EUR 21.7038	4 digits	EUR 22.57	2 digits	4.00%	Up to 10%
FR0011436005	BOUYGUES	OET Call	EUR 17.1043	4 digits	EUR 17.79	2 digits	4.00%	Up to 10%
FR0011436047	BOUYGUES	OET Call	EUR 16.1541	4 digits	EUR 16.8	2 digits	4.00%	Up to 10%
FR0011436096	BOUYGUES	OET Call	EUR 15.2038	4 digits	EUR 15.81	2 digits	4.00%	Up to 10%
FR0011436146	BOUYGUES	OET Call	EUR 14.2536	4 digits	EUR 14.82	2 digits	4.00%	Up to 10%
FR0011436245	BOUYGUES	OET Call	EUR 13.3034	4 digits	EUR 13.84	2 digits	4.00%	Up to 10%
FR0011436294	BOUYGUES	OET Call	EUR 12.3531	4 digits	EUR 12.85	2 digits	4.00%	Up to 10%
FR0011436344	BOUYGUES	OET Call	EUR 11.4029	4 digits	EUR 11.86	2 digits	4.00%	Up to 10%
FR0011436401	ALSTOM	OET Call	EUR 28.787	4 digits	EUR 29.94	2 digits	4.00%	Up to 10%
FR0011436450	ALSTOM	OET Call	EUR 27.1877	4 digits	EUR 28.28	2 digits	4.00%	Up to 10%
FR0011436500	ALSTOM	OET Call	EUR 25.5885	4 digits	EUR 26.61	2 digits	4.00%	Up to 10%
FR0011436559	ALSTOM	OET Call	EUR 23.9892	4 digits	EUR 24.95	2 digits	4.00%	Up to 10%
FR0011436575	ALSTOM	OET Call	EUR 22.3899	4 digits	EUR 23.29	2 digits	4.00%	Up to 10%
FR0011436690	ALSTOM	OET Call	EUR 20.7906	4 digits	EUR 21.62	2 digits	4.00%	Up to 10%
FR0011436757	ALSTOM	OET Call	EUR 19.1913	4 digits	EUR 19.96	2 digits	4.00%	Up to 10%
FR0011436773	SOCIETE GENERALE	OET Call	EUR 25.8144	4 digits	EUR 26.85	2 digits	4.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercice Price	Capitalised Exercice Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011436781	SOCIETE GENERALE	OET Call	EUR 24.3803	4 digits	EUR 25.36	2 digits	4.00%	Up to 10%
FR0011436807	SOCIETE GENERALE	OET Call	EUR 22.9462	4 digits	EUR 23.86	2 digits	4.00%	Up to 10%
FR0011436963	SOCIETE GENERALE	OET Call	EUR 21.512	4 digits	EUR 22.37	2 digits	4.00%	Up to 10%
FR0011436989	SOCIETE GENERALE	OET Call	EUR 20.0779	4 digits	EUR 20.88	2 digits	4.00%	Up to 10%
FR0011436997	SOCIETE GENERALE	OET Call	EUR 18.6438	4 digits	EUR 19.39	2 digits	4.00%	Up to 10%
FR0011437003	SOCIETE GENERALE	OET Call	EUR 17.2096	4 digits	EUR 17.9	2 digits	4.00%	Up to 10%
FR0011437011	EADS	OET Call	EUR 30.5567	4 digits	EUR 31.78	2 digits	4.00%	Up to 10%
FR0011437037	EADS	OET Call	EUR 28.8591	4 digits	EUR 30.01	2 digits	4.00%	Up to 10%
FR0011437045	EADS	OET Call	EUR 27.1615	4 digits	EUR 28.25	2 digits	4.00%	Up to 10%
FR0011437060	EADS	OET Call	EUR 25.4639	4 digits	EUR 26.48	2 digits	4.00%	Up to 10%
FR0011437078	EADS	OET Call	EUR 23.7663	4 digits	EUR 24.72	2 digits	4.00%	Up to 10%
FR0011437086	EADS	OET Call	EUR 22.0688	4 digits	EUR 22.95	2 digits	4.00%	Up to 10%
FR0011437094	EADS	OET Call	EUR 20.3712	4 digits	EUR 21.19	2 digits	4.00%	Up to 10%
FR0011437102	GDF SUEZ	OET Call	EUR 12.3447	4 digits	EUR 12.84	2 digits	4.00%	Up to 10%
FR0011437110	GDF SUEZ	OET Call	EUR 11.6589	4 digits	EUR 12.13	2 digits	4.00%	Up to 10%
FR0011437128	GDF SUEZ	OET Call	EUR 10.9731	4 digits	EUR 11.41	2 digits	4.00%	Up to 10%
FR0011437318	GDF SUEZ	OET Call	EUR 10.2873	4 digits	EUR 10.7	2 digits	4.00%	Up to 10%
FR0011437334	GDF SUEZ	OET Call	EUR 9.6014	4 digits	EUR 9.99	2 digits	4.00%	Up to 10%
FR0011437359	GDF SUEZ	OET Call	EUR 8.9156	4 digits	EUR 9.27	2 digits	4.00%	Up to 10%
FR0011437383	GDF SUEZ	OET Call	EUR 8.2298	4 digits	EUR 8.56	2 digits	4.00%	Up to 10%
FR0011437391	PPR	OET Call	EUR 146.9856	4 digits	EUR 152.87	2 digits	4.00%	Up to 10%
FR0011437409	PPR	OET Call	EUR 138.8197	4 digits	EUR 144.37	2 digits	4.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011437425	PPR	OET Call	EUR 130.6538	4 digits	EUR 135.88	2 digits	4.00%	Up to 10%
FR0011437441	PPR	OET Call	EUR 122.488	4 digits	EUR 127.39	2 digits	4.00%	Up to 10%
FR0011437458	PPR	OET Call	EUR 114.3221	4 digits	EUR 118.9	2 digits	4.00%	Up to 10%
FR0011438357	PPR	OET Call	EUR 106.1563	4 digits	EUR 110.4	2 digits	4.00%	Up to 10%
FR0011438399	PPR	OET Call	EUR 97.9904	4 digits	EUR 101.91	2 digits	4.00%	Up to 10%
FR0011438423	VIVENDI	OET Call	EUR 13.0933	4 digits	EUR 13.62	2 digits	4.00%	Up to 10%
FR0011438456	VIVENDI	OET Call	EUR 12.3659	4 digits	EUR 12.86	2 digits	4.00%	Up to 10%
FR0011438464	VIVENDI	OET Call	EUR 11.6385	4 digits	EUR 12.1	2 digits	4.00%	Up to 10%
FR0011438480	VIVENDI	OET Call	EUR 10.9111	4 digits	EUR 11.35	2 digits	4.00%	Up to 10%
FR0011438506	VIVENDI	OET Call	EUR 10.1837	4 digits	EUR 10.59	2 digits	4.00%	Up to 10%
FR0011438522	VIVENDI	OET Call	EUR 9.4563	4 digits	EUR 9.83	2 digits	4.00%	Up to 10%
FR0011438548	VIVENDI	OET Call	EUR 8.7288	4 digits	EUR 9.08	2 digits	4.00%	Up to 10%
FR0011438571	FRANCE TELECOM	OET Call	EUR 6.4038	4 digits	EUR 6.66	2 digits	4.00%	Up to 10%
FR0011438605	FRANCE TELECOM	OET Call	EUR 6.0481	4 digits	EUR 6.29	2 digits	4.00%	Up to 10%
FR0011438639	FRANCE TELECOM	OET Call	EUR 5.6923	4 digits	EUR 5.92	2 digits	4.00%	Up to 10%
FR0011438647	FRANCE TELECOM	OET Call	EUR 5.3365	4 digits	EUR 5.55	2 digits	4.00%	Up to 10%
FR0011438654	FRANCE TELECOM	OET Call	EUR 4.9808	4 digits	EUR 5.18	2 digits	4.00%	Up to 10%
FR0011433382	FRANCE TELECOM	OET Call	EUR 4.625	4 digits	EUR 4.81	2 digits	4.00%	Up to 10%
FR0011433457	FRANCE TELECOM	OET Call	EUR 4.2692	4 digits	EUR 4.44	2 digits	4.00%	Up to 10%
FR0011433572	RENAULT	OET Call	EUR 41.8543	4 digits	EUR 43.53	2 digits	4.00%	Up to 10%
FR0011434059	RENAULT	OET Call	EUR 39.5291	4 digits	EUR 41.11	2 digits	4.00%	Up to 10%
FR0011434281	RENAULT	OET Call	EUR 37.2038	4 digits	EUR 38.69	2 digits	4.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011434968	RENAULT	OET Call	EUR 34.8786	4 digits	EUR 36.27	2 digits	4.00%	Up to 10%
FR0011435080	RENAULT	OET Call	EUR 32.5534	4 digits	EUR 33.86	2 digits	4.00%	Up to 10%
FR0011435270	RENAULT	OET Call	EUR 30.2281	4 digits	EUR 31.44	2 digits	4.00%	Up to 10%
FR0011435577	RENAULT	OET Call	EUR 27.9029	4 digits	EUR 29.02	2 digits	4.00%	Up to 10%
FR0011435783	EDF	OET Call	EUR 12.4529	4 digits	EUR 12.95	2 digits	4.00%	Up to 10%
FR0011435916	EDF	OET Call	EUR 11.7611	4 digits	EUR 12.23	2 digits	4.00%	Up to 10%
FR0011436088	EDF	OET Call	EUR 11.0692	4 digits	EUR 11.51	2 digits	4.00%	Up to 10%
FR0011436179	EDF	OET Call	EUR 10.3774	4 digits	EUR 10.79	2 digits	4.00%	Up to 10%
FR0011436302	EDF	OET Call	EUR 8.9938	4 digits	EUR 9.35	2 digits	4.00%	Up to 10%
FR0011436369	ARKEMA	OET Call	EUR 70.8283	4 digits	EUR 75.08	2 digits	6.00%	Up to 10%
FR0011436468	ARKEMA	OET Call	EUR 66.8934	4 digits	EUR 70.91	2 digits	6.00%	Up to 10%
FR0011437136	ARKEMA	OET Call	EUR 62.9585	4 digits	EUR 66.74	2 digits	6.00%	Up to 10%
FR0011437144	ARKEMA	OET Call	EUR 59.0236	4 digits	EUR 62.57	2 digits	6.00%	Up to 10%
FR0011437151	ARKEMA	OET Call	EUR 51.1538	4 digits	EUR 54.22	2 digits	6.00%	Up to 10%
FR0011437169	CARREFOUR	OET Call	EUR 17.8832	4 digits	EUR 18.6	2 digits	4.00%	Up to 10%
FR0011437177	CARREFOUR	OET Call	EUR 16.8897	4 digits	EUR 17.57	2 digits	4.00%	Up to 10%
FR0011437185	CARREFOUR	OET Call	EUR 15.8962	4 digits	EUR 16.53	2 digits	4.00%	Up to 10%
FR0011437193	CARREFOUR	OET Call	EUR 14.9026	4 digits	EUR 15.5	2 digits	4.00%	Up to 10%
FR0011437201	CARREFOUR	OET Call	EUR 12.9156	4 digits	EUR 13.43	2 digits	4.00%	Up to 10%
FR0011437219	NATIXIS	OET Call	EUR 2.7968	4 digits	EUR 2.96	2 digits	6.00%	Up to 10%
FR0011437227	NATIXIS	OET Call	EUR 2.6414	4 digits	EUR 2.8	2 digits	6.00%	Up to 10%
FR0011437235	NATIXIS	OET Call	EUR 2.486	4 digits	EUR 2.64	2 digits	6.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercice Price	Capitalised Exercice Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011437243	NATIXIS	OET Call	EUR 2.3307	4 digits	EUR 2.47	2 digits	6.00%	Up to 10%
FR0011437250	NATIXIS	OET Call	EUR 2.0199	4 digits	EUR 2.14	2 digits	6.00%	Up to 10%
FR0011437276	SANOFI-AVENTIS	OET Call	EUR 62.2125	4 digits	EUR 64.7	2 digits	4.00%	Up to 10%
FR0011437284	SANOFI-AVENTIS	OET Call	EUR 58.7563	4 digits	EUR 61.11	2 digits	4.00%	Up to 10%
FR0011437292	SANOFI-AVENTIS	OET Call	EUR 55.3	4 digits	EUR 57.51	2 digits	4.00%	Up to 10%
FR0011437300	SANOFI-AVENTIS	OET Call	EUR 51.8438	4 digits	EUR 53.92	2 digits	4.00%	Up to 10%
FR0011437342	SANOFI-AVENTIS	OET Call	EUR 44.9313	4 digits	EUR 46.73	2 digits	4.00%	Up to 10%
FR0011437375	AIR France-KLM	OET Call	EUR 7.121	4 digits	EUR 7.55	2 digits	6.00%	Up to 10%
FR0011437417	AIR France-KLM	OET Call	EUR 6.7254	4 digits	EUR 7.13	2 digits	6.00%	Up to 10%
FR0011437433	AIR France-KLM	OET Call	EUR 6.3298	4 digits	EUR 6.71	2 digits	6.00%	Up to 10%
FR0011438324	AIR France-KLM	OET Call	EUR 5.9342	4 digits	EUR 6.29	2 digits	6.00%	Up to 10%
FR0011438670	AIR France-KLM	OET Call	EUR 5.143	4 digits	EUR 5.45	2 digits	6.00%	Up to 10%
FR0011438688	FAURECIA	OET Call	EUR 11.4368	4 digits	EUR 12.12	2 digits	6.00%	Up to 10%
FR0011438696	FAURECIA	OET Call	EUR 10.8014	4 digits	EUR 11.45	2 digits	6.00%	Up to 10%
FR0011438704	FAURECIA	OET Call	EUR 10.166	4 digits	EUR 10.78	2 digits	6.00%	Up to 10%
FR0011438712	FAURECIA	OET Call	EUR 9.5307	4 digits	EUR 10.1	2 digits	6.00%	Up to 10%
FR0011438720	FAURECIA	OET Call	EUR 8.2599	4 digits	EUR 8.76	2 digits	6.00%	Up to 10%
FR0011438738	SAINT-GOBAIN	OET Call	EUR 26.9697	4 digits	EUR 28.05	2 digits	4.00%	Up to 10%
FR0011438746	SAINT-GOBAIN	OET Call	EUR 25.4714	4 digits	EUR 26.49	2 digits	4.00%	Up to 10%
FR0011438753	SAINT-GOBAIN	OET Call	EUR 23.9731	4 digits	EUR 24.93	2 digits	4.00%	Up to 10%
FR0011438761	SAINT-GOBAIN	OET Call	EUR 22.4748	4 digits	EUR 23.37	2 digits	4.00%	Up to 10%
FR0011438787	SAINT-GOBAIN	OET Call	EUR 19.4781	4 digits	EUR 20.26	2 digits	4.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercice Price	Capitalised Exercice Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011438837	VEOLIA ENVIRONNEMENT	OET Call	EUR 7.9148	4 digits	EUR 8.23	2 digits	4.00%	Up to 10%
FR0011438902	VEOLIA ENVIRONNEMENT	OET Call	EUR 7.4751	4 digits	EUR 7.77	2 digits	4.00%	Up to 10%
FR0011438993	VEOLIA ENVIRONNEMENT	OET Call	EUR 7.0354	4 digits	EUR 7.32	2 digits	4.00%	Up to 10%
FR0011439017	VEOLIA ENVIRONNEMENT	OET Call	EUR 6.5957	4 digits	EUR 6.86	2 digits	4.00%	Up to 10%
FR0011439108	VEOLIA ENVIRONNEMENT	OET Call	EUR 5.7163	4 digits	EUR 5.94	2 digits	4.00%	Up to 10%
FR0011439041	LAFARGE	OET Call	EUR 42.3909	4 digits	EUR 44.09	2 digits	4.00%	Up to 10%
FR0011439074	LAFARGE	OET Call	EUR 40.0358	4 digits	EUR 41.64	2 digits	4.00%	Up to 10%
FR0011439140	LAFARGE	OET Call	EUR 37.6808	4 digits	EUR 39.19	2 digits	4.00%	Up to 10%
FR0011439173	LAFARGE	OET Call	EUR 35.3257	4 digits	EUR 36.74	2 digits	4.00%	Up to 10%
FR0011439207	LAFARGE	OET Call	EUR 30.6156	4 digits	EUR 31.84	2 digits	4.00%	Up to 10%
FR0011438910	REMY COINTREAU	OET Call	EUR 84.8717	4 digits	EUR 89.96	2 digits	6.00%	Up to 10%
FR0011438944	REMY COINTREAU	OET Call	EUR 80.1566	4 digits	EUR 84.97	2 digits	6.00%	Up to 10%
FR0011438977	REMY COINTREAU	OET Call	EUR 75.4415	4 digits	EUR 79.97	2 digits	6.00%	Up to 10%
FR0011439009	REMY COINTREAU	OET Call	EUR 70.7264	4 digits	EUR 74.97	2 digits	6.00%	Up to 10%
FR0011439025	REMY COINTREAU	OET Call	EUR 61.2962	4 digits	EUR 64.97	2 digits	6.00%	Up to 10%
FR0011439066	VALEO	OET Call	EUR 34.6458	4 digits	EUR 36.72	2 digits	6.00%	Up to 10%
FR0011439090	VALEO	OET Call	EUR 32.721	4 digits	EUR 34.68	2 digits	6.00%	Up to 10%
FR0011439124	VALEO	OET Call	EUR 30.7962	4 digits	EUR 32.64	2 digits	6.00%	Up to 10%
FR0011439132	VALEO	OET Call	EUR 28.8715	4 digits	EUR 30.6	2 digits	6.00%	Up to 10%
FR0011439165	VALEO	OET Call	EUR 25.0219	4 digits	EUR 26.52	2 digits	6.00%	Up to 10%
FR0011439199	LVMH	OET Call	EUR 113.7548	4 digits	EUR 118.31	2 digits	4.00%	Up to 10%
FR0011439223	LVMH	OET Call	EUR 107.4351	4 digits	EUR 111.73	2 digits	4.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011439231	LVMH	OET Call	EUR 101.1154	4 digits	EUR 105.16	2 digits	4.00%	Up to 10%
FR0011439256	LVMH	OET Call	EUR 94.7957	4 digits	EUR 98.59	2 digits	4.00%	Up to 10%
FR0011439272	LVMH	OET Call	EUR 82.1563	4 digits	EUR 85.44	2 digits	4.00%	Up to 10%
FR0011433432	VINCI	OET Call	EUR 30.2106	4 digits	EUR 31.42	2 digits	4.00%	Up to 10%
FR0011433515	VINCI	OET Call	EUR 28.5322	4 digits	EUR 29.67	2 digits	4.00%	Up to 10%
FR0011433556	VINCI	OET Call	EUR 26.8538	4 digits	EUR 27.93	2 digits	4.00%	Up to 10%
FR0011433622	VINCI	OET Call	EUR 25.1755	4 digits	EUR 26.18	2 digits	4.00%	Up to 10%
FR0011433697	VINCI	OET Call	EUR 21.8188	4 digits	EUR 22.69	2 digits	4.00%	Up to 10%
FR0011434026	CASINO	OET Call	EUR 65.1226	4 digits	EUR 69.03	2 digits	6.00%	Up to 10%
FR0011434067	CASINO	OET Call	EUR 61.5047	4 digits	EUR 65.2	2 digits	6.00%	Up to 10%
FR0011434091	CASINO	OET Call	EUR 57.8868	4 digits	EUR 61.36	2 digits	6.00%	Up to 10%
FR0011434125	CASINO	OET Call	EUR 54.2689	4 digits	EUR 57.53	2 digits	6.00%	Up to 10%
FR0011434166	CASINO	OET Call	EUR 47.033	4 digits	EUR 49.86	2 digits	6.00%	Up to 10%
FR0011434208	ARCELOR MITTAL	OET Call	EUR 10.1942	4 digits	EUR 10.6	2 digits	4.00%	Up to 10%
FR0011434778	ARCELOR MITTAL	OET Call	EUR 9.6279	4 digits	EUR 10.01	2 digits	4.00%	Up to 10%
FR0011434786	ARCELOR MITTAL	OET Call	EUR 9.0615	4 digits	EUR 9.42	2 digits	4.00%	Up to 10%
FR0011434802	ARCELOR MITTAL	OET Call	EUR 8.4952	4 digits	EUR 8.84	2 digits	4.00%	Up to 10%
FR0011434828	ARCELOR MITTAL	OET Call	EUR 7.3625	4 digits	EUR 7.66	2 digits	4.00%	Up to 10%
FR0011434851	SCHNEIDER ELECTRIC	OET Call	EUR 49.4135	4 digits	EUR 51.39	2 digits	4.00%	Up to 10%
FR0011434885	SCHNEIDER ELECTRIC	OET Call	EUR 46.6683	4 digits	EUR 48.54	2 digits	4.00%	Up to 10%
FR0011434927	SCHNEIDER ELECTRIC	OET Call	EUR 43.9231	4 digits	EUR 45.68	2 digits	4.00%	Up to 10%
FR0011434950	SCHNEIDER ELECTRIC	OET Call	EUR 41.1779	4 digits	EUR 42.83	2 digits	4.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011435411	SCHNEIDER ELECTRIC	OET Call	EUR 35.6875	4 digits	EUR 37.12	2 digits	4.00%	Up to 10%
FR0011435452	ACCOR	OET Call	EUR 24.0837	4 digits	EUR 25.05	2 digits	4.00%	Up to 10%
FR0011435502	ACCOR	OET Call	EUR 22.7457	4 digits	EUR 23.66	2 digits	4.00%	Up to 10%
FR0011435544	ACCOR	OET Call	EUR 21.4077	4 digits	EUR 22.26	2 digits	4.00%	Up to 10%
FR0011435619	ACCOR	OET Call	EUR 20.0697	4 digits	EUR 20.87	2 digits	4.00%	Up to 10%
FR0011435643	ACCOR	OET Call	EUR 17.3938	4 digits	EUR 18.09	2 digits	4.00%	Up to 10%
FR0011435676	ZODIAC AEROSPACE	OET Call	EUR 72.0255	4 digits	EUR 76.35	2 digits	6.00%	Up to 10%
FR0011435718	ZODIAC AEROSPACE	OET Call	EUR 68.0241	4 digits	EUR 72.11	2 digits	6.00%	Up to 10%
FR0011435775	ZODIAC AEROSPACE	OET Call	EUR 64.0226	4 digits	EUR 67.86	2 digits	6.00%	Up to 10%
FR0011435833	ZODIAC AEROSPACE	OET Call	EUR 60.0212	4 digits	EUR 63.62	2 digits	6.00%	Up to 10%
FR0011435924	ZODIAC AEROSPACE	OET Call	EUR 52.0184	4 digits	EUR 55.14	2 digits	6.00%	Up to 10%
FR0011435965	ST MICROELECTRONICS	OET Call	EUR 5.284	4 digits	EUR 5.5	2 digits	4.00%	Up to 10%
FR0011435999	ST MICROELECTRONICS	OET Call	EUR 4.9905	4 digits	EUR 5.19	2 digits	4.00%	Up to 10%
FR0011436039	ST MICROELECTRONICS	OET Call	EUR 4.6969	4 digits	EUR 4.88	2 digits	4.00%	Up to 10%
FR0011436104	ST MICROELECTRONICS	OET Call	EUR 4.4034	4 digits	EUR 4.58	2 digits	4.00%	Up to 10%
FR0011436120	ST MICROELECTRONICS	OET Call	EUR 3.8163	4 digits	EUR 3.97	2 digits	4.00%	Up to 10%
FR0011436153	TF1	OET Call	EUR 6.703	4 digits	EUR 7.11	2 digits	6.00%	Up to 10%
FR0011436203	TF1	OET Call	EUR 5.5201	4 digits	EUR 5.85	2 digits	6.00%	Up to 10%
FR0011433390	GROUPE EUROTUNNEL	OET Call	EUR 5.1722	4 digits	EUR 5.48	2 digits	6.00%	Up to 10%
FR0011433424	GROUPE EUROTUNNEL	OET Call	EUR 4.2594	4 digits	EUR 4.52	2 digits	6.00%	Up to 10%
FR0011433465	LOREAL	OET Call	EUR 90.4351	4 digits	EUR 94.05	2 digits	4.00%	Up to 10%
FR0011433481	LOREAL	OET Call	EUR 74.476	4 digits	EUR 77.46	2 digits	4.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011433507	ESSILOR INTERNATIONAL	OET Call	EUR 60.2601	4 digits	EUR 62.67	2 digits	4.00%	Up to 10%
FR0011433531	ESSILOR INTERNATIONAL	OET Call	EUR 49.626	4 digits	EUR 51.61	2 digits	4.00%	Up to 10%
FR0011433564	SOITEC	OET Call	EUR 2.2212	4 digits	EUR 2.35	2 digits	6.00%	Up to 10%
FR0011433580	SOITEC	OET Call	EUR 1.8292	4 digits	EUR 1.94	2 digits	6.00%	Up to 10%
FR0011433598	PERNOD-RICARD	OET Call	EUR 79.5976	4 digits	EUR 82.78	2 digits	4.00%	Up to 10%
FR0011433614	PERNOD-RICARD	OET Call	EUR 65.551	4 digits	EUR 68.17	2 digits	4.00%	Up to 10%
FR0011433655	DANONE	OET Call	EUR 42.8514	4 digits	EUR 44.57	2 digits	4.00%	Up to 10%
FR0011436013	DANONE	OET Call	EUR 35.2894	4 digits	EUR 36.7	2 digits	4.00%	Up to 10%
FR0011433689	ILIAD	OET Call	EUR 113.1462	4 digits	EUR 119.94	2 digits	6.00%	Up to 10%
FR0011434018	ILIAD	OET Call	EUR 93.1792	4 digits	EUR 98.77	2 digits	6.00%	Up to 10%
FR0011436054	SUEZ ENVIRONNEMENT	OET Call	EUR 7.8584	4 digits	EUR 8.17	2 digits	4.00%	Up to 10%
FR0011436138	SUEZ ENVIRONNEMENT	OET Call	EUR 6.4716	4 digits	EUR 6.73	2 digits	4.00%	Up to 10%
FR0011436187	SAFRAN	OET Call	EUR 27.7885	4 digits	EUR 28.9	2 digits	4.00%	Up to 10%
FR0011436229	SAFRAN	OET Call	EUR 22.8846	4 digits	EUR 23.8	2 digits	4.00%	Up to 10%
FR0011436237	UNIBAIL	OET Call	EUR 140.8221	4 digits	EUR 146.46	2 digits	4.00%	Up to 10%
FR0011436260	UNIBAIL	OET Call	EUR 115.9712	4 digits	EUR 120.61	2 digits	4.00%	Up to 10%
FR0011436286	PUBLICIS GROUP	OET Call	EUR 41.5601	4 digits	EUR 43.22	2 digits	4.00%	Up to 10%
FR0011436328	PUBLICIS GROUP	OET Call	EUR 34.226	4 digits	EUR 35.6	2 digits	4.00%	Up to 10%
FR0011436351	LAGARDERE	OET Call	EUR 20.9252	4 digits	EUR 22.18	2 digits	6.00%	Up to 10%
FR0011436377	LAGARDERE	OET Call	EUR 17.2325	4 digits	EUR 18.27	2 digits	6.00%	Up to 10%
FR0011436393	PEUGEOT	OET Put	EUR 7.2536	4 digits	EUR 6.82	2 digits	6.00%	Up to 10%
FR0011436419	PEUGEOT	OET Put	EUR 7.5689	4 digits	EUR 7.11	2 digits	6.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercice Price	Capitalised Exercice Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011436427	PEUGEOT	OET Put	EUR 7.8843	4 digits	EUR 7.41	2 digits	6.00%	Up to 10%
FR0011436476	PEUGEOT	OET Put	EUR 8.5151	4 digits	EUR 8	2 digits	6.00%	Up to 10%
FR0011436484	TECHNIP	OET Put	EUR 98.9719	4 digits	EUR 95.01	2 digits	4.00%	Up to 10%
FR0011436492	TECHNIP	OET Put	EUR 103.275	4 digits	EUR 99.14	2 digits	4.00%	Up to 10%
FR0011436518	TECHNIP	OET Put	EUR 107.5781	4 digits	EUR 103.28	2 digits	4.00%	Up to 10%
FR0011436534	TECHNIP	OET Put	EUR 116.1844	4 digits	EUR 111.54	2 digits	4.00%	Up to 10%
FR0011436542	GEMALTO	OET Put	EUR 81.2427	4 digits	EUR 77.99	2 digits	4.00%	Up to 10%
FR0011436567	GEMALTO	OET Put	EUR 84.775	4 digits	EUR 81.38	2 digits	4.00%	Up to 10%
FR0011436609	GEMALTO	OET Put	EUR 88.3073	4 digits	EUR 84.78	2 digits	4.00%	Up to 10%
FR0011436633	GEMALTO	OET Put	EUR 95.3719	4 digits	EUR 91.56	2 digits	4.00%	Up to 10%
FR0011436658	AIR LIQUIDE	OET Put	EUR 107.7167	4 digits	EUR 103.41	2 digits	4.00%	Up to 10%
FR0011433630	AIR LIQUIDE	OET Put	EUR 112.4	4 digits	EUR 107.9	2 digits	4.00%	Up to 10%
FR0011434232	AIR LIQUIDE	OET Put	EUR 117.0833	4 digits	EUR 112.4	2 digits	4.00%	Up to 10%
FR0011434299	AIR LIQUIDE	OET Put	EUR 126.45	4 digits	EUR 121.39	2 digits	4.00%	Up to 10%
FR0011434315	ALCATEL-LUCENT	OET Put	EUR 1.4289	4 digits	EUR 1.35	2 digits	6.00%	Up to 10%
FR0011434331	ALCATEL-LUCENT	OET Put	EUR 1.4911	4 digits	EUR 1.41	2 digits	6.00%	Up to 10%
FR0011434349	ALCATEL-LUCENT	OET Put	EUR 1.5532	4 digits	EUR 1.46	2 digits	6.00%	Up to 10%
FR0011434364	ALCATEL-LUCENT	OET Put	EUR 1.6774	4 digits	EUR 1.58	2 digits	6.00%	Up to 10%
FR0011434398	CREDIT AGRICOLE	OET Put	EUR 8.8562	4 digits	EUR 8.5	2 digits	4.00%	Up to 10%
FR0011434620	CREDIT AGRICOLE	OET Put	EUR 9.2413	4 digits	EUR 8.87	2 digits	4.00%	Up to 10%
FR0011434638	CREDIT AGRICOLE	OET Put	EUR 9.6263	4 digits	EUR 9.24	2 digits	4.00%	Up to 10%
FR0011434653	CREDIT AGRICOLE	OET Put	EUR 10.3964	4 digits	EUR 9.98	2 digits	4.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011434679	BNP PARIBAS	OET Put	EUR 51.744	4 digits	EUR 49.67	2 digits	4.00%	Up to 10%
FR0011434695	BNP PARIBAS	OET Put	EUR 53.9938	4 digits	EUR 51.83	2 digits	4.00%	Up to 10%
FR0011434703	BNP PARIBAS	OET Put	EUR 56.2435	4 digits	EUR 53.99	2 digits	4.00%	Up to 10%
FR0011434729	BNP PARIBAS	OET Put	EUR 60.743	4 digits	EUR 58.31	2 digits	4.00%	Up to 10%
FR0011434737	AXA	OET Put	EUR 16.076	4 digits	EUR 15.43	2 digits	4.00%	Up to 10%
FR0011434745	AXA	OET Put	EUR 16.775	4 digits	EUR 16.1	2 digits	4.00%	Up to 10%
FR0011434752	AXA	OET Put	EUR 17.474	4 digits	EUR 16.78	2 digits	4.00%	Up to 10%
FR0011434760	AXA	OET Put	EUR 18.8719	4 digits	EUR 18.12	2 digits	4.00%	Up to 10%
FR0011435056	CAP GEMINI	OET Put	EUR 45.3411	4 digits	EUR 43.53	2 digits	4.00%	Up to 10%
FR0011435106	CAP GEMINI	OET Put	EUR 47.3125	4 digits	EUR 45.42	2 digits	4.00%	Up to 10%
FR0011435130	CAP GEMINI	OET Put	EUR 49.2839	4 digits	EUR 47.31	2 digits	4.00%	Up to 10%
FR0011435155	CAP GEMINI	OET Put	EUR 53.2266	4 digits	EUR 51.1	2 digits	4.00%	Up to 10%
FR0011435171	MICHELIN	OET Put	EUR 80.4161	4 digits	EUR 77.2	2 digits	4.00%	Up to 10%
FR0011435239	MICHELIN	OET Put	EUR 83.9125	4 digits	EUR 80.56	2 digits	4.00%	Up to 10%
FR0011435247	MICHELIN	OET Put	EUR 87.4089	4 digits	EUR 83.91	2 digits	4.00%	Up to 10%
FR0011435254	MICHELIN	OET Put	EUR 94.4016	4 digits	EUR 90.63	2 digits	4.00%	Up to 10%
FR0011435288	VALLOUREC	OET Put	EUR 51.2289	4 digits	EUR 49.18	2 digits	4.00%	Up to 10%
FR0011435296	VALLOUREC	OET Put	EUR 53.4563	4 digits	EUR 51.32	2 digits	4.00%	Up to 10%
FR0011435320	VALLOUREC	OET Put	EUR 55.6836	4 digits	EUR 53.46	2 digits	4.00%	Up to 10%
FR0011435395	VALLOUREC	OET Put	EUR 60.1383	4 digits	EUR 57.73	2 digits	4.00%	Up to 10%
FR0011435494	TOTAL	OET Put	EUR 45.0656	4 digits	EUR 43.26	2 digits	4.00%	Up to 10%
FR0011435528	TOTAL	OET Put	EUR 47.025	4 digits	EUR 45.14	2 digits	4.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercice Price	Capitalised Exercice Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011435551	TOTAL	OET Put	EUR 48.9844	4 digits	EUR 47.03	2 digits	4.00%	Up to 10%
FR0011435593	TOTAL	OET Put	EUR 52.9031	4 digits	EUR 50.79	2 digits	4.00%	Up to 10%
FR0011435601	BOUYGUES	OET Put	EUR 23.6768	4 digits	EUR 22.73	2 digits	4.00%	Up to 10%
FR0011435627	BOUYGUES	OET Put	EUR 24.7063	4 digits	EUR 23.72	2 digits	4.00%	Up to 10%
FR0011434265	BOUYGUES	OET Put	EUR 25.7357	4 digits	EUR 24.71	2 digits	4.00%	Up to 10%
FR0011434810	BOUYGUES	OET Put	EUR 27.7945	4 digits	EUR 26.68	2 digits	4.00%	Up to 10%
FR0011434844	ALSTOM	OET Put	EUR 39.8487	4 digits	EUR 38.25	2 digits	4.00%	Up to 10%
FR0011434869	ALSTOM	OET Put	EUR 41.5813	4 digits	EUR 39.92	2 digits	4.00%	Up to 10%
FR0011434877	ALSTOM	OET Put	EUR 43.3138	4 digits	EUR 41.58	2 digits	4.00%	Up to 10%
FR0011434893	ALSTOM	OET Put	EUR 46.7789	4 digits	EUR 44.91	2 digits	4.00%	Up to 10%
FR0011434919	SOCIETE GENERALE	OET Put	EUR 35.7339	4 digits	EUR 34.3	2 digits	4.00%	Up to 10%
FR0011434935	SOCIETE GENERALE	OET Put	EUR 37.2875	4 digits	EUR 35.8	2 digits	4.00%	Up to 10%
FR0011434943	SOCIETE GENERALE	OET Put	EUR 38.8411	4 digits	EUR 37.29	2 digits	4.00%	Up to 10%
FR0011434992	SOCIETE GENERALE	OET Put	EUR 41.9484	4 digits	EUR 40.27	2 digits	4.00%	Up to 10%
FR0011435049	EADS	OET Put	EUR 42.2984	4 digits	EUR 40.61	2 digits	4.00%	Up to 10%
FR0011435072	EADS	OET Put	EUR 44.1375	4 digits	EUR 42.37	2 digits	4.00%	Up to 10%
FR0011435098	EADS	OET Put	EUR 45.9766	4 digits	EUR 44.14	2 digits	4.00%	Up to 10%
FR0011435122	EADS	OET Put	EUR 49.6547	4 digits	EUR 47.67	2 digits	4.00%	Up to 10%
FR0011435148	GDF SUEZ	OET Put	EUR 17.0883	4 digits	EUR 16.4	2 digits	4.00%	Up to 10%
FR0011435338	GDF SUEZ	OET Put	EUR 17.8313	4 digits	EUR 17.12	2 digits	4.00%	Up to 10%
FR0011435353	GDF SUEZ	OET Put	EUR 18.5742	4 digits	EUR 17.83	2 digits	4.00%	Up to 10%
FR0011435403	GDF SUEZ	OET Put	EUR 20.0602	4 digits	EUR 19.26	2 digits	4.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011435445	PPR	OET Put	EUR 203.4661	4 digits	EUR 195.33	2 digits	4.00%	Up to 10%
FR0011435510	PPR	OET Put	EUR 212.3125	4 digits	EUR 203.82	2 digits	4.00%	Up to 10%
FR0011435536	PPR	OET Put	EUR 221.1589	4 digits	EUR 212.31	2 digits	4.00%	Up to 10%
FR0011435585	PPR	OET Put	EUR 238.8516	4 digits	EUR 229.3	2 digits	4.00%	Up to 10%
FR0011435635	VIVENDI	OET Put	EUR 18.1245	4 digits	EUR 17.4	2 digits	4.00%	Up to 10%
FR0011435668	VIVENDI	OET Put	EUR 18.9125	4 digits	EUR 18.16	2 digits	4.00%	Up to 10%
FR0011435684	VIVENDI	OET Put	EUR 19.7005	4 digits	EUR 18.91	2 digits	4.00%	Up to 10%
FR0011435692	VIVENDI	OET Put	EUR 21.2766	4 digits	EUR 20.43	2 digits	4.00%	Up to 10%
FR0011435759	FRANCE TELECOM	OET Put	EUR 8.8646	4 digits	EUR 8.51	2 digits	4.00%	Up to 10%
FR0011435767	FRANCE TELECOM	OET Put	EUR 9.25	4 digits	EUR 8.88	2 digits	4.00%	Up to 10%
FR0011435791	FRANCE TELECOM	OET Put	EUR 9.6354	4 digits	EUR 9.25	2 digits	4.00%	Up to 10%
FR0011435809	FRANCE TELECOM	OET Put	EUR 10.4063	4 digits	EUR 9.99	2 digits	4.00%	Up to 10%
FR0011435841	RENAULT	OET Put	EUR 57.9372	4 digits	EUR 55.62	2 digits	4.00%	Up to 10%
FR0011435858	RENAULT	OET Put	EUR 60.4563	4 digits	EUR 58.04	2 digits	4.00%	Up to 10%
FR0011435866	RENAULT	OET Put	EUR 62.9753	4 digits	EUR 60.46	2 digits	4.00%	Up to 10%
FR0011435882	RENAULT	OET Put	EUR 68.0133	4 digits	EUR 65.29	2 digits	4.00%	Up to 10%
FR0011435890	EDF	OET Put	EUR 17.9875	4 digits	EUR 17.27	2 digits	4.00%	Up to 10%
FR0011435932	EDF	OET Put	EUR 19.4865	4 digits	EUR 18.71	2 digits	4.00%	Up to 10%
FR0011435957	CARREFOUR	OET Put	EUR 25.8313	4 digits	EUR 24.8	2 digits	4.00%	Up to 10%
FR0011433408	CARREFOUR	OET Put	EUR 27.9839	4 digits	EUR 26.86	2 digits	4.00%	Up to 10%
FR0011433440	NATIXIS	OET Put	EUR 4.2051	4 digits	EUR 3.95	2 digits	6.00%	Up to 10%
FR0011433473	NATIXIS	OET Put	EUR 4.5555	4 digits	EUR 4.28	2 digits	6.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercise Price	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011433499	SANOFI-AVENTIS	OET Put	EUR 89.8625	4 digits	EUR 86.27	2 digits	4.00%	Up to 10%
FR0011433523	SANOFI-AVENTIS	OET Put	EUR 97.351	4 digits	EUR 93.46	2 digits	4.00%	Up to 10%
FR0011433549	AIR France-KLM	OET Put	EUR 10.7068	4 digits	EUR 10.06	2 digits	6.00%	Up to 10%
FR0011433648	AIR France-KLM	OET Put	EUR 11.599	4 digits	EUR 10.9	2 digits	6.00%	Up to 10%
FR0011433671	SAINT-GOBAIN	OET Put	EUR 38.9563	4 digits	EUR 37.4	2 digits	4.00%	Up to 10%
FR0011434042	SAINT-GOBAIN	OET Put	EUR 42.2026	4 digits	EUR 40.51	2 digits	4.00%	Up to 10%
FR0011434075	VEOLIA ENVIRONNEMENT	OET Put	EUR 11.4325	4 digits	EUR 10.98	2 digits	4.00%	Up to 10%
FR0011434109	VEOLIA ENVIRONNEMENT	OET Put	EUR 12.3852	4 digits	EUR 11.89	2 digits	4.00%	Up to 10%
FR0011434141	LAFARGE	OET Put	EUR 61.2313	4 digits	EUR 58.78	2 digits	4.00%	Up to 10%
FR0011434174	LAFARGE	OET Put	EUR 66.3339	4 digits	EUR 63.68	2 digits	4.00%	Up to 10%
FR0011434190	VALEO	OET Put	EUR 52.0915	4 digits	EUR 48.97	2 digits	6.00%	Up to 10%
FR0011434224	VALEO	OET Put	EUR 56.4324	4 digits	EUR 53.05	2 digits	6.00%	Up to 10%
FR0011434257	LVMH	OET Put	EUR 164.3125	4 digits	EUR 157.74	2 digits	4.00%	Up to 10%
FR0011436591	LVMH	OET Put	EUR 178.0052	4 digits	EUR 170.89	2 digits	4.00%	Up to 10%
FR0011436625	VINCI	OET Put	EUR 43.6375	4 digits	EUR 41.89	2 digits	4.00%	Up to 10%
FR0011436641	VINCI	OET Put	EUR 47.274	4 digits	EUR 45.38	2 digits	4.00%	Up to 10%
FR0011436666	CASINO	OET Put	EUR 97.9149	4 digits	EUR 92.04	2 digits	6.00%	Up to 10%
FR0011436674	CASINO	OET Put	EUR 106.0745	4 digits	EUR 99.71	2 digits	6.00%	Up to 10%
FR0011436682	ARCELOR MITTAL	OET Put	EUR 14.725	4 digits	EUR 14.14	2 digits	4.00%	Up to 10%
FR0011436708	ARCELOR MITTAL	OET Put	EUR 15.9521	4 digits	EUR 15.31	2 digits	4.00%	Up to 10%
FR0011436740	SCHNEIDER ELECTRIC	OET Put	EUR 71.375	4 digits	EUR 68.52	2 digits	4.00%	Up to 10%
FR0011436815	SCHNEIDER ELECTRIC	OET Put	EUR 77.3229	4 digits	EUR 74.23	2 digits	4.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Underlying	Type of Security	Exercice Price	Capitalised Exercice Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011436823	ACCOR	OET Put	EUR 34.7875	4 digits	EUR 33.4	2 digits	4.00%	Up to 10%
FR0011436831	ACCOR	OET Put	EUR 37.6865	4 digits	EUR 36.18	2 digits	4.00%	Up to 10%
FR0011436849	ST MICROELECTRONICS	OET Put	EUR 7.6325	4 digits	EUR 7.33	2 digits	4.00%	Up to 10%
FR0011436864	ST MICROELECTRONICS	OET Put	EUR 8.2685	4 digits	EUR 7.94	2 digits	4.00%	Up to 10%
FR0011436872	LOREAL	OET Put	EUR 144.0755	4 digits	EUR 138.31	2 digits	4.00%	Up to 10%
FR0011436880	ESSILOR INTERNATIONAL	OET Put	EUR 96.0026	4 digits	EUR 92.16	2 digits	4.00%	Up to 10%
FR0011436898	PERNOD-RICARD	OET Put	EUR 126.8099	4 digits	EUR 121.74	2 digits	4.00%	Up to 10%
FR0011436906	DANONE	OET Put	EUR 68.2682	4 digits	EUR 65.54	2 digits	4.00%	Up to 10%
FR0011436914	SUEZ ENVIRONNEMENT	OET Put	EUR 12.5195	4 digits	EUR 12.02	2 digits	4.00%	Up to 10%
FR0011436922	SAFRAN	OET Put	EUR 44.2708	4 digits	EUR 42.5	2 digits	4.00%	Up to 10%
FR0011436930	UNIBAIL	OET Put	EUR 224.349	4 digits	EUR 215.38	2 digits	4.00%	Up to 10%
FR0011436948	PUBLICIS GROUP	OET Put	EUR 66.2109	4 digits	EUR 63.56	2 digits	4.00%	Up to 10%

Series Number / Tranche number / ISIN Code	Share	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website
FR0011433366	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011433606	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011433705	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011434083	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011434133	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011434182	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011434240	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com

Series Number / Tranche number / ISIN Code	Share	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website
FR0011434794	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011434836	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011434901	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011434984	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011435007	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011435023	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011435031	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011435064	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435114	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435205	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435262	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435312	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435437	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435486	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435650	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011435726	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011435734	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011435817	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011435940	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436021	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436070	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436112	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436161	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436211	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com

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FR0011436278	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436310	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436336	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436385	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011437029	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011437680	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011437698	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011437714	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011437722	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011438308	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011438332	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011438340	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438365	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438381	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438407	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438415	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438431	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438472	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438498	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438514	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438530	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438555	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438563	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438589	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com

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FR0011438597	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438621	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438662	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438779	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438795	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438803	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438811	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438845	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438860	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438878	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438894	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438928	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438936	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438969	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438985	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011439058	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011433713	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434117	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434158	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434216	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434273	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434307	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434323	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434356	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com

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FR0011434372	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434380	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434612	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434646	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434687	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434711	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435700	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435742	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435874	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435908	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435973	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435981	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011436005	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436047	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436096	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436146	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436245	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436294	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436344	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436401	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436450	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436500	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436559	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436575	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com

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FR0011436690	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436757	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436773	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011436781	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011436807	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011436963	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011436989	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011436997	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011437003	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011437011	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437037	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437045	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437060	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437078	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437086	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437094	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437102	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437110	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437128	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437318	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437334	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437359	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437383	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437391	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com

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FR0011437409	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011437425	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011437441	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011437458	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011438357	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011438399	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011438423	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438456	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438464	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438480	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438506	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438522	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438548	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438571	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011438605	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011438639	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011438647	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011438654	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011433382	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011433457	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011433572	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011434059	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011434281	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011434968	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com

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FR0011435080	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435270	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435577	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435783	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011435916	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011436088	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011436179	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011436302	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011436369	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011436468	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011437136	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011437144	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011437151	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011437169	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437177	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437185	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437193	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437201	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437219	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437227	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437235	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437243	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437250	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437276	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com

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FR0011437284	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437292	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437300	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437342	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437375	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011437417	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011437433	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011438324	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011438670	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011438688	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438696	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438704	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438712	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438720	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438738	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438746	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438753	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438761	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438787	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438837	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011438902	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011438993	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011439017	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011439108	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com

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FR0011439041	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011439074	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011439140	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011439173	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011439207	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011438910	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011438944	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011438977	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011439009	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011439025	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011439066	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439090	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439124	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439132	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439165	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439199	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011439223	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011439231	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011439256	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011439272	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011433432	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011433515	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011433556	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011433622	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com

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FR0011433697	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011434026	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011434067	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011434091	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011434125	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011434166	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011434208	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434778	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434786	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434802	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434828	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434851	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011434885	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011434927	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011434950	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011435411	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011435452	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011435502	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011435544	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011435619	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011435643	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com

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FR0011435676	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com
FR0011435718	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com
FR0011435775	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com
FR0011435833	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com
FR0011435924	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com
FR0011435965	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011435999	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436039	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436104	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436120	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436153	TF1	FR0000054900	TFFP.PA	www.tf1.fr	Euronext Paris	www.euronext.com
FR0011436203	TF1	FR0000054900	TFFP.PA	www.tf1.fr	Euronext Paris	www.euronext.com
FR0011433390	GROUPE EUROTUNNEL	FR0010533075	GETP.PA	www.eurotunnel.com	Euronext Paris	www.euronext.com
FR0011433424	GROUPE EUROTUNNEL	FR0010533075	GETP.PA	www.eurotunnel.com	Euronext Paris	www.euronext.com
FR0011433465	LOREAL	FR0000120321	OREP.PA	www.loreal.fr/	Euronext Paris	www.euronext.com
FR0011433481	LOREAL	FR0000120321	OREP.PA	www.loreal.fr/	Euronext Paris	www.euronext.com
FR0011433507	ESSILOR INTERNATIONAL	FR0000121667	ESSI.PA	www.essilor.fr/	Euronext Paris	www.euronext.com
FR0011433531	ESSILOR INTERNATIONAL	FR0000121667	ESSI.PA	www.essilor.fr/	Euronext Paris	www.euronext.com
FR0011433564	SOITEC	FR0004025062	SOIT.PA	www.soitec.com/	Euronext Paris	www.euronext.com
FR0011433580	SOITEC	FR0004025062	SOIT.PA	www.soitec.com/	Euronext Paris	www.euronext.com
FR0011433598	PERNOD-RICARD	FR0000120693	PERP.PA	www.pernod-ricard.com/	Euronext Paris	www.euronext.com
FR0011433614	PERNOD-RICARD	FR0000120693	PERP.PA	www.pernod-ricard.com/	Euronext Paris	www.euronext.com
FR0011433655	DANONE	FR0000120644	DANO.PA	www.danone.com/	Euronext Paris	www.euronext.com
FR0011436013	DANONE	FR0000120644	DANO.PA	www.danone.com/	Euronext Paris	www.euronext.com

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FR0011433689	ILIAD	FR0004035913	ILD.PA	http://iliad.fr/	Euronext Paris	www.euronext.com
FR0011434018	ILIAD	FR0004035913	ILD.PA	http://iliad.fr/	Euronext Paris	www.euronext.com
FR0011436054	SUEZ ENVIRONNEMENT	FR0010613471	SEVI.PA	www.suez-environnement.com/	Euronext Paris	www.euronext.com
FR0011436138	SUEZ ENVIRONNEMENT	FR0010613471	SEVI.PA	www.suez-environnement.com/	Euronext Paris	www.euronext.com
FR0011436187	SAFRAN	FR0000073272	SAF.PA	www.safran-group.com/	Euronext Paris	www.euronext.com
FR0011436229	SAFRAN	FR0000073272	SAF.PA	www.safran-group.com/	Euronext Paris	www.euronext.com
FR0011436237	UNIBAIL	FR0000124711	UNBP.AS	www.unibail.fr/	Euronext Amsterdam	www.euronext.com
FR0011436260	UNIBAIL	FR0000124711	UNBP.AS	www.unibail.fr/	Euronext Amsterdam	www.euronext.com
FR0011436286	PUBLICIS GROUP	FR0000130577	PUBP.PA	www.publicisgroupe.com/	Euronext Paris	www.euronext.com
FR0011436328	PUBLICIS GROUP	FR0000130577	PUBP.PA	www.publicisgroupe.com/	Euronext Paris	www.euronext.com
FR0011436351	LAGARDERE	FR0000130213	LAGA.PA	www.lagardere.com/	Euronext Paris	www.euronext.com
FR0011436377	LAGARDERE	FR0000130213	LAGA.PA	www.lagardere.com/	Euronext Paris	www.euronext.com
FR0011436393	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011436419	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011436427	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011436476	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011436484	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011436492	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011436518	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011436534	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011436542	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436567	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436609	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com

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FR0011436633	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436658	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011433630	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011434232	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011434299	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011434315	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011434331	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011434349	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011434364	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011434398	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011434620	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011434638	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011434653	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011434679	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011434695	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011434703	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011434729	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011434737	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011434745	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011434752	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011434760	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011435056	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011435106	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011435130	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com

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FR0011435155	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.cappgemini.com/	Euronext Paris	www.euronext.com
FR0011435171	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011435239	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011435247	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011435254	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011435288	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011435296	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011435320	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011435395	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011435494	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435528	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435551	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435593	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435601	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011435627	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011434265	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011434810	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011434844	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011434869	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011434877	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011434893	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011434919	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011434935	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011434943	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com

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FR0011434992	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011435049	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011435072	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011435098	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011435122	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011435148	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011435338	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011435353	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011435403	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011435445	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011435510	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011435536	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011435585	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011435635	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011435668	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011435684	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011435692	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011435759	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011435767	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011435791	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011435809	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011435841	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435858	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435866	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com

Series Number / Tranche number / ISIN Code	Share	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website
FR0011435882	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435890	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011435932	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011435957	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011433408	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011433440	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011433473	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011433499	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011433523	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011433549	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011433648	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011433671	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011434042	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011434075	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011434109	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011434141	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011434174	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011434190	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011434224	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011434257	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011436591	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011436625	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011436641	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011436666	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com

Series Number / Tranche number / ISIN Code	Share	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website
FR0011436674	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011436682	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011436708	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011436740	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011436815	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011436823	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011436831	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011436849	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436864	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436872	LOREAL	FR0000120321	OREP.PA	www.loreal.fr/	Euronext Paris	www.euronext.com
FR0011436880	ESSILOR INTERNATIONAL	FR0000121667	ESSI.PA	www.essilor.fr/	Euronext Paris	www.euronext.com
FR0011436898	PERNOD-RICARD	FR0000120693	PERP.PA	www.pernod-ricard.com/	Euronext Paris	www.euronext.com
FR0011436906	DANONE	FR0000120644	DANO.PA	www.danone.com/	Euronext Paris	www.euronext.com
FR0011436914	SUEZ ENVIRONNEMENT	FR0010613471	SEVI.PA	www.suez-environnement.com/	Euronext Paris	www.euronext.com
FR0011436922	SAFRAN	FR0000073272	SAF.PA	www.safran-group.com/	Euronext Paris	www.euronext.com
FR0011436930	UNIBAIL	FR0000124711	UNBP.AS	www.unibail.fr/	Euronext Amsterdam	www.euronext.com
FR0011436948	PUBLICIS GROUP	FR0000130577	PUBP.PA	www.publicisgroupe.com/	Euronext Paris	www.euronext.com

Section D - Risks

Element	Title	
D.2	Key risks regarding the Issuer and the Guarantor	<p>Prospective purchasers of the Securities should be experienced with respect to options and options transactions and should understand the risks of transactions involving the Securities. An investment in the Securities presents certain risks that should be taken into account before any investment decision is made. Certain risks may affect the Issuer's ability to fulfil its obligations under the Securities or the Guarantor's ability to perform its obligations under the Guarantee, some of which are beyond its control. In particular, the Issuer and the Guarantor, together with the BNPP Group, are exposed to the risks associated with its activities, as described below:</p> <p>Guarantor</p> <p>Eleven main categories of risk are inherent in BNPP's activities</p> <p>(1) <i>Credit Risk</i> - Credit risk is the potential that a bank borrower or counterparty will fail to meet its obligations in accordance with agreed terms. The probability of default and the expected recovery on the loan or receivable in the event of default are key components of the credit quality assessment;</p> <p>(2) <i>Counterparty Credit Risk</i> - Counterparty credit risk is the credit risk embedded in payment or transactions between counterparties. Those transactions include bilateral contracts such as over-the-counter (OTC) derivatives contracts which potentially expose the Bank to the risk of counterparty default, as well as contracts settled through clearing houses. The amount of this risk may vary over time in line with changing market parameters which then impacts the replacement value of the relevant transactions or portfolio;</p> <p>(3) <i>Securitisation</i> - Securitisation means a transaction or scheme, whereby the credit risk associated with an exposure or pool of exposures is tranching, having the following characteristics:</p> <ul style="list-style-type: none"> - payments made in the transaction or scheme are dependent upon the performance of the exposure or pool of exposures; - the subordination of tranches determines the distribution of losses during the life of the risk transfer. <p>Any commitment (including derivatives and liquidity lines) granted to a securitisation operation must be treated as a securitisation exposure. Most of these commitments are held in the prudential banking book;</p> <p>(4) <i>Market Risk</i> - Market risk is the risk of incurring a loss of value due to adverse trends in market prices or parameters, whether directly observable or not.</p> <p>Observable market parameters include, but are not limited to, exchange rates, prices of securities and commodities (whether listed or obtained by reference to a similar asset), prices of derivatives, and other parameters that can be directly inferred from them, such as interest rates, credit spreads, volatilities and implied correlations or other similar parameters.</p> <p>Non-observable factors are those based on working assumptions such as parameters contained in models or based on statistical or economic analyses, non-ascertainable in the market.</p> <p>In fixed income trading books, credit instruments are valued on the basis of bond yields and credit spreads, which represent market parameters in the same way as interest rates or foreign exchange rates. The credit risk arising on the issuer of the debt instrument is therefore a component of market risk known as issuer risk.</p>

Element	Title	
		<p>Liquidity is an important component of market risk. In times of limited or no liquidity, instruments or goods may not be tradable or may not be tradable at their estimated value. This may arise, for example, due to low transaction volumes, legal restrictions or a strong imbalance between demand and supply for certain assets.</p> <p>The market risk related to banking activities encompasses the risk of loss on equity holdings on the one hand, and the interest rate and foreign exchange risks stemming from banking intermediation activities on the other hand;</p> <p>(5) <i>Operational Risk</i> - Operational risk is the risk of incurring a loss due to inadequate or failed internal processes, or due to external events, whether deliberate, accidental or natural occurrences. Management of operational risk is based on an analysis of the "cause - event - effect" chain.</p> <p>Internal processes giving rise to operational risk may involve employees and/or IT systems. External events include, but are not limited to floods, fire, earthquakes and terrorist attacks. Credit or market events such as default or fluctuations in value do not fall within the scope of operational risk.</p> <p>Operational risk encompasses fraud, human resources risks, legal risks, non-compliance risks, tax risks, information system risks, conduct risks (risks related to the provision of inappropriate financial services), risk related to failures in operating processes, including loan procedures or model risks, as well as any potential financial implications resulting from the management of reputation risks;</p> <p>(6) <i>Compliance and Reputation Risk</i> - Compliance risk as defined in French regulations as the risk of legal, administrative or disciplinary sanctions, of significant financial loss or reputational damage that a bank may suffer as a result of failure to comply with national or European laws and regulations, codes of conduct and standards of good practice applicable to banking and financial activities, or instructions given by an executive body, particularly in application of guidelines issued by a supervisory body.</p> <p>By definition, this risk is a sub-category of operational risk. However, as certain implications of compliance risk involve more than a purely financial loss and may actually damage the institution's reputation, the Bank treats compliance risk separately.</p> <p>Reputation risk is the risk of damaging the trust placed in a corporation by its customers, counterparties, suppliers, employees, shareholders, supervisors and any other stakeholder whose trust is an essential condition for the corporation to carry out its day-to-day operations.</p> <p>Reputation risk is primarily contingent on all the other risks borne by the Bank;</p> <p>(7) <i>Concentration Risk</i> - Concentration risk and its corollary, diversification effects, are embedded within each risk, especially for credit, market and operational risks using the correlation parameters taken into account by the corresponding risk models.</p> <p>It is assessed at consolidated Group level and at financial conglomerate level;</p> <p>(8) <i>Banking Book Interest Rate Risk</i> - Banking book interest rate risk is the risk</p>

Element	Title	
		<p>of incurring losses as a result of mismatches in interest rates, maturities and nature between assets and liabilities. For banking activities, this risk arises in non-trading portfolios and primarily relates to global interest rate risk;</p> <p>(9) <i>Strategic and Business Risks</i> - Strategic risk is the risk that the Bank's share price may fall because of its strategic decisions.</p> <p>Business risk is the risk of incurring an operating loss due to a change in the economic environment leading to a decline in revenue coupled with insufficient cost-elasticity.</p> <p>These two types of risk are monitored by the Board of Directors;</p> <p>(10) <i>Liquidity Risk</i> - In accordance with regulations, the liquidity risk is defined as the risk that a bank will be unable to honour its commitments or unwind or settle a position due to the situation on the market or idiosyncratic factors, within a given time frame and at a reasonable [price or] cost;</p> <p>(11) <i>Insurance Underwriting Risk</i> - Insurance underwriting risk corresponds to the risk of a financial loss caused by an adverse trend in insurance claims. Depending on the type of insurance business (life, personal risk or annuities), this risk may be statistical, macroeconomic or behavioural, or may be related to public health issues or natural disasters. It is not the main risk factor arising in the life insurance business, where financial risks are predominant.</p> <p>(a) Difficult market and economic conditions have had and may continue to have a material adverse effect on the operating environment for financial institutions and hence on BNPP's financial condition, results of operations and cost of risk.</p> <p>(b) Due to the geographic scope of its activities, BNPP may be vulnerable to country or regional-specific political, macroeconomic and financial environments or circumstances.</p> <p>(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.</p> <p>(d) Significant interest rate changes could adversely affect BNPP's revenues or profitability.</p> <p>(e) The prolonged low interest rate environment carries inherent systemic risks.</p> <p>(f) The soundness and conduct of other financial institutions and market participants could adversely affect BNPP.</p> <p>(g) BNPP may incur significant losses on its trading and investment activities due to market fluctuations and volatility.</p> <p>(h) BNPP may generate lower revenues from brokerage and other commission and fee-based businesses during market downturns.</p>

Element	Title	
		<p>(i) Protracted market declines can reduce liquidity in the markets, making it harder to sell assets and possibly leading to material losses.</p> <p>(j) Laws and regulations adopted in response to the global financial crisis may materially impact BNPP and the financial and economic environment in which it operates.</p> <p>(k) BNPP is subject to extensive and evolving regulatory regimes in the jurisdictions in which it operates.</p> <p>(l) BNPP may incur substantial fines and other administrative and criminal penalties for non-compliance with applicable laws and regulations.</p> <p>(m) There are risks related to the implementation of BNPP's strategic plan.</p> <p>(n) BNPP may experience difficulties integrating acquired companies and may be unable to realise the benefits expected from its acquisitions.</p> <p>(o) Intense competition by banking and non-banking operators could adversely affect BNPP's revenues and profitability.</p> <p>(p) 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.</p> <p>(q) BNPP's risk management policies, procedures and methods, may leave it exposed to unidentified or unanticipated risks, which could lead to material losses.</p> <p>(r) BNPP's hedging strategies may not prevent losses.</p> <p>(s) Adjustments to the carrying value of BNPP's securities and derivatives portfolios and BNPP's own debt could have an impact on its net income and shareholders' equity.</p> <p>(t) The expected changes in accounting principles relating to financial instruments may have an impact on BNPP's balance sheet and regulatory capital ratios and result in additional costs.</p> <p>(u) BNPP's competitive position could be harmed if its reputation is damaged.</p> <p>(v) An interruption in or a breach of BNPP's information systems may result in material losses of client or customer information, damage to BNPP's reputation and lead to financial losses.</p> <p>(w) Unforeseen external events may disrupt BNPP's operations and cause substantial losses and additional costs.</p> <p>Issuer</p> <p>The main risks described above in relation to BNPP also represent the main risks for BNPP B.V., either as an individual entity or a company in the BNPP Group.</p>

Element	Title	
		<p><i>Dependency Risk</i></p> <p>BNPP B.V. is an operating company. The assets of BNPP B.V. consist of the obligations of other BNPP Group entities. The ability of BNPP B.V. to meet its own obligations will depend on the ability of other BNPP Group entities to fulfil their obligations. In respect of securities it issues, the ability of BNPP B.V. to meet its obligations under such securities depends on the receipt by it of payments under certain hedging agreements that it enters with other BNPP Group entities. Consequently, Holders of BNPP B.V. securities will, subject to the provisions of the Guarantee issued by BNPP, be exposed to the ability of BNPP Group entities to perform their obligations under such hedging agreements.</p> <p><i>Market Risk</i></p> <p>BNPP B.V. takes on exposure to market risks arising from positions in interest rates, currency exchange rates, commodities and equity products, all of which are exposed to general and specific market movements. However, these risks are hedged by option and swap agreements and therefore these risks are mitigated in principle.</p> <p><i>Credit Risk</i></p> <p>BNPP B.V. has significant concentration of credit risks as all OTC contracts are acquired from its parent company and other BNPP Group entities. Taking into consideration the objective and activities of BNPP B.V. and the fact that its parent company is under supervision of the European Central Bank and the Autorité de Contrôle Prudentiel et de Résolution management considers these risks as acceptable. The long term senior debt of BNP Paribas is rated (A) by Standard & Poor's and (A1) by Moody's.</p> <p><i>Liquidity Risk</i></p> <p>BNPP B.V. has significant liquidity risk exposure. To mitigate this exposure, BNPP B.V. entered into netting agreements with its parent company and other BNPP Group entities.</p>
D.3	Key risks regarding the Securities	<p>In addition to the risks (including the risk of default) that may affect the Issuer's ability to fulfil its obligations under the Securities [or the Guarantor's ability to perform its obligations under the Guarantee], there are certain factors which are material for the purposes of assessing the risks associated with Securities issued under the Base Prospectus, including:</p> <p><i>Market Risks</i></p> <ul style="list-style-type: none"> -the Securities (other than Secured 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 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;

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

Element	Title	
		<p>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:</p> <p>-exposure to one or more share, similar market risks to a direct equity investment, global depository receipt ("GDR") or American depository receipt ("ADR"), potential adjustment events or extraordinary events affecting shares and market disruption or failure to open of an exchange which may have an adverse effect on the value and liquidity of the Securities and that the Issuer will not provide post-issuance information in relation to the Underlying Reference.</p> <p><i>Risks relating to Specific types of products</i></p> <p>The following risks are associated with ETS Products:</p> <p>Leverage Products</p> <p>Investors may be exposed to a partial or total loss of their invested capital. The return on the Securities depends on the performance of the Underlying Reference(s) and the application of automatic early redemption features. Additionally, the return may depend on other market factors such as interest rates, the implied volatility of the Underlying Reference(s) and the time remaining until redemption. The effect of leverage on the Securities may be either positive or negative.</p>
D.6	Risk warning	<p>See Element D.3 above.</p> <p>In the event of the insolvency of the Issuer or if it is otherwise unable or unwilling to repay the Securities when repayment falls due, an investor may lose all or part of his investment in the Securities.</p> <p>If the Guarantor is unable or unwilling to meet its obligations under the Guarantee when due, an investor may lose all or part of his investment in the Securities.</p> <p>In addition, investors may lose all or part of their investment in the Securities as a result of the terms and conditions of the Securities.</p>

Section E - Offer

Element	Title	
E.2b	Reasons for the offer and use of proceeds	The net proceeds from the issue of the Securities will become part of the general funds of the Issuer. Such proceeds may be used to maintain positions in options or futures contracts or other hedging instruments.
E.3	Terms and conditions of the offer	<p>This issue of Securities is being offered in a Non-exempt Offer in France and Belgium.</p> <p>The issue price of the Securities is as set out in table Element C.20.</p>
E.4	Interest of natural and legal persons involved in the issue/offer	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	<ul style="list-style-type: none"> • Le présent résumé doit être lu comme une introduction au Prospectus de Base et aux Conditions Définitives applicables. Dans ce résumé, sauf précision contraire et à l'exception de l'utilisation qui en est faite au premier paragraphe de l'Elément D.3, "Prospectus de Base" signifie le Prospectus de Base de BNPP B.V. et BNPP, en date du 9 juin 2016 tel que modifié ou complété à tout moment par le Programme d'Obligations, Warrants et Certificats de BNPP B.V., BNPP et BNP Paribas Fortis Funding. 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 9 juin 2016. • Toute décision d'investir dans les Titres concernés doit être fondée sur un examen exhaustif du Prospectus de Base dans son ensemble, y compris tous documents incorporés par référence et les Conditions Définitives applicables. • Lorsqu'une action concernant l'information contenue dans le Prospectus de Base et les Conditions Définitives applicables est intentée devant un tribunal d'un Etat Membre de l'Espace Economique Européen, l'investisseur plaignant peut, selon la législation nationale de l'Etat Membre où l'action est intentée, avoir à supporter les frais de traduction de ce Prospectus de Base et des Conditions Définitives applicables avant le début de la procédure judiciaire. • Aucune responsabilité civile ne sera recherchée auprès de l'Emetteur ou du Garant dans cet Etat Membre sur la seule base du présent résumé, y compris sa traduction, à moins que le contenu du résumé ne soit jugé trompeur, inexact ou contradictoire par rapport aux autres parties du Prospectus de Base et des Conditions Définitives applicables, ou, une fois les dispositions de la Directive 2010/73/UE transposées dans cet Etat Membre, à moins qu'il ne fournisse pas, lu en combinaison avec les autres parties du Prospectus de Base et des Conditions Définitives applicables, les informations clés (telles que définies à l'Article 2.1(s) de la Directive Prospectus) permettant d'aider les investisseurs lorsqu'ils envisagent d'investir dans ces Titres.
A.2	Consentement à l'utilisation du Prospectus de Base, période de validité et autres conditions y afférentes	<p><i>Consentement</i> : Sous réserve des conditions mentionnées ci-dessous, l'Emetteur consent à l'utilisation du Prospectus de Base pour les besoins de la présentation d'une Offre Non-exemptée de Titres par les Agents Placeurs et BNP Paribas.</p> <p><i>Période d'Offre</i> : Le consentement de l'Emetteur visé ci-dessus est donné pour des Offres Non-exemptées de Titres à compter de la Date d'Emission jusqu'à la date à laquelle les Titres ne sont plus admis aux négociations (la "Période d'Offre").</p> <p><i>Conditions du consentement</i> : Les conditions du consentement de l'Emetteur sont telles que ce consentement (a) n'est valable que pendant la Période d'Offre ; et (b) ne 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.</p>

Elément	Description de l'Elément																			
		<table border="1"> <thead> <tr> <th></th> <th>30/06/2016 (non auditées)</th> <th>30/06/2015 (non auditées)</th> </tr> </thead> <tbody> <tr> <td>Produit Net Bancaire</td> <td>183 330</td> <td>158 063</td> </tr> <tr> <td>Résultat Net (part du Groupe)</td> <td>12 506</td> <td>10 233</td> </tr> <tr> <td></td> <th>30/06/2016 (non auditées)</th> <th>30/06/2015 (auditées)</th> </tr> <tr> <td>Total du bilan</td> <td>49 514 864 240</td> <td>43 042 575 328</td> </tr> <tr> <td>Capitaux Propres (part du Groupe)</td> <td>477 498</td> <td>464 992</td> </tr> </tbody> </table>		30/06/2016 (non auditées)	30/06/2015 (non auditées)	Produit Net Bancaire	183 330	158 063	Résultat Net (part du Groupe)	12 506	10 233		30/06/2016 (non auditées)	30/06/2015 (auditées)	Total du bilan	49 514 864 240	43 042 575 328	Capitaux Propres (part du Groupe)	477 498	464 992
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	<p>Déclarations relatives à l'absence de changement significatif ou de changement défavorable significatif</p> <p>Il ne s'est produit aucun changement significatif dans la situation financière ou commerciale du Groupe BNPP depuis le 30 juin 2016 (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 2015 (date de clôture de la dernière période comptable pour laquelle des états financiers audités ont été publiés).</p> <p>Il ne s'est produit aucun changement significatif dans la situation financière ou commerciale de BNPP B.V. depuis le 30 juin 2016 et il ne s'est produit aucun changement défavorable significatif dans les perspectives de BNPP B.V. depuis le 31 décembre 2015.</p>																			
B.13	Evénements impactant la solvabilité de l'Emetteur	Sans objet, au 12 octobre 2016 et 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 2016.																		
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 obligations, 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. Voir également Elément B.5 ci-dessus.																		
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 l'Emetteur.																		
B.17	Notations de crédit sollicitées	Les notations à long terme de BNPP B.V. sont : A avec une perspective stable (Standard & Poor's Credit Market Services France SAS) et les notations à court terme de BNPP B.V. sont : A-1 (Standard & Poor's Credit Market Services France SAS). 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 le 10 juin 2016, ou une date approchante (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																		

Elément	Description de l'Elément	
		<p>résultant de l'application du renflouement interne de BNPP B.V. par une autorité de régulation compétente.</p> <p>Les obligations en vertu de la <i>garantie</i> sont des obligations non subordonnées et non assorties de sûretés de BNPP et viendront au même rang que toutes les autres obligations présentes et futures non subordonnées et non assorties de sûretés soumises à des exceptions qui peuvent au cours du temps être obligatoires en vertu du droit français.</p>
B.19	Informations concernant le Garant	
B.19/ B.1	Raison sociale et nom commercial du Garant	BNP Paribas.
B.19/ B.2	Domicile/ forme juridique/ législation/ pays de constitution	Le Garant a été constitué en France sous la forme d'une société anonyme de droit français et agréée en qualité de banque, dont le siège social est situé 16, boulevard des Italiens - 75009 Paris, France.
B.19/ B.4b	Information sur les tendances	<p>Conditions macroéconomiques</p> <p>L'environnement macroéconomique et de marché affecte les résultats de la Banque. Compte tenu de la nature de son activité, la Banque est particulièrement sensible aux conditions macroéconomiques et de marché en Europe, qui ont connu des perturbations au cours des dernières années.</p> <p>En 2015, l'activité économique mondiale est restée modérée. Dans les pays émergents, l'activité a ralenti tandis qu'une reprise modeste s'est poursuivie dans les pays développés. Trois transitions importantes continuent d'influer sur les perspectives mondiales : la diminution de la croissance économique en Chine, la baisse des prix de l'énergie et d'autres produits de base et un premier durcissement de la politique monétaire aux États-Unis dans le contexte d'une reprise interne résiliente tandis que les banques centrales de plusieurs grands pays développés continuent d'assouplir leur politique monétaire. Les prévisions économiques du FMI pour l'année 2016¹ tablent sur une reprise progressive de l'activité mondiale, mais avec de faibles perspectives de croissance à moyen terme dans les pays développés et dans les pays émergents.</p> <p>Dans ce contexte, on peut souligner les deux risques suivants :</p> <p><i>Instabilité financière liée à la vulnérabilité des pays émergents</i></p> <p>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 BNP Paribas et pourraient affecter ses résultats.</p> <p>On observe en 2015, dans les économies de nombreux pays émergents, une augmentation des engagements en devises alors que les niveaux d'endettement (en devises comme en monnaie locale) sont déjà élevés. Par ailleurs, les perspectives d'un relèvement progressif des taux directeurs aux États-Unis (première hausse décidée par la Réserve Fédérale en décembre 2015) ainsi qu'une volatilité financière accrue liée aux inquiétudes autour de la croissance dans les pays émergents, ont contribué à un durcissement des conditions financières extérieures, à des sorties de capitaux, à de nouvelles dépréciations monétaires dans beaucoup de pays émergents et à une augmentation des risques pour les banques. Ce qui précède pourrait conduire à des dégradations de notations souveraines.</p>

¹Voir notamment : FMI - Rapport sur la stabilité financière dans les pays avancés Octobre 2015 et mise à jour en Janvier 2016

Elément	Description de l'Elément	
		<p>Dans un contexte de possible normalisation des primes de risque, il existe un risque de perturbations sur les marchés mondiaux (hausse des primes de risque, érosion de la confiance, déclin de la croissance, report ou ralentissement de la normalisation des politiques monétaires, baisse de la liquidité des marchés, problème de valorisation des actifs, baisse de l'offre de crédit et désendettement désordonné) qui affecteraient l'ensemble des établissements bancaires.</p> <p><i>Risques systémiques liés à la conjoncture et à la liquidité de marché</i></p> <p>La prolongation d'une situation de taux exceptionnellement bas peut favoriser une prise de risque excessive chez certains acteurs du système financier : augmentation des maturités des financements et des actifs détenus, politique d'octroi de crédit moins sévère, progression des financements à effet de levier.</p> <p>Certains de ces acteurs (assureurs, fonds de pension, asset managers, 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), ces acteurs pourraient être amenés à dénouer de larges positions dans un contexte où la liquidité de marché se révélerait relativement fragile.</p> <p>De telles tensions sur la liquidité pourraient être exacerbées par l'augmentation récente du volume des actifs sous gestion confiés à des structures investissant dans des actifs peu liquides.</p> <p>Législation et réglementations applicables aux institutions financières</p> <p>Les évolutions récentes et à venir des législations et réglementations applicables aux institutions financières peuvent avoir un impact significatif sur BNPP. Les mesures adoptées récemment ou qui sont (ou dont les mesures d'application sont) encore en projet, qui ont, ou sont susceptibles d'avoir un impact sur BNPP, comprennent notamment :</p> <ul style="list-style-type: none"> - les réformes dites structurelles comprenant la loi bancaire française du 26 juillet 2013, imposant aux banques une filialisation ou séparation des opérations dites "spéculatives" qu'elles effectuent pour compte propre de leurs activités traditionnelles de banque de détail, la "règle Volcker" aux États-Unis qui restreint la possibilité des entités bancaires américaines et étrangères de conduire des opérations pour compte propre ou de sponsoriser ou d'investir dans les fonds de capital investissement ("<i>private equity</i>") et les hedge funds, ainsi que les évolutions possibles attendues en Europe ; - les réglementations sur les fonds propres : CRD IV/CRR, le standard international commun de capacité d'absorption des pertes ("total-loss absorbing capacity" ou "TLAC"), et la désignation de BNPP en tant qu'institution financière d'importance systémique par le Conseil de stabilité financière ; - le Mécanisme européen de Surveillance Unique ainsi que l'ordonnance du 6 novembre 2014 ; - la Directive du 16 avril 2014 relative aux systèmes de garantie des dépôts et ses actes délégués et actes d'exécution, la Directive du 15 mai 2014 établissant un cadre pour le Redressement et la Résolution des Banques, le Mécanisme de Résolution Unique instituant le Conseil de Résolution Unique et le Fonds de Résolution Unique ; - le Règlement final de la Réserve Fédérale des États-Unis imposant des règles prudentielles accrues pour les opérations américaines des banques étrangères de taille importante, notamment l'obligation de créer une société holding intermédiaire distincte située aux États-Unis (capitalisée et soumise à régulation) afin de détenir les filiales américaines de ces banques ; - Les nouvelles règles pour la régulation des activités de dérivés négociés de gré à gré au titre du Titre VII du <i>Dodd-Frank Wall Street Reform and Consumer Protection Act</i>, notamment les exigences de marge pour les produits dérivés non compensés et pour les produits dérivés sur titres conclus par les banques actives sur les marchés de dérivés ("<i>swap dealers</i>"), les principaux intervenants non bancaires sur les marchés de dérivés ("<i>major</i>

Elément	Description de l'Elément																									
		<p><i>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 ainsi que les obligations de transparence et de reporting des transactions de dérivés sur titres ;</p> <ul style="list-style-type: none"> - la nouvelle directive et le règlement Marché d'instruments financiers (MiFID et 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. <p>Cyber-risque</p> <p>Au cours des années passées, les institutions du secteur financier ont été touchées par nombre de cyber incidents, notamment par des altérations à grande échelle de données compromettant la qualité de l'information financière. Ce risque perdure aujourd'hui et BNPP, tout comme d'autres établissements bancaires s'est mise en ordre de marche afin de mettre en place des dispositifs permettant de faire face à des cyber attaques propres à détruire ou à endommager des données et des systèmes critiques et à gêner la bonne conduite des opérations. Par ailleurs, les autorités réglementaires et de supervision prennent des initiatives visant à promouvoir l'échange d'informations en matière de cyber sécurité et de cyber criminalité, à améliorer la sécurité des infrastructures technologiques et à mettre en place des plans efficaces de rétablissement consécutifs à un cyber incident.</p>																								
B.19/B.5	Description du Groupe	BNPP est un leader européen des services bancaires et financiers et possède quatre marchés domestiques de banque de détail en Europe : la Belgique, la France, l'Italie et le Luxembourg. Il est présent dans 74 pays et emploie plus de 189 000 personnes, dont près de 147 000 en Europe. BNPP est la société mère du Groupe BNP Paribas (ensemble, le " Groupe BNPP ").																								
B.19/B.9	Prévision ou estimation du bénéfice	Sans objet, en l'absence de prévision ou estimation du bénéfice concernant le Garant au sein du Prospectus de Base sur lequel ce Résumé porte.																								
B.19/ B.10	Réserves contenues dans le rapport d'audit	Sans objet, il n'existe aucune réserve dans le rapport d'audit sur les informations financières historiques contenues dans le Prospectus de Base.																								
B.19/ B.12	<p>Informations financières historiques clés sélectionnées :</p> <p>Données Financières Annuelles Comparées - En millions d'EUR</p> <table border="1" data-bbox="337 1476 1425 1925"> <thead> <tr> <th data-bbox="337 1476 773 1549"></th> <th data-bbox="773 1476 1097 1549">31/12/2015 (audités)</th> <th data-bbox="1097 1476 1425 1549">31/12/2014[*]</th> </tr> </thead> <tbody> <tr> <td data-bbox="337 1549 773 1591">Produit Net Bancaire</td> <td data-bbox="773 1549 1097 1591">42 938</td> <td data-bbox="1097 1549 1425 1591">39 168</td> </tr> <tr> <td data-bbox="337 1591 773 1633">Coût du Risque</td> <td data-bbox="773 1591 1097 1633">(3 797)</td> <td data-bbox="1097 1591 1425 1633">(3 705)</td> </tr> <tr> <td data-bbox="337 1633 773 1675">Résultat Net, part du Groupe</td> <td data-bbox="773 1633 1097 1675">6 694</td> <td data-bbox="1097 1633 1425 1675">157</td> </tr> <tr> <td data-bbox="337 1675 773 1738"></td> <td data-bbox="773 1675 1097 1738">31/12/2015</td> <td data-bbox="1097 1675 1425 1738">31/12/2014[*]</td> </tr> <tr> <td data-bbox="337 1738 773 1812">Ratio Common Equity Tier 1 (Bâle 3 pleinement appliqué, CRD4)</td> <td data-bbox="773 1738 1097 1812">10,90%</td> <td data-bbox="1097 1738 1425 1812">10,30%</td> </tr> <tr> <td data-bbox="337 1812 773 1875"></td> <td data-bbox="773 1812 1097 1875">31/12/2015 (audités)</td> <td data-bbox="1097 1812 1425 1875">31/12/2014[*]</td> </tr> <tr> <td data-bbox="337 1875 773 1925">Total du bilan consolidé</td> <td data-bbox="773 1875 1097 1925">1 994 193</td> <td data-bbox="1097 1875 1425 1925">2 077 758</td> </tr> </tbody> </table>			31/12/2015 (audités)	31/12/2014 [*]	Produit Net Bancaire	42 938	39 168	Coût du Risque	(3 797)	(3 705)	Résultat Net, part du Groupe	6 694	157		31/12/2015	31/12/2014[*]	Ratio Common Equity Tier 1 (Bâle 3 pleinement appliqué, CRD4)	10,90%	10,30%		31/12/2015 (audités)	31/12/2014[*]	Total du bilan consolidé	1 994 193	2 077 758
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Elément	Description de l'Elément		
	Total des prêts et créances sur la clientèle	682 497	657 403
	Total des dettes envers la clientèle	700 309	641 549
	Capitaux Propres (part du Groupe)	96 269	89 458
* Données retraitées par application de l'interprétation IFRIC 21.			
Données Financières Intermédiaires Comparées pour la période de 6 mois se terminant le 30 juin 2016 - En millions d'EUR			
		1S16 (non audités)	1S15 (non audités)
	Produit Net Bancaire	22 166	22 144
	Coût du Risque	(1 548)	(1 947)
	Résultat Net, part du Groupe	4 374	4 203
		30/06/2016	31/12/2015
	Ratio Common Equity Tier 1 (Bâle 3 pleinement appliqué, CRD4)	11,10%	10,90%
		30/06/2016 (non audités)	31/12/2015 (audités)
	Total du bilan consolidé	2 171 989	1 994 193
	Total des prêts et créances sur la clientèle	693 304	682 497
	Total des dettes envers la clientèle	725 596	700 309
	Capitaux Propres (part du Groupe)	97 509	96 269
Données Financières Intermédiaires Comparées pour la période de 9 mois se terminant le 30 septembre 2016 - En millions d'EUR			
		9M16 (non audités)	9M15 (non audités)
	Produit Net Bancaire	32 755	32 489
	Coût du Risque	(2 312)	(2 829)
	Résultat Net, part du Groupe	(6 260)	(6 029)
		30/09/2016	31/12/2015
	Ratio Common equity Tier 1 (Bâle 3 pleinement appliqué, CRD4)	11,40%	10,90%
		30/09/2016 (non audités)	31/12/2015 (audités)
	Total du bilan consolidé	2 173 877	1 994 193
	Total des prêts et créances sur la clientèle	690 082	682 497
	Total des dettes envers la clientèle	741 897	700 309
	Capitaux Propres (part du Groupe)	98 711	96 269
Déclarations relatives à l'absence de changement significatif ou de changement défavorable significatif			

Elément	Description de l'Elément	
	<p>Il ne s'est produit aucun changement significatif dans la situation financière ou commerciale du Groupe BNPP depuis le 30 juin 2016 (date de clôture de la dernière période comptable pour laquelle des états financiers intermédiaires ont été publiés).</p> <p>Il ne s'est produit aucun changement défavorable significatif dans les perspectives de BNPP ou du groupe BNPP depuis le 31 décembre 2015 (date de clôture de la dernière période comptable pour laquelle des états financiers audités ont été publiés).</p>	
B.19/ B.13	Événements impactant la solvabilité du Garant	Au 9 novembre 2016 et 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 2016.
B.19/ B.14	Dépendance à l'égard d'autres entités du Groupe	<p>Sous réserve du paragraphe suivant, BNPP n'est pas dépendant d'autres membres du Groupe BNPP.</p> <p>En avril 2004 est entrée en fonctionnement la co-entreprise « BNP Paribas Partners for Innovation » (BP²¹) qui, constituée avec IBM France fin 2003, délivre des services d'infrastructure de production informatique pour BNP Paribas SA et plusieurs de ses filiales françaises (BNP Paribas Personal Finance, BP2S, BNP Paribas Cardif) ou européennes (Suisse, Italie). Mi-décembre 2011, le dispositif contractuel avec IBM France a été renouvelé et prorogé jusqu'à fin 2017. Fin 2012, un accord a été conclu en étendant ce dispositif à BNP Paribas Fortis en 2013.</p> <p>BP²¹ est placée sous le contrôle opérationnel d'IBM France ; BNP Paribas exerce une forte influence sur cette entité qu'elle détient à parts égales avec IBM France : les personnels de BNP Paribas mis à disposition de BP²¹ composent la moitié de son effectif permanent, les bâtiments et centres de traitement sont la propriété du Groupe, la gouvernance mise en œuvre garantit contractuellement à BNP Paribas une surveillance du dispositif et sa réintégration au sein du Groupe si nécessaire.</p> <p>ISFS, société détenue à 100 % par le groupe IBM, assure également des services d'infrastructure de production informatique pour BNP Paribas Luxembourg.</p> <p>La production informatique de BancWest est assurée par un fournisseur externe : Fidelity Information Services.</p> <p>La production informatique de Cofinoga France est assurée par SDDC, société détenue à 100 % par IBM.</p> <p>Voir également Elément B.5 ci-dessus.</p>
B.19/ B.15	Principales Activités	<p>BNP Paribas détient des positions clés dans ses deux domaines d'activité:</p> <ul style="list-style-type: none"> • Retail Banking and Services regroupant: <ul style="list-style-type: none"> • <i>Domestic Markets</i> composé de: <ul style="list-style-type: none"> • Banque de Détail en France (BDDF), • BNL <i>Banca Commerciale</i> (BNL bc), banque de détail en Italie, • Banque De Détail en Belgique (BDDB), • Autres activités de <i>Domestic Markets</i> y compris la Banque de Détail et des Entreprises au Luxembourg (BDEL); • <i>International Financial Services</i>, composé de : <ul style="list-style-type: none"> • Europe-Méditerranée,

Elément	Description de l'Elément	
		<ul style="list-style-type: none"> • BancWest, • Personal Finance, • Assurance, • Gestion Institutionnelle et Privée; • Corporate and Investment Banking (CIB) regroupant: <ul style="list-style-type: none"> • 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 2015, les principaux actionnaires sont la Société Fédérale de Participations et d'Investissement (" SFPI "), société anonyme d'intérêt public agissant pour le compte du gouvernement belge, qui détient 10.2% 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 ne détient plus de 5% de son capital ou de ses droits de vote.
B.19/ B.17	Notations de crédit sollicitées	<p>Les notations de crédit à long terme de BNPP sont : A avec une perspective stable (Standard & Poor's Credit Market Services France SAS), A1 avec une perspective stable (Moody's Investors Service Ltd.), A+ avec une perspective stable (Fitch France S.A.S.) et AA (low) avec une perspective stable (DBRS Limited) et les notations de crédit à court terme de BNPP sont : A-1 (Standard & Poor's Credit Market Services France SAS), P-1 (Moody's Investors Service Ltd.), F1 (Fitch France S.A.S.) et R-1 (middle) (DBRS Limited).</p> <p>Une notation n'est pas une recommandation d'achat, de vente ou de détention des titres concernés et peut être suspendue, réduite ou révoquée à tout moment par l'agence de notation qui l'a attribuée.</p>

Section C - Securities

Elément	Description de l'Elément	
C.1	Nature et catégorie des valeurs mobilières/ numéro d'identification (Code ISIN)	<p>Les Titres sont certificats ("Certificats") et sont émis en Souches.</p> <p>Le Numéro de Souche des Titres est celui indiqué à l'Elément C.20 du tableau ci-dessous.</p> <p>Le numéro de la Tranche est celui indiqué à l'Elément C.20 du tableau ci-dessous.</p> <p>Le Code ISIN est celui indiqué à l'Elément C.20 du tableau ci-dessous.</p> <p>Le Code Commun est celui indiqué à l'Elément C.20 du tableau ci-dessous.</p> <p>Le Code Mnémonique est celui indiqué à l'Elément C.20 du tableau ci-dessous.</p> <p>Les Titres sont des Titres à Règlement en Numéraire.</p>
C.2	Devise	La devise de cette Souche de Titres est l' Euro ("EUR").
C.5	Restrictions à la libre négociabilité	Les Titres seront librement négociables, sous réserve des restrictions d'offre et de vente en vigueur en aux aux États-Unis, dans l'Espace Economique Européen, en

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		Belgique, en République Tchèque, au Danemark, en Finlande, en France, en Allemagne, en Hongrie, en Irlande, en Italie, au Luxembourg, en Norvège, en Pologne, en Roumanie, en Espagne, en Suède, au Royaume-Uni, au Japon et en Australie et conformément à la Directive Prospectus et aux lois de toute juridiction dans laquelle les Titres concernés sont offerts ou vendus.
C.8	Droits s'attachant aux Titres	<p>Les Titres émis dans le cadre de ce Prospectus de Base seront soumis à des modalités concernant, entre autres, les questions suivantes :</p> <p>Rang de Créance des Titres</p> <p>Les Titres sont émis sur une base non assortie de sûretés. Les Titres sont émis sur une base non assortie de sûretés constituent des obligations non subordonnées et non assorties de sûretés de l'Emetteur et viennent au même rang entre eux.</p>
		<p>Fiscalité</p> <p>Le Titulaire devra payer tous les impôts, taxes et/ou frais découlant du remboursement des Titres et/ou de la livraison ou du transfert des actifs dus en cas de Règlement Physique. L'Emetteur devra déduire des montants payables ou des actifs livrables aux Titulaires certains impôts, taxes et frais non antérieurement déduits des montants payés ou des actifs livrés à des Titulaires, que l'Agent de Calcul déterminera comme attribuables aux Titres.</p> <p>Les paiements seront soumis dans tous les cas (i) aux lois et réglementations fiscales ou autres qui leur sont applicables dans le lieu de paiement, (ii) à toute retenue à la source ou tout prélèvement libératoire devant être effectué en vertu d'un accord de la nature décrite à la Section 1471(b) de l'U.S. Internal Revenue Code de 1986 (le "Code"), ou qui est autrement imposé en vertu des Sections 1471 à 1474 du Code, de toutes réglementations ou conventions prises pour leur application, de toutes leurs interprétations officielles ou de toute loi prise pour appliquer une approche intergouvernementale de celles-ci, et (iii) à toute retenue à la source ou tout prélèvement libératoire devant être effectué en vertu de la Section 871(m) du Code.</p>
		<p>Maintien de l'Emprunt à son Rang</p> <p>Les modalités des Titres ne contiendront aucune clause de maintien de l'emprunt à son rang.</p>
		<p>Cas de Défaut</p> <p>Les modalités des Titres ne prévoient pas de cas de défaut.</p>
		<p>Assemblées Générales</p> <p>Les modalités des Titres contiendront des dispositions relatives à la convocation d'assemblées générales des titulaires de ces Titres, afin d'examiner des questions affectant leurs intérêts en général. Ces dispositions permettront à des majorités définies de lier tous les titulaires, y compris ceux qui n'auront pas assisté et voté à l'assemblée concernée et ceux qui auront voté d'une manière contraire à celle de la majorité.</p> <p>Les Titulaires ne seront pas regroupés en une Masse.</p> <p>Loi applicable</p> <p>Les Titres, le Contrat de Service Financier de droit français et la Garantie BNPP de droit français (tel que modifié ou complété au cours du temps) seront régis par le droit français, qui gouvernera également leur interprétation, et toute action ou procédure y afférente relèvera de la compétence des tribunaux compétents dans le ressort de la Cour d'Appel de Paris. BNPP B.V. élit domicile au siège social de BNP Paribas, actuellement situé 16, boulevard des Italiens, 75009 Paris.</p>

Elément	Description de l'Elément	
C.9	Intérêts/Remboursement	<p>Intérêts</p> <p>Les Titres ne portent pas intérêts et ne donneront lieu à aucun paiement d'intérêts.</p> <p>Remboursement</p> <p>A moins qu'il ne soit antérieurement remboursé ou annulé, chaque Titre sera remboursé à la Date de Remboursement comme définie à l'Elément C.20.</p> <p>Les Certificats peuvent être remboursés par anticipation à l'option des Titulaires moyennant le paiement d'un Montant de Remboursement Optionnel égal à :</p> <p>Formule de Paiement Put 2210</p> <p>(i) si les Titres sont décrits comme étant des Titres <i>Call</i>:</p> $\text{Max} \left(0; \left(\frac{\text{Prix Final} - \text{Prix d'Exercice Capitalisé}}{\text{Parité} \times \text{Taux de Conversion Anticipé}} \right) \right); \text{ ou}$ <p>(ii) si les Titres sont décrits comme étant des Titres <i>Put</i>:</p> $\text{Max} \left(0; \left(\frac{\text{Prix d'Exercice Capitalisé} - \text{Prix Final}}{\text{Parité} \times \text{Taux de Conversion Anticipé}} \right) \right).$ <p>Représentant des Titulaires</p> <p>Aucun représentant des Titulaires n'a été nommé par l'Emetteur.</p> <p>Les Titulaires ne seront pas regroupés en une Masse.</p> <p>Sur les droits s'attachant aux Titres, veuillez également vous référer à l'Elément C.8 ci-dessus.</p>
C.10	Paiement des intérêts liés à un ou plusieurs instrument(s) dérivé(s)	Sans objet.
C.11	Admission à la Négociation	Une demande a été présentée par l'Emetteur (ou pour son compte) en vue de faire admettre les Titres à la négociation sur Euronext Paris.
C.15	Description de l'impact de la valeur du sous-jacent sur la valeur de l'investissement	Les montants payables lors du remboursement est calculé par référence au/aux Sous-Jacent(s) de Référence. Voir les Eléments C.9 ci-dessus et C.18 ci-dessous.
C.16	Echéance des Titres Dérivés	La Date de Remboursement des Titres est celle décrite dans l'Elément C.20 du tableau ci-dessous.
C.17	Procédure de Règlement	<p>Les Titres de cette Souche sont des titres à règlement en numéraire.</p> <p>L'Emetteur n'a pas l'option de modifier le mode de règlement.</p>
C.18	Produits des Titres Dérivés	<p>Sur les droits s'attachant aux Titres, voir l'Elément C.8 ci-dessus.</p> <p>Remboursement Final</p> <p>A moins qu'il n'ait été préalablement remboursé ou racheté et annulé, chaque Titre habilite son titulaire à recevoir de l'Emetteur à la Date de Remboursement un Montant</p>

Elément	Description de l'Elément	
		<p>de Règlement en numéraire égal à :</p> <p>Formules de Paiement Final</p> <p>Formules de Paiement Final ETS</p> <p>Produits à Effet de levier:</p> <p>Effet de levier: produits open end qui ont un rendement indexé sur la performance d'un ou plusieurs Sous-Jacents de Référence. Le calcul du rendement peut être basé sur des mécanismes variés (y compris des mécanismes de barrière désactivante). Le capital ne peut pas être garanti.</p> <p>Formules de Paiement Final ETS 2210</p> <p>(i) si les Titres sont définis comme étant des Titres <i>Call</i> :</p> $\text{Max} \left(0; \left(\frac{\text{Prix Final} - \text{Prix d'Exercice Capitalisé}}{\text{Parité} \times \text{Taux de Conversion Final}} \right) \right); \text{ ou}$ <p>(ii) si les Titres sont définis comme étant des Titres <i>Put</i> :</p> $\text{Max} \left(0; \left(\frac{\text{Prix d'Exercice Capitalisé} - \text{Prix Final}}{\text{Parité} \times \text{Taux de Conversion Final}} \right) \right)$ <p>Description de la Formule de Paiement</p> <p><i>La Formule de Paiement sera égale (i) en cas de Titres Call, au surplus (le cas échéant) entre le Prix Final et le Prix d'Exercice Capitalisé, ou (ii) en cas de Titres Put, au surplus (le cas échéant) entre le Prix d'Exercice Capitalisé et le Prix Final, dans chaque cas divisé par le Taux de Conversion et la Parité.</i></p>
		<p>Remboursement Anticipé Automatique</p> <p>Si, lors de toute Date d'Evaluation du Remboursement Anticipé Automatique il survient un Cas de Remboursement Anticipé Automatique, les Titres seront remboursés par anticipation au Montant de Remboursement Anticipé Automatique (le cas échéant) à la Date de Remboursement Anticipé Automatique.</p> <p>Le Montant de Remboursement Anticipé Automatique sera un montant égal à :</p> <p>Formule de Paiement en cas de Remboursement Anticipé Automatique 2210/1:</p> <p>(i) en matière de Titres <i>Call</i>:</p> $\text{Max} \left(0; \left(\frac{\text{Prix Final Anticipé} - \text{Prix d'Exercice Capitalisé}}{\text{Parité} \times \text{Taux de Conversion Anticipé}} \right) \right);$ <p>(ii) en matière de Titres <i>Put</i>:</p> $\text{Max} \left(0; \left(\frac{\text{Prix d'Exercice Capitalisé} - \text{Prix Final Anticipé}}{\text{Parité} \times \text{Taux de Conversion Anticipé}} \right) \right);$ <p>"Cas de Remboursement Anticipé Automatique" désigne les situations dans lesquelles :</p> <ul style="list-style-type: none"> - en matière de Titre <i>Call</i>, le Prix d'Observation est inférieur ou égal au Seuil du Titre concerné ; ou

Elément	Description de l'Elément	
		<p>- <i>en matière de Titre Put</i>, le Prix d'Observation est supérieur ou égal au Seuil du Titre concerné ;</p> <p>"Date de Remboursement Anticipé Automatique" désigne la date tombant cinq Jours Ouvrés suivants la Date d'Evaluation.</p>
C.19	Prix de Référence Final du Sous-Jacent	Le prix de référence final du Sous-Jacent sera déterminé selon le mécanisme d'évaluation indiqué dans l'Elément C.18 ci-dessus.
C.20	Sous-Jacent de Référence	Le Sous-Jacent de Référence dans le tableau ci-dessous. Des informations relatives au Sous-Jacent de Référence peuvent être obtenues auprès de la source ainsi décrite dans le tableau ci-dessous.

N° de Souche / N° de Tranche / Code ISIN	Nbre de Titres émis	Nbre de Titres	Code Commun	Code Mnemoniq ue	Prix d'émission par Titre	Call / Put	Date de Remboursement	Parité
FR0011433366	2,778,000	2,778,000	89798809	H217B	EUR 0.18	OET Call	Open End	5
FR0011433606	2,174,000	2,174,000	89798787	H218B	EUR 0.23	OET Call	Open End	5
FR0011433705	1,724,000	1,724,000	89798795	H219B	EUR 0.29	OET Call	Open End	5
FR0011434083	1,429,000	1,429,000	89798868	H220B	EUR 0.35	OET Call	Open End	5
FR0011434133	1,250,000	1,250,000	89798841	H221B	EUR 0.4	OET Call	Open End	5
FR0011434182	1,087,000	1,087,000	89798850	H222B	EUR 0.46	OET Call	Open End	5
FR0011434240	9,800,000	9,800,000	89798892	H223B	EUR 0.51	OET Call	Open End	5
FR0011434794	450,000	450,000	89798876	H228B	EUR 1.11	OET Call	Open End	10
FR0011434836	331,000	331,000	89798884	H229B	EUR 1.51	OET Call	Open End	10
FR0011434901	262,000	262,000	89798922	H230B	EUR 1.91	OET Call	Open End	10
FR0011434984	217,000	217,000	89798914	H231B	EUR 2.3	OET Call	Open End	10
FR0011435007	100,000	285,000	89798906	H232B	EUR 0.69	OET Call	Open End	10
FR0011435023	161,000	161,000	89798965	H233B	EUR 3.1	OET Call	Open End	10
FR0011435031	143,000	143,000	89798957	H234B	EUR 3.5	OET Call	Open End	10
FR0011435064	794,000	794,000	89798949	H239B	EUR 0.63	OET Call	Open End	5
FR0011435114	602,000	602,000	89798990	H240B	EUR 0.83	OET Call	Open End	5
FR0011435205	485,000	485,000	89798981	H241B	EUR 1.03	OET Call	Open End	5
FR0011435262	410,000	410,000	89798973	H242B	EUR 1.22	OET Call	Open End	5
FR0011435312	352,000	352,000	89799031	H243B	EUR 1.42	OET Call	Open End	5
FR0011435437	309,000	309,000	89799023	H244B	EUR 1.62	OET Call	Open End	5
FR0011435486	276,000	276,000	89799007	H245B	EUR 1.81	OET Call	Open End	5
FR0011435650	549,000	549,000	89799074	H246B	EUR 0.91	OET Call	Open End	10
FR0011435726	403,000	403,000	89799066	H247B	EUR 1.24	OET Call	Open End	10
FR0011435734	318,000	318,000	89799040	H248B	EUR 1.57	OET Call	Open End	10
FR0011435817	265,000	265,000	89799139	H250B	EUR 1.89	OET Call	Open End	10
FR0011435940	225,000	225,000	89799082	H252B	EUR 2.22	OET Call	Open End	10
FR0011436021	197,000	197,000	89799104	H253B	EUR 2.54	OET Call	Open End	10
FR0011436070	150,000	324,000	89799163	H254B	EUR 0.49	OET Call	Open End	10

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FR0011436112	820,000	820,000	89799147	H259B	EUR 0.61	OET Call	Open End	20
FR0011436161	610,000	610,000	89799155	H260B	EUR 0.82	OET Call	Open End	20
FR0011436211	481,000	481,000	89799228	H261B	EUR 1.04	OET Call	Open End	20
FR0011436278	400,000	400,000	89799201	H262B	EUR 1.25	OET Call	Open End	20
FR0011436310	340,000	340,000	89799210	H263B	EUR 1.47	OET Call	Open End	20
FR0011436336	296,000	296,000	89799252	H264B	EUR 1.69	OET Call	Open End	20
FR0011436385	263,000	263,000	89799236	H265B	EUR 1.9	OET Call	Open End	20
FR0011437029	2,778,000	2,778,000	89799244	H270B	EUR 0.18	OET Call	Open End	1
FR0011437680	2,174,000	2,174,000	89799309	H271B	EUR 0.23	OET Call	Open End	1
FR0011437698	1,724,000	1,724,000	89799287	H272B	EUR 0.29	OET Call	Open End	1
FR0011437714	1,471,000	1,471,000	89799295	H273B	EUR 0.34	OET Call	Open End	1
FR0011437722	1,250,000	1,250,000	89799333	H274B	EUR 0.4	OET Call	Open End	1
FR0011438308	1,111,000	1,111,000	89799317	H275B	EUR 0.45	OET Call	Open End	1
FR0011438332	980,000	980,000	89799325	H276B	EUR 0.51	OET Call	Open End	1
FR0011438340	1,000,000	1,000,000	89799376	H281B	EUR 0.5	OET Call	Open End	2
FR0011438365	735,000	735,000	89799350	H282B	EUR 0.68	OET Call	Open End	2
FR0011438381	588,000	588,000	89799341	H283B	EUR 0.85	OET Call	Open End	2
FR0011438407	485,000	485,000	89799406	H284B	EUR 1.03	OET Call	Open End	2
FR0011438415	413,000	413,000	89799392	H285B	EUR 1.21	OET Call	Open End	2
FR0011438431	360,000	360,000	89799384	H286B	EUR 1.39	OET Call	Open End	2
FR0011438472	321,000	321,000	89799449	H287B	EUR 1.56	OET Call	Open End	2
FR0011438498	862,000	862,000	89799422	H292B	EUR 0.58	OET Call	Open End	10
FR0011438514	633,000	633,000	89799414	H293B	EUR 0.79	OET Call	Open End	10
FR0011438530	500,000	500,000	89799473	H294B	EUR 1	OET Call	Open End	10
FR0011438555	417,000	417,000	89799457	H295B	EUR 1.2	OET Call	Open End	10
FR0011438563	355,000	355,000	89799465	H296B	EUR 1.41	OET Call	Open End	10
FR0011438589	309,000	309,000	89799503	H297B	EUR 1.62	OET Call	Open End	10
FR0011438597	273,000	273,000	89799481	H298B	EUR 1.83	OET Call	Open End	10
FR0011438621	1,389,000	1,389,000	89799490	H303B	EUR 0.36	OET Call	Open End	5

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FR0011438662	1,020,000	1,020,000	89799538	H304B	EUR 0.49	OET Call	Open End	5
FR0011438779	806,000	806,000	89799520	H305B	EUR 0.62	OET Call	Open End	5
FR0011438795	667,000	667,000	89799511	H306B	EUR 0.75	OET Call	Open End	5
FR0011438803	568,000	568,000	89799562	H307B	EUR 0.88	OET Call	Open End	5
FR0011438811	495,000	495,000	89799554	H308B	EUR 1.01	OET Call	Open End	5
FR0011438845	439,000	439,000	89799546	H309B	EUR 1.14	OET Call	Open End	5
FR0011438860	980,000	980,000	89799627	H314B	EUR 0.51	OET Call	Open End	10
FR0011438878	725,000	725,000	89799619	H315B	EUR 0.69	OET Call	Open End	10
FR0011438894	575,000	575,000	89799597	H316B	EUR 0.87	OET Call	Open End	10
FR0011438928	472,000	472,000	89799651	H317B	EUR 1.06	OET Call	Open End	10
FR0011438936	403,000	403,000	89799643	H318B	EUR 1.24	OET Call	Open End	10
FR0011438969	352,000	352,000	89799635	H319B	EUR 1.42	OET Call	Open End	10
FR0011438985	313,000	313,000	89799686	H320B	EUR 1.6	OET Call	Open End	10
FR0011439058	1,111,000	1,111,000	89799678	H325B	EUR 0.45	OET Call	Open End	20
FR0011433713	820,000	820,000	89799660	H326B	EUR 0.61	OET Call	Open End	20
FR0011434117	649,000	649,000	89799759	H327B	EUR 0.77	OET Call	Open End	20
FR0011434158	532,000	532,000	89799716	H328B	EUR 0.94	OET Call	Open End	20
FR0011434216	455,000	455,000	89799732	H329B	EUR 1.1	OET Call	Open End	20
FR0011434273	397,000	397,000	89799783	H330B	EUR 1.26	OET Call	Open End	20
FR0011434307	352,000	352,000	89799767	H331B	EUR 1.42	OET Call	Open End	20
FR0011434323	862,000	862,000	89799775	H336B	EUR 0.58	OET Call	Open End	10
FR0011434356	641,000	641,000	89799813	H337B	EUR 0.78	OET Call	Open End	10
FR0011434372	505,000	505,000	89799791	H338B	EUR 0.99	OET Call	Open End	10
FR0011434380	420,000	420,000	89799805	H339B	EUR 1.19	OET Call	Open End	10
FR0011434612	357,000	357,000	89799872	H340B	EUR 1.4	OET Call	Open End	10
FR0011434646	313,000	313,000	89799864	H341B	EUR 1.6	OET Call	Open End	10
FR0011434687	276,000	276,000	89799848	H342B	EUR 1.81	OET Call	Open End	10
FR0011434711	980,000	980,000	89799929	H347B	EUR 0.51	OET Call	Open End	10
FR0011435700	725,000	725,000	89799899	H348B	EUR 0.69	OET Call	Open End	10

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FR0011435742	575,000	575,000	89799902	H349B	EUR 0.87	OET Call	Open End	10
FR0011435874	476,000	476,000	89799953	H350B	EUR 1.05	OET Call	Open End	10
FR0011435908	407,000	407,000	89799937	H351B	EUR 1.23	OET Call	Open End	10
FR0011435973	355,000	355,000	89799945	H352B	EUR 1.41	OET Call	Open End	10
FR0011435981	314,000	314,000	89799988	H353B	EUR 1.59	OET Call	Open End	10
FR0011436005	1,852,000	1,852,000	89799970	H358B	EUR 0.27	OET Call	Open End	10
FR0011436047	1,389,000	1,389,000	89799961	H359B	EUR 0.36	OET Call	Open End	10
FR0011436096	1,087,000	1,087,000	89800013	H360B	EUR 0.46	OET Call	Open End	10
FR0011436146	909,000	909,000	89800005	H361B	EUR 0.55	OET Call	Open End	10
FR0011436245	769,000	769,000	89799996	H362B	EUR 0.65	OET Call	Open End	10
FR0011436294	676,000	676,000	89800056	H363B	EUR 0.74	OET Call	Open End	10
FR0011436344	595,000	595,000	89800030	H364B	EUR 0.84	OET Call	Open End	10
FR0011436401	1,111,000	1,111,000	89800021	H369B	EUR 0.45	OET Call	Open End	10
FR0011436450	820,000	820,000	89800099	H370B	EUR 0.61	OET Call	Open End	10
FR0011436500	649,000	649,000	89800072	H371B	EUR 0.77	OET Call	Open End	10
FR0011436559	538,000	538,000	89800064	H372B	EUR 0.93	OET Call	Open End	10
FR0011436575	459,000	459,000	89800145	H373B	EUR 1.09	OET Call	Open End	10
FR0011436690	250,000	650,000	89800137	H374B	EUR 0.33	OET Call	Open End	10
FR0011436757	100,000	455,000	89800129	H375B	EUR 0.17	OET Call	Open End	10
FR0011436773	1,250,000	1,250,000	89800170	H380B	EUR 0.4	OET Call	Open End	10
FR0011436781	926,000	926,000	89800153	H381B	EUR 0.54	OET Call	Open End	10
FR0011436807	725,000	725,000	89800161	H382B	EUR 0.69	OET Call	Open End	10
FR0011436963	602,000	602,000	89800200	H383B	EUR 0.83	OET Call	Open End	10
FR0011436989	510,000	510,000	89800188	H384B	EUR 0.98	OET Call	Open End	10
FR0011436997	446,000	446,000	89800196	H385B	EUR 1.12	OET Call	Open End	10
FR0011437003	397,000	397,000	89800234	H386B	EUR 1.26	OET Call	Open End	10
FR0011437011	526,000	526,000	89800226	H391B	EUR 0.95	OET Call	Open End	5
FR0011437037	388,000	388,000	89800218	H392B	EUR 1.29	OET Call	Open End	5
FR0011437045	307,000	307,000	89800277	H393B	EUR 1.63	OET Call	Open End	5

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FR0011437060	254,000	254,000	89800242	H394B	EUR 1.97	OET Call	Open End	5
FR0011437078	216,000	216,000	89800269	H395B	EUR 2.31	OET Call	Open End	5
FR0011437086	189,000	189,000	89800307	H396B	EUR 2.65	OET Call	Open End	5
FR0011437094	167,000	167,000	89800285	H397B	EUR 2.99	OET Call	Open End	5
FR0011437102	2,632,000	2,632,000	89800293	H402B	EUR 0.19	OET Call	Open End	10
FR0011437110	1,923,000	1,923,000	89800331	H403B	EUR 0.26	OET Call	Open End	10
FR0011437128	1,515,000	1,515,000	89800323	H404B	EUR 0.33	OET Call	Open End	10
FR0011437318	1,250,000	1,250,000	89800315	H405B	EUR 0.4	OET Call	Open End	10
FR0011437334	1,064,000	1,064,000	89800366	H406B	EUR 0.47	OET Call	Open End	10
FR0011437359	943,000	943,000	89800358	H407B	EUR 0.53	OET Call	Open End	10
FR0011437383	100,000	933,000	89800340	H408B	EUR 0.67	OET Call	Open End	10
FR0011437391	439,000	439,000	89800404	H413B	EUR 1.14	OET Call	Open End	20
FR0011437409	323,000	323,000	89800382	H414B	EUR 1.55	OET Call	Open End	20
FR0011437425	255,000	255,000	89800374	H415B	EUR 1.96	OET Call	Open End	20
FR0011437441	211,000	211,000	89800447	H416B	EUR 2.37	OET Call	Open End	20
FR0011437458	18,0000	18,0000	89800412	H417B	EUR 2.78	OET Call	Open End	20
FR0011438357	157,000	157,000	89800439	H418B	EUR 3.18	OET Call	Open End	20
FR0011438399	139,000	139,000	89800480	H419B	EUR 3.59	OET Call	Open End	20
FR0011438423	1,220,000	1,220,000	89800463	H424B	EUR 0.41	OET Call	Open End	5
FR0011438456	909,000	909,000	89800471	H425B	EUR 0.55	OET Call	Open End	5
FR0011438464	714,000	714,000	89800510	H426B	EUR 0.7	OET Call	Open End	5
FR0011438480	595,000	595,000	89800498	H427B	EUR 0.84	OET Call	Open End	5
FR0011438506	505,000	505,000	89800501	H428B	EUR 0.99	OET Call	Open End	5
FR0011438522	442,000	442,000	89800552	H429B	EUR 1.13	OET Call	Open End	5
FR0011438548	391,000	391,000	89800536	H430B	EUR 1.28	OET Call	Open End	5
FR0011438571	2,500,000	2,500,000	89800544	H435B	EUR 0.2	OET Call	Open End	5
FR0011438605	1,852,000	1,852,000	89800609	H436B	EUR 0.27	OET Call	Open End	5
FR0011438639	1,471,000	1,471,000	89800579	H437B	EUR 0.34	OET Call	Open End	5
FR0011438647	1,220,000	1,220,000	89800595	H438B	EUR 0.41	OET Call	Open End	5

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FR0011438654	1,042,000	1,042,000	89800641	H439B	EUR 0.48	OET Call	Open End	5
FR0011433382	893,000	893,000	89800625	H440B	EUR 0.56	OET Call	Open End	5
FR0011433457	794,000	794,000	89800633	H441B	EUR 0.63	OET Call	Open End	5
FR0011433572	769,000	769,000	89800676	H446B	EUR 0.65	OET Call	Open End	10
FR0011434059	568,000	568,000	89800668	H447B	EUR 0.88	OET Call	Open End	10
FR0011434281	446,000	446,000	89800650	H448B	EUR 1.12	OET Call	Open End	10
FR0011434968	370,000	370,000	89800706	H449B	EUR 1.35	OET Call	Open End	10
FR0011435080	316,000	316,000	89800684	H450B	EUR 1.58	OET Call	Open End	10
FR0011435270	276,000	276,000	89800692	H451B	EUR 1.81	OET Call	Open End	10
FR0011435577	244,000	244,000	89800749	H452B	EUR 2.05	OET Call	Open End	10
FR0011435783	1,579,000	1,579,000	89800722	H457B	EUR 0.19	OET Call	Open End	10
FR0011435916	1,154,000	1,154,000	89800714	H458B	EUR 0.26	OET Call	Open End	10
FR0011436088	909,000	909,000	89800781	H459B	EUR 0.33	OET Call	Open End	10
FR0011436179	750,000	750,000	89800765	H460B	EUR 0.4	OET Call	Open End	10
FR0011436302	556,000	556,000	89800773	H461B	EUR 0.54	OET Call	Open End	10
FR0011436369	476,000	476,000	89800811	H464B	EUR 0.63	OET Call	Open End	20
FR0011436468	361,000	361,000	89800803	H465B	EUR 0.83	OET Call	Open End	20
FR0011437136	294,000	294,000	89800790	H466B	EUR 1.02	OET Call	Open End	20
FR0011437144	246,000	246,000	89800862	H467B	EUR 1.22	OET Call	Open End	20
FR0011437151	186,000	186,000	89800838	H468B	EUR 1.61	OET Call	Open End	20
FR0011437169	1,071,000	1,071,000	89800846	H469B	EUR 0.28	OET Call	Open End	10
FR0011437177	789,000	789,000	89800919	H470B	EUR 0.38	OET Call	Open End	10
FR0011437185	625,000	625,000	89803802	H471B	EUR 0.48	OET Call	Open End	10
FR0011437193	517,000	517,000	89803845	H472B	EUR 0.58	OET Call	Open End	10
FR0011437201	390,000	390,000	89803853	H473B	EUR 0.77	OET Call	Open End	10
FR0011437219	1,200,000	1,200,000	89800897	H476B	EUR 0.25	OET Call	Open End	2
FR0011437227	909,000	909,000	89800943	H477B	EUR 0.33	OET Call	Open End	2
FR0011437235	750,000	750,000	89800889	H478B	EUR 0.4	OET Call	Open End	2
FR0011437243	625,000	625,000	89800935	H479B	EUR 0.48	OET Call	Open End	2

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FR0011437250	469,000	469,000	89800978	H480B	EUR 0.64	OET Call	Open End	2
FR0011437276	309,000	309,000	89800927	H483B	EUR 0.97	OET Call	Open End	10
FR0011437284	229,000	229,000	89800960	H484B	EUR 1.31	OET Call	Open End	10
FR0011437292	181,000	181,000	89801001	H485B	EUR 1.66	OET Call	Open End	10
FR0011437300	150,000	150,000	89800951	H486B	EUR 2	OET Call	Open End	10
FR0011437342	111,000	111,000	89800994	H487B	EUR 2.7	OET Call	Open End	10
FR0011437375	476,000	476,000	89801044	H490B	EUR 0.63	OET Call	Open End	2
FR0011437417	361,000	361,000	89800986	H491B	EUR 0.83	OET Call	Open End	2
FR0011437433	291,000	291,000	89801036	H492B	EUR 1.03	OET Call	Open End	2
FR0011438324	244,000	244,000	89801087	H493B	EUR 1.23	OET Call	Open End	2
FR0011438670	185,000	185,000	89801010	H494B	EUR 1.62	OET Call	Open End	2
FR0011438688	1,500,000	1,500,000	89801079	H497B	EUR 0.2	OET Call	Open End	10
FR0011438696	1,111,000	1,111,000	89801133	H498B	EUR 0.27	OET Call	Open End	10
FR0011438704	909,000	909,000	89801052	H499B	EUR 0.33	OET Call	Open End	10
FR0011438712	769,000	769,000	89801117	H500B	EUR 0.39	OET Call	Open End	10
FR0011438720	577,000	577,000	89801184	H501B	EUR 0.52	OET Call	Open End	10
FR0011438738	714,000	714,000	89801125	H502B	EUR 0.42	OET Call	Open End	10
FR0011438746	526,000	526,000	89801141	H503B	EUR 0.57	OET Call	Open End	10
FR0011438753	417,000	417,000	89801222	H504B	EUR 0.72	OET Call	Open End	10
FR0011438761	345,000	345,000	89801168	H505B	EUR 0.87	OET Call	Open End	10
FR0011438787	256,000	256,000	89801214	H506B	EUR 1.17	OET Call	Open End	10
FR0011438837	2,500,000	2,500,000	89801265	H509B	EUR 0.12	OET Call	Open End	10
FR0011438902	1,765,000	1,765,000	89801206	H510B	EUR 0.17	OET Call	Open End	10
FR0011438993	1,429,000	1,429,000	89801257	H511B	EUR 0.21	OET Call	Open End	10
FR0011439017	1,154,000	1,154,000	89801290	H512B	EUR 0.26	OET Call	Open End	10
FR0011439108	882,000	882,000	89801249	H513B	EUR 0.34	OET Call	Open End	10
FR0011439041	455,000	455,000	89801281	H516B	EUR 0.66	OET Call	Open End	10
FR0011439074	337,000	337,000	89801320	H517B	EUR 0.89	OET Call	Open End	10
FR0011439140	265,000	265,000	89801273	H518B	EUR 1.13	OET Call	Open End	10

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FR0011439173	219,000	219,000	89801311	H519B	EUR 1.37	OET Call	Open End	10
FR0011439207	163,000	163,000	89801354	H520B	EUR 1.84	OET Call	Open End	10
FR0011438910	199,000	199,000	89801303	H523B	EUR 1.51	OET Call	Open End	10
FR0011438944	152,000	152,000	89801346	H524B	EUR 1.98	OET Call	Open End	10
FR0011438977	122,000	122,000	89801397	H525B	EUR 2.45	OET Call	Open End	10
FR0011439009	103,000	103,000	89801338	H526B	EUR 2.92	OET Call	Open End	10
FR0011439025	78,000	78,000	89801389	H527B	EUR 3.87	OET Call	Open End	10
FR0011439066	244,000	244,000	89801435	H528B	EUR 1.23	OET Call	Open End	5
FR0011439090	185,000	185,000	89801362	H529B	EUR 1.62	OET Call	Open End	5
FR0011439124	150,000	150,000	89801419	H530B	EUR 2	OET Call	Open End	5
FR0011439132	126,000	126,000	89801478	H531B	EUR 2.39	OET Call	Open End	5
FR0011439165	95,000	95,000	89801427	H532B	EUR 3.16	OET Call	Open End	5
FR0011439199	200,000	541,000	89801460	H535B	EUR 0.46	OET Call	Open End	20
FR0011439223	250,000	250,000	89801524	H536B	EUR 1.2	OET Call	Open End	20
FR0011439231	197,000	197,000	89801443	H537B	EUR 1.52	OET Call	Open End	20
FR0011439256	164,000	164,000	89801494	H538B	EUR 1.83	OET Call	Open End	20
FR0011439272	122,000	122,000	89801567	H539B	EUR 2.46	OET Call	Open End	20
FR0011433432	638,000	638,000	89801508	H542B	EUR 0.47	OET Call	Open End	10
FR0011433515	469,000	469,000	89801532	H543B	EUR 0.64	OET Call	Open End	10
FR0011433556	370,000	370,000	89801591	H544B	EUR 0.81	OET Call	Open End	10
FR0011433622	309,000	309,000	89801559	H545B	EUR 0.97	OET Call	Open End	10
FR0011433697	229,000	229,000	89801575	H546B	EUR 1.31	OET Call	Open End	10
FR0011434026	259,000	259,000	89801621	H549B	EUR 1.16	OET Call	Open End	10
FR0011434067	197,000	197,000	89801583	H550B	EUR 1.52	OET Call	Open End	10
FR0011434091	160,000	160,000	89801613	H551B	EUR 1.88	OET Call	Open End	10
FR0011434125	134,000	134,000	89801656	H552B	EUR 2.24	OET Call	Open End	10
FR0011434166	101,000	101,000	89801605	H553B	EUR 2.97	OET Call	Open End	10
FR0011434208	1,875,000	1,875,000	89801648	H556B	EUR 0.16	OET Call	Open End	10
FR0011434778	1,364,000	1,364,000	89801702	H557B	EUR 0.22	OET Call	Open End	10

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FR0011434786	1,111,000	1,111,000	89801630	H558B	EUR 0.27	OET Call	Open End	10
FR0011434802	909,000	909,000	89801699	H559B	EUR 0.33	OET Call	Open End	10
FR0011434828	682,000	682,000	89801745	H560B	EUR 0.44	OET Call	Open End	10
FR0011434851	390,000	390,000	89801672	H563B	EUR 0.77	OET Call	Open End	10
FR0011434885	288,000	288,000	89801737	H564B	EUR 1.04	OET Call	Open End	10
FR0011434927	227,000	227,000	89801796	H565B	EUR 1.32	OET Call	Open End	10
FR0011434950	189,000	189,000	89801729	H566B	EUR 1.59	OET Call	Open End	10
FR0011435411	140,000	140,000	89801788	H567B	EUR 2.14	OET Call	Open End	10
FR0011435452	811,000	811,000	89801826	H570B	EUR 0.37	OET Call	Open End	10
FR0011435502	588,000	588,000	89801770	H571B	EUR 0.51	OET Call	Open End	10
FR0011435544	469,000	469,000	89801818	H572B	EUR 0.64	OET Call	Open End	10
FR0011435619	385,000	385,000	89801869	H573B	EUR 0.78	OET Call	Open End	10
FR0011435643	288,000	288,000	89801800	H574B	EUR 1.04	OET Call	Open End	10
FR0011435676	234,000	234,000	89801842	H577B	EUR 1.28	OET Call	Open End	10
FR0011435718	179,000	179,000	89801893	H578B	EUR 1.68	OET Call	Open End	10
FR0011435775	144,000	144,000	89801834	H579B	EUR 2.08	OET Call	Open End	10
FR0011435833	121,000	121,000	89801885	H580B	EUR 2.48	OET Call	Open End	10
FR0011435924	91,000	91,000	89801923	H581B	EUR 3.28	OET Call	Open End	10
FR0011435965	732,000	732,000	89801877	H582B	EUR 0.41	OET Call	Open End	2
FR0011435999	536,000	536,000	89801915	H583B	EUR 0.56	OET Call	Open End	2
FR0011436039	429,000	429,000	89801958	H584B	EUR 0.7	OET Call	Open End	2
FR0011436104	353,000	353,000	89801907	H585B	EUR 0.85	OET Call	Open End	2
FR0011436120	263,000	263,000	89801931	H586B	EUR 1.14	OET Call	Open End	2
FR0011436153	909,000	909,000	89801982	H589B	EUR 0.33	OET Call	Open End	5
FR0011436203	526,000	526,000	89801940	H590B	EUR 0.57	OET Call	Open End	5
FR0011433390	1,154,000	1,154,000	89801966	H591B	EUR 0.26	OET Call	Open End	5
FR0011433424	682,000	682,000	89802059	H592B	EUR 0.44	OET Call	Open End	5
FR0011433465	297,000	297,000	89801974	H593B	EUR 1.01	OET Call	Open End	20
FR0011433481	166,000	166,000	89802016	H594B	EUR 1.81	OET Call	Open End	20

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FR0011433507	222,000	222,000	89802091	H596B	EUR 1.35	OET Call	Open End	10
FR0011433531	124,000	124,000	89802032	H597B	EUR 2.41	OET Call	Open End	10
FR0011433564	1,111,000	1,111,000	89802083	H599B	EUR 0.27	OET Call	Open End	2
FR0011433580	638,000	638,000	89802130	H600B	EUR 0.47	OET Call	Open End	2
FR0011433598	169,000	169,000	89802075	H601B	EUR 1.78	OET Call	Open End	10
FR0011433614	94,000	94,000	89802121	H602B	EUR 3.18	OET Call	Open End	10
FR0011433655	313,000	313,000	89802202	H604B	EUR 0.96	OET Call	Open End	10
FR0011436013	175,000	175,000	89802113	H605B	EUR 1.71	OET Call	Open End	10
FR0011433689	429,000	429,000	89802199	H607B	EUR 0.7	OET Call	Open End	40
FR0011434018	25,000	25,000	89802253	H608B	EUR 1.2	OET Call	Open End	40
FR0011436054	857,000	857,000	89802164	H609B	EUR 0.35	OET Call	Open End	5
FR0011436138	476,000	476,000	89802245	H610B	EUR 0.63	OET Call	Open End	5
FR0011436187	484,000	484,000	89802326	H613B	EUR 0.62	OET Call	Open End	10
FR0011436229	270,000	270,000	89802237	H614B	EUR 1.11	OET Call	Open End	10
FR0011436237	380,000	380,000	89802318	H616B	EUR 0.79	OET Call	Open End	40
FR0011436260	213,000	213,000	89802385	H617B	EUR 1.41	OET Call	Open End	40
FR0011436286	323,000	323,000	89802300	H619B	EUR 0.93	OET Call	Open End	10
FR0011436328	181,000	181,000	89802369	H620B	EUR 1.66	OET Call	Open End	10
FR0011436351	577,000	577,000	89802423	H622B	EUR 0.52	OET Call	Open End	10
FR0011436377	337,000	337,000	89802342	H623B	EUR 0.89	OET Call	Open End	10
FR0011436393	1,154,000	1,154,000	89802407	H224B	EUR 0.26	OET Put	Open End	5
FR0011436419	909,000	909,000	89802466	H225B	EUR 0.33	OET Put	Open End	5
FR0011436427	769,000	769,000	89802393	H226B	EUR 0.39	OET Put	Open End	5
FR0011436476	577,000	577,000	89802440	H227B	EUR 0.52	OET Put	Open End	5
FR0011436484	183,000	183,000	89802504	H235B	EUR 1.64	OET Put	Open End	10
FR0011436492	145,000	145,000	89802458	H236B	EUR 2.07	OET Put	Open End	10
FR0011436518	120,000	120,000	89802474	H237B	EUR 2.5	OET Put	Open End	10
FR0011436534	89,000	89,000	89802547	H238B	EUR 3.36	OET Put	Open End	10
FR0011436542	224,000	224,000	89802482	H255B	EUR 1.34	OET Put	Open End	10

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FR0011436567	176,000	176,000	89802512	H256B	EUR 1.7	OET Put	Open End	10
FR0011436609	146,000	146,000	89802571	H257B	EUR 2.05	OET Put	Open End	10
FR0011436633	109,000	109,000	89802539	H258B	EUR 2.76	OET Put	Open End	10
FR0011436658	337,000	337,000	89802555	H266B	EUR 0.89	OET Put	Open End	20
FR0011433630	268,000	268,000	89802601	H267B	EUR 1.12	OET Put	Open End	20
FR0011434232	221,000	221,000	89802563	H268B	EUR 1.36	OET Put	Open End	20
FR0011434299	164,000	164,000	89802598	H269B	EUR 1.83	OET Put	Open End	20
FR0011434315	1,154,000	1,154,000	89802636	H277B	EUR 0.26	OET Put	Open End	1
FR0011434331	938,000	938,000	89802580	H278B	EUR 0.32	OET Put	Open End	1
FR0011434349	769,000	769,000	89802610	H279B	EUR 0.39	OET Put	Open End	1
FR0011434364	588,000	588,000	89802687	H280B	EUR 0.51	OET Put	Open End	1
FR0011434398	411,000	411,000	89802628	H288B	EUR 0.73	OET Put	Open End	2
FR0011434620	326,000	326,000	89802679	H289B	EUR 0.92	OET Put	Open End	2
FR0011434638	268,000	268,000	89802725	H290B	EUR 1.12	OET Put	Open End	2
FR0011434653	200,000	200,000	89802652	H291B	EUR 1.5	OET Put	Open End	2
FR0011434679	353,000	353,000	89802695	H299B	EUR 0.85	OET Put	Open End	10
FR0011434695	278,000	278,000	89802768	H300B	EUR 1.08	OET Put	Open End	10
FR0011434703	231,000	231,000	89802709	H301B	EUR 1.3	OET Put	Open End	10
FR0011434729	171,000	171,000	89802741	H302B	EUR 1.75	OET Put	Open End	10
FR0011434737	566,000	566,000	89802792	H310B	EUR 0.53	OET Put	Open End	5
FR0011434745	448,000	448,000	89802733	H311B	EUR 0.67	OET Put	Open End	5
FR0011434752	370,000	370,000	89802784	H312B	EUR 0.81	OET Put	Open End	5
FR0011434760	275,000	275,000	89802822	H313B	EUR 1.09	OET Put	Open End	5
FR0011435056	400,000	400,000	89802776	H321B	EUR 0.75	OET Put	Open End	10
FR0011435106	316,000	316,000	89802814	H322B	EUR 0.95	OET Put	Open End	10
FR0011435130	263,000	263,000	89802865	H323B	EUR 1.14	OET Put	Open End	10
FR0011435155	195,000	195,000	89802806	H324B	EUR 1.54	OET Put	Open End	10
FR0011435171	455,000	455,000	89802857	H332B	EUR 0.66	OET Put	Open End	20
FR0011435239	357,000	357,000	89802890	H333B	EUR 0.84	OET Put	Open End	20

N° de Souche / N° de Tranche / Code ISIN	Nbre de Titres émis	Nbre de Titres	Code Commun	Code Mnemoniq ue	Prix d'émission par Titre	Call / Put	Date de Remboursement	Parité
FR0011435247	297,000	297,000	89802849	H334B	EUR 1.01	OET Put	Open End	20
FR0011435254	221,000	221,000	89802881	H335B	EUR 1.36	OET Put	Open End	20
FR0011435288	353,000	353,000	89802920	H343B	EUR 0.85	OET Put	Open End	10
FR0011435296	280,000	280,000	89802873	H344B	EUR 1.07	OET Put	Open End	10
FR0011435320	233,000	233,000	89802903	H345B	EUR 1.29	OET Put	Open End	10
FR0011435395	172,000	172,000	89802954	H346B	EUR 1.74	OET Put	Open End	10
FR0011435494	405,000	405,000	89802911	H354B	EUR 0.74	OET Put	Open End	10
FR0011435528	319,000	319,000	89802938	H355B	EUR 0.94	OET Put	Open End	10
FR0011435551	263,000	263,000	89802997	H356B	EUR 1.14	OET Put	Open End	10
FR0011435593	196,000	196,000	89802946	H357B	EUR 1.53	OET Put	Open End	10
FR0011435601	769,000	769,000	89802962	H365B	EUR 0.39	OET Put	Open End	10
FR0011435627	612,000	612,000	89803039	H366B	EUR 0.49	OET Put	Open End	10
FR0011434265	500,000	500,000	89802989	H367B	EUR 0.6	OET Put	Open End	10
FR0011434810	375,000	375,000	89803012	H368B	EUR 0.8	OET Put	Open End	10
FR0011434844	455,000	455,000	89803063	H376B	EUR 0.66	OET Put	Open End	10
FR0011434869	361,000	361,000	89803004	H377B	EUR 0.83	OET Put	Open End	10
FR0011434877	300,000	300,000	89803055	H378B	EUR 1	OET Put	Open End	10
FR0011434893	222,000	222,000	89803098	H379B	EUR 1.35	OET Put	Open End	10
FR0011434919	508,000	508,000	89803047	H387B	EUR 0.59	OET Put	Open End	10
FR0011434935	400,000	400,000	89803080	H388B	EUR 0.75	OET Put	Open End	10
FR0011434943	333,000	333,000	89803128	H389B	EUR 0.9	OET Put	Open End	10
FR0011434992	248,000	248,000	89803071	H390B	EUR 1.21	OET Put	Open End	10
FR0011435049	214,000	214,000	89803101	H398B	EUR 1.4	OET Put	Open End	5
FR0011435072	169,000	169,000	89803179	H399B	EUR 1.77	OET Put	Open End	5
FR0011435098	141,000	141,000	89803110	H400B	EUR 2.13	OET Put	Open End	5
FR0011435122	105,000	105,000	89803152	H401B	EUR 2.87	OET Put	Open End	5
FR0011435148	1,071,000	1,071,000	89803209	H409B	EUR 0.28	OET Put	Open End	10
FR0011435338	833,000	833,000	89803144	H410B	EUR 0.36	OET Put	Open End	10
FR0011435353	698,000	698,000	89803195	H411B	EUR 0.43	OET Put	Open End	10

N° de Souche / N° de Tranche / Code ISIN	Nbre de Titres émis	Nbre de Titres	Code Commun	Code Mnemoniq ue	Prix d'émission par Titre	Call / Put	Date de Remboursement	Parité
FR0011435403	517,000	517,000	89803233	H412B	EUR 0.58	OET Put	Open End	10
FR0011435445	179,000	179,000	89803187	H420B	EUR 1.68	OET Put	Open End	20
FR0011435510	142,000	142,000	89803225	H421B	EUR 2.12	OET Put	Open End	20
FR0011435536	117,000	117,000	89803268	H422B	EUR 2.57	OET Put	Open End	20
FR0011435585	87,000	87,000	89803217	H423B	EUR 3.45	OET Put	Open End	20
FR0011435635	500,000	500,000	89803250	H431B	EUR 0.6	OET Put	Open End	5
FR0011435668	395,000	395,000	89803292	H432B	EUR 0.76	OET Put	Open End	5
FR0011435684	330,000	330,000	89803241	H433B	EUR 0.91	OET Put	Open End	5
FR0011435692	244,000	244,000	89803276	H434B	EUR 1.23	OET Put	Open End	5
FR0011435759	1,034,000	1,034,000	89803322	H442B	EUR 0.29	OET Put	Open End	5
FR0011435767	811,000	811,000	89803284	H443B	EUR 0.37	OET Put	Open End	5
FR0011435791	667,000	667,000	89803306	H444B	EUR 0.45	OET Put	Open End	5
FR0011435809	500,000	500,000	89803365	H445B	EUR 0.6	OET Put	Open End	5
FR0011435841	313,000	313,000	89803314	H453B	EUR 0.96	OET Put	Open End	10
FR0011435858	248,000	248,000	89803357	H454B	EUR 1.21	OET Put	Open End	10
FR0011435866	205,000	205,000	89803390	H455B	EUR 1.46	OET Put	Open End	10
FR0011435882	153,000	153,000	89803349	H456B	EUR 1.96	OET Put	Open End	10
FR0011435890	833,000	833,000	89803373	H462B	EUR 0.36	OET Put	Open End	10
FR0011435932	588,000	588,000	89803420	H463B	EUR 0.51	OET Put	Open End	10
FR0011435957	577,000	577,000	89803381	H474B	EUR 0.52	OET Put	Open End	10
FR0011433408	411,000	411,000	89803403	H475B	EUR 0.73	OET Put	Open End	10
FR0011433440	652,000	652,000	89803454	H481B	EUR 0.46	OET Put	Open End	2
FR0011433473	476,000	476,000	89803411	H482B	EUR 0.63	OET Put	Open End	2
FR0011433499	167,000	167,000	89803438	H488B	EUR 1.8	OET Put	Open End	10
FR0011433523	118,000	118,000	89803497	H489B	EUR 2.55	OET Put	Open End	10
FR0011433549	259,000	259,000	89803446	H495B	EUR 1.16	OET Put	Open End	2
FR0011433648	186,000	186,000	89803462	H496B	EUR 1.61	OET Put	Open End	2
FR0011433671	385,000	385,000	89803535	H507B	EUR 0.78	OET Put	Open End	10
FR0011434042	273,000	273,000	89803489	H508B	EUR 1.1	OET Put	Open End	10

N° de Souche / N° de Tranche / Code ISIN	Nbre de Titres émis	Nbre de Titres	Code Commun	Code Mnemoniq ue	Prix d'émission par Titre	Call / Put	Date de Remboursement	Parité
FR0011434075	1,304,000	1,304,000	89803519	H514B	EUR 0.23	OET Put	Open End	10
FR0011434109	938,000	938,000	89803560	H515B	EUR 0.32	OET Put	Open End	10
FR0011434141	246,000	246,000	89803527	H521B	EUR 1.22	OET Put	Open End	10
FR0011434174	173,000	173,000	89803543	H522B	EUR 1.73	OET Put	Open End	10
FR0011434190	133,000	133,000	89803594	H533B	EUR 2.26	OET Put	Open End	5
FR0011434224	96,000	96,000	89803551	H534B	EUR 3.13	OET Put	Open End	5
FR0011434257	183,000	183,000	89803586	H540B	EUR 1.64	OET Put	Open End	20
FR0011436591	129,000	129,000	89803624	H541B	EUR 2.33	OET Put	Open End	20
FR0011436625	345,000	345,000	89803578	H547B	EUR 0.87	OET Put	Open End	10
FR0011436641	242,000	242,000	89803616	H548B	EUR 1.24	OET Put	Open End	10
FR0011436666	142,000	142,000	89803667	H554B	EUR 2.12	OET Put	Open End	10
FR0011436674	102,000	102,000	89803608	H555B	EUR 2.94	OET Put	Open End	10
FR0011436682	1,034,000	1,034,000	89803659	H561B	EUR 0.29	OET Put	Open End	10
FR0011436708	714,000	714,000	89803691	H562B	EUR 0.42	OET Put	Open End	10
FR0011436740	210,000	210,000	89803632	H568B	EUR 1.43	OET Put	Open End	10
FR0011436815	149,000	149,000	89803683	H569B	EUR 2.02	OET Put	Open End	10
FR0011436823	429,000	429,000	89803721	H575B	EUR 0.7	OET Put	Open End	10
FR0011436831	303,000	303,000	89803675	H576B	EUR 0.99	OET Put	Open End	10
FR0011436849	395,000	395,000	89803713	H587B	EUR 0.76	OET Put	Open End	2
FR0011436864	278,000	278,000	89803756	H588B	EUR 1.08	OET Put	Open End	2
FR0011436872	180,000	180,000	89803705	H595B	EUR 1.67	OET Put	Open End	20
FR0011436880	135,000	135,000	89803730	H598B	EUR 2.23	OET Put	Open End	10
FR0011436898	102,000	102,000	89803799	H603B	EUR 2.94	OET Put	Open End	10
FR0011436906	190,000	190,000	89803748	H606B	EUR 1.58	OET Put	Open End	10
FR0011436914	517,000	517,000	89803764	H611B	EUR 0.58	OET Put	Open End	5
FR0011436922	291,000	291,000	89803837	H615B	EUR 1.03	OET Put	Open End	10
FR0011436930	231,000	231,000	89803772	H618B	EUR 1.3	OET Put	Open End	40
FR0011436948	195,000	195,000	89803829	H621B	EUR 1.54	OET Put	Open End	10

N° de Souche / N° de Tranche / Code ISIN	Société / Action	Call / Put	Prix d'Exercice	Capitalised Exercise Price Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011433366	PEUGEOT	OET Call	EUR 5.0341	4 digits	EUR 5.34	2 digits	6.00%	Up to 10%
FR0011433606	PEUGEOT	OET Call	EUR 4.7544	4 digits	EUR 5.04	2 digits	6.00%	Up to 10%
FR0011433705	PEUGEOT	OET Call	EUR 4.4747	4 digits	EUR 4.74	2 digits	6.00%	Up to 10%
FR0011434083	PEUGEOT	OET Call	EUR 4.195	4 digits	EUR 4.45	2 digits	6.00%	Up to 10%
FR0011434133	PEUGEOT	OET Call	EUR 3.9154	4 digits	EUR 4.15	2 digits	6.00%	Up to 10%
FR0011434182	PEUGEOT	OET Call	EUR 3.6357	4 digits	EUR 3.85	2 digits	6.00%	Up to 10%
FR0011434240	PEUGEOT	OET Call	EUR 3.356	4 digits	EUR 3.56	2 digits	6.00%	Up to 10%
FR0011434794	TECHNIP	OET Call	EUR 71.4981	4 digits	EUR 74.36	2 digits	4.00%	Up to 10%
FR0011434836	TECHNIP	OET Call	EUR 67.526	4 digits	EUR 70.23	2 digits	4.00%	Up to 10%
FR0011434901	TECHNIP	OET Call	EUR 63.5538	4 digits	EUR 66.1	2 digits	4.00%	Up to 10%
FR0011434984	TECHNIP	OET Call	EUR 59.5817	4 digits	EUR 61.97	2 digits	4.00%	Up to 10%
FR0011435007	TECHNIP	OET Call	EUR 55.6096	4 digits	EUR 57.83	2 digits	4.00%	Up to 10%
FR0011435023	TECHNIP	OET Call	EUR 51.6375	4 digits	EUR 53.7	2 digits	4.00%	Up to 10%
FR0011435031	TECHNIP	OET Call	EUR 47.6654	4 digits	EUR 49.57	2 digits	4.00%	Up to 10%
FR0011435064	CGG VERITAS	OET Call	EUR 17.7453	4 digits	EUR 18.81	2 digits	6.00%	Up to 10%
FR0011435114	CGG VERITAS	OET Call	EUR 16.7594	4 digits	EUR 17.77	2 digits	6.00%	Up to 10%
FR0011435205	CGG VERITAS	OET Call	EUR 15.7736	4 digits	EUR 16.72	2 digits	6.00%	Up to 10%
FR0011435262	CGG VERITAS	OET Call	EUR 14.7877	4 digits	EUR 15.68	2 digits	6.00%	Up to 10%
FR0011435312	CGG VERITAS	OET Call	EUR 13.8019	4 digits	EUR 14.63	2 digits	6.00%	Up to 10%
FR0011435437	CGG VERITAS	OET Call	EUR 12.816	4 digits	EUR 13.59	2 digits	6.00%	Up to 10%
FR0011435486	CGG VERITAS	OET Call	EUR 11.8302	4 digits	EUR 12.54	2 digits	6.00%	Up to 10%
FR0011435650	GEMALTO	OET Call	EUR 58.6904	4 digits	EUR 61.04	2 digits	4.00%	Up to 10%

N° de Souche / N° de Tranche / Code ISIN	Société / Action	Call / Put	Prix d'Exercice	Capitalised Exercise Price Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011435726	GEMALTO	OET Call	EUR 55.4298	4 digits	EUR 57.65	2 digits	4.00%	Up to 10%
FR0011435734	GEMALTO	OET Call	EUR 52.1692	4 digits	EUR 54.26	2 digits	4.00%	Up to 10%
FR0011435817	GEMALTO	OET Call	EUR 48.9087	4 digits	EUR 50.87	2 digits	4.00%	Up to 10%
FR0011435940	GEMALTO	OET Call	EUR 45.6481	4 digits	EUR 47.47	2 digits	4.00%	Up to 10%
FR0011436021	GEMALTO	OET Call	EUR 42.3875	4 digits	EUR 44.08	2 digits	4.00%	Up to 10%
FR0011436070	GEMALTO	OET Call	EUR 39.1269	4 digits	EUR 40.69	2 digits	4.00%	Up to 10%
FR0011436112	AIR LIQUIDE	OET Call	EUR 77.8154	4 digits	EUR 80.93	2 digits	4.00%	Up to 10%
FR0011436161	AIR LIQUIDE	OET Call	EUR 73.4923	4 digits	EUR 76.43	2 digits	4.00%	Up to 10%
FR0011436211	AIR LIQUIDE	OET Call	EUR 69.1692	4 digits	EUR 71.94	2 digits	4.00%	Up to 10%
FR0011436278	AIR LIQUIDE	OET Call	EUR 64.8462	4 digits	EUR 67.44	2 digits	4.00%	Up to 10%
FR0011436310	AIR LIQUIDE	OET Call	EUR 60.5231	4 digits	EUR 62.94	2 digits	4.00%	Up to 10%
FR0011436336	AIR LIQUIDE	OET Call	EUR 56.2	4 digits	EUR 58.45	2 digits	4.00%	Up to 10%
FR0011436385	AIR LIQUIDE	OET Call	EUR 51.8769	4 digits	EUR 53.95	2 digits	4.00%	Up to 10%
FR0011437029	ALCATEL-LUCENT	OET Call	EUR 0.9917	4 digits	EUR 1.05	2 digits	6.00%	Up to 10%
FR0011437680	ALCATEL-LUCENT	OET Call	EUR 0.9366	4 digits	EUR 0.99	2 digits	6.00%	Up to 10%
FR0011437698	ALCATEL-LUCENT	OET Call	EUR 0.8815	4 digits	EUR 0.93	2 digits	6.00%	Up to 10%
FR0011437714	ALCATEL-LUCENT	OET Call	EUR 0.8264	4 digits	EUR 0.88	2 digits	6.00%	Up to 10%
FR0011437722	ALCATEL-LUCENT	OET Call	EUR 0.7713	4 digits	EUR 0.82	2 digits	6.00%	Up to 10%
FR0011438308	ALCATEL-LUCENT	OET Call	EUR 0.7162	4 digits	EUR 0.76	2 digits	6.00%	Up to 10%
FR0011438332	ALCATEL-LUCENT	OET Call	EUR 0.6611	4 digits	EUR 0.7	2 digits	6.00%	Up to 10%
FR0011438340	CREDIT AGRICOLE	OET Call	EUR 6.3978	4 digits	EUR 6.65	2 digits	4.00%	Up to 10%
FR0011438365	CREDIT AGRICOLE	OET Call	EUR 6.0424	4 digits	EUR 6.28	2 digits	4.00%	Up to 10%

N° de Souche / N° de Tranche / Code ISIN	Société / Action	Call / Put	Prix d'Exercice	Capitalised Exercise Price Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011438381	CREDIT AGRICOLE	OET Call	EUR 5.6869	4 digits	EUR 5.91	2 digits	4.00%	Up to 10%
FR0011438407	CREDIT AGRICOLE	OET Call	EUR 5.3315	4 digits	EUR 5.54	2 digits	4.00%	Up to 10%
FR0011438415	CREDIT AGRICOLE	OET Call	EUR 4.9761	4 digits	EUR 5.18	2 digits	4.00%	Up to 10%
FR0011438431	CREDIT AGRICOLE	OET Call	EUR 4.6206	4 digits	EUR 4.81	2 digits	4.00%	Up to 10%
FR0011438472	CREDIT AGRICOLE	OET Call	EUR 4.2652	4 digits	EUR 4.44	2 digits	4.00%	Up to 10%
FR0011438498	BNP PARIBAS	OET Call	EUR 37.3803	4 digits	EUR 38.88	2 digits	4.00%	Up to 10%
FR0011438514	BNP PARIBAS	OET Call	EUR 35.3036	4 digits	EUR 36.72	2 digits	4.00%	Up to 10%
FR0011438530	BNP PARIBAS	OET Call	EUR 33.2269	4 digits	EUR 34.56	2 digits	4.00%	Up to 10%
FR0011438555	BNP PARIBAS	OET Call	EUR 31.1502	4 digits	EUR 32.4	2 digits	4.00%	Up to 10%
FR0011438563	BNP PARIBAS	OET Call	EUR 29.0736	4 digits	EUR 30.24	2 digits	4.00%	Up to 10%
FR0011438589	BNP PARIBAS	OET Call	EUR 26.9969	4 digits	EUR 28.08	2 digits	4.00%	Up to 10%
FR0011438597	BNP PARIBAS	OET Call	EUR 24.9202	4 digits	EUR 25.92	2 digits	4.00%	Up to 10%
FR0011438621	AXA	OET Call	EUR 11.6135	4 digits	EUR 12.08	2 digits	4.00%	Up to 10%
FR0011438662	AXA	OET Call	EUR 10.9683	4 digits	EUR 11.41	2 digits	4.00%	Up to 10%
FR0011438779	AXA	OET Call	EUR 10.3231	4 digits	EUR 10.74	2 digits	4.00%	Up to 10%
FR0011438795	AXA	OET Call	EUR 9.6779	4 digits	EUR 10.07	2 digits	4.00%	Up to 10%
FR0011438803	AXA	OET Call	EUR 9.0327	4 digits	EUR 9.39	2 digits	4.00%	Up to 10%
FR0011438811	AXA	OET Call	EUR 8.3875	4 digits	EUR 8.72	2 digits	4.00%	Up to 10%
FR0011438845	AXA	OET Call	EUR 7.7423	4 digits	EUR 8.05	2 digits	4.00%	Up to 10%
FR0011438860	CAP GEMINI	OET Call	EUR 32.7548	4 digits	EUR 34.07	2 digits	4.00%	Up to 10%
FR0011438878	CAP GEMINI	OET Call	EUR 30.9351	4 digits	EUR 32.17	2 digits	4.00%	Up to 10%
FR0011438894	CAP GEMINI	OET Call	EUR 29.1154	4 digits	EUR 30.28	2 digits	4.00%	Up to 10%

N° de Souche / N° de Tranche / Code ISIN	Société / Action	Call / Put	Prix d'Exercice	Capitalised Exercise Price Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011438928	CAP GEMINI	OET Call	EUR 27.2957	4 digits	EUR 28.39	2 digits	4.00%	Up to 10%
FR0011438936	CAP GEMINI	OET Call	EUR 25.476	4 digits	EUR 26.5	2 digits	4.00%	Up to 10%
FR0011438969	CAP GEMINI	OET Call	EUR 23.6563	4 digits	EUR 24.6	2 digits	4.00%	Up to 10%
FR0011438985	CAP GEMINI	OET Call	EUR 21.8365	4 digits	EUR 22.71	2 digits	4.00%	Up to 10%
FR0011439058	MICHELIN	OET Call	EUR 58.0933	4 digits	EUR 60.42	2 digits	4.00%	Up to 10%
FR0011433713	MICHELIN	OET Call	EUR 54.8659	4 digits	EUR 57.06	2 digits	4.00%	Up to 10%
FR0011434117	MICHELIN	OET Call	EUR 51.6385	4 digits	EUR 53.7	2 digits	4.00%	Up to 10%
FR0011434158	MICHELIN	OET Call	EUR 48.4111	4 digits	EUR 50.35	2 digits	4.00%	Up to 10%
FR0011434216	MICHELIN	OET Call	EUR 45.1837	4 digits	EUR 46.99	2 digits	4.00%	Up to 10%
FR0011434273	MICHELIN	OET Call	EUR 41.9563	4 digits	EUR 43.63	2 digits	4.00%	Up to 10%
FR0011434307	MICHELIN	OET Call	EUR 38.7288	4 digits	EUR 40.28	2 digits	4.00%	Up to 10%
FR0011434323	VALLOUREC	OET Call	EUR 37.0082	4 digits	EUR 38.49	2 digits	4.00%	Up to 10%
FR0011434356	VALLOUREC	OET Call	EUR 34.9522	4 digits	EUR 36.35	2 digits	4.00%	Up to 10%
FR0011434372	VALLOUREC	OET Call	EUR 32.8962	4 digits	EUR 34.21	2 digits	4.00%	Up to 10%
FR0011434380	VALLOUREC	OET Call	EUR 30.8401	4 digits	EUR 32.07	2 digits	4.00%	Up to 10%
FR0011434612	VALLOUREC	OET Call	EUR 28.7841	4 digits	EUR 29.94	2 digits	4.00%	Up to 10%
FR0011434646	VALLOUREC	OET Call	EUR 26.7281	4 digits	EUR 27.8	2 digits	4.00%	Up to 10%
FR0011434687	VALLOUREC	OET Call	EUR 24.6721	4 digits	EUR 25.66	2 digits	4.00%	Up to 10%
FR0011434711	TOTAL	OET Call	EUR 32.5558	4 digits	EUR 33.86	2 digits	4.00%	Up to 10%
FR0011435700	TOTAL	OET Call	EUR 30.7471	4 digits	EUR 31.98	2 digits	4.00%	Up to 10%
FR0011435742	TOTAL	OET Call	EUR 28.9385	4 digits	EUR 30.1	2 digits	4.00%	Up to 10%
FR0011435874	TOTAL	OET Call	EUR 27.1298	4 digits	EUR 28.22	2 digits	4.00%	Up to 10%

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FR0011435908	TOTAL	OET Call	EUR 25.3212	4 digits	EUR 26.33	2 digits	4.00%	Up to 10%
FR0011435973	TOTAL	OET Call	EUR 23.5125	4 digits	EUR 24.45	2 digits	4.00%	Up to 10%
FR0011435981	TOTAL	OET Call	EUR 21.7038	4 digits	EUR 22.57	2 digits	4.00%	Up to 10%
FR0011436005	BOUYGUES	OET Call	EUR 17.1043	4 digits	EUR 17.79	2 digits	4.00%	Up to 10%
FR0011436047	BOUYGUES	OET Call	EUR 16.1541	4 digits	EUR 16.8	2 digits	4.00%	Up to 10%
FR0011436096	BOUYGUES	OET Call	EUR 15.2038	4 digits	EUR 15.81	2 digits	4.00%	Up to 10%
FR0011436146	BOUYGUES	OET Call	EUR 14.2536	4 digits	EUR 14.82	2 digits	4.00%	Up to 10%
FR0011436245	BOUYGUES	OET Call	EUR 13.3034	4 digits	EUR 13.84	2 digits	4.00%	Up to 10%
FR0011436294	BOUYGUES	OET Call	EUR 12.3531	4 digits	EUR 12.85	2 digits	4.00%	Up to 10%
FR0011436344	BOUYGUES	OET Call	EUR 11.4029	4 digits	EUR 11.86	2 digits	4.00%	Up to 10%
FR0011436401	ALSTOM	OET Call	EUR 28.787	4 digits	EUR 29.94	2 digits	4.00%	Up to 10%
FR0011436450	ALSTOM	OET Call	EUR 27.1877	4 digits	EUR 28.28	2 digits	4.00%	Up to 10%
FR0011436500	ALSTOM	OET Call	EUR 25.5885	4 digits	EUR 26.61	2 digits	4.00%	Up to 10%
FR0011436559	ALSTOM	OET Call	EUR 23.9892	4 digits	EUR 24.95	2 digits	4.00%	Up to 10%
FR0011436575	ALSTOM	OET Call	EUR 22.3899	4 digits	EUR 23.29	2 digits	4.00%	Up to 10%
FR0011436690	ALSTOM	OET Call	EUR 20.7906	4 digits	EUR 21.62	2 digits	4.00%	Up to 10%
FR0011436757	ALSTOM	OET Call	EUR 19.1913	4 digits	EUR 19.96	2 digits	4.00%	Up to 10%
FR0011436773	SOCIETE GENERALE	OET Call	EUR 25.8144	4 digits	EUR 26.85	2 digits	4.00%	Up to 10%
FR0011436781	SOCIETE GENERALE	OET Call	EUR 24.3803	4 digits	EUR 25.36	2 digits	4.00%	Up to 10%
FR0011436807	SOCIETE GENERALE	OET Call	EUR 22.9462	4 digits	EUR 23.86	2 digits	4.00%	Up to 10%
FR0011436963	SOCIETE GENERALE	OET Call	EUR 21.512	4 digits	EUR 22.37	2 digits	4.00%	Up to 10%
FR0011436989	SOCIETE GENERALE	OET Call	EUR 20.0779	4 digits	EUR 20.88	2 digits	4.00%	Up to 10%

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FR0011436997	SOCIETE GENERALE	OET Call	EUR 18.6438	4 digits	EUR 19.39	2 digits	4.00%	Up to 10%
FR0011437003	SOCIETE GENERALE	OET Call	EUR 17.2096	4 digits	EUR 17.9	2 digits	4.00%	Up to 10%
FR0011437011	EADS	OET Call	EUR 30.5567	4 digits	EUR 31.78	2 digits	4.00%	Up to 10%
FR0011437037	EADS	OET Call	EUR 28.8591	4 digits	EUR 30.01	2 digits	4.00%	Up to 10%
FR0011437045	EADS	OET Call	EUR 27.1615	4 digits	EUR 28.25	2 digits	4.00%	Up to 10%
FR0011437060	EADS	OET Call	EUR 25.4639	4 digits	EUR 26.48	2 digits	4.00%	Up to 10%
FR0011437078	EADS	OET Call	EUR 23.7663	4 digits	EUR 24.72	2 digits	4.00%	Up to 10%
FR0011437086	EADS	OET Call	EUR 22.0688	4 digits	EUR 22.95	2 digits	4.00%	Up to 10%
FR0011437094	EADS	OET Call	EUR 20.3712	4 digits	EUR 21.19	2 digits	4.00%	Up to 10%
FR0011437102	GDF SUEZ	OET Call	EUR 12.3447	4 digits	EUR 12.84	2 digits	4.00%	Up to 10%
FR0011437110	GDF SUEZ	OET Call	EUR 11.6589	4 digits	EUR 12.13	2 digits	4.00%	Up to 10%
FR0011437128	GDF SUEZ	OET Call	EUR 10.9731	4 digits	EUR 11.41	2 digits	4.00%	Up to 10%
FR0011437318	GDF SUEZ	OET Call	EUR 10.2873	4 digits	EUR 10.7	2 digits	4.00%	Up to 10%
FR0011437334	GDF SUEZ	OET Call	EUR 9.6014	4 digits	EUR 9.99	2 digits	4.00%	Up to 10%
FR0011437359	GDF SUEZ	OET Call	EUR 8.9156	4 digits	EUR 9.27	2 digits	4.00%	Up to 10%
FR0011437383	GDF SUEZ	OET Call	EUR 8.2298	4 digits	EUR 8.56	2 digits	4.00%	Up to 10%
FR0011437391	PPR	OET Call	EUR 146.9856	4 digits	EUR 152.87	2 digits	4.00%	Up to 10%
FR0011437409	PPR	OET Call	EUR 138.8197	4 digits	EUR 144.37	2 digits	4.00%	Up to 10%
FR0011437425	PPR	OET Call	EUR 130.6538	4 digits	EUR 135.88	2 digits	4.00%	Up to 10%
FR0011437441	PPR	OET Call	EUR 122.488	4 digits	EUR 127.39	2 digits	4.00%	Up to 10%
FR0011437458	PPR	OET Call	EUR 114.3221	4 digits	EUR 118.9	2 digits	4.00%	Up to 10%
FR0011438357	PPR	OET Call	EUR 106.1563	4 digits	EUR 110.4	2 digits	4.00%	Up to 10%

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FR0011438399	PPR	OET Call	EUR 97.9904	4 digits	EUR 101.91	2 digits	4.00%	Up to 10%
FR0011438423	VIVENDI	OET Call	EUR 13.0933	4 digits	EUR 13.62	2 digits	4.00%	Up to 10%
FR0011438456	VIVENDI	OET Call	EUR 12.3659	4 digits	EUR 12.86	2 digits	4.00%	Up to 10%
FR0011438464	VIVENDI	OET Call	EUR 11.6385	4 digits	EUR 12.1	2 digits	4.00%	Up to 10%
FR0011438480	VIVENDI	OET Call	EUR 10.9111	4 digits	EUR 11.35	2 digits	4.00%	Up to 10%
FR0011438506	VIVENDI	OET Call	EUR 10.1837	4 digits	EUR 10.59	2 digits	4.00%	Up to 10%
FR0011438522	VIVENDI	OET Call	EUR 9.4563	4 digits	EUR 9.83	2 digits	4.00%	Up to 10%
FR0011438548	VIVENDI	OET Call	EUR 8.7288	4 digits	EUR 9.08	2 digits	4.00%	Up to 10%
FR0011438571	FRANCE TELECOM	OET Call	EUR 6.4038	4 digits	EUR 6.66	2 digits	4.00%	Up to 10%
FR0011438605	FRANCE TELECOM	OET Call	EUR 6.0481	4 digits	EUR 6.29	2 digits	4.00%	Up to 10%
FR0011438639	FRANCE TELECOM	OET Call	EUR 5.6923	4 digits	EUR 5.92	2 digits	4.00%	Up to 10%
FR0011438647	FRANCE TELECOM	OET Call	EUR 5.3365	4 digits	EUR 5.55	2 digits	4.00%	Up to 10%
FR0011438654	FRANCE TELECOM	OET Call	EUR 4.9808	4 digits	EUR 5.18	2 digits	4.00%	Up to 10%
FR0011433382	FRANCE TELECOM	OET Call	EUR 4.625	4 digits	EUR 4.81	2 digits	4.00%	Up to 10%
FR0011433457	FRANCE TELECOM	OET Call	EUR 4.2692	4 digits	EUR 4.44	2 digits	4.00%	Up to 10%
FR0011433572	RENAULT	OET Call	EUR 41.8543	4 digits	EUR 43.53	2 digits	4.00%	Up to 10%
FR0011434059	RENAULT	OET Call	EUR 39.5291	4 digits	EUR 41.11	2 digits	4.00%	Up to 10%
FR0011434281	RENAULT	OET Call	EUR 37.2038	4 digits	EUR 38.69	2 digits	4.00%	Up to 10%
FR0011434968	RENAULT	OET Call	EUR 34.8786	4 digits	EUR 36.27	2 digits	4.00%	Up to 10%
FR0011435080	RENAULT	OET Call	EUR 32.5534	4 digits	EUR 33.86	2 digits	4.00%	Up to 10%
FR0011435270	RENAULT	OET Call	EUR 30.2281	4 digits	EUR 31.44	2 digits	4.00%	Up to 10%
FR0011435577	RENAULT	OET Call	EUR 27.9029	4 digits	EUR 29.02	2 digits	4.00%	Up to 10%

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FR0011435783	EDF	OET Call	EUR 12.4529	4 digits	EUR 12.95	2 digits	4.00%	Up to 10%
FR0011435916	EDF	OET Call	EUR 11.7611	4 digits	EUR 12.23	2 digits	4.00%	Up to 10%
FR0011436088	EDF	OET Call	EUR 11.0692	4 digits	EUR 11.51	2 digits	4.00%	Up to 10%
FR0011436179	EDF	OET Call	EUR 10.3774	4 digits	EUR 10.79	2 digits	4.00%	Up to 10%
FR0011436302	EDF	OET Call	EUR 8.9938	4 digits	EUR 9.35	2 digits	4.00%	Up to 10%
FR0011436369	ARKEMA	OET Call	EUR 70.8283	4 digits	EUR 75.08	2 digits	6.00%	Up to 10%
FR0011436468	ARKEMA	OET Call	EUR 66.8934	4 digits	EUR 70.91	2 digits	6.00%	Up to 10%
FR0011437136	ARKEMA	OET Call	EUR 62.9585	4 digits	EUR 66.74	2 digits	6.00%	Up to 10%
FR0011437144	ARKEMA	OET Call	EUR 59.0236	4 digits	EUR 62.57	2 digits	6.00%	Up to 10%
FR0011437151	ARKEMA	OET Call	EUR 51.1538	4 digits	EUR 54.22	2 digits	6.00%	Up to 10%
FR0011437169	CARREFOUR	OET Call	EUR 17.8832	4 digits	EUR 18.6	2 digits	4.00%	Up to 10%
FR0011437177	CARREFOUR	OET Call	EUR 16.8897	4 digits	EUR 17.57	2 digits	4.00%	Up to 10%
FR0011437185	CARREFOUR	OET Call	EUR 15.8962	4 digits	EUR 16.53	2 digits	4.00%	Up to 10%
FR0011437193	CARREFOUR	OET Call	EUR 14.9026	4 digits	EUR 15.5	2 digits	4.00%	Up to 10%
FR0011437201	CARREFOUR	OET Call	EUR 12.9156	4 digits	EUR 13.43	2 digits	4.00%	Up to 10%
FR0011437219	NATIXIS	OET Call	EUR 2.7968	4 digits	EUR 2.96	2 digits	6.00%	Up to 10%
FR0011437227	NATIXIS	OET Call	EUR 2.6414	4 digits	EUR 2.8	2 digits	6.00%	Up to 10%
FR0011437235	NATIXIS	OET Call	EUR 2.486	4 digits	EUR 2.64	2 digits	6.00%	Up to 10%
FR0011437243	NATIXIS	OET Call	EUR 2.3307	4 digits	EUR 2.47	2 digits	6.00%	Up to 10%
FR0011437250	NATIXIS	OET Call	EUR 2.0199	4 digits	EUR 2.14	2 digits	6.00%	Up to 10%
FR0011437276	SANOFI-AVENTIS	OET Call	EUR 62.2125	4 digits	EUR 64.7	2 digits	4.00%	Up to 10%
FR0011437284	SANOFI-AVENTIS	OET Call	EUR 58.7563	4 digits	EUR 61.11	2 digits	4.00%	Up to 10%

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FR0011437292	SANOFI-AVENTIS	OET Call	EUR 55.3	4 digits	EUR 57.51	2 digits	4.00%	Up to 10%
FR0011437300	SANOFI-AVENTIS	OET Call	EUR 51.8438	4 digits	EUR 53.92	2 digits	4.00%	Up to 10%
FR0011437342	SANOFI-AVENTIS	OET Call	EUR 44.9313	4 digits	EUR 46.73	2 digits	4.00%	Up to 10%
FR0011437375	AIR France-KLM	OET Call	EUR 7.121	4 digits	EUR 7.55	2 digits	6.00%	Up to 10%
FR0011437417	AIR France-KLM	OET Call	EUR 6.7254	4 digits	EUR 7.13	2 digits	6.00%	Up to 10%
FR0011437433	AIR France-KLM	OET Call	EUR 6.3298	4 digits	EUR 6.71	2 digits	6.00%	Up to 10%
FR0011438324	AIR France-KLM	OET Call	EUR 5.9342	4 digits	EUR 6.29	2 digits	6.00%	Up to 10%
FR0011438670	AIR France-KLM	OET Call	EUR 5.143	4 digits	EUR 5.45	2 digits	6.00%	Up to 10%
FR0011438688	FAURECIA	OET Call	EUR 11.4368	4 digits	EUR 12.12	2 digits	6.00%	Up to 10%
FR0011438696	FAURECIA	OET Call	EUR 10.8014	4 digits	EUR 11.45	2 digits	6.00%	Up to 10%
FR0011438704	FAURECIA	OET Call	EUR 10.166	4 digits	EUR 10.78	2 digits	6.00%	Up to 10%
FR0011438712	FAURECIA	OET Call	EUR 9.5307	4 digits	EUR 10.1	2 digits	6.00%	Up to 10%
FR0011438720	FAURECIA	OET Call	EUR 8.2599	4 digits	EUR 8.76	2 digits	6.00%	Up to 10%
FR0011438738	SAINT-GOBAIN	OET Call	EUR 26.9697	4 digits	EUR 28.05	2 digits	4.00%	Up to 10%
FR0011438746	SAINT-GOBAIN	OET Call	EUR 25.4714	4 digits	EUR 26.49	2 digits	4.00%	Up to 10%
FR0011438753	SAINT-GOBAIN	OET Call	EUR 23.9731	4 digits	EUR 24.93	2 digits	4.00%	Up to 10%
FR0011438761	SAINT-GOBAIN	OET Call	EUR 22.4748	4 digits	EUR 23.37	2 digits	4.00%	Up to 10%
FR0011438787	SAINT-GOBAIN	OET Call	EUR 19.4781	4 digits	EUR 20.26	2 digits	4.00%	Up to 10%
FR0011438837	VEOLIA ENVIRONNEMENT	OET Call	EUR 7.9148	4 digits	EUR 8.23	2 digits	4.00%	Up to 10%
FR0011438902	VEOLIA ENVIRONNEMENT	OET Call	EUR 7.4751	4 digits	EUR 7.77	2 digits	4.00%	Up to 10%
FR0011438993	VEOLIA ENVIRONNEMENT	OET Call	EUR 7.0354	4 digits	EUR 7.32	2 digits	4.00%	Up to 10%
FR0011439017	VEOLIA ENVIRONNEMENT	OET Call	EUR 6.5957	4 digits	EUR 6.86	2 digits	4.00%	Up to 10%

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FR0011439108	VEOLIA ENVIRONNEMENT	OET Call	EUR 5.7163	4 digits	EUR 5.94	2 digits	4.00%	Up to 10%
FR0011439041	LAFARGE	OET Call	EUR 42.3909	4 digits	EUR 44.09	2 digits	4.00%	Up to 10%
FR0011439074	LAFARGE	OET Call	EUR 40.0358	4 digits	EUR 41.64	2 digits	4.00%	Up to 10%
FR0011439140	LAFARGE	OET Call	EUR 37.6808	4 digits	EUR 39.19	2 digits	4.00%	Up to 10%
FR0011439173	LAFARGE	OET Call	EUR 35.3257	4 digits	EUR 36.74	2 digits	4.00%	Up to 10%
FR0011439207	LAFARGE	OET Call	EUR 30.6156	4 digits	EUR 31.84	2 digits	4.00%	Up to 10%
FR0011438910	REMY COINTREAU	OET Call	EUR 84.8717	4 digits	EUR 89.96	2 digits	6.00%	Up to 10%
FR0011438944	REMY COINTREAU	OET Call	EUR 80.1566	4 digits	EUR 84.97	2 digits	6.00%	Up to 10%
FR0011438977	REMY COINTREAU	OET Call	EUR 75.4415	4 digits	EUR 79.97	2 digits	6.00%	Up to 10%
FR0011439009	REMY COINTREAU	OET Call	EUR 70.7264	4 digits	EUR 74.97	2 digits	6.00%	Up to 10%
FR0011439025	REMY COINTREAU	OET Call	EUR 61.2962	4 digits	EUR 64.97	2 digits	6.00%	Up to 10%
FR0011439066	VALEO	OET Call	EUR 34.6458	4 digits	EUR 36.72	2 digits	6.00%	Up to 10%
FR0011439090	VALEO	OET Call	EUR 32.721	4 digits	EUR 34.68	2 digits	6.00%	Up to 10%
FR0011439124	VALEO	OET Call	EUR 30.7962	4 digits	EUR 32.64	2 digits	6.00%	Up to 10%
FR0011439132	VALEO	OET Call	EUR 28.8715	4 digits	EUR 30.6	2 digits	6.00%	Up to 10%
FR0011439165	VALEO	OET Call	EUR 25.0219	4 digits	EUR 26.52	2 digits	6.00%	Up to 10%
FR0011439199	LVMH	OET Call	EUR 113.7548	4 digits	EUR 118.31	2 digits	4.00%	Up to 10%
FR0011439223	LVMH	OET Call	EUR 107.4351	4 digits	EUR 111.73	2 digits	4.00%	Up to 10%
FR0011439231	LVMH	OET Call	EUR 101.1154	4 digits	EUR 105.16	2 digits	4.00%	Up to 10%
FR0011439256	LVMH	OET Call	EUR 94.7957	4 digits	EUR 98.59	2 digits	4.00%	Up to 10%
FR0011439272	LVMH	OET Call	EUR 82.1563	4 digits	EUR 85.44	2 digits	4.00%	Up to 10%
FR0011433432	VINCI	OET Call	EUR 30.2106	4 digits	EUR 31.42	2 digits	4.00%	Up to 10%

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FR0011433515	VINCI	OET Call	EUR 28.5322	4 digits	EUR 29.67	2 digits	4.00%	Up to 10%
FR0011433556	VINCI	OET Call	EUR 26.8538	4 digits	EUR 27.93	2 digits	4.00%	Up to 10%
FR0011433622	VINCI	OET Call	EUR 25.1755	4 digits	EUR 26.18	2 digits	4.00%	Up to 10%
FR0011433697	VINCI	OET Call	EUR 21.8188	4 digits	EUR 22.69	2 digits	4.00%	Up to 10%
FR0011434026	CASINO	OET Call	EUR 65.1226	4 digits	EUR 69.03	2 digits	6.00%	Up to 10%
FR0011434067	CASINO	OET Call	EUR 61.5047	4 digits	EUR 65.2	2 digits	6.00%	Up to 10%
FR0011434091	CASINO	OET Call	EUR 57.8868	4 digits	EUR 61.36	2 digits	6.00%	Up to 10%
FR0011434125	CASINO	OET Call	EUR 54.2689	4 digits	EUR 57.53	2 digits	6.00%	Up to 10%
FR0011434166	CASINO	OET Call	EUR 47.033	4 digits	EUR 49.86	2 digits	6.00%	Up to 10%
FR0011434208	ARCELOR MITTAL	OET Call	EUR 10.1942	4 digits	EUR 10.6	2 digits	4.00%	Up to 10%
FR0011434778	ARCELOR MITTAL	OET Call	EUR 9.6279	4 digits	EUR 10.01	2 digits	4.00%	Up to 10%
FR0011434786	ARCELOR MITTAL	OET Call	EUR 9.0615	4 digits	EUR 9.42	2 digits	4.00%	Up to 10%
FR0011434802	ARCELOR MITTAL	OET Call	EUR 8.4952	4 digits	EUR 8.84	2 digits	4.00%	Up to 10%
FR0011434828	ARCELOR MITTAL	OET Call	EUR 7.3625	4 digits	EUR 7.66	2 digits	4.00%	Up to 10%
FR0011434851	SCHNEIDER ELECTRIC	OET Call	EUR 49.4135	4 digits	EUR 51.39	2 digits	4.00%	Up to 10%
FR0011434885	SCHNEIDER ELECTRIC	OET Call	EUR 46.6683	4 digits	EUR 48.54	2 digits	4.00%	Up to 10%
FR0011434927	SCHNEIDER ELECTRIC	OET Call	EUR 43.9231	4 digits	EUR 45.68	2 digits	4.00%	Up to 10%
FR0011434950	SCHNEIDER ELECTRIC	OET Call	EUR 41.1779	4 digits	EUR 42.83	2 digits	4.00%	Up to 10%
FR0011435411	SCHNEIDER ELECTRIC	OET Call	EUR 35.6875	4 digits	EUR 37.12	2 digits	4.00%	Up to 10%
FR0011435452	ACCOR	OET Call	EUR 24.0837	4 digits	EUR 25.05	2 digits	4.00%	Up to 10%
FR0011435502	ACCOR	OET Call	EUR 22.7457	4 digits	EUR 23.66	2 digits	4.00%	Up to 10%
FR0011435544	ACCOR	OET Call	EUR 21.4077	4 digits	EUR 22.26	2 digits	4.00%	Up to 10%

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FR0011435619	ACCOR	OET Call	EUR 20.0697	4 digits	EUR 20.87	2 digits	4.00%	Up to 10%
FR0011435643	ACCOR	OET Call	EUR 17.3938	4 digits	EUR 18.09	2 digits	4.00%	Up to 10%
FR0011435676	ZODIAC AEROSPACE	OET Call	EUR 72.0255	4 digits	EUR 76.35	2 digits	6.00%	Up to 10%
FR0011435718	ZODIAC AEROSPACE	OET Call	EUR 68.0241	4 digits	EUR 72.11	2 digits	6.00%	Up to 10%
FR0011435775	ZODIAC AEROSPACE	OET Call	EUR 64.0226	4 digits	EUR 67.86	2 digits	6.00%	Up to 10%
FR0011435833	ZODIAC AEROSPACE	OET Call	EUR 60.0212	4 digits	EUR 63.62	2 digits	6.00%	Up to 10%
FR0011435924	ZODIAC AEROSPACE	OET Call	EUR 52.0184	4 digits	EUR 55.14	2 digits	6.00%	Up to 10%
FR0011435965	ST MICROELECTRONICS	OET Call	EUR 5.284	4 digits	EUR 5.5	2 digits	4.00%	Up to 10%
FR0011435999	ST MICROELECTRONICS	OET Call	EUR 4.9905	4 digits	EUR 5.19	2 digits	4.00%	Up to 10%
FR0011436039	ST MICROELECTRONICS	OET Call	EUR 4.6969	4 digits	EUR 4.88	2 digits	4.00%	Up to 10%
FR0011436104	ST MICROELECTRONICS	OET Call	EUR 4.4034	4 digits	EUR 4.58	2 digits	4.00%	Up to 10%
FR0011436120	ST MICROELECTRONICS	OET Call	EUR 3.8163	4 digits	EUR 3.97	2 digits	4.00%	Up to 10%
FR0011436153	TF1	OET Call	EUR 6.703	4 digits	EUR 7.11	2 digits	6.00%	Up to 10%
FR0011436203	TF1	OET Call	EUR 5.5201	4 digits	EUR 5.85	2 digits	6.00%	Up to 10%
FR0011433390	GROUPE EUROTUNNEL	OET Call	EUR 5.1722	4 digits	EUR 5.48	2 digits	6.00%	Up to 10%
FR0011433424	GROUPE EUROTUNNEL	OET Call	EUR 4.2594	4 digits	EUR 4.52	2 digits	6.00%	Up to 10%
FR0011433465	LOREAL	OET Call	EUR 90.4351	4 digits	EUR 94.05	2 digits	4.00%	Up to 10%
FR0011433481	LOREAL	OET Call	EUR 74.476	4 digits	EUR 77.46	2 digits	4.00%	Up to 10%
FR0011433507	ESSILOR INTERNATIONAL	OET Call	EUR 60.2601	4 digits	EUR 62.67	2 digits	4.00%	Up to 10%
FR0011433531	ESSILOR INTERNATIONAL	OET Call	EUR 49.626	4 digits	EUR 51.61	2 digits	4.00%	Up to 10%
FR0011433564	SOITEC	OET Call	EUR 2.2212	4 digits	EUR 2.35	2 digits	6.00%	Up to 10%
FR0011433580	SOITEC	OET Call	EUR 1.8292	4 digits	EUR 1.94	2 digits	6.00%	Up to 10%

N° de Souche / N° de Tranche / Code ISIN	Société / Action	Call / Put	Prix d'Exercice	Capitalised Exercise Price Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011433598	PERNOD-RICARD	OET Call	EUR 79.5976	4 digits	EUR 82.78	2 digits	4.00%	Up to 10%
FR0011433614	PERNOD-RICARD	OET Call	EUR 65.551	4 digits	EUR 68.17	2 digits	4.00%	Up to 10%
FR0011433655	DANONE	OET Call	EUR 42.8514	4 digits	EUR 44.57	2 digits	4.00%	Up to 10%
FR0011436013	DANONE	OET Call	EUR 35.2894	4 digits	EUR 36.7	2 digits	4.00%	Up to 10%
FR0011433689	ILIAD	OET Call	EUR 113.1462	4 digits	EUR 119.94	2 digits	6.00%	Up to 10%
FR0011434018	ILIAD	OET Call	EUR 93.1792	4 digits	EUR 98.77	2 digits	6.00%	Up to 10%
FR0011436054	SUEZ ENVIRONNEMENT	OET Call	EUR 7.8584	4 digits	EUR 8.17	2 digits	4.00%	Up to 10%
FR0011436138	SUEZ ENVIRONNEMENT	OET Call	EUR 6.4716	4 digits	EUR 6.73	2 digits	4.00%	Up to 10%
FR0011436187	SAFRAN	OET Call	EUR 27.7885	4 digits	EUR 28.9	2 digits	4.00%	Up to 10%
FR0011436229	SAFRAN	OET Call	EUR 22.8846	4 digits	EUR 23.8	2 digits	4.00%	Up to 10%
FR0011436237	UNIBAIL	OET Call	EUR 140.8221	4 digits	EUR 146.46	2 digits	4.00%	Up to 10%
FR0011436260	UNIBAIL	OET Call	EUR 115.9712	4 digits	EUR 120.61	2 digits	4.00%	Up to 10%
FR0011436286	PUBLICIS GROUP	OET Call	EUR 41.5601	4 digits	EUR 43.22	2 digits	4.00%	Up to 10%
FR0011436328	PUBLICIS GROUP	OET Call	EUR 34.226	4 digits	EUR 35.6	2 digits	4.00%	Up to 10%
FR0011436351	LAGARDERE	OET Call	EUR 20.9252	4 digits	EUR 22.18	2 digits	6.00%	Up to 10%
FR0011436377	LAGARDERE	OET Call	EUR 17.2325	4 digits	EUR 18.27	2 digits	6.00%	Up to 10%
FR0011436393	PEUGEOT	OET Put	EUR 7.2536	4 digits	EUR 6.82	2 digits	6.00%	Up to 10%
FR0011436419	PEUGEOT	OET Put	EUR 7.5689	4 digits	EUR 7.11	2 digits	6.00%	Up to 10%
FR0011436427	PEUGEOT	OET Put	EUR 7.8843	4 digits	EUR 7.41	2 digits	6.00%	Up to 10%
FR0011436476	PEUGEOT	OET Put	EUR 8.5151	4 digits	EUR 8	2 digits	6.00%	Up to 10%
FR0011436484	TECHNIP	OET Put	EUR 98.9719	4 digits	EUR 95.01	2 digits	4.00%	Up to 10%
FR0011436492	TECHNIP	OET Put	EUR 103.275	4 digits	EUR 99.14	2 digits	4.00%	Up to 10%

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FR0011436518	TECHNIP	OET Put	EUR 107.5781	4 digits	EUR 103.28	2 digits	4.00%	Up to 10%
FR0011436534	TECHNIP	OET Put	EUR 116.1844	4 digits	EUR 111.54	2 digits	4.00%	Up to 10%
FR0011436542	GEMALTO	OET Put	EUR 81.2427	4 digits	EUR 77.99	2 digits	4.00%	Up to 10%
FR0011436567	GEMALTO	OET Put	EUR 84.775	4 digits	EUR 81.38	2 digits	4.00%	Up to 10%
FR0011436609	GEMALTO	OET Put	EUR 88.3073	4 digits	EUR 84.78	2 digits	4.00%	Up to 10%
FR0011436633	GEMALTO	OET Put	EUR 95.3719	4 digits	EUR 91.56	2 digits	4.00%	Up to 10%
FR0011436658	AIR LIQUIDE	OET Put	EUR 107.7167	4 digits	EUR 103.41	2 digits	4.00%	Up to 10%
FR0011433630	AIR LIQUIDE	OET Put	EUR 112.4	4 digits	EUR 107.9	2 digits	4.00%	Up to 10%
FR0011434232	AIR LIQUIDE	OET Put	EUR 117.0833	4 digits	EUR 112.4	2 digits	4.00%	Up to 10%
FR0011434299	AIR LIQUIDE	OET Put	EUR 126.45	4 digits	EUR 121.39	2 digits	4.00%	Up to 10%
FR0011434315	ALCATEL-LUCENT	OET Put	EUR 1.4289	4 digits	EUR 1.35	2 digits	6.00%	Up to 10%
FR0011434331	ALCATEL-LUCENT	OET Put	EUR 1.4911	4 digits	EUR 1.41	2 digits	6.00%	Up to 10%
FR0011434349	ALCATEL-LUCENT	OET Put	EUR 1.5532	4 digits	EUR 1.46	2 digits	6.00%	Up to 10%
FR0011434364	ALCATEL-LUCENT	OET Put	EUR 1.6774	4 digits	EUR 1.58	2 digits	6.00%	Up to 10%
FR0011434398	CREDIT AGRICOLE	OET Put	EUR 8.8562	4 digits	EUR 8.5	2 digits	4.00%	Up to 10%
FR0011434620	CREDIT AGRICOLE	OET Put	EUR 9.2413	4 digits	EUR 8.87	2 digits	4.00%	Up to 10%
FR0011434638	CREDIT AGRICOLE	OET Put	EUR 9.6263	4 digits	EUR 9.24	2 digits	4.00%	Up to 10%
FR0011434653	CREDIT AGRICOLE	OET Put	EUR 10.3964	4 digits	EUR 9.98	2 digits	4.00%	Up to 10%
FR0011434679	BNP PARIBAS	OET Put	EUR 51.744	4 digits	EUR 49.67	2 digits	4.00%	Up to 10%
FR0011434695	BNP PARIBAS	OET Put	EUR 53.9938	4 digits	EUR 51.83	2 digits	4.00%	Up to 10%
FR0011434703	BNP PARIBAS	OET Put	EUR 56.2435	4 digits	EUR 53.99	2 digits	4.00%	Up to 10%
FR0011434729	BNP PARIBAS	OET Put	EUR 60.743	4 digits	EUR 58.31	2 digits	4.00%	Up to 10%

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FR0011434737	AXA	OET Put	EUR 16.076	4 digits	EUR 15.43	2 digits	4.00%	Up to 10%
FR0011434745	AXA	OET Put	EUR 16.775	4 digits	EUR 16.1	2 digits	4.00%	Up to 10%
FR0011434752	AXA	OET Put	EUR 17.474	4 digits	EUR 16.78	2 digits	4.00%	Up to 10%
FR0011434760	AXA	OET Put	EUR 18.8719	4 digits	EUR 18.12	2 digits	4.00%	Up to 10%
FR0011435056	CAP GEMINI	OET Put	EUR 45.3411	4 digits	EUR 43.53	2 digits	4.00%	Up to 10%
FR0011435106	CAP GEMINI	OET Put	EUR 47.3125	4 digits	EUR 45.42	2 digits	4.00%	Up to 10%
FR0011435130	CAP GEMINI	OET Put	EUR 49.2839	4 digits	EUR 47.31	2 digits	4.00%	Up to 10%
FR0011435155	CAP GEMINI	OET Put	EUR 53.2266	4 digits	EUR 51.1	2 digits	4.00%	Up to 10%
FR0011435171	MICHELIN	OET Put	EUR 80.4161	4 digits	EUR 77.2	2 digits	4.00%	Up to 10%
FR0011435239	MICHELIN	OET Put	EUR 83.9125	4 digits	EUR 80.56	2 digits	4.00%	Up to 10%
FR0011435247	MICHELIN	OET Put	EUR 87.4089	4 digits	EUR 83.91	2 digits	4.00%	Up to 10%
FR0011435254	MICHELIN	OET Put	EUR 94.4016	4 digits	EUR 90.63	2 digits	4.00%	Up to 10%
FR0011435288	VALLOUREC	OET Put	EUR 51.2289	4 digits	EUR 49.18	2 digits	4.00%	Up to 10%
FR0011435296	VALLOUREC	OET Put	EUR 53.4563	4 digits	EUR 51.32	2 digits	4.00%	Up to 10%
FR0011435320	VALLOUREC	OET Put	EUR 55.6836	4 digits	EUR 53.46	2 digits	4.00%	Up to 10%
FR0011435395	VALLOUREC	OET Put	EUR 60.1383	4 digits	EUR 57.73	2 digits	4.00%	Up to 10%
FR0011435494	TOTAL	OET Put	EUR 45.0656	4 digits	EUR 43.26	2 digits	4.00%	Up to 10%
FR0011435528	TOTAL	OET Put	EUR 47.025	4 digits	EUR 45.14	2 digits	4.00%	Up to 10%
FR0011435551	TOTAL	OET Put	EUR 48.9844	4 digits	EUR 47.03	2 digits	4.00%	Up to 10%
FR0011435593	TOTAL	OET Put	EUR 52.9031	4 digits	EUR 50.79	2 digits	4.00%	Up to 10%
FR0011435601	BOUYGUES	OET Put	EUR 23.6768	4 digits	EUR 22.73	2 digits	4.00%	Up to 10%
FR0011435627	BOUYGUES	OET Put	EUR 24.7063	4 digits	EUR 23.72	2 digits	4.00%	Up to 10%

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FR0011434265	BOUYGUES	OET Put	EUR 25.7357	4 digits	EUR 24.71	2 digits	4.00%	Up to 10%
FR0011434810	BOUYGUES	OET Put	EUR 27.7945	4 digits	EUR 26.68	2 digits	4.00%	Up to 10%
FR0011434844	ALSTOM	OET Put	EUR 39.8487	4 digits	EUR 38.25	2 digits	4.00%	Up to 10%
FR0011434869	ALSTOM	OET Put	EUR 41.5813	4 digits	EUR 39.92	2 digits	4.00%	Up to 10%
FR0011434877	ALSTOM	OET Put	EUR 43.3138	4 digits	EUR 41.58	2 digits	4.00%	Up to 10%
FR0011434893	ALSTOM	OET Put	EUR 46.7789	4 digits	EUR 44.91	2 digits	4.00%	Up to 10%
FR0011434919	SOCIETE GENERALE	OET Put	EUR 35.7339	4 digits	EUR 34.3	2 digits	4.00%	Up to 10%
FR0011434935	SOCIETE GENERALE	OET Put	EUR 37.2875	4 digits	EUR 35.8	2 digits	4.00%	Up to 10%
FR0011434943	SOCIETE GENERALE	OET Put	EUR 38.8411	4 digits	EUR 37.29	2 digits	4.00%	Up to 10%
FR0011434992	SOCIETE GENERALE	OET Put	EUR 41.9484	4 digits	EUR 40.27	2 digits	4.00%	Up to 10%
FR0011435049	EADS	OET Put	EUR 42.2984	4 digits	EUR 40.61	2 digits	4.00%	Up to 10%
FR0011435072	EADS	OET Put	EUR 44.1375	4 digits	EUR 42.37	2 digits	4.00%	Up to 10%
FR0011435098	EADS	OET Put	EUR 45.9766	4 digits	EUR 44.14	2 digits	4.00%	Up to 10%
FR0011435122	EADS	OET Put	EUR 49.6547	4 digits	EUR 47.67	2 digits	4.00%	Up to 10%
FR0011435148	GDF SUEZ	OET Put	EUR 17.0883	4 digits	EUR 16.4	2 digits	4.00%	Up to 10%
FR0011435338	GDF SUEZ	OET Put	EUR 17.8313	4 digits	EUR 17.12	2 digits	4.00%	Up to 10%
FR0011435353	GDF SUEZ	OET Put	EUR 18.5742	4 digits	EUR 17.83	2 digits	4.00%	Up to 10%
FR0011435403	GDF SUEZ	OET Put	EUR 20.0602	4 digits	EUR 19.26	2 digits	4.00%	Up to 10%
FR0011435445	PPR	OET Put	EUR 203.4661	4 digits	EUR 195.33	2 digits	4.00%	Up to 10%
FR0011435510	PPR	OET Put	EUR 212.3125	4 digits	EUR 203.82	2 digits	4.00%	Up to 10%
FR0011435536	PPR	OET Put	EUR 221.1589	4 digits	EUR 212.31	2 digits	4.00%	Up to 10%
FR0011435585	PPR	OET Put	EUR 238.8516	4 digits	EUR 229.3	2 digits	4.00%	Up to 10%

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FR0011435635	VIVENDI	OET Put	EUR 18.1245	4 digits	EUR 17.4	2 digits	4.00%	Up to 10%
FR0011435668	VIVENDI	OET Put	EUR 18.9125	4 digits	EUR 18.16	2 digits	4.00%	Up to 10%
FR0011435684	VIVENDI	OET Put	EUR 19.7005	4 digits	EUR 18.91	2 digits	4.00%	Up to 10%
FR0011435692	VIVENDI	OET Put	EUR 21.2766	4 digits	EUR 20.43	2 digits	4.00%	Up to 10%
FR0011435759	FRANCE TELECOM	OET Put	EUR 8.8646	4 digits	EUR 8.51	2 digits	4.00%	Up to 10%
FR0011435767	FRANCE TELECOM	OET Put	EUR 9.25	4 digits	EUR 8.88	2 digits	4.00%	Up to 10%
FR0011435791	FRANCE TELECOM	OET Put	EUR 9.6354	4 digits	EUR 9.25	2 digits	4.00%	Up to 10%
FR0011435809	FRANCE TELECOM	OET Put	EUR 10.4063	4 digits	EUR 9.99	2 digits	4.00%	Up to 10%
FR0011435841	RENAULT	OET Put	EUR 57.9372	4 digits	EUR 55.62	2 digits	4.00%	Up to 10%
FR0011435858	RENAULT	OET Put	EUR 60.4563	4 digits	EUR 58.04	2 digits	4.00%	Up to 10%
FR0011435866	RENAULT	OET Put	EUR 62.9753	4 digits	EUR 60.46	2 digits	4.00%	Up to 10%
FR0011435882	RENAULT	OET Put	EUR 68.0133	4 digits	EUR 65.29	2 digits	4.00%	Up to 10%
FR0011435890	EDF	OET Put	EUR 17.9875	4 digits	EUR 17.27	2 digits	4.00%	Up to 10%
FR0011435932	EDF	OET Put	EUR 19.4865	4 digits	EUR 18.71	2 digits	4.00%	Up to 10%
FR0011435957	CARREFOUR	OET Put	EUR 25.8313	4 digits	EUR 24.8	2 digits	4.00%	Up to 10%
FR0011433408	CARREFOUR	OET Put	EUR 27.9839	4 digits	EUR 26.86	2 digits	4.00%	Up to 10%
FR0011433440	NATIXIS	OET Put	EUR 4.2051	4 digits	EUR 3.95	2 digits	6.00%	Up to 10%
FR0011433473	NATIXIS	OET Put	EUR 4.5555	4 digits	EUR 4.28	2 digits	6.00%	Up to 10%
FR0011433499	SANOFI-AVENTIS	OET Put	EUR 89.8625	4 digits	EUR 86.27	2 digits	4.00%	Up to 10%
FR0011433523	SANOFI-AVENTIS	OET Put	EUR 97.351	4 digits	EUR 93.46	2 digits	4.00%	Up to 10%
FR0011433549	AIR France-KLM	OET Put	EUR 10.7068	4 digits	EUR 10.06	2 digits	6.00%	Up to 10%
FR0011433648	AIR France-KLM	OET Put	EUR 11.599	4 digits	EUR 10.9	2 digits	6.00%	Up to 10%

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FR0011433671	SAINT-GOBAIN	OET Put	EUR 38.9563	4 digits	EUR 37.4	2 digits	4.00%	Up to 10%
FR0011434042	SAINT-GOBAIN	OET Put	EUR 42.2026	4 digits	EUR 40.51	2 digits	4.00%	Up to 10%
FR0011434075	VEOLIA ENVIRONNEMENT	OET Put	EUR 11.4325	4 digits	EUR 10.98	2 digits	4.00%	Up to 10%
FR0011434109	VEOLIA ENVIRONNEMENT	OET Put	EUR 12.3852	4 digits	EUR 11.89	2 digits	4.00%	Up to 10%
FR0011434141	LAFARGE	OET Put	EUR 61.2313	4 digits	EUR 58.78	2 digits	4.00%	Up to 10%
FR0011434174	LAFARGE	OET Put	EUR 66.3339	4 digits	EUR 63.68	2 digits	4.00%	Up to 10%
FR0011434190	VALEO	OET Put	EUR 52.0915	4 digits	EUR 48.97	2 digits	6.00%	Up to 10%
FR0011434224	VALEO	OET Put	EUR 56.4324	4 digits	EUR 53.05	2 digits	6.00%	Up to 10%
FR0011434257	LVMH	OET Put	EUR 164.3125	4 digits	EUR 157.74	2 digits	4.00%	Up to 10%
FR0011436591	LVMH	OET Put	EUR 178.0052	4 digits	EUR 170.89	2 digits	4.00%	Up to 10%
FR0011436625	VINCI	OET Put	EUR 43.6375	4 digits	EUR 41.89	2 digits	4.00%	Up to 10%
FR0011436641	VINCI	OET Put	EUR 47.274	4 digits	EUR 45.38	2 digits	4.00%	Up to 10%
FR0011436666	CASINO	OET Put	EUR 97.9149	4 digits	EUR 92.04	2 digits	6.00%	Up to 10%
FR0011436674	CASINO	OET Put	EUR 106.0745	4 digits	EUR 99.71	2 digits	6.00%	Up to 10%
FR0011436682	ARCELOR MITTAL	OET Put	EUR 14.725	4 digits	EUR 14.14	2 digits	4.00%	Up to 10%
FR0011436708	ARCELOR MITTAL	OET Put	EUR 15.9521	4 digits	EUR 15.31	2 digits	4.00%	Up to 10%
FR0011436740	SCHNEIDER ELECTRIC	OET Put	EUR 71.375	4 digits	EUR 68.52	2 digits	4.00%	Up to 10%
FR0011436815	SCHNEIDER ELECTRIC	OET Put	EUR 77.3229	4 digits	EUR 74.23	2 digits	4.00%	Up to 10%
FR0011436823	ACCOR	OET Put	EUR 34.7875	4 digits	EUR 33.4	2 digits	4.00%	Up to 10%
FR0011436831	ACCOR	OET Put	EUR 37.6865	4 digits	EUR 36.18	2 digits	4.00%	Up to 10%
FR0011436849	ST MICROELECTRONICS	OET Put	EUR 7.6325	4 digits	EUR 7.33	2 digits	4.00%	Up to 10%
FR0011436864	ST MICROELECTRONICS	OET Put	EUR 8.2685	4 digits	EUR 7.94	2 digits	4.00%	Up to 10%

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FR0011436872	LOREAL	OET Put	EUR 144.0755	4 digits	EUR 138.31	2 digits	4.00%	Up to 10%
FR0011436880	ESSILOR INTERNATIONAL	OET Put	EUR 96.0026	4 digits	EUR 92.16	2 digits	4.00%	Up to 10%
FR0011436898	PERNOD-RICARD	OET Put	EUR 126.8099	4 digits	EUR 121.74	2 digits	4.00%	Up to 10%
FR0011436906	DANONE	OET Put	EUR 68.2682	4 digits	EUR 65.54	2 digits	4.00%	Up to 10%
FR0011436914	SUEZ ENVIRONNEMENT	OET Put	EUR 12.5195	4 digits	EUR 12.02	2 digits	4.00%	Up to 10%
FR0011436922	SAFRAN	OET Put	EUR 44.2708	4 digits	EUR 42.5	2 digits	4.00%	Up to 10%
FR0011436930	UNIBAIL	OET Put	EUR 224.349	4 digits	EUR 215.38	2 digits	4.00%	Up to 10%
FR0011436948	PUBLICIS GROUP	OET Put	EUR 66.2109	4 digits	EUR 63.56	2 digits	4.00%	Up to 10%

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FR0011433366	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011433606	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011433705	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011434083	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011434133	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011434182	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011434240	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011434794	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011434836	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011434901	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011434984	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011435007	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com

N° de Souche / N° de Tranche / Code ISIN	Société / Action	Code ISIN de l'Action	Code Reuters de l'Action	Site Internet de l'Action	Bourse	Site Internet de la Bourse
FR0011435023	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011435031	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011435064	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435114	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435205	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435262	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435312	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435437	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435486	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435650	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011435726	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011435734	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011435817	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011435940	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436021	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436070	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436112	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436161	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436211	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436278	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436310	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436336	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436385	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011437029	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com

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FR0011437680	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011437698	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011437714	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011437722	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011438308	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011438332	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011438340	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438365	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438381	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438407	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438415	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438431	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438472	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438498	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438514	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438530	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438555	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438563	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438589	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438597	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438621	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438662	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438779	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438795	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com

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FR0011438803	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438811	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438845	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438860	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438878	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438894	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438928	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438936	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438969	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438985	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011439058	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011433713	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434117	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434158	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434216	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434273	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434307	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434323	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434356	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434372	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434380	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434612	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434646	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434687	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com

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FR0011434711	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435700	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435742	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435874	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435908	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435973	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435981	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011436005	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436047	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436096	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436146	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436245	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436294	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436344	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436401	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436450	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436500	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436559	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436575	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436690	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436757	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436773	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011436781	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011436807	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com

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FR0011436963	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011436989	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011436997	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011437003	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011437011	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437037	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437045	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437060	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437078	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437086	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437094	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437102	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437110	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437128	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437318	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437334	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437359	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437383	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437391	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011437409	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011437425	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011437441	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011437458	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011438357	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com

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FR0011438399	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011438423	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438456	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438464	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438480	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438506	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438522	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438548	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438571	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011438605	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011438639	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011438647	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011438654	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011433382	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011433457	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011433572	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011434059	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011434281	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011434968	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435080	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435270	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435577	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435783	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011435916	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com

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FR0011436088	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011436179	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011436302	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011436369	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011436468	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011437136	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011437144	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011437151	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011437169	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437177	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437185	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437193	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437201	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437219	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437227	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437235	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437243	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437250	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437276	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437284	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437292	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437300	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437342	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437375	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com

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FR0011437417	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011437433	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011438324	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011438670	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011438688	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438696	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438704	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438712	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438720	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438738	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438746	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438753	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438761	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438787	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438837	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011438902	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011438993	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011439017	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011439108	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011439041	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011439074	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011439140	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011439173	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011439207	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com

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FR0011438910	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011438944	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011438977	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011439009	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011439025	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011439066	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439090	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439124	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439132	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439165	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439199	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011439223	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011439231	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011439256	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011439272	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011433432	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011433515	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011433556	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011433622	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011433697	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011434026	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011434067	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011434091	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011434125	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com

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FR0011434166	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011434208	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434778	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434786	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434802	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434828	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434851	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011434885	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011434927	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011434950	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011435411	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011435452	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011435502	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011435544	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011435619	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011435643	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011435676	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com
FR0011435718	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com
FR0011435775	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com
FR0011435833	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com
FR0011435924	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com

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FR0011435965	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011435999	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436039	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436104	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436120	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436153	TF1	FR0000054900	TFFP.PA	www.tf1.fr	Euronext Paris	www.euronext.com
FR0011436203	TF1	FR0000054900	TFFP.PA	www.tf1.fr	Euronext Paris	www.euronext.com
FR0011433390	GROUPE EUROTUNNEL	FR0010533075	GETP.PA	www.eurotunnel.com	Euronext Paris	www.euronext.com
FR0011433424	GROUPE EUROTUNNEL	FR0010533075	GETP.PA	www.eurotunnel.com	Euronext Paris	www.euronext.com
FR0011433465	LOREAL	FR0000120321	OREP.PA	www.loreal.fr/	Euronext Paris	www.euronext.com
FR0011433481	LOREAL	FR0000120321	OREP.PA	www.loreal.fr/	Euronext Paris	www.euronext.com
FR0011433507	ESSILOR INTERNATIONAL	FR0000121667	ESSI.PA	www.essilor.fr/	Euronext Paris	www.euronext.com
FR0011433531	ESSILOR INTERNATIONAL	FR0000121667	ESSI.PA	www.essilor.fr/	Euronext Paris	www.euronext.com
FR0011433564	SOITEC	FR0004025062	SOIT.PA	www.soitec.com/	Euronext Paris	www.euronext.com
FR0011433580	SOITEC	FR0004025062	SOIT.PA	www.soitec.com/	Euronext Paris	www.euronext.com
FR0011433598	PERNOD-RICARD	FR0000120693	PERP.PA	www.pernod-ricard.com/	Euronext Paris	www.euronext.com
FR0011433614	PERNOD-RICARD	FR0000120693	PERP.PA	www.pernod-ricard.com/	Euronext Paris	www.euronext.com
FR0011433655	DANONE	FR0000120644	DANO.PA	www.danone.com/	Euronext Paris	www.euronext.com
FR0011436013	DANONE	FR0000120644	DANO.PA	www.danone.com/	Euronext Paris	www.euronext.com
FR0011433689	ILIAD	FR0004035913	ILD.PA	http://iliad.fr/	Euronext Paris	www.euronext.com
FR0011434018	ILIAD	FR0004035913	ILD.PA	http://iliad.fr/	Euronext Paris	www.euronext.com
FR0011436054	SUEZ ENVIRONNEMENT	FR0010613471	SEVI.PA	www.suez-environnement.com/	Euronext Paris	www.euronext.com
FR0011436138	SUEZ ENVIRONNEMENT	FR0010613471	SEVI.PA	www.suez-environnement.com/	Euronext Paris	www.euronext.com
FR0011436187	SAFRAN	FR0000073272	SAF.PA	www.safran-group.com/	Euronext Paris	www.euronext.com

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FR0011436229	SAFRAN	FR0000073272	SAF.PA	www.safran-group.com/	Euronext Paris	www.euronext.com
FR0011436237	UNIBAIL	FR0000124711	UNBP.AS	www.unibail.fr/	Euronext Amsterdam	www.euronext.com
FR0011436260	UNIBAIL	FR0000124711	UNBP.AS	www.unibail.fr/	Euronext Amsterdam	www.euronext.com
FR0011436286	PUBLICIS GROUP	FR0000130577	PUBP.PA	www.publicisgroupe.com/	Euronext Paris	www.euronext.com
FR0011436328	PUBLICIS GROUP	FR0000130577	PUBP.PA	www.publicisgroupe.com/	Euronext Paris	www.euronext.com
FR0011436351	LAGARDERE	FR0000130213	LAGA.PA	www.lagardere.com/	Euronext Paris	www.euronext.com
FR0011436377	LAGARDERE	FR0000130213	LAGA.PA	www.lagardere.com/	Euronext Paris	www.euronext.com
FR0011436393	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011436419	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011436427	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011436476	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011436484	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011436492	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011436518	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011436534	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011436542	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436567	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436609	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436633	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436658	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011433630	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011434232	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011434299	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com

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FR0011434315	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011434331	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011434349	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011434364	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011434398	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011434620	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011434638	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011434653	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011434679	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011434695	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011434703	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011434729	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011434737	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011434745	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011434752	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011434760	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011435056	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011435106	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011435130	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011435155	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011435171	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011435239	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011435247	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011435254	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com

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FR0011435288	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011435296	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011435320	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011435395	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011435494	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435528	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435551	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435593	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435601	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011435627	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011434265	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011434810	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011434844	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011434869	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011434877	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011434893	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011434919	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011434935	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011434943	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011434992	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011435049	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011435072	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011435098	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011435122	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com

N° de Souche / N° de Tranche / Code ISIN	Société / Action	Code ISIN de l'Action	Code Reuters de l'Action	Site Internet de l'Action	Bourse	Site Internet de la Bourse
FR0011435148	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011435338	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011435353	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011435403	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011435445	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011435510	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011435536	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011435585	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011435635	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011435668	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011435684	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011435692	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011435759	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011435767	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011435791	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011435809	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011435841	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435858	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435866	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435882	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435890	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011435932	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011435957	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011433408	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com

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FR0011433440	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011433473	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011433499	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011433523	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011433549	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011433648	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011433671	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011434042	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011434075	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011434109	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011434141	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011434174	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011434190	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011434224	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011434257	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011436591	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011436625	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011436641	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011436666	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011436674	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011436682	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011436708	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011436740	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com

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FR0011436815	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011436823	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011436831	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011436849	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436864	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436872	LOREAL	FR0000120321	OREP.PA	www.loreal.fr/	Euronext Paris	www.euronext.com
FR0011436880	ESSILOR INTERNATIONAL	FR0000121667	ESSI.PA	www.essilor.fr/	Euronext Paris	www.euronext.com
FR0011436898	PERNOD-RICARD	FR0000120693	PERP.PA	www.pernod-ricard.com/	Euronext Paris	www.euronext.com
FR0011436906	DANONE	FR0000120644	DANO.PA	www.danone.com/	Euronext Paris	www.euronext.com
FR0011436914	SUEZ ENVIRONNEMENT	FR0010613471	SEVI.PA	www.suez-environnement.com/	Euronext Paris	www.euronext.com
FR0011436922	SAFRAN	FR0000073272	SAF.PA	www.safran-group.com/	Euronext Paris	www.euronext.com
FR0011436930	UNIBAIL	FR0000124711	UNBP.AS	www.unibail.fr/	Euronext Amsterdam	www.euronext.com
FR0011436948	PUBLICIS GROUP	FR0000130577	PUBP.PA	www.publicisgroupe.com/	Euronext Paris	www.euronext.com

Section D - Risques

Elément	Description de l'Elément	
D.2	Principaux risques propres à l'Emetteur et au Garant	<p>Les acquéreurs prospectifs de Tires émis en vertu de ce Prospectus de Base devraient avoir l'expérience concernant les options et les transactions d'options et devraient comprendre les risques des transactions impliquant les Titres. Un investissement dans les Titres présente certains risques qui devraient être pris en considération avant qu'une décision d'investissement 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], dont certains sont en dehors de son contrôle. Plus particulièrement, l'Emetteur [et le Garant], ensemble avec le Groupe BNPP, [est]/[sont] exposé(s) aux risques inhérents à ses activités, tels que décrits ci-dessous :</p> <p>Garant</p> <p>Onze principaux risques sont inhérents aux activités de BNPP:</p> <p>(1) <i>Risque de crédit</i> - le risque de crédit est la probabilité que l'emprunteur de la banque ou une contrepartie ne remplisse pas ses obligations conformément aux conditions convenues. L'évaluation de cette probabilité de défaut et du taux de recouvrement du prêt ou de la créance en cas de défaut est un élément essentiel de l'évaluation de la qualité de crédit.</p> <p>(2) <i>Risque de crédit de la contrepartie</i> - Le risque de crédit de la contrepartie est la manifestation du risque de crédit à l'occasion d'opérations de paiement ou de transactions entre des contreparties. Ces opérations comprennent les contrats financiers bilatéraux, c'est-à-dire de gré à gré (over-the-counter – OTC) qui peuvent exposer la Banque au risque de défaut de sa contrepartie, ainsi que les contrats compensés auprès d'une chambre de compensation. Le montant de ce risque varie au cours du temps avec l'évolution des paramètres de marché affectant la valeur potentielle future des transactions ou portefeuilles concernés.</p> <p>(3) <i>Titrisation</i> - La Titrisation est une opération ou un montage par lequel le risque de crédit associé à une exposition ou à un ensemble d'expositions est subdivisé en tranches, et qui présente les caractéristiques suivantes :</p> <ul style="list-style-type: none"> - les paiements effectués dans le cadre de l'opération ou du montage dépendent de la performance de l'exposition ou de l'ensemble d'expositions d'origine ; - la subordination des tranches détermine la répartition des pertes pendant la durée du transfert de risque. <p>Tout engagement pris dans le cadre d'une structure de titrisation (y compris les dérivés et les lignes de liquidité) est considéré comme une exposition de titrisation. L'essentiel de ces engagements est en portefeuille bancaire prudentiel.</p> <p>(4) <i>Risque de marché</i> - Le risque de marché est le risque de perte de valeur provoqué par une évolution défavorable des prix ou des paramètres de marché, que ces derniers soient directement observables ou non.</p> <p>Les paramètres de marché observables sont, sans que cette liste soit exhaustive, les taux de change, les cours des valeurs mobilières et des matières premières négociables (que le prix soit directement coté ou obtenu par référence à un actif similaire), le prix de dérivés ainsi que tous les paramètres qui peuvent être induits de ceux-là, comme les taux d'intérêt, les marges de crédit, les volatilités ou les corrélations implicites ou d'autres paramètres similaires.</p> <p>Les paramètres non observables sont ceux fondés sur des hypothèses de</p>

Elément	Description de l'Elément	
		<p>travail comme les paramètres contenus dans les modèles ou basés sur des analyses statistiques ou économiques qui ne sont pas vérifiables sur le marché.</p> <p>Dans les portefeuilles de négoce obligataire, les instruments de crédit sont valorisés sur la base des taux obligataires et des marges de crédit, lesquels sont considérés comme des paramètres de marché au même titre que les taux d'intérêt ou les taux de change. Le risque sur le crédit de l'émetteur de l'instrument est ainsi un composant du risque de marché, appelé risque émetteur.</p> <p>L'absence de liquidité est un facteur important de risque de marché. En cas de restriction ou de disparition de la liquidité, un instrument ou un actif marchand peut ne pas être négociable ou ne pas l'être à sa valeur estimée, par exemple du fait d'une réduction du nombre de transactions, de contraintes juridiques ou encore d'un fort déséquilibre de l'offre et de la demande de certains actifs.</p> <p>Le risque relatif aux activités bancaires recouvre le risque de perte sur les participations en actions d'une part, et le risque de taux et de change relatifs aux activités d'intermédiation bancaire d'autre part.</p> <p>(5) <i>Risque opérationnel</i> - Le risque opérationnel est le risque de perte résultant de processus internes défaillants ou inadéquats ou d'événements externes, qu'ils soient de nature délibérée, accidentelle ou naturelle. Sa gestion repose sur l'analyse de l'enchaînement cause - événement - effet.</p> <p>Les processus internes sont notamment ceux impliquant le personnel et les systèmes informatiques. Les inondations, les incendies, les tremblements de terre, les attaques terroristes sont des exemples d'événements externes. Les événements de crédit ou de marché comme les défauts ou les changements de valeur n'entrent pas dans le champ d'analyse du risque opérationnel.</p> <p>Le risque opérationnel recouvre la fraude, les risques en lien avec les ressources humaines, les risques juridiques, les risques de non-conformité, les risques fiscaux, les risques liés aux systèmes d'information, la fourniture de services financiers inappropriés (conduct risk), les risques de défaillance des processus opérationnels y compris les processus de crédit, ou l'utilisation d'un modèle (risque de modèle), ainsi que les conséquences pécuniaires éventuelles liées à la gestion du risque de réputation.</p> <p>(6) <i>Risque de non-conformité et de réputation</i> - Le risque de non-conformité est défini dans la réglementation française comme le risque de sanction judiciaire, administrative ou disciplinaire, de perte financière significative ou d'atteinte à la réputation, qui naît du non-respect de dispositions propres aux activités bancaires et financières, qu'elles soient de nature législative ou réglementaire, nationales ou européennes directement applicables ou qu'il s'agisse de normes professionnelles et déontologiques, ou d'instructions de l'organe exécutif prises, notamment, en application des orientations de l'organe de surveillance.</p> <p>Par définition, ce risque est un sous-ensemble du risque opérationnel. Cependant, certains impacts liés au risque de non-conformité peuvent représenter davantage qu'une pure perte de valeur économique et peuvent nuire à la réputation de l'établissement. C'est pour cette raison que la Banque traite le risque de non-conformité en tant que tel.</p> <p>Le risque de réputation est le risque d'atteinte à la confiance que portent à l'entreprise ses clients, ses contreparties, ses fournisseurs, ses</p>

Elément	Description de l'Elément	
		<p>collaborateurs, ses actionnaires, ses superviseurs ou tout autre tiers dont la confiance, à quelque titre que ce soit, est une condition nécessaire à la poursuite normale de l'activité.</p> <p>Le risque de réputation est essentiellement un risque contingent à tous les autres risques encourus par la Banque.</p> <p>(7) <i>Risque de concentration</i> - Le risque de concentration et son corollaire, les effets de diversification, sont intégrés au sein de chaque risque notamment en ce qui concerne le risque de crédit, le risque de marché et le risque opérationnel via les paramètres de corrélation pris en compte par les modèles traitant de ces risques.</p> <p>Le risque de concentration est apprécié au niveau du Groupe consolidé et du conglomérat financier qu'il représente.</p> <p>(8) <i>Risque de taux de portefeuille bancaire</i> - Le risque de taux du portefeuille bancaire est le risque de perte de résultats lié aux décalages de taux, d'échéance et de nature entre les actifs et passifs. Pour les activités bancaires, ce risque s'analyse hors du portefeuille de négociation et recouvre essentiellement ce qui est appelé le risque global de taux.</p> <p>(9) <i>Risque stratégique et risque lié à l'activité</i> - Le risque stratégique est le risque que des choix stratégiques de la Banque se traduisent par une baisse du cours de son action.</p> <p>Le risque lié à l'activité correspond au risque de perte d'exploitation résultant d'un changement d'environnement économique entraînant une baisse des recettes, conjugué à une élasticité insuffisante des coûts.</p> <p>Ces deux types de risque sont suivis par le Conseil d'administration.</p> <p>(10) <i>Risque de liquidité</i> - Selon la réglementation, le risque de liquidité est défini comme le risque qu'une banque ne puisse pas honorer ses engagements ou dénouer ou compenser une position en raison de la situation du marché ou de facteurs idiosyncratiques, dans un délai déterminé et à un coût raisonnable.</p> <p>(11) <i>Risque de de souscription d'assurance</i> - Le risque de souscription d'assurance est le risque de perte résultant d'une évolution défavorable de la sinistralité des différents engagements d'assurance. Selon l'activité d'assurance (assurance-vie, prévoyance ou rentes), ce risque peut être statistique, macroéconomique, comportemental, lié à la santé publique ou à la survenance de catastrophes. Le risque de souscription d'assurance n'est pas la composante principale des risques liés à l'assurance-vie où les risques financiers sont prédominants.</p> <p>(a) Des conditions macroéconomiques et de marché difficiles ont eu et pourraient continuer à avoir un effet défavorable significatif sur les conditions dans lesquelles évoluent les établissements financiers et en conséquence sur la situation financière, les résultats opérationnels et le coût du risque de BNPP.</p> <p>(b) Du fait du périmètre géographique de ses activités, BNPP pourrait être vulnérable aux contextes ou circonstances politiques, macroéconomiques ou financiers d'une région ou d'un pays.</p>

Elément	Description de l'Elément	
		<p>(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 spreads de crédit des États ou d'autres facteurs.</p> <p>(d) Toute variation significative des taux d'intérêt est susceptible de peser sur les revenus ou sur la rentabilité de BNPP.</p> <p>(e) Un environnement prolongé de taux d'intérêt bas comporte des risques systémiques inhérents.</p> <p>(f) La solidité financière et le comportement des autres institutions financières et acteurs du marché pourraient avoir un effet défavorable sur BNPP.</p> <p>(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.</p> <p>(h) Les revenus tirés des activités de courtage et des activités générant des commissions sont potentiellement vulnérables à une baisse des marchés.</p> <p>(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.</p> <p>(j) Des mesures législatives et réglementaires prises en réponse à la crise financière mondiale pourraient affecter de manière substantielle BNPP ainsi que l'environnement financier et économique dans lequel elle opère.</p> <p>(k) BNPP est soumise à une réglementation importante et fluctuante dans les juridictions où elle exerce ses activités.</p> <p>(l) En cas de non-conformité avec les lois et règlements applicables, BNPP pourrait être exposée à des amendes significatives et d'autres sanctions administratives et pénales, et pourrait subir des pertes à la suite d'un contentieux privé, en lien ou non avec ces sanctions.</p> <p>(m) Risques liés à la mise en oeuvre des plans stratégiques de BNPP.</p> <p>(n) BNPP pourrait connaître des difficultés relatives à l'intégration des sociétés acquises et pourrait ne pas réaliser les bénéfices attendus de ses acquisitions.</p> <p>(o) Une intensification de la concurrence, par des acteurs bancaires et non bancaires, pourrait peser sur ses revenus et sa rentabilité.</p> <p>(p) Toute augmentation substantielle des provisions ou tout engagement insuffisamment provisionné pourrait peser sur les résultats et sur la situation financière de BNPP.</p> <p>(q) Les politiques, procédures et méthodes de gestion du risque mises en</p>

Elément	Description de l'Elément	
		<p>oeuvre par BNPP pourraient l'exposer à des risques non identifiés ou imprévus, susceptibles d'occasionner des pertes significatives.</p> <p>(r) Les stratégies de couverture mises en place par BNPP n'écartent pas tout risque de perte.</p> <p>(s) Des ajustements apportés à la valeur comptable des portefeuilles de titres et d'instruments dérivés de BNPP ainsi que de la dette de BNPP pourraient avoir un effet sur son résultat net et sur ses capitaux propres.</p> <p>(t) Le changement attendu des principes comptables relatifs aux instruments financiers pourrait avoir un impact sur le bilan de BNPP ainsi que sur les ratios réglementaires de fonds propres et entraîner des coûts supplémentaires.</p> <p>(u) Tout préjudice porté à la réputation de BNPP pourrait nuire à sa compétitivité.</p> <p>(v) Toute interruption ou défaillance des systèmes informatiques de BNPP, pourrait provoquer des pertes significatives d'informations relatives aux clients, nuire à la réputation de BNPP et provoquer des pertes financières.</p> <p>(w) Des événements externes imprévus pourraient provoquer une interruption des activités de BNPP et entraîner des pertes substantielles ainsi que des coûts supplémentaires.</p> <p>Emetteur</p> <p>Les risques principaux décrits au-dessus relativement à BNPP constituent également les risques principaux pour BNPP B.V., soit en qualité d'entité individuelle ou en tant que société du Groupe BNPP</p> <p><i>Risque de dépendance</i></p> <p>BNPP B.V. est une société opérationnelle. Les actifs de BNPP B.V. sont constitués des obligations des entités du Groupe BNPP. La capacité de BNPP B.V. à remplir ses propres obligations dépendra de la capacité des autres entités du Groupe BNPP à remplir les leurs. En ce qui concerne les titres qu'il émet, la capacité que BNPP B.V. a de remplir ses obligations en vertu de ces titres dépend de paiements qui lui sont dus au titre de certains contrats de couverture qu'il conclut avec d'autres entités du Groupe BNPP. En conséquence, les Titulaires de titres émis par BNPP B.V. bénéficieront des stipulations de la Garantie émise par BNPP, seront exposés à la capacité des entités du Groupe BNPP à remplir leurs obligations dans le cadre de ces contrats de couverture.</p> <p><i>Risque de marché</i></p> <p>BNPP B.V. est exposé aux risques de marché résultant de positions prises sur les taux d'intérêts, les taux de change, les matières premières et les produits sur actions, tous étant exposés aux fluctuations générales et spécifiques liées aux marchés. Cependant, ces risques sont couverts par des contrats d'option et d'échange de conditions d'intérêts et sont par conséquent et en principe réduits.</p> <p><i>Risque de crédit</i></p> <p>BNPP B.V. est exposé à une concentration de risque de crédit significative étant donné que tous les contrats financiers de gré à gré sont conclus avec sa maison-mère</p>

Elément	Description de l'Elément	
		<p>et d'autres entités du Groupe BNPP. Prenant en compte l'objectif et les activités de BNPP B.V. et le fait que sa maison-mère soit sous la supervision de la Banque Centrale Européenne et de l'autorité de contrôle prudentiel et de résolution, la direction considère ces risques comme acceptables. La dette senior à long terme de BNP Paribas est notée (A) par Standard & Poor's et (A1) par Moody's.</p> <p><i>Risque de liquidité</i></p> <p>BNPP B.V. a une exposition significative au risque de liquidité. Pour réduire cette exposition, BNPP B.V. a conclu des conventions de compensation avec sa société-mère et les autres entités du Groupe BNPP.</p>
D.3	Principaux risques propres aux Titres	<p>En plus des risques (y compris le risque de défaut) qui peuvent affecter la capacité de l'Emetteur de satisfaire à ses obligations en vertu des Titres [ou la capacité du Garant pour exécuter ses obligations en vertu de la Garantie,] certains facteurs sont considérés comme matériels dans le cadre de risques associés aux Titres émis en vertu du présent Prospectus de Base, notamment</p> <p><i>Risques de Marché</i></p> <ul style="list-style-type: none"> -les Titres (autres que les Titres Assortis de Sûretés) sont les 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 Remboursement Final, -dans de nombreux cas, l'exposition au Sous-Jacent de Référence découlera du fait que l'Emetteur concerné conclut des accords de couverture et, en ce qui concerne les Titres indexés sur un Sous-Jacent de Référence, les investisseurs potentiels sont exposés à la performance de ces accords de couverture et aux événements pouvant affecter ces accords, et, par conséquent, la survenance de l'un ou l'autre de ces événements peut affecter la valeur des Titres, <p><i>Risques liés aux Titulaires</i></p> <ul style="list-style-type: none"> -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. <p><i>Risques liés à l'Emetteur/au Garant</i></p> <ul style="list-style-type: none"> -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, discrétionnairement, 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,

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

Elément	Description de l'Elément	
		<p><i>Risques liés à des catégories spécifiques de produits</i></p> <p>Les risques suivants sont liés aux Produits ETS</p> <p>Produits à effet de levier</p> <p>Les investisseurs peuvent être exposés à une perte partielle ou totale de leur investissement. Le rendement de ces Titres dépend de la performance du ou des Sous-Jacent(s) de Référence, plus particulièrement en fonction du niveau de remboursements automatiques anticipés. De plus le rendement peut dépendre d'autres facteurs de marché comme les taux d'intérêt, les volatilités implicites des Sous-Jacents de Référence et le temps restant avant le remboursement L'effet de levier sur les Titres peut être positif ou négatif.</p>
D.6	Avertissement sur le risque	<p>Voir Elément D.3 ci-dessus.</p> <p>En cas d'insolvabilité de l'Emetteur ou si ce dernier est autrement incapable de rembourser les Titres ou n'est pas disposé à les rembourser à leur échéance, un investisseur peut perdre tout ou partie de son investissement dans les Titres.</p> <p>Si le Garant est dans l'incapacité de remplir ses engagements en vertu de la Garantie à leur échéance, ou n'est pas disposé à les remplir, un investisseur peut perdre tout ou partie de son investissement dans les Titres.</p> <p>En outre, les investisseurs peuvent perdre tout ou partie de leur investissement dans les Titres en conséquence de l'application des modalités des Titres.</p>

Section E - Offre

Elément	Description de l'Elément	
E.2b	Raisons de l'offre et utilisation du produit de celle-ci	Les produits nets de l'émission des Titres seront affectés aux besoins généraux de financement de l'Emetteur. Ces produits pourront être utilisés pour maintenir des positions sur des contrats d'options ou des contrats à terme ou d'autres instruments de couverture.
E.3	Modalités et conditions de l'offre	<p>Cette émission de Titres est offerte dans le cadre d'une Offre Non-exemptée en France et en Belgique.</p> <p>Le prix d'émission des Titres est défini à l'Elément C.20 du tableau.</p>
E.4	Intérêt de personnes physiques et morales pouvant influencer sur l'émission/l'offre	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.

UITGIFTE SPECIFIEKE SAMENVATTING VAN HET PROGRAMMA IN VERBAND MET DIT BASISPROSPECTUS

Er worden samenvattingen gemaakt van onderdelen die moeten worden meegedeeld en "Onderdelen" worden genoemd. Deze onderdelen worden opgesomd in de secties A - E (A.1 - E.7). Deze samenvatting bevat alle Onderdelen die in een samenvatting voor dit soort Schuldeffecten, Emittenten en de Garantieverstrekters moeten zijn opgenomen. Omdat een aantal Onderdelen niet moeten worden behandeld, kunnen er hiaten zijn in de opeenvolging van de nummers van de Onderdelen. Het is mogelijk dat inzake een bepaald Onderdeel geen relevante informatie kan worden gegeven, ook al moet een dergelijk Onderdeel gelet op de aard van de Schuldeffecten, de Emittenten, en Garantieverstrekker(s) in de samenvatting worden opgenomen. In dit geval moet in de samenvatting een korte beschrijving van het Onderdeel worden opgenomen met de vermelding "Niet van toepassing".

Section A - Inleiding en Waarschuwingen

Onderdeel	Titel	
A.1	Waarschuwing dat de samenvatting moet worden gezien als een inleiding en een bepalingen m.b.t. vorderingen	<ul style="list-style-type: none"> • Deze samenvatting moet worden gelezen als een inleiding op het Basisprospectus en de toepasselijke Uiteindelijke Voorwaarden. In deze samenvatting, tenzij anders vermeld en met uitzondering van de eerste paragraaf van Onderdeel D.3, betekent "Basis Prospectus": het Basis Prospectus van BNPP B.V. en BNPP van donderdag 9 juni 2016, zoals van tijd tot tijd aangevuld volgens de Note, Warrant en Certificaatprogramma van BNPP B.V., BNPP en BNP Paribas Fortis Funding. In de eerste paragraaf van Onderdeel D.3 betekent "Basis Prospectus": het Basis Prospectus van BNPP B.V. en BNPP van donderdag 9 juni 2016. • Elke beslissing om te investeren in Schuldeffecten dient te worden gebaseerd op een overweging van het gehele Basis Prospectus, daarin inbegrepen elk document waarnaar het Basis Prospectus verwijst en de betrokken Definitieve Voorwaarden. • Wanneer een vordering met betrekking tot de informatie opgenomen in het Basisprospectus en de toepasselijke Uiteindelijke Voorwaarden bij een rechterlijke instantie in een Lidstaat van de Europese Economische Ruimte aanhangig wordt gemaakt, is het mogelijk dat de eiser, volgens de nationale wetgeving van de Lidstaat waar de vordering aanhangig werd gemaakt, moet instaan voor de kosten voor de vertaling van het Basisprospectus en de toepasselijke Uiteindelijke Voorwaarden alvorens de rechtsvordering wordt ingeleid. • De Emittent noch de Garantieverstrekker (als die er is) zijn burgerrechtelijk aansprakelijk in een Lidstaat op de loutere basis dat deze samenvatting, inclusief enige vertaling daarvan, tenzij de samenvatting misleidend, onjuist of inconsistent is wanneer zij samen wordt gelezen met de andere delen van dit Basis Prospectus en de betrokken Definitieve Voorwaarden of wanneer zij, overeenkomstig de omzetting van de betrokken bepalingen van Richtlijn 2010/73/EU in de betrokken Lidstaat, niet de kerngegevens (zoals gedefinieerd in Artikel 2.1(s) van de Prospectus Richtlijn) bevat om beleggers te helpen wanneer zij overwegen om te investeren in de Schuldeffecten, wanneer de samenvatting samen wordt gelezen met de andere delen van dit Basis Prospectus en de betrokken Definitieve Voorwaarden.
A.2	Toestemming om het Basis Prospectus te gebruiken, geldigheidsperiode en andere verbonden voorwaarden	<p><i>Toestemming</i> : 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.</p> <p><i>Aanbiedingsperiode</i> : De hoger vermelde toestemming van de Emittent wordt verleend voor Niet-Vrijgestelde Aanbiedingen van Schuldeffecten vanaf de Uitgiftedatum tot en met de datum waarop de Schuldeffecten niet meer worden genoteerd (de "Aanbiedingsperiode").</p>

Onderdeel	Titel	
		Voorwaarden verbonden aan toestemming : De voorwaarden voor de toestemming van de Emittent zijn dat deze toestemming (a) enkel geldig is gedurende de Aanbod Periode; (b) enkel slaat op het gebruik van dit Basis Prospectus voor Niet-vrijgestelde Aanbiedingen van de relevante Tranche in Frankrijk en België.
		EEN BELEGGER DIE VAN PLAN IS SCHULDEFFECTEN TE KOPEN OF DIE SCHULDEFFECTEN KOOPT NAAR AANLEIDING VAN EEN NIET-VRIJGESTELD AANBOD VAN EEN GEMACHTIGDE AANBIEDER, ZAL DIT DOEN, EN DE AANBIEDINGEN EN DE VERKOPEN VAN DEZE SCHULDEFFECTEN AAN EEN BELEGGER DOOR EEN DERGELIJKE GEMACHTIGDE AANBIEDER ZULLEN WORDEN GEDAAN, IN OVEREENSTEMMING MET DE ALGEMENE VOORWAARDEN VAN HET AANBOD TUSSEN DERGELIJKE GEMACHTIGDE AANBIEDER EN DERGELIJKE BELEGGER OOK WAT BETREFT REGULERINGEN M.B.T. DE PRIJS, TOEWIJZINGEN, KOSTEN EN VEREFFENING. DE RELEVANTE INFORMATIE ZAL DOOR DE GEMACHTIGDE AANBIEDER WORDEN VERSTREKT OP HET MOMENT VAN DERGELIJK AANBOD.

Section B - Emittent en Garantieverstrekker

Onderdeel	Titel													
B.1	Juridische en commerciële naam van de Emittent	BNP Paribas Arbitrage Issuance B.V. (" BNPP B.V. " elk een " Emittent ").												
B.2	Domicilie / rechtsvorm / wetgeving / land van oprichting	BNPP B.V. is opgericht in Nederland als een besloten vennootschap met beperkte aansprakelijkheid onder Nederlands recht en heeft haar maatschappelijke zetel te Herengracht 595, 1017 CE Amsterdam, Nederland.												
B.4b	Informatie m.b.t. tendensen	BNPP B.V. is afhankelijk van BNPP. BNPP B.V. is een dochteronderneming in volle eigendom van BNPP specifiek betrokken bij de emissie van schuldeffecten zoals notes, warrants of certificaten of andere verplichtingen welke door andere bedrijven binnen de BNPP Groep (met inbegrip van BNPP) worden ontwikkeld, opgesteld en verkocht aan beleggers. De schuldeffecten worden ingedekt door hedging-instrumenten en/of onderpand van BNP Paribas en BNP Paribas Entiteiten aan te kopen zoals omschreven in Element D.2 onderaan. Bijgevolg is de omschreven informatie m.b.t. tendensen van BNPP ook van toepassing op BNPP B.V.												
B.5	Beschrijving van de Groep	BNPP B.V. is een 100% dochteronderneming van BNP Paribas. BNP Paribas is de uiteindelijke houdstermaatschappij van een groep ondernemingen en beheert financiële operaties voor deze dochterondernemingen (samen de " BNPP Groep ").												
B.9	Winstprognose 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	Audit rapport kwalificaties	Niet van toepassing, er zijn geen kwalificaties in enig controleverslag op de historische financiële informatie beschreven in het Basisprospectus.												
B.12	Geselecteerde essentiële historische financiële informatie: Vergelijkende Jaarlijkse Financiële Gegevens - In EUR	<table border="1"> <thead> <tr> <th></th> <th>31/12/2015 (geauditeerd)</th> <th>31/12/2014 (geauditeerd)</th> </tr> </thead> <tbody> <tr> <td>Inkomsten</td> <td>315.558</td> <td>432.263</td> </tr> <tr> <td>Netto-inkomsten, Groepsaandeel</td> <td>19.786</td> <td>29.043</td> </tr> <tr> <td>Balanstotaal</td> <td>43.042.575.328</td> <td>64.804.833.465</td> </tr> </tbody> </table>		31/12/2015 (geauditeerd)	31/12/2014 (geauditeerd)	Inkomsten	315.558	432.263	Netto-inkomsten, Groepsaandeel	19.786	29.043	Balanstotaal	43.042.575.328	64.804.833.465
	31/12/2015 (geauditeerd)	31/12/2014 (geauditeerd)												
Inkomsten	315.558	432.263												
Netto-inkomsten, Groepsaandeel	19.786	29.043												
Balanstotaal	43.042.575.328	64.804.833.465												

Onderdeel	Titel		
	Aandeelhouderskapitaal (Groepsaandeel)	464.992	445.206
Vergelijkende Tussentijdse Financiële Gegevens voor de periode van zes maanden tot en met 30 juni 2016 - in EUR			
		30/06/2016 (niet-geauditeerd)	30/06/2015 (niet-geauditeerd)
	Inkomsten	183.330	158.063
	Netto-inkomsten, Groepsaandeel	12.506	10.233
		30/06/2016 (niet-geauditeerd)	30/06/2015 (geauditeerd)
	Balanstotaal	49.514.864.240	43.042.575.328
	Aandeelhouderskapitaal (Groepsaandeel)	477.498	464.992
Verklaring van geen opmerkelijke of wezenlijk nadelige verandering			
<p>Er is geen significante verandering geweest in de financiële of handelspositie van de BNPP Groep sinds donderdag 30 juni 2016 (aan het einde van het vorig boekjaar waarvoor de tussentijdse jaarrekening is gepubliceerd). Er is geen wezenlijk nadelige verandering geweest in de vooruitzichten van BNPP of de BNPP Groep sinds donderdag 31 december 2015 (aan het einde van het vorig boekjaar waarvoor de gecontroleerde jaarrekening is gepubliceerd).</p> <p>Er is geen opmerkelijke verandering geweest in de financiële of handelspositie van BNPP B.V. sinds donderdag 30 juni 2016 en, is er geen wezenlijk nadelige verandering geweest in de vooruitzichten van BNPP B.V. sinds donderdag 31 december 2015.</p>			
B.13	Gebeurtenissen met impact op de solvabiliteit van de Emittent	Niet van toepassing, op de datum woensdag 12 oktober 2016 en voor zover de Emittent weet, hebben er geen recente gebeurtenissen plaatsgevonden die in wezenlijke mate relevant zijn voor de evaluatie van de solvabiliteit van de Emittent sinds donderdag 30 juni 2016.	
B.14	Afhankelijkheid van andere entiteiten binnen de Groep	BNPP B.V. is afhankelijk van BNPP. BNPP B.V. is een dochteronderneming in volle eigendom van BNPP specifiek betrokken bij de emissie van schuldeffecten zoals notes, warrants of certificaten of andere verplichtingen welke door andere bedrijven binnen de BNPP Groep (met inbegrip van BNPP) worden ontwikkeld, opgesteld en verkocht aan beleggers. De schuldeffecten worden ingedekt door hedging-instrumenten en/of onderpand van BNP Paribas en BNP Paribas Entiteiten aan te kopen zoals omschreven in Element D.2 onderaan. Zie eveneens Onderdeel B.5. hoger.	
B.15	Beschrijving van de hoofdactiviteiten	De belangrijkste activiteit van de Emittent is het uitgeven en/of verkrijgen van financiële instrumenten van gelijk welk type en het afsluiten van daarmee samenhangende overeenkomsten voor rekening van verscheidene entiteiten binnen de BNPP Group.	
B.16	Controlerende aandeelhouders	BNP Paribas bezit 100 per cent van het aandeelhouderskapitaal van de Emittent.	
B.17	Gevraagde kredietratings	<p>BNPP B.V.'s lange termijn kredietratings zijn A met een stabiel vooruitzicht (Standard & Poor's Credit Market Services France SAS) en BNPP B.V.'s korte termijn kredietratings zijn A-1 (Standard & Poor's Credit Market Services France SAS).</p> <p>De Schuldeffecten hebben geen rating gekregen.</p> <p>Een rating van een effect is geen aanbeveling tot aankoop, verkoop of behoud van effecten en kan te allen tijde door het ratingbureau worden geschorst, veranderd of</p>	

Onderdeel	Titel	
		ingetrokken.
B.18	Beschrijving van de Garantie	<p>De Schulleffecten zullen onvoorwaardelijk en onherroepelijk gegarandeerd zijn door BNP Paribas ("BNPP" of de "Garantieverstreker") ingevolge een garantie naar Frans recht, gesloten door BNPP op of nabij 10 juni 2016 (de "Garantie").</p> <p>In het geval van een bail-in van BNPP maar niet BNPP B.V., worden de verplichtingen van of de door BNPP verschuldigde bedragen onder garantie verlaagd om dergelijke aanpassingen of verminderingen toegepast op de passiva van BNPP weer te geven die het gevolg zijn van de toepassing van een bail-in van BNPP door een betreffende regelgever (inclusief in een situatie waar de garantie zelf niet onderhevig is aan een dergelijke bail-in).</p> <p>De verplichtingen ingevolge de <i>garantie</i> zijn niet-achtergestelde en ongedekte verplichtingen van BNPP en zijn van gelijke rang met alle andere huidige en toekomstige niet-achtergestelde en ongedekte verplichtingen, behoudens eventuele uitzonderingen die van tijd tot tijd verplicht worden gesteld onder de Franse wetgeving.</p>
B.19	Informatie over de Garantieverstreker	
B.19/ B.1	Officiële en handelsnaam van de Garantieverstreker	BNP Paribas.
B.19/ B.2	Domicilie / rechtsvorm / wetgeving / land van oprichting	De Garantieverstreker is opgericht in Frankrijk als een publieke vennootschap met beperkte aansprakelijkheid ("société anonyme/ naamloze vennootschap") naar Franse recht en heeft een vergunning als kredietinstelling. Haar maatschappelijke zetel is gevestigd te 16, boulevard des Italiens - 75009 Parijs, Frankrijk.
B.19/ B.4b	Informatie m.b.t. tendensen	<p>Macroeconomische omgeving</p> <p>De bedrijfsresultaten van BNPP worden beïnvloed door de macro-economische en marktomgeving. Gezien de aard van de activiteiten van de BNPP is zij bijzonder gevoelig voor de macro-economische en marktomstandigheden in Europa, die de laatste jaren weleens uitdagend waren en storingen hebben ondervonden.</p> <p>In 2015 bleef de wereldwijde economische activiteit achter. In de opkomende landen nam de groei activiteit af terwijl in de ontwikkelde landen gematigd herstel doorzette. De wereldwijde verwachting wordt nog steeds beïnvloed door drie grote overgangen: de tragere economische activiteit groei in China, de dalende energieprijzen en prijzen van andere grondstoffen en de finitiële aangescherpte monetair beleid van de Verenigde Staten voor een veerkrachtig, intern herstel, terwijl de centrale banken van verschillende belangrijke ontwikkelde landen hun monetair beleid steeds verdere loslaten. Voor 2016 voorspelt IMF¹ het progressieve hersteld van de wereldwijde economische activiteit maar met lagere groeivoorzichten op de middellange termijn in ontwikkelde en opkomende landen.</p> <p>In die context kunnen er twee risico's aangewezen worden:</p> <p><i>Financiële instabiliteit door de kwetsbaarheid van opkomende landen</i></p> <p>Hoewel de blootstelling van de BNP Paribas Group in opkomende landen beperkt is, kan de kwetsbaarheid van deze economieën leiden tot verstoringen in het wereldwijde financiële systeem die van invloed kunnen zijn op BNP Paribas Group en mogelijk hun resultaten wijzigen.</p> <p>In talloze opkomende economieën vond 2015 een toename in vreemde valuta -</p>

¹Zie: IMF - October 2015 Financial Stability Report, Advanced Countries and January 2016 update

Onderdeel	Titel	
		<p>afspraken plaats, terwijl de niveaus van schulden (zowel in vreemde als plaatselijke valuta) reeds hoog waren. Daarnaast hebben de vooruitzichten van een progressieve verhoging in belangrijke rentes in de Verenigde Staten (eerste verhoging van de percentages zoals beslist door de Federal Reserve in december 2015), alsmede krimpende financiële volatiliteit gekoppeld aan de zorgen met betrekking tot de groei in opkomende landen bijgedragen aan de moeilijkere, externe financiële omstandigheden, kapitaaluitstromen, verdere valutadepriciaties in talloze opkomende landen en een toename in risico's voor banken. Dit kan mogelijk leiden tot de declassering van overheidsratings.</p> <p>Gezien de mogelijk standaardisatie van risicopremies, bestaat het risico van wereldwijde marktverstoringen (toename in risicopremies, erosie van vertrouwen, afname van groei, uitstel of vertraging van de harmonisatie van monetair beleid, afname in marktliquiditeit, probleem met de waardering van activa, krimpen van kredietaanbod en chaotische de-leveraging) die van invloed kunnen zijn op alle bancaire instellingen.</p> <p><i>Systemische risico's met betrekking tot economische omstandigheden en marktliquiditeit</i></p> <p>De aanhouding van een situatie met uitzonderlijk lage rentepercentages kan leiden tot overmatig nemen van risico door bepaalde financiële spelers: toename in de looptijd van leningen en activa, minder streng leenbeleid, toename in overbrengende financiering.</p> <p>Sommige spelers (verzekeringsmaatschappijen, pensioenfondsen, activabeheerders enz.) brengen een toenemende systemische dimensie met zich mee en in het geval van marktturbulentie (gekoppeld bijvoorbeeld aan een plotselinge toename in rentepercentages en/of een scherpe prijscorrectie) kunnen zij beslissen grote posities te ontbinden in een omgeving van reëlf zwakke marktliquiditeit.</p> <p>Dergelijke liquiditeitsdruk kan verstrekt worden door de recente toename in het volume van actie onder beheer geplaatst bij constructies die in illiquide activa beleggen.</p> <p>Wetgeving en regelgeving van toepassing op financiële instellingen</p> <p>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:</p> <ul style="list-style-type: none"> - 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 en verwachte, mogelijke veranderingen in Europa; - kapitaal dat onder richtlijnen valt: CRD IV/CRR, de internationale norm voor verliesabsorberend vermogen (total-loss absorbing capacity, TLAC) en de benoeming van BNPP als een financiële instelling die van systemisch belang is door het Financieel Stabiliteitsbestuur; - het Europees Enkel Toezichthoudend Mechanisme en de verordening van 6 november 2014; - de Richtlijn van 16 april 2014 met betrekking tot depositogarantieplannen 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; - 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;

Onderdeel	Titel																												
		<ul style="list-style-type: none"> - 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 en de transparantie en rapportage van derivatentransacties; - de nieuwe MiFID en 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. <p>Cyberisico</p> <p>In de afgelopen jaren hebben financiële instellingen te maken gekregen met een aantal cyberincidenten, die vooral betrekking hadden op grootschalige wijzigingen van gegevens die de kwaliteit van financiële informatie ingevaar brachten. Dit risico is ook vandaag de dag aanwezig en BNPP heeft, net als andere banken, maatregelen genomen om systemen te implementeren die cyberaanvallen tegengaan die gegevens en cruciale systemen kunnen vernietigen of beschadigen en de activiteiten kunnen ophouden. Daarnaast hebben de regelgevende en toezichhoudende autoriteiten initiatieven genomen om de uitwisselen van informatie over cyberbeveiliging en cybercriminaliteit te bevorderen om zo de beveiliging aan technologische infrastructures te verbeteren en effectieve herstelplannen op te stellen na een cyberincident.</p>																											
B.19/B.5	Beschrijving van de Groep	BNPP is een Europese leider in het voorzien van bank- en financiële diensten en heeft vier binnenlandse markten in retail banking in Europa, namelijk in België, Frankrijk, Italië en Luxemburg. Het is aanwezig in 74 landen en heeft meer dan 189.000 werknemers, met inbegrip van bijna 147.000 in Europa. BNPP is de moedermaatschappij van de BNP Paribas Groep (samen de " BNPP Group ").																											
B.19/B.9	Winstprognose of-raming	Niet van toepassing aangezien er geen winstvoorspellingen of schattingen zijn opgesteld ten aanzien van de Garantiegever in het Basisprospectus waar deze Samenvatting betrekking op heeft.																											
B.19/ B.10	Audit rapport kwalificaties	Niet van toepassing, er zijn geen kwalificaties in enig controleverslag op de historische financiële informatie beschreven in het Basisprospectus.																											
B.19/ B.12	<p>Geselecteerde essentiële historische financiële informatie:</p> <p>Vergelijkende Jaarlijkse Financiële Gegevens - in miljoen euro</p> <table border="1"> <thead> <tr> <th></th> <th>31/12/2015 (geauditeerd)</th> <th>31/12/2014[*]</th> </tr> </thead> <tbody> <tr> <td>Inkomsten</td> <td>42.938</td> <td>39.168</td> </tr> <tr> <td>Risicokosten</td> <td>(3.797)</td> <td>(3.705)</td> </tr> <tr> <td>Netto inkomsten, Groepsaandeel</td> <td>6.694</td> <td>157</td> </tr> <tr> <td></td> <td>31/12/2015</td> <td>31/12/2014[*]</td> </tr> <tr> <td>Common Equity Tier 1 ratio (Basel 3 geheel belast, CRD4)</td> <td>10,90%</td> <td>10,30%</td> </tr> <tr> <td></td> <td>31/12/2015 (geauditeerd)</td> <td>31/12/2014[*]</td> </tr> <tr> <td>Totale geconsolideerde balans</td> <td>1.994.193</td> <td>2.077.758</td> </tr> <tr> <td>Geconsolideerde leningen en</td> <td>682.497</td> <td>657.403</td> </tr> </tbody> </table>			31/12/2015 (geauditeerd)	31/12/2014 [*]	Inkomsten	42.938	39.168	Risicokosten	(3.797)	(3.705)	Netto inkomsten, Groepsaandeel	6.694	157		31/12/2015	31/12/2014[*]	Common Equity Tier 1 ratio (Basel 3 geheel belast, CRD4)	10,90%	10,30%		31/12/2015 (geauditeerd)	31/12/2014[*]	Totale geconsolideerde balans	1.994.193	2.077.758	Geconsolideerde leningen en	682.497	657.403
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Onderdeel	Titel	
	schuldvordering verschuldigd door klanten	
	Geconsolideerde items verschuldigd aan klanten	700.309
	Aandeelhouderskapitaal (Groepsaandeel)	96.269
		641.549
		89.458
* Herzien volgens de IFRIC 21 interpretatie.		
Vergelijkende Tussentijdse Financiële Gegevens voor de periode van zes maanden tot en met 30 juni 2016 - In miljoenen EUR		
	1H16 (niet geauditeerd)	1H15 (niet geauditeerd)
	Inkomsten	22.166
	Risicokosten	(1.548)
	Netto-inkomsten, Groepsaandeel	4.374
		4.203
	30/06/2016	31/12/2015
	Common Equity Tier 1 Ratio (Basel 3 geheel belast, CRD4)	11,10%
		10,90%
	30/06/2016 (niet geauditeerd)	31/12/2015 (geauditeerd)
	Geconsolideerd balanstotaal	2.171.989
	Geconsolideerde leningen en schuldvordering verschuldigd door klanten	693.304
	Geconsolideerde items verschuldigd aan klanten	725.596
	Aandeelhouderskapitaal (Groepsaandeel)	97.509
		1.994.193
		682.497
		700.309
		96.269
Vergelijkende Tussentijdse Financiële Gegevens voor de periode van zes maanden tot en met vrijdag 30 september 2016 - In miljoenen EUR		
	9M16 (niet-geauditeerd)	9M15 (niet-geauditeerd)
	Inkomsten	32.755
	Risicokosten	(2.312)
	Netto-inkomsten, Groepsaandeel	6.260
		(6.029)
	30/09/2016	31/12/2015
	Common Equity Tier 1 Ratio (Basel 3 geheel belast, CRD4)	11,40%
		10,90%
	30/09/2016 (niet-geauditeerd)	31/12/2015 (geauditeerd)
	Geconsolideerd balanstotaal	2.173.877
	Geconsolideerde leningen en schuldvordering verschuldigd door klanten	690.082
		1.994.193
		682.497

Onderdeel	Titel		
	Geconsolideerde items verschuldigd aan klanten	741.897	700.309
	Aandeelhouderskapitaal (Groepsaandeel)	98.711	96.269
	<p>Verklaringen met betrekking tot de afwezigheid van significante of wezenlijke negatieve veranderingen</p> <p>Er is geen significante verandering geweest in de financiële of handelspositie van de BNPP Groep sinds donderdag 30 juni 2016 (aan het einde van het vorig boekjaar waarvoor de tussentijdse jaarrekening is gepubliceerd).</p> <p>Er is geen wezenlijk nadelige verandering geweest in de vooruitzichten van BNPP of de BNPP Groep sinds donderdag 31 december 2015 (aan het einde van het vorig boekjaar waarvoor de gecontroleerde jaarrekening is gepubliceerd).</p>		
B.19/ B.13	Gebeurtenissen die een impact hebben op de solvabiliteit van de Garantieverstrekker	Op de datum van 9 november 2016 en voor zover de Garant weet, hebben er geen recente gebeurtenissen plaatsgevonden die in wezenlijke mate relevant zijn voor de evaluatie van de solvabiliteit van de Garant sinds 30 juni 2016.	
B.19/ B.14	Afhankelijkheid van andere entiteiten binnen de Groep	<p>Onder voorbehoud van de volgende paragraaf, is BNPP niet afhankelijk van andere ondernemingen binnen de BNPP Groep.</p> <p>In april 2004 begon BNPP met het uitbesteden van IT Infrastructure Management Services aan BNP Paribas Partners for Innovation (BP²¹) joint venture end 2003 opgezet samen met IBM France. BP²¹ levert IT Infrastructuurbeheerdiensten voor BNPP en verschillende dochtermaatschappijen van BNPP in Frankrijk (inclusief BNP Paribas Personal Finance, BP2S en BNP Paribas Cardif), Zwitserland en Italië. Halverwege december 2011 heeft BNPP het contract met IBM France vernieuwd voor een periode tot eind 2017. Eind 2012 gingen de partijen een overeenkomst aan om vanaf 2013 deze afspraken langzaam uit te breiden naar BNP Paribas Fortis.</p> <p>BP²¹ valt onder de operationele controle van IBM France. BNP Paribas heeft een sterke invloed op deze entiteit, wat 50/50 eigendom is met IBM France. Het personeel van BNP Paribas dat is beschikbaar is gesteld aan BP²¹ bestaat voor de helft uit het permanente personeel van die entiteit, de gebouwen en verwerkingscentra zijn eigendom van de Groep, en het bestuur biedt BNP Paribas het contractuele recht om de entiteit te controleren en het weer in de Groep op te nemen, mocht dit nodig zijn.</p> <p>ISFS, een volledige dochter van IBM, verzorgt het IT-infrastructuurbeheer voor BNP Paribas, Luxemburg.</p> <p>De gegevensverwerkingshandelingen van BancWest worden uitbesteed aan Fidelity Information Services. De gegevensverwerking van Confinoga France wordt uitbesteed aan SDDC, een volledige dochter van IBM.</p> <p>Zie ook Onderdeel B.5 hierboven.</p>	
B.19/ B.15	Beschrijving van de hoofdactiviteiten	<p>BNP Paribas bekleedt belangrijke posities in zijn twee belangrijke bedrijven:</p> <ul style="list-style-type: none"> • Retail Banking en Diensten, die omvatten: <ul style="list-style-type: none"> • Thuismarkten, bestaand uit: <ul style="list-style-type: none"> • Frans Retail Bankieren (FRB), • BNL banca commerciale (BNL bc), Italiaans retail bankieren, 	

Onderdeel	Titel	
		<ul style="list-style-type: none"> • Belgisch Retail Bankieren (BRB), • Andere activiteiten met betrekking tot Binnenlandse Markten, inclusief Luxemburgs Retail Bankieren (LRB); • Internationale Financiële Diensten, die omvatten: <ul style="list-style-type: none"> • Europees-Mediterranees, • BancWest, • Persoonlijke Financiering, • Verzekeringen, • Vermogensbeheer; • Zakelijk en Institutioneel Bankieren (CIB), wat omvat: <ul style="list-style-type: none"> • Zakelijk Bankieren, • Wereldwijde markten, • Beveiligingsdiensten.
B.19/ B.16	Controlerende aandeelhouders	Geen van de bestaande aandeelhouders controleert, BNPP direct of indirect. Vanaf 31 december 2015 zijn de voornaamste aandeelhouders Société Fédérale de Participations et d'Investissement ("SFPI"), een public-interest société anonyme (naamloze vennootschap) die handelt namens de Belgische overheid en die 10,2% van het aandeelhouderskapitaal bezit. BlackRock Inc. bezit 5,1% van het aandeelhouderskapitaal en het Groothertogdom Luxemburg bezit 1,0% van het aandeelhouderskapitaal. Voor zover BNPP weet, hebben geen andere aandeelhouders dan SFPI en BlackRock Inc. meer dan 5% van het kapitaal of de stemrechten.
B.19/ B.17	Gevraagde kredietratings	<p>BNPP's lange termijn kredietratings zijn A met een stabiel vooruitzicht (Standard & Poor's Credit Market Services France SAS), A1 met een stabiel vooruitzicht (Moody's Investors Service Ltd.), A+ met een stabiel vooruitzicht (Fitch France S.A.S.) en AA (laag) met een stabiel vooruitzicht (DBRS Limited) en BNPP's korte termijn kredietratings zijn A-1 (Standard & Poor's Credit Market Services France SAS), P-1 (Moody's Investors Service Ltd), F1 (Fitch France S.A.S.) en R-1 (gemiddeld) (DBRS Limited).</p> <p>Een effecten rating is geen aanbeveling om effecten te kopen, te verkopen of te houden en ratings kunnen op elk moment geschorst, veranderd of ingetrokken worden door het ratingagentschap dat de rating heeft toegekend.</p>

Section C - Aandelen

Onderdeel	Titel	
C.1	Type en klasse Schuldeffecten/ISIN	<p>De Schuldeffecten zijn Certificaten ("Certificaten" of "Schuldeffecten") en worden in Reeks uitgegeven.</p> <p>Het Reeksnummer van de Schuldeffecten is deze vermeld in de tabel in onderstaand Onderdeel C.20.</p> <p>Het Tranchenummer is deze vermeld in de tabel in onderstaand Onderdeel C.20.</p> <p>De ISIN is deze vermeld in de tabel in onderstaand Onderdeel C.20.</p> <p>De Gemeenschappelijke Code is deze vermeld in de tabel in onderstaand Onderdeel</p>

Onderdeel	Titel	
		<p>C.20.</p> <p>De Mnemotechnische Code is deze vermeld in de tabel in onderstaand Onderdeel C.20.</p> <p>De Schuldeffecten zijn contant vereffende Schuldeffecten.</p>
C.2	Munteenheid	De munteenheid van de Reeks Schuldeffecten 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, de Tsjechische republiek, Denemarken, Finland, Frankrijk, Duitsland, Hongarije, Ierland, Italië, Luxemburg, Noorwegen, Polen, Roemenië, Spanje, Zweden, het Verenigd Koninkrijk, Japan en Australië en ingevolge de Prospectusrichtlijn en de wetgeving van de rechtsgebieden waar de betreffende Effecten worden aangeboden of verkocht.
C.8	Rechten verbonden aan de Schuldeffecten	<p>Schuldeffecten uitgegeven onder dit Basisprospectus zullen voorwaarden hebben, waaronder onder andere:</p> <p>Status</p> <p>De effecten worden op ongedekte basis uitgegeven. Effecten die op ongedekte basis worden uitgegeven, vormen niet-achtergestelde en ongedekte verplichtingen van de Emittent en zijn onderling van gelijke rang.</p>
		<p>Belasting</p> <p>De houder dient alle belastingen, lasten en/of kosten te betalen die ontstaan door de vereffening van de Schuldeffecten en/of de levering of overdracht van het Verschuldigde. De Emittent zal van de bedragen of activa verschuldigd aan de Houders bepaalde belastingen en kosten aftrekken die niet eerder zijn afgetrokken van de bedragen of activa verschuldigd door de Houders, zoals de Berekeningsagent bepaalt dat ze toerekenbaar zijn aan de Schuldeffecten.</p> <p>Betalingen zullen in elk geval onderworpen zijn aan (i) alle fiscale of andere wetten en regelgevingen die hierop van toepassing zijn op de plaats van betaling, (ii) enige inhouding of aftrek die vereist is volgens een overeenkomst beschreven in Sectie 1471(b) van de US Internal Revenue Code van 1986 (de "Code") of anderszins wordt opgelegd volgens Secties 1471 tot 1474 van de Code, enige regelgevingen of overeenkomsten daaronder, enige officiële interpretatie daarvan, of enige wet die een intergouvernementele aanpak hiervoor implementeert, en (iii) enige inhouding of aftrek vereist volgens Sectie 871 (m) van de code.</p>
		<p>Negatieve zekerheid</p> <p>De voorwaarden voor de Schuldeffecten mogen geen bepaling inzake negatieve zekerheid bevatten.</p>
		<p>Gevallen van wanprestatie (Events of default)</p> <p>De voorwaarden voor de Schuldeffecten zullen geen gevallen van wanprestatie bevatten.</p>
		<p>Vergaderingen</p> <p>De voorwaarden van de Schuldeffecten zullen bepalingen bevatten voor het oproepen van vergaderingen van houders van dergelijke Schuldeffecten om te beraadslagen over aangelegenheden in hun algemeen belang. Krachtens deze bepalingen kunnen bepaalde omschreven meerderheidsbesluiten bindend zijn voor alle houders, met inbegrip van de houders die de relevante vergadering niet bijwoonden of daar geen stem uitbrachten en houders die een van de meerderheid afwijkende stem hebben uitgebracht.</p> <p>De Emittent heeft geen vertegenwoordiger van de Schuldeffectenhouders</p>

Onderdeel	Titel	
		<p>aangewezen.</p> <p>Toepasselijk recht</p> <p>De Schuldeffecten, de Agentovereenkomst onder Frans recht (zoals van tijd tot tijd gewijzigd of aangevuld) en de BNPP Garantie onder Frans recht zijn onderworpen aan en zullen gelden in overeenstemming met Frans recht, en enige actie of procedure in verband daarmee zal onderworpen zijn aan de jurisdictie van de bevoegde rechtbanken in Parijs binnen de jurisdictie van het Hof van Beroep van Parijs (Cour d'Appel de Paris). BNPP B.V. doet keuze van woonplaats bij de maatschappelijke zetel van BNP Paribas, momenteel gevestigd te 16 boulevard des Italiens, 75009 Parijs.</p>
C.9	Interest/Terugbetaling	<p>Interest</p> <p>De Schuldeffecten leveren geen interest op.</p> <p>Aflossing</p> <p>Tenzij een Schuldeffect op een vroeger tijdstip werd teruggekocht of geannuleerd, wordt een Schuldeffect afgelost op de Aflossingsdatum zoals uiteengezet in de tabel in onderstaand Onderdeel C.20.</p> <p>De Certificaten mogen naar keuze van de Houders vroegtijdig worden afgekocht tegen het Optionele Aflossingsbedrag, gelijk aan:</p> <p>Put Payout 2210</p> <p>(i) indien de Schuldeffecten gespecificeerd zijn als <i>Call</i> Schuldeffecten:</p> $\text{Max} \left(0; \left(\frac{\text{Finale Prijs} - \text{Gekapitaliseerde Uitoefenprijs}}{\text{Pariteit} \times \text{Conversievoet Vroeg}} \right) \right); \text{ of}$ <p>(ii) indien de Schuldeffecten gespecificeerd zijn als <i>Put</i> Schuldeffecten:</p> $\text{Max} \left(0; \left(\frac{\text{Gekapitaliseerde Uitoefenprijs} - \text{Finale Prijs}}{\text{Pariteit} \times \text{Conversievoet Vroeg}} \right) \right)$ <p>Vertegenwoordiging van Houders</p> <p>De Emittent heeft geen vertegenwoordiger van de Schuldeffectenhouders aangewezen.</p> <p>Gelieve ook onderdeel C.8 hierboven te raadplegen voor rechten verbonden aan de Schuldeffecten.</p>
C.10	Derivatencomponent in de interestbetaling	Niet van toepassing.
C.11	Aanvraag tot Verhandeling	Door de Emittent (of in zijn naam) werd een aanvraag ingediend tot toelating van de Schuldeffecten tot de verhandeling op Euronext Paris.
C.15	Hoe de waarde van de investering in de derivaten instrumenten beïnvloed worden door de waarde van de onderliggende activa	Het bedrag dat moet worden betaald op de aflossing is berekend door verwijzing naar de Onderliggende Referentie(s). Zie bovenstaande Onderdeel C.9. en onderstaande Onderdeel C.18.
C.16	Vervaldatum van de derivaten	De Aflossingsdatum van de Schuldeffecten is vermeld in de tabel in onderstaand Onderdeel C.20.

Onderdeel	Titel	
	instrumenten	
C.17	Betalingsprocedure	<p>Deze Reeks Schuldeffecten wordt contant vereffend.</p> <p>De Emittent heeft niet de optie de vereffening betreffende de schuldeffecten te wijzigen.</p>
C.18	Winst op Derivate Schuldeffecten	<p>Zie onderdeel C.8 hierboven voor de rechten verbonden aan de Schuldeffecten.</p> <p>Finaal Aflossingsbedrag</p> <p>Tenzij een Schuldeffect op een vroeger tijdstip werd afgelost of ingekocht en geannuleerd, geeft elk Schuldeffect te houder ervan het recht om van de Emittent op de Aflossingsdatum een Contant Vereffeningbedrag te ontvangen dat gelijk is aan:</p> <p>Finale Uitbetalingen (Final Payouts)</p> <p>Finale uitbetalingen van Ruil Verhandelde Schuldeffecten (ETS)</p> <p>Leverageproducten:</p> <p>Leverage: producten met een vasteopen 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.</p> <p>ETS Finale Uitbetaling 2210</p> <p>(i) indien de Schuldeffecten gespecificeerd zijn als <i>Call</i> Schuldeffecten:</p> $\text{Max} \left(0; \left(\frac{\text{Finale Prijs} - \text{Gekapitaliseerde Uitoefenprijs}}{\text{Pariteit} \times \text{Conversievoet Finaal}} \right) \right); \text{ of}$ <p>(ii) indien de Schuldeffecten gespecificeerd zijn als <i>Put</i> Schuldeffecten:</p> $\text{Max} \left(0; \left(\frac{\text{Gekapitaliseerde Uitoefenprijs} - \text{Finale Prijs}}{\text{Pariteit} \times \text{Conversievoet Finaal}} \right) \right)$ <p>Beschrijving van de Uitbetaling</p> <p><i>De Uitbetaling zal gelijk zijn aan (i) In het geval van Call Schuldeffecten, het surplus (indien voorhanden) van de Finale Prijs op de Gekapitaliseerde Uitoefenprijs, of (ii) In het geval van Put Schuldeffecten, het surplus (indien voorhanden) van de Gekapitaliseerde Uitoefenprijs op de Finale Prijs, telkens gedeeld door het product van de Conversievoet en Pariteit.</i></p>
		<p>Automatische Vervroegde Aflossing</p> <p>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.</p> <p>Het Bedrag van de Automatische Vervroegde Aflossing zal een bedrag zijn gelijk aan:</p> <p>Automatische Vervroegde terugbetaling Uitbetaling 2210/1:</p> <p>(i) Met betrekking tot <i>Call</i> Schuldeffecten:</p>

Onderdeel	Titel	
		$\text{Max} \left(0; \left(\frac{\text{Finale Prijs Vroeg} - \text{Gekapitaliseerde Uitoefenprijs}}{\text{Pariteit} \times \text{Conversievoet Vroeg}} \right) \right)$ <p>(ii) Met betrekking tot <i>Put</i> Schuldeffecten:</p> $\text{Max} \left(0; \left(\frac{\text{Gekapitaliseerde Uitoefenprijs} - \text{Finale Prijs Vroeg}}{\text{Pariteit} \times \text{Conversievoet Vroeg}} \right) \right)$ <p>"Automatische Vervroegde terugbetaling" betekent dat:</p> <ul style="list-style-type: none"> - <i>Met betrekking tot een Call Security:</i> de Observatieprijs lager of gelijk is aan het toepasselijke Veiligheidsdrempel van het Effect; of - <i>Met betrekking tot een Put Security:</i> de Observatieprijs hoger dan of gelijk is aan de toepasselijke Veiligheidsdrempel. <p>"Datum van de Automatische Vervroegde terugbetaling" betekent de datum vallende vijf Werkdagen na de Waarderingsdatum.</p>
C.19	Finale referentie prijs van het Onderliggende	De finale referentie prijs van het onderliggende zal worden bepaald in overeenstemming met de waarderingsmechanismen die zijn uiteengezet in bovenstaand Onderdeel C.18.
C.20	Onderliggende Referentie	De Onderliggende Referentie in onderstaande tabel. Informatie inzake de Onderliggende Referentie kan worden verkregen van de bron uiteengezet in de onderstaande tabel.

Reeknummer / Tranchenummer / ISIN Code	Aantal uitgegeven Schuldeffecten	Aantal Schuldeffecten	Gemeensc happelijke Code	Mnemoc hnische Code	Uitgifteprijs per Schuldeffect	Call / Put	Datum van de Aflossing	Pariteit
FR0011433366	2,778,000	2,778,000	89798809	H217B	EUR 0.18	OET Call	Open End	5
FR0011433606	2,174,000	2,174,000	89798787	H218B	EUR 0.23	OET Call	Open End	5
FR0011433705	1,724,000	1,724,000	89798795	H219B	EUR 0.29	OET Call	Open End	5
FR0011434083	1,429,000	1,429,000	89798868	H220B	EUR 0.35	OET Call	Open End	5
FR0011434133	1,250,000	1,250,000	89798841	H221B	EUR 0.4	OET Call	Open End	5
FR0011434182	1,087,000	1,087,000	89798850	H222B	EUR 0.46	OET Call	Open End	5
FR0011434240	9,800,000	9,800,000	89798892	H223B	EUR 0.51	OET Call	Open End	5
FR0011434794	450,000	450,000	89798876	H228B	EUR 1.11	OET Call	Open End	10
FR0011434836	331,000	331,000	89798884	H229B	EUR 1.51	OET Call	Open End	10
FR0011434901	262,000	262,000	89798922	H230B	EUR 1.91	OET Call	Open End	10
FR0011434984	217,000	217,000	89798914	H231B	EUR 2.3	OET Call	Open End	10
FR0011435007	100,000	285,000	89798906	H232B	EUR 0.69	OET Call	Open End	10
FR0011435023	161,000	161,000	89798965	H233B	EUR 3.1	OET Call	Open End	10
FR0011435031	143,000	143,000	89798957	H234B	EUR 3.5	OET Call	Open End	10
FR0011435064	794,000	794,000	89798949	H239B	EUR 0.63	OET Call	Open End	5
FR0011435114	602,000	602,000	89798990	H240B	EUR 0.83	OET Call	Open End	5
FR0011435205	485,000	485,000	89798981	H241B	EUR 1.03	OET Call	Open End	5
FR0011435262	410,000	410,000	89798973	H242B	EUR 1.22	OET Call	Open End	5
FR0011435312	352,000	352,000	89799031	H243B	EUR 1.42	OET Call	Open End	5
FR0011435437	309,000	309,000	89799023	H244B	EUR 1.62	OET Call	Open End	5
FR0011435486	276,000	276,000	89799007	H245B	EUR 1.81	OET Call	Open End	5
FR0011435650	549,000	549,000	89799074	H246B	EUR 0.91	OET Call	Open End	10
FR0011435726	403,000	403,000	89799066	H247B	EUR 1.24	OET Call	Open End	10
FR0011435734	318,000	318,000	89799040	H248B	EUR 1.57	OET Call	Open End	10
FR0011435817	265,000	265,000	89799139	H250B	EUR 1.89	OET Call	Open End	10
FR0011435940	225,000	225,000	89799082	H252B	EUR 2.22	OET Call	Open End	10
FR0011436021	197,000	197,000	89799104	H253B	EUR 2.54	OET Call	Open End	10
FR0011436070	150,000	324,000	89799163	H254B	EUR 0.49	OET Call	Open End	10

Reeknummer / Tranchenummer / ISIN Code	Aantal uitgegeven Schuldeffecten	Aantal Schuldeffecten	Gemeensc happelijke Code	Mnemotec hnische Code	Uitgifteprijs per Schuldeffect	Call / Put	Datum van de Aflossing	Pariteit
FR0011436112	820,000	820,000	89799147	H259B	EUR 0.61	OET Call	Open End	20
FR0011436161	610,000	610,000	89799155	H260B	EUR 0.82	OET Call	Open End	20
FR0011436211	481,000	481,000	89799228	H261B	EUR 1.04	OET Call	Open End	20
FR0011436278	400,000	400,000	89799201	H262B	EUR 1.25	OET Call	Open End	20
FR0011436310	340,000	340,000	89799210	H263B	EUR 1.47	OET Call	Open End	20
FR0011436336	296,000	296,000	89799252	H264B	EUR 1.69	OET Call	Open End	20
FR0011436385	263,000	263,000	89799236	H265B	EUR 1.9	OET Call	Open End	20
FR0011437029	2,778,000	2,778,000	89799244	H270B	EUR 0.18	OET Call	Open End	1
FR0011437680	2,174,000	2,174,000	89799309	H271B	EUR 0.23	OET Call	Open End	1
FR0011437698	1,724,000	1,724,000	89799287	H272B	EUR 0.29	OET Call	Open End	1
FR0011437714	1,471,000	1,471,000	89799295	H273B	EUR 0.34	OET Call	Open End	1
FR0011437722	1,250,000	1,250,000	89799333	H274B	EUR 0.4	OET Call	Open End	1
FR0011438308	1,111,000	1,111,000	89799317	H275B	EUR 0.45	OET Call	Open End	1
FR0011438332	980,000	980,000	89799325	H276B	EUR 0.51	OET Call	Open End	1
FR0011438340	1,000,000	1,000,000	89799376	H281B	EUR 0.5	OET Call	Open End	2
FR0011438365	735,000	735,000	89799350	H282B	EUR 0.68	OET Call	Open End	2
FR0011438381	588,000	588,000	89799341	H283B	EUR 0.85	OET Call	Open End	2
FR0011438407	485,000	485,000	89799406	H284B	EUR 1.03	OET Call	Open End	2
FR0011438415	413,000	413,000	89799392	H285B	EUR 1.21	OET Call	Open End	2
FR0011438431	360,000	360,000	89799384	H286B	EUR 1.39	OET Call	Open End	2
FR0011438472	321,000	321,000	89799449	H287B	EUR 1.56	OET Call	Open End	2
FR0011438498	862,000	862,000	89799422	H292B	EUR 0.58	OET Call	Open End	10
FR0011438514	633,000	633,000	89799414	H293B	EUR 0.79	OET Call	Open End	10
FR0011438530	500,000	500,000	89799473	H294B	EUR 1	OET Call	Open End	10
FR0011438555	417,000	417,000	89799457	H295B	EUR 1.2	OET Call	Open End	10
FR0011438563	355,000	355,000	89799465	H296B	EUR 1.41	OET Call	Open End	10
FR0011438589	309,000	309,000	89799503	H297B	EUR 1.62	OET Call	Open End	10
FR0011438597	273,000	273,000	89799481	H298B	EUR 1.83	OET Call	Open End	10
FR0011438621	1,389,000	1,389,000	89799490	H303B	EUR 0.36	OET Call	Open End	5

Reeknummer / Tranchenummer / ISIN Code	Aantal uitgegeven Schuldeffecten	Aantal Schuldeffecten	Gemeensc happelijke Code	Mnemotec hnische Code	Uitgifteprijs per Schuldeffect	Call / Put	Datum van de Aflossing	Pariteit
FR0011438662	1,020,000	1,020,000	89799538	H304B	EUR 0.49	OET Call	Open End	5
FR0011438779	806,000	806,000	89799520	H305B	EUR 0.62	OET Call	Open End	5
FR0011438795	667,000	667,000	89799511	H306B	EUR 0.75	OET Call	Open End	5
FR0011438803	568,000	568,000	89799562	H307B	EUR 0.88	OET Call	Open End	5
FR0011438811	495,000	495,000	89799554	H308B	EUR 1.01	OET Call	Open End	5
FR0011438845	439,000	439,000	89799546	H309B	EUR 1.14	OET Call	Open End	5
FR0011438860	980,000	980,000	89799627	H314B	EUR 0.51	OET Call	Open End	10
FR0011438878	725,000	725,000	89799619	H315B	EUR 0.69	OET Call	Open End	10
FR0011438894	575,000	575,000	89799597	H316B	EUR 0.87	OET Call	Open End	10
FR0011438928	472,000	472,000	89799651	H317B	EUR 1.06	OET Call	Open End	10
FR0011438936	403,000	403,000	89799643	H318B	EUR 1.24	OET Call	Open End	10
FR0011438969	352,000	352,000	89799635	H319B	EUR 1.42	OET Call	Open End	10
FR0011438985	313,000	313,000	89799686	H320B	EUR 1.6	OET Call	Open End	10
FR0011439058	1,111,000	1,111,000	89799678	H325B	EUR 0.45	OET Call	Open End	20
FR0011433713	820,000	820,000	89799660	H326B	EUR 0.61	OET Call	Open End	20
FR0011434117	649,000	649,000	89799759	H327B	EUR 0.77	OET Call	Open End	20
FR0011434158	532,000	532,000	89799716	H328B	EUR 0.94	OET Call	Open End	20
FR0011434216	455,000	455,000	89799732	H329B	EUR 1.1	OET Call	Open End	20
FR0011434273	397,000	397,000	89799783	H330B	EUR 1.26	OET Call	Open End	20
FR0011434307	352,000	352,000	89799767	H331B	EUR 1.42	OET Call	Open End	20
FR0011434323	862,000	862,000	89799775	H336B	EUR 0.58	OET Call	Open End	10
FR0011434356	641,000	641,000	89799813	H337B	EUR 0.78	OET Call	Open End	10
FR0011434372	505,000	505,000	89799791	H338B	EUR 0.99	OET Call	Open End	10
FR0011434380	420,000	420,000	89799805	H339B	EUR 1.19	OET Call	Open End	10
FR0011434612	357,000	357,000	89799872	H340B	EUR 1.4	OET Call	Open End	10
FR0011434646	313,000	313,000	89799864	H341B	EUR 1.6	OET Call	Open End	10
FR0011434687	276,000	276,000	89799848	H342B	EUR 1.81	OET Call	Open End	10
FR0011434711	980,000	980,000	89799929	H347B	EUR 0.51	OET Call	Open End	10
FR0011435700	725,000	725,000	89799899	H348B	EUR 0.69	OET Call	Open End	10

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FR0011435742	575,000	575,000	89799902	H349B	EUR 0.87	OET Call	Open End	10
FR0011435874	476,000	476,000	89799953	H350B	EUR 1.05	OET Call	Open End	10
FR0011435908	407,000	407,000	89799937	H351B	EUR 1.23	OET Call	Open End	10
FR0011435973	355,000	355,000	89799945	H352B	EUR 1.41	OET Call	Open End	10
FR0011435981	314,000	314,000	89799988	H353B	EUR 1.59	OET Call	Open End	10
FR0011436005	1,852,000	1,852,000	89799970	H358B	EUR 0.27	OET Call	Open End	10
FR0011436047	1,389,000	1,389,000	89799961	H359B	EUR 0.36	OET Call	Open End	10
FR0011436096	1,087,000	1,087,000	89800013	H360B	EUR 0.46	OET Call	Open End	10
FR0011436146	909,000	909,000	89800005	H361B	EUR 0.55	OET Call	Open End	10
FR0011436245	769,000	769,000	89799996	H362B	EUR 0.65	OET Call	Open End	10
FR0011436294	676,000	676,000	89800056	H363B	EUR 0.74	OET Call	Open End	10
FR0011436344	595,000	595,000	89800030	H364B	EUR 0.84	OET Call	Open End	10
FR0011436401	1,111,000	1,111,000	89800021	H369B	EUR 0.45	OET Call	Open End	10
FR0011436450	820,000	820,000	89800099	H370B	EUR 0.61	OET Call	Open End	10
FR0011436500	649,000	649,000	89800072	H371B	EUR 0.77	OET Call	Open End	10
FR0011436559	538,000	538,000	89800064	H372B	EUR 0.93	OET Call	Open End	10
FR0011436575	459,000	459,000	89800145	H373B	EUR 1.09	OET Call	Open End	10
FR0011436690	250,000	650,000	89800137	H374B	EUR 0.33	OET Call	Open End	10
FR0011436757	100,000	455,000	89800129	H375B	EUR 0.17	OET Call	Open End	10
FR0011436773	1,250,000	1,250,000	89800170	H380B	EUR 0.4	OET Call	Open End	10
FR0011436781	926,000	926,000	89800153	H381B	EUR 0.54	OET Call	Open End	10
FR0011436807	725,000	725,000	89800161	H382B	EUR 0.69	OET Call	Open End	10
FR0011436963	602,000	602,000	89800200	H383B	EUR 0.83	OET Call	Open End	10
FR0011436989	510,000	510,000	89800188	H384B	EUR 0.98	OET Call	Open End	10
FR0011436997	446,000	446,000	89800196	H385B	EUR 1.12	OET Call	Open End	10
FR0011437003	397,000	397,000	89800234	H386B	EUR 1.26	OET Call	Open End	10
FR0011437011	526,000	526,000	89800226	H391B	EUR 0.95	OET Call	Open End	5
FR0011437037	388,000	388,000	89800218	H392B	EUR 1.29	OET Call	Open End	5
FR0011437045	307,000	307,000	89800277	H393B	EUR 1.63	OET Call	Open End	5

Reeknummer / Tranchenummer / ISIN Code	Aantal uitgegeven Schuldeffecten	Aantal Schuldeffecten	Gemeensc happelijke Code	Mnemotec hnische Code	Uitgifteprijs per Schuldeffect	Call / Put	Datum van de Aflossing	Pariteit
FR0011437060	254,000	254,000	89800242	H394B	EUR 1.97	OET Call	Open End	5
FR0011437078	216,000	216,000	89800269	H395B	EUR 2.31	OET Call	Open End	5
FR0011437086	189,000	189,000	89800307	H396B	EUR 2.65	OET Call	Open End	5
FR0011437094	167,000	167,000	89800285	H397B	EUR 2.99	OET Call	Open End	5
FR0011437102	2,632,000	2,632,000	89800293	H402B	EUR 0.19	OET Call	Open End	10
FR0011437110	1,923,000	1,923,000	89800331	H403B	EUR 0.26	OET Call	Open End	10
FR0011437128	1,515,000	1,515,000	89800323	H404B	EUR 0.33	OET Call	Open End	10
FR0011437318	1,250,000	1,250,000	89800315	H405B	EUR 0.4	OET Call	Open End	10
FR0011437334	1,064,000	1,064,000	89800366	H406B	EUR 0.47	OET Call	Open End	10
FR0011437359	943,000	943,000	89800358	H407B	EUR 0.53	OET Call	Open End	10
FR0011437383	100,000	933,000	89800340	H408B	EUR 0.67	OET Call	Open End	10
FR0011437391	439,000	439,000	89800404	H413B	EUR 1.14	OET Call	Open End	20
FR0011437409	323,000	323,000	89800382	H414B	EUR 1.55	OET Call	Open End	20
FR0011437425	255,000	255,000	89800374	H415B	EUR 1.96	OET Call	Open End	20
FR0011437441	211,000	211,000	89800447	H416B	EUR 2.37	OET Call	Open End	20
FR0011437458	18,0000	18,0000	89800412	H417B	EUR 2.78	OET Call	Open End	20
FR0011438357	157,000	157,000	89800439	H418B	EUR 3.18	OET Call	Open End	20
FR0011438399	139,000	139,000	89800480	H419B	EUR 3.59	OET Call	Open End	20
FR0011438423	1,220,000	1,220,000	89800463	H424B	EUR 0.41	OET Call	Open End	5
FR0011438456	909,000	909,000	89800471	H425B	EUR 0.55	OET Call	Open End	5
FR0011438464	714,000	714,000	89800510	H426B	EUR 0.7	OET Call	Open End	5
FR0011438480	595,000	595,000	89800498	H427B	EUR 0.84	OET Call	Open End	5
FR0011438506	505,000	505,000	89800501	H428B	EUR 0.99	OET Call	Open End	5
FR0011438522	442,000	442,000	89800552	H429B	EUR 1.13	OET Call	Open End	5
FR0011438548	391,000	391,000	89800536	H430B	EUR 1.28	OET Call	Open End	5
FR0011438571	2,500,000	2,500,000	89800544	H435B	EUR 0.2	OET Call	Open End	5
FR0011438605	1,852,000	1,852,000	89800609	H436B	EUR 0.27	OET Call	Open End	5
FR0011438639	1,471,000	1,471,000	89800579	H437B	EUR 0.34	OET Call	Open End	5
FR0011438647	1,220,000	1,220,000	89800595	H438B	EUR 0.41	OET Call	Open End	5

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FR0011438654	1,042,000	1,042,000	89800641	H439B	EUR 0.48	OET Call	Open End	5
FR0011433382	893,000	893,000	89800625	H440B	EUR 0.56	OET Call	Open End	5
FR0011433457	794,000	794,000	89800633	H441B	EUR 0.63	OET Call	Open End	5
FR0011433572	769,000	769,000	89800676	H446B	EUR 0.65	OET Call	Open End	10
FR0011434059	568,000	568,000	89800668	H447B	EUR 0.88	OET Call	Open End	10
FR0011434281	446,000	446,000	89800650	H448B	EUR 1.12	OET Call	Open End	10
FR0011434968	370,000	370,000	89800706	H449B	EUR 1.35	OET Call	Open End	10
FR0011435080	316,000	316,000	89800684	H450B	EUR 1.58	OET Call	Open End	10
FR0011435270	276,000	276,000	89800692	H451B	EUR 1.81	OET Call	Open End	10
FR0011435577	244,000	244,000	89800749	H452B	EUR 2.05	OET Call	Open End	10
FR0011435783	1,579,000	1,579,000	89800722	H457B	EUR 0.19	OET Call	Open End	10
FR0011435916	1,154,000	1,154,000	89800714	H458B	EUR 0.26	OET Call	Open End	10
FR0011436088	909,000	909,000	89800781	H459B	EUR 0.33	OET Call	Open End	10
FR0011436179	750,000	750,000	89800765	H460B	EUR 0.4	OET Call	Open End	10
FR0011436302	556,000	556,000	89800773	H461B	EUR 0.54	OET Call	Open End	10
FR0011436369	476,000	476,000	89800811	H464B	EUR 0.63	OET Call	Open End	20
FR0011436468	361,000	361,000	89800803	H465B	EUR 0.83	OET Call	Open End	20
FR0011437136	294,000	294,000	89800790	H466B	EUR 1.02	OET Call	Open End	20
FR0011437144	246,000	246,000	89800862	H467B	EUR 1.22	OET Call	Open End	20
FR0011437151	186,000	186,000	89800838	H468B	EUR 1.61	OET Call	Open End	20
FR0011437169	1,071,000	1,071,000	89800846	H469B	EUR 0.28	OET Call	Open End	10
FR0011437177	789,000	789,000	89800919	H470B	EUR 0.38	OET Call	Open End	10
FR0011437185	625,000	625,000	89803802	H471B	EUR 0.48	OET Call	Open End	10
FR0011437193	517,000	517,000	89803845	H472B	EUR 0.58	OET Call	Open End	10
FR0011437201	390,000	390,000	89803853	H473B	EUR 0.77	OET Call	Open End	10
FR0011437219	1,200,000	1,200,000	89800897	H476B	EUR 0.25	OET Call	Open End	2
FR0011437227	909,000	909,000	89800943	H477B	EUR 0.33	OET Call	Open End	2
FR0011437235	750,000	750,000	89800889	H478B	EUR 0.4	OET Call	Open End	2
FR0011437243	625,000	625,000	89800935	H479B	EUR 0.48	OET Call	Open End	2

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FR0011437250	469,000	469,000	89800978	H480B	EUR 0.64	OET Call	Open End	2
FR0011437276	309,000	309,000	89800927	H483B	EUR 0.97	OET Call	Open End	10
FR0011437284	229,000	229,000	89800960	H484B	EUR 1.31	OET Call	Open End	10
FR0011437292	181,000	181,000	89801001	H485B	EUR 1.66	OET Call	Open End	10
FR0011437300	150,000	150,000	89800951	H486B	EUR 2	OET Call	Open End	10
FR0011437342	111,000	111,000	89800994	H487B	EUR 2.7	OET Call	Open End	10
FR0011437375	476,000	476,000	89801044	H490B	EUR 0.63	OET Call	Open End	2
FR0011437417	361,000	361,000	89800986	H491B	EUR 0.83	OET Call	Open End	2
FR0011437433	291,000	291,000	89801036	H492B	EUR 1.03	OET Call	Open End	2
FR0011438324	244,000	244,000	89801087	H493B	EUR 1.23	OET Call	Open End	2
FR0011438670	185,000	185,000	89801010	H494B	EUR 1.62	OET Call	Open End	2
FR0011438688	1,500,000	1,500,000	89801079	H497B	EUR 0.2	OET Call	Open End	10
FR0011438696	1,111,000	1,111,000	89801133	H498B	EUR 0.27	OET Call	Open End	10
FR0011438704	909,000	909,000	89801052	H499B	EUR 0.33	OET Call	Open End	10
FR0011438712	769,000	769,000	89801117	H500B	EUR 0.39	OET Call	Open End	10
FR0011438720	577,000	577,000	89801184	H501B	EUR 0.52	OET Call	Open End	10
FR0011438738	714,000	714,000	89801125	H502B	EUR 0.42	OET Call	Open End	10
FR0011438746	526,000	526,000	89801141	H503B	EUR 0.57	OET Call	Open End	10
FR0011438753	417,000	417,000	89801222	H504B	EUR 0.72	OET Call	Open End	10
FR0011438761	345,000	345,000	89801168	H505B	EUR 0.87	OET Call	Open End	10
FR0011438787	256,000	256,000	89801214	H506B	EUR 1.17	OET Call	Open End	10
FR0011438837	2,500,000	2,500,000	89801265	H509B	EUR 0.12	OET Call	Open End	10
FR0011438902	1,765,000	1,765,000	89801206	H510B	EUR 0.17	OET Call	Open End	10
FR0011438993	1,429,000	1,429,000	89801257	H511B	EUR 0.21	OET Call	Open End	10
FR0011439017	1,154,000	1,154,000	89801290	H512B	EUR 0.26	OET Call	Open End	10
FR0011439108	882,000	882,000	89801249	H513B	EUR 0.34	OET Call	Open End	10
FR0011439041	455,000	455,000	89801281	H516B	EUR 0.66	OET Call	Open End	10
FR0011439074	337,000	337,000	89801320	H517B	EUR 0.89	OET Call	Open End	10
FR0011439140	265,000	265,000	89801273	H518B	EUR 1.13	OET Call	Open End	10

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FR0011439173	219,000	219,000	89801311	H519B	EUR 1.37	OET Call	Open End	10
FR0011439207	163,000	163,000	89801354	H520B	EUR 1.84	OET Call	Open End	10
FR0011438910	199,000	199,000	89801303	H523B	EUR 1.51	OET Call	Open End	10
FR0011438944	152,000	152,000	89801346	H524B	EUR 1.98	OET Call	Open End	10
FR0011438977	122,000	122,000	89801397	H525B	EUR 2.45	OET Call	Open End	10
FR0011439009	103,000	103,000	89801338	H526B	EUR 2.92	OET Call	Open End	10
FR0011439025	78,000	78,000	89801389	H527B	EUR 3.87	OET Call	Open End	10
FR0011439066	244,000	244,000	89801435	H528B	EUR 1.23	OET Call	Open End	5
FR0011439090	185,000	185,000	89801362	H529B	EUR 1.62	OET Call	Open End	5
FR0011439124	150,000	150,000	89801419	H530B	EUR 2	OET Call	Open End	5
FR0011439132	126,000	126,000	89801478	H531B	EUR 2.39	OET Call	Open End	5
FR0011439165	95,000	95,000	89801427	H532B	EUR 3.16	OET Call	Open End	5
FR0011439199	200,000	541,000	89801460	H535B	EUR 0.46	OET Call	Open End	20
FR0011439223	250,000	250,000	89801524	H536B	EUR 1.2	OET Call	Open End	20
FR0011439231	197,000	197,000	89801443	H537B	EUR 1.52	OET Call	Open End	20
FR0011439256	164,000	164,000	89801494	H538B	EUR 1.83	OET Call	Open End	20
FR0011439272	122,000	122,000	89801567	H539B	EUR 2.46	OET Call	Open End	20
FR0011433432	638,000	638,000	89801508	H542B	EUR 0.47	OET Call	Open End	10
FR0011433515	469,000	469,000	89801532	H543B	EUR 0.64	OET Call	Open End	10
FR0011433556	370,000	370,000	89801591	H544B	EUR 0.81	OET Call	Open End	10
FR0011433622	309,000	309,000	89801559	H545B	EUR 0.97	OET Call	Open End	10
FR0011433697	229,000	229,000	89801575	H546B	EUR 1.31	OET Call	Open End	10
FR0011434026	259,000	259,000	89801621	H549B	EUR 1.16	OET Call	Open End	10
FR0011434067	197,000	197,000	89801583	H550B	EUR 1.52	OET Call	Open End	10
FR0011434091	160,000	160,000	89801613	H551B	EUR 1.88	OET Call	Open End	10
FR0011434125	134,000	134,000	89801656	H552B	EUR 2.24	OET Call	Open End	10
FR0011434166	101,000	101,000	89801605	H553B	EUR 2.97	OET Call	Open End	10
FR0011434208	1,875,000	1,875,000	89801648	H556B	EUR 0.16	OET Call	Open End	10
FR0011434778	1,364,000	1,364,000	89801702	H557B	EUR 0.22	OET Call	Open End	10

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FR0011434786	1,111,000	1,111,000	89801630	H558B	EUR 0.27	OET Call	Open End	10
FR0011434802	909,000	909,000	89801699	H559B	EUR 0.33	OET Call	Open End	10
FR0011434828	682,000	682,000	89801745	H560B	EUR 0.44	OET Call	Open End	10
FR0011434851	390,000	390,000	89801672	H563B	EUR 0.77	OET Call	Open End	10
FR0011434885	288,000	288,000	89801737	H564B	EUR 1.04	OET Call	Open End	10
FR0011434927	227,000	227,000	89801796	H565B	EUR 1.32	OET Call	Open End	10
FR0011434950	189,000	189,000	89801729	H566B	EUR 1.59	OET Call	Open End	10
FR0011435411	140,000	140,000	89801788	H567B	EUR 2.14	OET Call	Open End	10
FR0011435452	811,000	811,000	89801826	H570B	EUR 0.37	OET Call	Open End	10
FR0011435502	588,000	588,000	89801770	H571B	EUR 0.51	OET Call	Open End	10
FR0011435544	469,000	469,000	89801818	H572B	EUR 0.64	OET Call	Open End	10
FR0011435619	385,000	385,000	89801869	H573B	EUR 0.78	OET Call	Open End	10
FR0011435643	288,000	288,000	89801800	H574B	EUR 1.04	OET Call	Open End	10
FR0011435676	234,000	234,000	89801842	H577B	EUR 1.28	OET Call	Open End	10
FR0011435718	179,000	179,000	89801893	H578B	EUR 1.68	OET Call	Open End	10
FR0011435775	144,000	144,000	89801834	H579B	EUR 2.08	OET Call	Open End	10
FR0011435833	121,000	121,000	89801885	H580B	EUR 2.48	OET Call	Open End	10
FR0011435924	91,000	91,000	89801923	H581B	EUR 3.28	OET Call	Open End	10
FR0011435965	732,000	732,000	89801877	H582B	EUR 0.41	OET Call	Open End	2
FR0011435999	536,000	536,000	89801915	H583B	EUR 0.56	OET Call	Open End	2
FR0011436039	429,000	429,000	89801958	H584B	EUR 0.7	OET Call	Open End	2
FR0011436104	353,000	353,000	89801907	H585B	EUR 0.85	OET Call	Open End	2
FR0011436120	263,000	263,000	89801931	H586B	EUR 1.14	OET Call	Open End	2
FR0011436153	909,000	909,000	89801982	H589B	EUR 0.33	OET Call	Open End	5
FR0011436203	526,000	526,000	89801940	H590B	EUR 0.57	OET Call	Open End	5
FR0011433390	1,154,000	1,154,000	89801966	H591B	EUR 0.26	OET Call	Open End	5
FR0011433424	682,000	682,000	89802059	H592B	EUR 0.44	OET Call	Open End	5
FR0011433465	297,000	297,000	89801974	H593B	EUR 1.01	OET Call	Open End	20
FR0011433481	166,000	166,000	89802016	H594B	EUR 1.81	OET Call	Open End	20

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FR0011433507	222,000	222,000	89802091	H596B	EUR 1.35	OET Call	Open End	10
FR0011433531	124,000	124,000	89802032	H597B	EUR 2.41	OET Call	Open End	10
FR0011433564	1,111,000	1,111,000	89802083	H599B	EUR 0.27	OET Call	Open End	2
FR0011433580	638,000	638,000	89802130	H600B	EUR 0.47	OET Call	Open End	2
FR0011433598	169,000	169,000	89802075	H601B	EUR 1.78	OET Call	Open End	10
FR0011433614	94,000	94,000	89802121	H602B	EUR 3.18	OET Call	Open End	10
FR0011433655	313,000	313,000	89802202	H604B	EUR 0.96	OET Call	Open End	10
FR0011436013	175,000	175,000	89802113	H605B	EUR 1.71	OET Call	Open End	10
FR0011433689	429,000	429,000	89802199	H607B	EUR 0.7	OET Call	Open End	40
FR0011434018	25,000	25,000	89802253	H608B	EUR 1.2	OET Call	Open End	40
FR0011436054	857,000	857,000	89802164	H609B	EUR 0.35	OET Call	Open End	5
FR0011436138	476,000	476,000	89802245	H610B	EUR 0.63	OET Call	Open End	5
FR0011436187	484,000	484,000	89802326	H613B	EUR 0.62	OET Call	Open End	10
FR0011436229	270,000	270,000	89802237	H614B	EUR 1.11	OET Call	Open End	10
FR0011436237	380,000	380,000	89802318	H616B	EUR 0.79	OET Call	Open End	40
FR0011436260	213,000	213,000	89802385	H617B	EUR 1.41	OET Call	Open End	40
FR0011436286	323,000	323,000	89802300	H619B	EUR 0.93	OET Call	Open End	10
FR0011436328	181,000	181,000	89802369	H620B	EUR 1.66	OET Call	Open End	10
FR0011436351	577,000	577,000	89802423	H622B	EUR 0.52	OET Call	Open End	10
FR0011436377	337,000	337,000	89802342	H623B	EUR 0.89	OET Call	Open End	10
FR0011436393	1,154,000	1,154,000	89802407	H224B	EUR 0.26	OET Put	Open End	5
FR0011436419	909,000	909,000	89802466	H225B	EUR 0.33	OET Put	Open End	5
FR0011436427	769,000	769,000	89802393	H226B	EUR 0.39	OET Put	Open End	5
FR0011436476	577,000	577,000	89802440	H227B	EUR 0.52	OET Put	Open End	5
FR0011436484	183,000	183,000	89802504	H235B	EUR 1.64	OET Put	Open End	10
FR0011436492	145,000	145,000	89802458	H236B	EUR 2.07	OET Put	Open End	10
FR0011436518	120,000	120,000	89802474	H237B	EUR 2.5	OET Put	Open End	10
FR0011436534	89,000	89,000	89802547	H238B	EUR 3.36	OET Put	Open End	10
FR0011436542	224,000	224,000	89802482	H255B	EUR 1.34	OET Put	Open End	10

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FR0011436567	176,000	176,000	89802512	H256B	EUR 1.7	OET Put	Open End	10
FR0011436609	146,000	146,000	89802571	H257B	EUR 2.05	OET Put	Open End	10
FR0011436633	109,000	109,000	89802539	H258B	EUR 2.76	OET Put	Open End	10
FR0011436658	337,000	337,000	89802555	H266B	EUR 0.89	OET Put	Open End	20
FR0011433630	268,000	268,000	89802601	H267B	EUR 1.12	OET Put	Open End	20
FR0011434232	221,000	221,000	89802563	H268B	EUR 1.36	OET Put	Open End	20
FR0011434299	164,000	164,000	89802598	H269B	EUR 1.83	OET Put	Open End	20
FR0011434315	1,154,000	1,154,000	89802636	H277B	EUR 0.26	OET Put	Open End	1
FR0011434331	938,000	938,000	89802580	H278B	EUR 0.32	OET Put	Open End	1
FR0011434349	769,000	769,000	89802610	H279B	EUR 0.39	OET Put	Open End	1
FR0011434364	588,000	588,000	89802687	H280B	EUR 0.51	OET Put	Open End	1
FR0011434398	411,000	411,000	89802628	H288B	EUR 0.73	OET Put	Open End	2
FR0011434620	326,000	326,000	89802679	H289B	EUR 0.92	OET Put	Open End	2
FR0011434638	268,000	268,000	89802725	H290B	EUR 1.12	OET Put	Open End	2
FR0011434653	200,000	200,000	89802652	H291B	EUR 1.5	OET Put	Open End	2
FR0011434679	353,000	353,000	89802695	H299B	EUR 0.85	OET Put	Open End	10
FR0011434695	278,000	278,000	89802768	H300B	EUR 1.08	OET Put	Open End	10
FR0011434703	231,000	231,000	89802709	H301B	EUR 1.3	OET Put	Open End	10
FR0011434729	171,000	171,000	89802741	H302B	EUR 1.75	OET Put	Open End	10
FR0011434737	566,000	566,000	89802792	H310B	EUR 0.53	OET Put	Open End	5
FR0011434745	448,000	448,000	89802733	H311B	EUR 0.67	OET Put	Open End	5
FR0011434752	370,000	370,000	89802784	H312B	EUR 0.81	OET Put	Open End	5
FR0011434760	275,000	275,000	89802822	H313B	EUR 1.09	OET Put	Open End	5
FR0011435056	400,000	400,000	89802776	H321B	EUR 0.75	OET Put	Open End	10
FR0011435106	316,000	316,000	89802814	H322B	EUR 0.95	OET Put	Open End	10
FR0011435130	263,000	263,000	89802865	H323B	EUR 1.14	OET Put	Open End	10
FR0011435155	195,000	195,000	89802806	H324B	EUR 1.54	OET Put	Open End	10
FR0011435171	455,000	455,000	89802857	H332B	EUR 0.66	OET Put	Open End	20
FR0011435239	357,000	357,000	89802890	H333B	EUR 0.84	OET Put	Open End	20

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FR0011435247	297,000	297,000	89802849	H334B	EUR 1.01	OET Put	Open End	20
FR0011435254	221,000	221,000	89802881	H335B	EUR 1.36	OET Put	Open End	20
FR0011435288	353,000	353,000	89802920	H343B	EUR 0.85	OET Put	Open End	10
FR0011435296	280,000	280,000	89802873	H344B	EUR 1.07	OET Put	Open End	10
FR0011435320	233,000	233,000	89802903	H345B	EUR 1.29	OET Put	Open End	10
FR0011435395	172,000	172,000	89802954	H346B	EUR 1.74	OET Put	Open End	10
FR0011435494	405,000	405,000	89802911	H354B	EUR 0.74	OET Put	Open End	10
FR0011435528	319,000	319,000	89802938	H355B	EUR 0.94	OET Put	Open End	10
FR0011435551	263,000	263,000	89802997	H356B	EUR 1.14	OET Put	Open End	10
FR0011435593	196,000	196,000	89802946	H357B	EUR 1.53	OET Put	Open End	10
FR0011435601	769,000	769,000	89802962	H365B	EUR 0.39	OET Put	Open End	10
FR0011435627	612,000	612,000	89803039	H366B	EUR 0.49	OET Put	Open End	10
FR0011434265	500,000	500,000	89802989	H367B	EUR 0.6	OET Put	Open End	10
FR0011434810	375,000	375,000	89803012	H368B	EUR 0.8	OET Put	Open End	10
FR0011434844	455,000	455,000	89803063	H376B	EUR 0.66	OET Put	Open End	10
FR0011434869	361,000	361,000	89803004	H377B	EUR 0.83	OET Put	Open End	10
FR0011434877	300,000	300,000	89803055	H378B	EUR 1	OET Put	Open End	10
FR0011434893	222,000	222,000	89803098	H379B	EUR 1.35	OET Put	Open End	10
FR0011434919	508,000	508,000	89803047	H387B	EUR 0.59	OET Put	Open End	10
FR0011434935	400,000	400,000	89803080	H388B	EUR 0.75	OET Put	Open End	10
FR0011434943	333,000	333,000	89803128	H389B	EUR 0.9	OET Put	Open End	10
FR0011434992	248,000	248,000	89803071	H390B	EUR 1.21	OET Put	Open End	10
FR0011435049	214,000	214,000	89803101	H398B	EUR 1.4	OET Put	Open End	5
FR0011435072	169,000	169,000	89803179	H399B	EUR 1.77	OET Put	Open End	5
FR0011435098	141,000	141,000	89803110	H400B	EUR 2.13	OET Put	Open End	5
FR0011435122	105,000	105,000	89803152	H401B	EUR 2.87	OET Put	Open End	5
FR0011435148	1,071,000	1,071,000	89803209	H409B	EUR 0.28	OET Put	Open End	10
FR0011435338	833,000	833,000	89803144	H410B	EUR 0.36	OET Put	Open End	10
FR0011435353	698,000	698,000	89803195	H411B	EUR 0.43	OET Put	Open End	10

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FR0011435403	517,000	517,000	89803233	H412B	EUR 0.58	OET Put	Open End	10
FR0011435445	179,000	179,000	89803187	H420B	EUR 1.68	OET Put	Open End	20
FR0011435510	142,000	142,000	89803225	H421B	EUR 2.12	OET Put	Open End	20
FR0011435536	117,000	117,000	89803268	H422B	EUR 2.57	OET Put	Open End	20
FR0011435585	87,000	87,000	89803217	H423B	EUR 3.45	OET Put	Open End	20
FR0011435635	500,000	500,000	89803250	H431B	EUR 0.6	OET Put	Open End	5
FR0011435668	395,000	395,000	89803292	H432B	EUR 0.76	OET Put	Open End	5
FR0011435684	330,000	330,000	89803241	H433B	EUR 0.91	OET Put	Open End	5
FR0011435692	244,000	244,000	89803276	H434B	EUR 1.23	OET Put	Open End	5
FR0011435759	1,034,000	1,034,000	89803322	H442B	EUR 0.29	OET Put	Open End	5
FR0011435767	811,000	811,000	89803284	H443B	EUR 0.37	OET Put	Open End	5
FR0011435791	667,000	667,000	89803306	H444B	EUR 0.45	OET Put	Open End	5
FR0011435809	500,000	500,000	89803365	H445B	EUR 0.6	OET Put	Open End	5
FR0011435841	313,000	313,000	89803314	H453B	EUR 0.96	OET Put	Open End	10
FR0011435858	248,000	248,000	89803357	H454B	EUR 1.21	OET Put	Open End	10
FR0011435866	205,000	205,000	89803390	H455B	EUR 1.46	OET Put	Open End	10
FR0011435882	153,000	153,000	89803349	H456B	EUR 1.96	OET Put	Open End	10
FR0011435890	833,000	833,000	89803373	H462B	EUR 0.36	OET Put	Open End	10
FR0011435932	588,000	588,000	89803420	H463B	EUR 0.51	OET Put	Open End	10
FR0011435957	577,000	577,000	89803381	H474B	EUR 0.52	OET Put	Open End	10
FR0011433408	411,000	411,000	89803403	H475B	EUR 0.73	OET Put	Open End	10
FR0011433440	652,000	652,000	89803454	H481B	EUR 0.46	OET Put	Open End	2
FR0011433473	476,000	476,000	89803411	H482B	EUR 0.63	OET Put	Open End	2
FR0011433499	167,000	167,000	89803438	H488B	EUR 1.8	OET Put	Open End	10
FR0011433523	118,000	118,000	89803497	H489B	EUR 2.55	OET Put	Open End	10
FR0011433549	259,000	259,000	89803446	H495B	EUR 1.16	OET Put	Open End	2
FR0011433648	186,000	186,000	89803462	H496B	EUR 1.61	OET Put	Open End	2
FR0011433671	385,000	385,000	89803535	H507B	EUR 0.78	OET Put	Open End	10
FR0011434042	273,000	273,000	89803489	H508B	EUR 1.1	OET Put	Open End	10

Reeknummer / Tranchenummer / ISIN Code	Aantal uitgegeven Schuldeffecten	Aantal Schuldeffecten	Gemeensc happelijke Code	Mnemotec hnische Code	Uitgifteprijs per Schuldeffect	Call / Put	Datum van de Aflossing	Pariteit
FR0011434075	1,304,000	1,304,000	89803519	H514B	EUR 0.23	OET Put	Open End	10
FR0011434109	938,000	938,000	89803560	H515B	EUR 0.32	OET Put	Open End	10
FR0011434141	246,000	246,000	89803527	H521B	EUR 1.22	OET Put	Open End	10
FR0011434174	173,000	173,000	89803543	H522B	EUR 1.73	OET Put	Open End	10
FR0011434190	133,000	133,000	89803594	H533B	EUR 2.26	OET Put	Open End	5
FR0011434224	96,000	96,000	89803551	H534B	EUR 3.13	OET Put	Open End	5
FR0011434257	183,000	183,000	89803586	H540B	EUR 1.64	OET Put	Open End	20
FR0011436591	129,000	129,000	89803624	H541B	EUR 2.33	OET Put	Open End	20
FR0011436625	345,000	345,000	89803578	H547B	EUR 0.87	OET Put	Open End	10
FR0011436641	242,000	242,000	89803616	H548B	EUR 1.24	OET Put	Open End	10
FR0011436666	142,000	142,000	89803667	H554B	EUR 2.12	OET Put	Open End	10
FR0011436674	102,000	102,000	89803608	H555B	EUR 2.94	OET Put	Open End	10
FR0011436682	1,034,000	1,034,000	89803659	H561B	EUR 0.29	OET Put	Open End	10
FR0011436708	714,000	714,000	89803691	H562B	EUR 0.42	OET Put	Open End	10
FR0011436740	210,000	210,000	89803632	H568B	EUR 1.43	OET Put	Open End	10
FR0011436815	149,000	149,000	89803683	H569B	EUR 2.02	OET Put	Open End	10
FR0011436823	429,000	429,000	89803721	H575B	EUR 0.7	OET Put	Open End	10
FR0011436831	303,000	303,000	89803675	H576B	EUR 0.99	OET Put	Open End	10
FR0011436849	395,000	395,000	89803713	H587B	EUR 0.76	OET Put	Open End	2
FR0011436864	278,000	278,000	89803756	H588B	EUR 1.08	OET Put	Open End	2
FR0011436872	180,000	180,000	89803705	H595B	EUR 1.67	OET Put	Open End	20
FR0011436880	135,000	135,000	89803730	H598B	EUR 2.23	OET Put	Open End	10
FR0011436898	102,000	102,000	89803799	H603B	EUR 2.94	OET Put	Open End	10
FR0011436906	190,000	190,000	89803748	H606B	EUR 1.58	OET Put	Open End	10
FR0011436914	517,000	517,000	89803764	H611B	EUR 0.58	OET Put	Open End	5
FR0011436922	291,000	291,000	89803837	H615B	EUR 1.03	OET Put	Open End	10
FR0011436930	231,000	231,000	89803772	H618B	EUR 1.3	OET Put	Open End	40
FR0011436948	195,000	195,000	89803829	H621B	EUR 1.54	OET Put	Open End	10

Reeknummer / Tranchnummer / ISIN Code	Onderliggende Referentie / Onderliggende waarde	Call / Put	Uitoefenprijs	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011433366	PEUGEOT	OET Call	EUR 5.0341	4 digits	EUR 5.34	2 digits	6.00%	Up to 10%
FR0011433606	PEUGEOT	OET Call	EUR 4.7544	4 digits	EUR 5.04	2 digits	6.00%	Up to 10%
FR0011433705	PEUGEOT	OET Call	EUR 4.4747	4 digits	EUR 4.74	2 digits	6.00%	Up to 10%
FR0011434083	PEUGEOT	OET Call	EUR 4.195	4 digits	EUR 4.45	2 digits	6.00%	Up to 10%
FR0011434133	PEUGEOT	OET Call	EUR 3.9154	4 digits	EUR 4.15	2 digits	6.00%	Up to 10%
FR0011434182	PEUGEOT	OET Call	EUR 3.6357	4 digits	EUR 3.85	2 digits	6.00%	Up to 10%
FR0011434240	PEUGEOT	OET Call	EUR 3.356	4 digits	EUR 3.56	2 digits	6.00%	Up to 10%
FR0011434794	TECHNIP	OET Call	EUR 71.4981	4 digits	EUR 74.36	2 digits	4.00%	Up to 10%
FR0011434836	TECHNIP	OET Call	EUR 67.526	4 digits	EUR 70.23	2 digits	4.00%	Up to 10%
FR0011434901	TECHNIP	OET Call	EUR 63.5538	4 digits	EUR 66.1	2 digits	4.00%	Up to 10%
FR0011434984	TECHNIP	OET Call	EUR 59.5817	4 digits	EUR 61.97	2 digits	4.00%	Up to 10%
FR0011435007	TECHNIP	OET Call	EUR 55.6096	4 digits	EUR 57.83	2 digits	4.00%	Up to 10%
FR0011435023	TECHNIP	OET Call	EUR 51.6375	4 digits	EUR 53.7	2 digits	4.00%	Up to 10%
FR0011435031	TECHNIP	OET Call	EUR 47.6654	4 digits	EUR 49.57	2 digits	4.00%	Up to 10%
FR0011435064	CGG VERITAS	OET Call	EUR 17.7453	4 digits	EUR 18.81	2 digits	6.00%	Up to 10%
FR0011435114	CGG VERITAS	OET Call	EUR 16.7594	4 digits	EUR 17.77	2 digits	6.00%	Up to 10%
FR0011435205	CGG VERITAS	OET Call	EUR 15.7736	4 digits	EUR 16.72	2 digits	6.00%	Up to 10%
FR0011435262	CGG VERITAS	OET Call	EUR 14.7877	4 digits	EUR 15.68	2 digits	6.00%	Up to 10%
FR0011435312	CGG VERITAS	OET Call	EUR 13.8019	4 digits	EUR 14.63	2 digits	6.00%	Up to 10%
FR0011435437	CGG VERITAS	OET Call	EUR 12.816	4 digits	EUR 13.59	2 digits	6.00%	Up to 10%
FR0011435486	CGG VERITAS	OET Call	EUR 11.8302	4 digits	EUR 12.54	2 digits	6.00%	Up to 10%
FR0011435650	GEMALTO	OET Call	EUR 58.6904	4 digits	EUR 61.04	2 digits	4.00%	Up to 10%

Reeknummer / Tranchenummer / ISIN Code	Onderliggende Referentie / Onderliggende waarde	Call / Put	Uitoefenprijs	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011435726	GEMALTO	OET Call	EUR 55.4298	4 digits	EUR 57.65	2 digits	4.00%	Up to 10%
FR0011435734	GEMALTO	OET Call	EUR 52.1692	4 digits	EUR 54.26	2 digits	4.00%	Up to 10%
FR0011435817	GEMALTO	OET Call	EUR 48.9087	4 digits	EUR 50.87	2 digits	4.00%	Up to 10%
FR0011435940	GEMALTO	OET Call	EUR 45.6481	4 digits	EUR 47.47	2 digits	4.00%	Up to 10%
FR0011436021	GEMALTO	OET Call	EUR 42.3875	4 digits	EUR 44.08	2 digits	4.00%	Up to 10%
FR0011436070	GEMALTO	OET Call	EUR 39.1269	4 digits	EUR 40.69	2 digits	4.00%	Up to 10%
FR0011436112	AIR LIQUIDE	OET Call	EUR 77.8154	4 digits	EUR 80.93	2 digits	4.00%	Up to 10%
FR0011436161	AIR LIQUIDE	OET Call	EUR 73.4923	4 digits	EUR 76.43	2 digits	4.00%	Up to 10%
FR0011436211	AIR LIQUIDE	OET Call	EUR 69.1692	4 digits	EUR 71.94	2 digits	4.00%	Up to 10%
FR0011436278	AIR LIQUIDE	OET Call	EUR 64.8462	4 digits	EUR 67.44	2 digits	4.00%	Up to 10%
FR0011436310	AIR LIQUIDE	OET Call	EUR 60.5231	4 digits	EUR 62.94	2 digits	4.00%	Up to 10%
FR0011436336	AIR LIQUIDE	OET Call	EUR 56.2	4 digits	EUR 58.45	2 digits	4.00%	Up to 10%
FR0011436385	AIR LIQUIDE	OET Call	EUR 51.8769	4 digits	EUR 53.95	2 digits	4.00%	Up to 10%
FR0011437029	ALCATEL-LUCENT	OET Call	EUR 0.9917	4 digits	EUR 1.05	2 digits	6.00%	Up to 10%
FR0011437680	ALCATEL-LUCENT	OET Call	EUR 0.9366	4 digits	EUR 0.99	2 digits	6.00%	Up to 10%
FR0011437698	ALCATEL-LUCENT	OET Call	EUR 0.8815	4 digits	EUR 0.93	2 digits	6.00%	Up to 10%
FR0011437714	ALCATEL-LUCENT	OET Call	EUR 0.8264	4 digits	EUR 0.88	2 digits	6.00%	Up to 10%
FR0011437722	ALCATEL-LUCENT	OET Call	EUR 0.7713	4 digits	EUR 0.82	2 digits	6.00%	Up to 10%
FR0011438308	ALCATEL-LUCENT	OET Call	EUR 0.7162	4 digits	EUR 0.76	2 digits	6.00%	Up to 10%
FR0011438332	ALCATEL-LUCENT	OET Call	EUR 0.6611	4 digits	EUR 0.7	2 digits	6.00%	Up to 10%
FR0011438340	CREDIT AGRICOLE	OET Call	EUR 6.3978	4 digits	EUR 6.65	2 digits	4.00%	Up to 10%
FR0011438365	CREDIT AGRICOLE	OET Call	EUR 6.0424	4 digits	EUR 6.28	2 digits	4.00%	Up to 10%

Reeknummer / Tranchenummer / ISIN Code	Onderliggende Referentie / Onderliggende waarde	Call / Put	Uitoefenprijs	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011438381	CREDIT AGRICOLE	OET Call	EUR 5.6869	4 digits	EUR 5.91	2 digits	4.00%	Up to 10%
FR0011438407	CREDIT AGRICOLE	OET Call	EUR 5.3315	4 digits	EUR 5.54	2 digits	4.00%	Up to 10%
FR0011438415	CREDIT AGRICOLE	OET Call	EUR 4.9761	4 digits	EUR 5.18	2 digits	4.00%	Up to 10%
FR0011438431	CREDIT AGRICOLE	OET Call	EUR 4.6206	4 digits	EUR 4.81	2 digits	4.00%	Up to 10%
FR0011438472	CREDIT AGRICOLE	OET Call	EUR 4.2652	4 digits	EUR 4.44	2 digits	4.00%	Up to 10%
FR0011438498	BNP PARIBAS	OET Call	EUR 37.3803	4 digits	EUR 38.88	2 digits	4.00%	Up to 10%
FR0011438514	BNP PARIBAS	OET Call	EUR 35.3036	4 digits	EUR 36.72	2 digits	4.00%	Up to 10%
FR0011438530	BNP PARIBAS	OET Call	EUR 33.2269	4 digits	EUR 34.56	2 digits	4.00%	Up to 10%
FR0011438555	BNP PARIBAS	OET Call	EUR 31.1502	4 digits	EUR 32.4	2 digits	4.00%	Up to 10%
FR0011438563	BNP PARIBAS	OET Call	EUR 29.0736	4 digits	EUR 30.24	2 digits	4.00%	Up to 10%
FR0011438589	BNP PARIBAS	OET Call	EUR 26.9969	4 digits	EUR 28.08	2 digits	4.00%	Up to 10%
FR0011438597	BNP PARIBAS	OET Call	EUR 24.9202	4 digits	EUR 25.92	2 digits	4.00%	Up to 10%
FR0011438621	AXA	OET Call	EUR 11.6135	4 digits	EUR 12.08	2 digits	4.00%	Up to 10%
FR0011438662	AXA	OET Call	EUR 10.9683	4 digits	EUR 11.41	2 digits	4.00%	Up to 10%
FR0011438779	AXA	OET Call	EUR 10.3231	4 digits	EUR 10.74	2 digits	4.00%	Up to 10%
FR0011438795	AXA	OET Call	EUR 9.6779	4 digits	EUR 10.07	2 digits	4.00%	Up to 10%
FR0011438803	AXA	OET Call	EUR 9.0327	4 digits	EUR 9.39	2 digits	4.00%	Up to 10%
FR0011438811	AXA	OET Call	EUR 8.3875	4 digits	EUR 8.72	2 digits	4.00%	Up to 10%
FR0011438845	AXA	OET Call	EUR 7.7423	4 digits	EUR 8.05	2 digits	4.00%	Up to 10%
FR0011438860	CAP GEMINI	OET Call	EUR 32.7548	4 digits	EUR 34.07	2 digits	4.00%	Up to 10%
FR0011438878	CAP GEMINI	OET Call	EUR 30.9351	4 digits	EUR 32.17	2 digits	4.00%	Up to 10%
FR0011438894	CAP GEMINI	OET Call	EUR 29.1154	4 digits	EUR 30.28	2 digits	4.00%	Up to 10%

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FR0011438928	CAP GEMINI	OET Call	EUR 27.2957	4 digits	EUR 28.39	2 digits	4.00%	Up to 10%
FR0011438936	CAP GEMINI	OET Call	EUR 25.476	4 digits	EUR 26.5	2 digits	4.00%	Up to 10%
FR0011438969	CAP GEMINI	OET Call	EUR 23.6563	4 digits	EUR 24.6	2 digits	4.00%	Up to 10%
FR0011438985	CAP GEMINI	OET Call	EUR 21.8365	4 digits	EUR 22.71	2 digits	4.00%	Up to 10%
FR0011439058	MICHELIN	OET Call	EUR 58.0933	4 digits	EUR 60.42	2 digits	4.00%	Up to 10%
FR0011433713	MICHELIN	OET Call	EUR 54.8659	4 digits	EUR 57.06	2 digits	4.00%	Up to 10%
FR0011434117	MICHELIN	OET Call	EUR 51.6385	4 digits	EUR 53.7	2 digits	4.00%	Up to 10%
FR0011434158	MICHELIN	OET Call	EUR 48.4111	4 digits	EUR 50.35	2 digits	4.00%	Up to 10%
FR0011434216	MICHELIN	OET Call	EUR 45.1837	4 digits	EUR 46.99	2 digits	4.00%	Up to 10%
FR0011434273	MICHELIN	OET Call	EUR 41.9563	4 digits	EUR 43.63	2 digits	4.00%	Up to 10%
FR0011434307	MICHELIN	OET Call	EUR 38.7288	4 digits	EUR 40.28	2 digits	4.00%	Up to 10%
FR0011434323	VALLOUREC	OET Call	EUR 37.0082	4 digits	EUR 38.49	2 digits	4.00%	Up to 10%
FR0011434356	VALLOUREC	OET Call	EUR 34.9522	4 digits	EUR 36.35	2 digits	4.00%	Up to 10%
FR0011434372	VALLOUREC	OET Call	EUR 32.8962	4 digits	EUR 34.21	2 digits	4.00%	Up to 10%
FR0011434380	VALLOUREC	OET Call	EUR 30.8401	4 digits	EUR 32.07	2 digits	4.00%	Up to 10%
FR0011434612	VALLOUREC	OET Call	EUR 28.7841	4 digits	EUR 29.94	2 digits	4.00%	Up to 10%
FR0011434646	VALLOUREC	OET Call	EUR 26.7281	4 digits	EUR 27.8	2 digits	4.00%	Up to 10%
FR0011434687	VALLOUREC	OET Call	EUR 24.6721	4 digits	EUR 25.66	2 digits	4.00%	Up to 10%
FR0011434711	TOTAL	OET Call	EUR 32.5558	4 digits	EUR 33.86	2 digits	4.00%	Up to 10%
FR0011435700	TOTAL	OET Call	EUR 30.7471	4 digits	EUR 31.98	2 digits	4.00%	Up to 10%
FR0011435742	TOTAL	OET Call	EUR 28.9385	4 digits	EUR 30.1	2 digits	4.00%	Up to 10%
FR0011435874	TOTAL	OET Call	EUR 27.1298	4 digits	EUR 28.22	2 digits	4.00%	Up to 10%

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FR0011435908	TOTAL	OET Call	EUR 25.3212	4 digits	EUR 26.33	2 digits	4.00%	Up to 10%
FR0011435973	TOTAL	OET Call	EUR 23.5125	4 digits	EUR 24.45	2 digits	4.00%	Up to 10%
FR0011435981	TOTAL	OET Call	EUR 21.7038	4 digits	EUR 22.57	2 digits	4.00%	Up to 10%
FR0011436005	BOUYGUES	OET Call	EUR 17.1043	4 digits	EUR 17.79	2 digits	4.00%	Up to 10%
FR0011436047	BOUYGUES	OET Call	EUR 16.1541	4 digits	EUR 16.8	2 digits	4.00%	Up to 10%
FR0011436096	BOUYGUES	OET Call	EUR 15.2038	4 digits	EUR 15.81	2 digits	4.00%	Up to 10%
FR0011436146	BOUYGUES	OET Call	EUR 14.2536	4 digits	EUR 14.82	2 digits	4.00%	Up to 10%
FR0011436245	BOUYGUES	OET Call	EUR 13.3034	4 digits	EUR 13.84	2 digits	4.00%	Up to 10%
FR0011436294	BOUYGUES	OET Call	EUR 12.3531	4 digits	EUR 12.85	2 digits	4.00%	Up to 10%
FR0011436344	BOUYGUES	OET Call	EUR 11.4029	4 digits	EUR 11.86	2 digits	4.00%	Up to 10%
FR0011436401	ALSTOM	OET Call	EUR 28.787	4 digits	EUR 29.94	2 digits	4.00%	Up to 10%
FR0011436450	ALSTOM	OET Call	EUR 27.1877	4 digits	EUR 28.28	2 digits	4.00%	Up to 10%
FR0011436500	ALSTOM	OET Call	EUR 25.5885	4 digits	EUR 26.61	2 digits	4.00%	Up to 10%
FR0011436559	ALSTOM	OET Call	EUR 23.9892	4 digits	EUR 24.95	2 digits	4.00%	Up to 10%
FR0011436575	ALSTOM	OET Call	EUR 22.3899	4 digits	EUR 23.29	2 digits	4.00%	Up to 10%
FR0011436690	ALSTOM	OET Call	EUR 20.7906	4 digits	EUR 21.62	2 digits	4.00%	Up to 10%
FR0011436757	ALSTOM	OET Call	EUR 19.1913	4 digits	EUR 19.96	2 digits	4.00%	Up to 10%
FR0011436773	SOCIETE GENERALE	OET Call	EUR 25.8144	4 digits	EUR 26.85	2 digits	4.00%	Up to 10%
FR0011436781	SOCIETE GENERALE	OET Call	EUR 24.3803	4 digits	EUR 25.36	2 digits	4.00%	Up to 10%
FR0011436807	SOCIETE GENERALE	OET Call	EUR 22.9462	4 digits	EUR 23.86	2 digits	4.00%	Up to 10%
FR0011436963	SOCIETE GENERALE	OET Call	EUR 21.512	4 digits	EUR 22.37	2 digits	4.00%	Up to 10%
FR0011436989	SOCIETE GENERALE	OET Call	EUR 20.0779	4 digits	EUR 20.88	2 digits	4.00%	Up to 10%

Reeknummer / Tranchenummer / ISIN Code	Onderliggende Referentie / Onderliggende waarde	Call / Put	Uitoefenprijs	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011436997	SOCIETE GENERALE	OET Call	EUR 18.6438	4 digits	EUR 19.39	2 digits	4.00%	Up to 10%
FR0011437003	SOCIETE GENERALE	OET Call	EUR 17.2096	4 digits	EUR 17.9	2 digits	4.00%	Up to 10%
FR0011437011	EADS	OET Call	EUR 30.5567	4 digits	EUR 31.78	2 digits	4.00%	Up to 10%
FR0011437037	EADS	OET Call	EUR 28.8591	4 digits	EUR 30.01	2 digits	4.00%	Up to 10%
FR0011437045	EADS	OET Call	EUR 27.1615	4 digits	EUR 28.25	2 digits	4.00%	Up to 10%
FR0011437060	EADS	OET Call	EUR 25.4639	4 digits	EUR 26.48	2 digits	4.00%	Up to 10%
FR0011437078	EADS	OET Call	EUR 23.7663	4 digits	EUR 24.72	2 digits	4.00%	Up to 10%
FR0011437086	EADS	OET Call	EUR 22.0688	4 digits	EUR 22.95	2 digits	4.00%	Up to 10%
FR0011437094	EADS	OET Call	EUR 20.3712	4 digits	EUR 21.19	2 digits	4.00%	Up to 10%
FR0011437102	GDF SUEZ	OET Call	EUR 12.3447	4 digits	EUR 12.84	2 digits	4.00%	Up to 10%
FR0011437110	GDF SUEZ	OET Call	EUR 11.6589	4 digits	EUR 12.13	2 digits	4.00%	Up to 10%
FR0011437128	GDF SUEZ	OET Call	EUR 10.9731	4 digits	EUR 11.41	2 digits	4.00%	Up to 10%
FR0011437318	GDF SUEZ	OET Call	EUR 10.2873	4 digits	EUR 10.7	2 digits	4.00%	Up to 10%
FR0011437334	GDF SUEZ	OET Call	EUR 9.6014	4 digits	EUR 9.99	2 digits	4.00%	Up to 10%
FR0011437359	GDF SUEZ	OET Call	EUR 8.9156	4 digits	EUR 9.27	2 digits	4.00%	Up to 10%
FR0011437383	GDF SUEZ	OET Call	EUR 8.2298	4 digits	EUR 8.56	2 digits	4.00%	Up to 10%
FR0011437391	PPR	OET Call	EUR 146.9856	4 digits	EUR 152.87	2 digits	4.00%	Up to 10%
FR0011437409	PPR	OET Call	EUR 138.8197	4 digits	EUR 144.37	2 digits	4.00%	Up to 10%
FR0011437425	PPR	OET Call	EUR 130.6538	4 digits	EUR 135.88	2 digits	4.00%	Up to 10%
FR0011437441	PPR	OET Call	EUR 122.488	4 digits	EUR 127.39	2 digits	4.00%	Up to 10%
FR0011437458	PPR	OET Call	EUR 114.3221	4 digits	EUR 118.9	2 digits	4.00%	Up to 10%
FR0011438357	PPR	OET Call	EUR 106.1563	4 digits	EUR 110.4	2 digits	4.00%	Up to 10%

Reeknummer / Tranchenummer / ISIN Code	Onderliggende Referentie / Onderliggende waarde	Call / Put	Uitoefenprijs	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011438399	PPR	OET Call	EUR 97.9904	4 digits	EUR 101.91	2 digits	4.00%	Up to 10%
FR0011438423	VIVENDI	OET Call	EUR 13.0933	4 digits	EUR 13.62	2 digits	4.00%	Up to 10%
FR0011438456	VIVENDI	OET Call	EUR 12.3659	4 digits	EUR 12.86	2 digits	4.00%	Up to 10%
FR0011438464	VIVENDI	OET Call	EUR 11.6385	4 digits	EUR 12.1	2 digits	4.00%	Up to 10%
FR0011438480	VIVENDI	OET Call	EUR 10.9111	4 digits	EUR 11.35	2 digits	4.00%	Up to 10%
FR0011438506	VIVENDI	OET Call	EUR 10.1837	4 digits	EUR 10.59	2 digits	4.00%	Up to 10%
FR0011438522	VIVENDI	OET Call	EUR 9.4563	4 digits	EUR 9.83	2 digits	4.00%	Up to 10%
FR0011438548	VIVENDI	OET Call	EUR 8.7288	4 digits	EUR 9.08	2 digits	4.00%	Up to 10%
FR0011438571	FRANCE TELECOM	OET Call	EUR 6.4038	4 digits	EUR 6.66	2 digits	4.00%	Up to 10%
FR0011438605	FRANCE TELECOM	OET Call	EUR 6.0481	4 digits	EUR 6.29	2 digits	4.00%	Up to 10%
FR0011438639	FRANCE TELECOM	OET Call	EUR 5.6923	4 digits	EUR 5.92	2 digits	4.00%	Up to 10%
FR0011438647	FRANCE TELECOM	OET Call	EUR 5.3365	4 digits	EUR 5.55	2 digits	4.00%	Up to 10%
FR0011438654	FRANCE TELECOM	OET Call	EUR 4.9808	4 digits	EUR 5.18	2 digits	4.00%	Up to 10%
FR0011433382	FRANCE TELECOM	OET Call	EUR 4.625	4 digits	EUR 4.81	2 digits	4.00%	Up to 10%
FR0011433457	FRANCE TELECOM	OET Call	EUR 4.2692	4 digits	EUR 4.44	2 digits	4.00%	Up to 10%
FR0011433572	RENAULT	OET Call	EUR 41.8543	4 digits	EUR 43.53	2 digits	4.00%	Up to 10%
FR0011434059	RENAULT	OET Call	EUR 39.5291	4 digits	EUR 41.11	2 digits	4.00%	Up to 10%
FR0011434281	RENAULT	OET Call	EUR 37.2038	4 digits	EUR 38.69	2 digits	4.00%	Up to 10%
FR0011434968	RENAULT	OET Call	EUR 34.8786	4 digits	EUR 36.27	2 digits	4.00%	Up to 10%
FR0011435080	RENAULT	OET Call	EUR 32.5534	4 digits	EUR 33.86	2 digits	4.00%	Up to 10%
FR0011435270	RENAULT	OET Call	EUR 30.2281	4 digits	EUR 31.44	2 digits	4.00%	Up to 10%
FR0011435577	RENAULT	OET Call	EUR 27.9029	4 digits	EUR 29.02	2 digits	4.00%	Up to 10%

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FR0011435783	EDF	OET Call	EUR 12.4529	4 digits	EUR 12.95	2 digits	4.00%	Up to 10%
FR0011435916	EDF	OET Call	EUR 11.7611	4 digits	EUR 12.23	2 digits	4.00%	Up to 10%
FR0011436088	EDF	OET Call	EUR 11.0692	4 digits	EUR 11.51	2 digits	4.00%	Up to 10%
FR0011436179	EDF	OET Call	EUR 10.3774	4 digits	EUR 10.79	2 digits	4.00%	Up to 10%
FR0011436302	EDF	OET Call	EUR 8.9938	4 digits	EUR 9.35	2 digits	4.00%	Up to 10%
FR0011436369	ARKEMA	OET Call	EUR 70.8283	4 digits	EUR 75.08	2 digits	6.00%	Up to 10%
FR0011436468	ARKEMA	OET Call	EUR 66.8934	4 digits	EUR 70.91	2 digits	6.00%	Up to 10%
FR0011437136	ARKEMA	OET Call	EUR 62.9585	4 digits	EUR 66.74	2 digits	6.00%	Up to 10%
FR0011437144	ARKEMA	OET Call	EUR 59.0236	4 digits	EUR 62.57	2 digits	6.00%	Up to 10%
FR0011437151	ARKEMA	OET Call	EUR 51.1538	4 digits	EUR 54.22	2 digits	6.00%	Up to 10%
FR0011437169	CARREFOUR	OET Call	EUR 17.8832	4 digits	EUR 18.6	2 digits	4.00%	Up to 10%
FR0011437177	CARREFOUR	OET Call	EUR 16.8897	4 digits	EUR 17.57	2 digits	4.00%	Up to 10%
FR0011437185	CARREFOUR	OET Call	EUR 15.8962	4 digits	EUR 16.53	2 digits	4.00%	Up to 10%
FR0011437193	CARREFOUR	OET Call	EUR 14.9026	4 digits	EUR 15.5	2 digits	4.00%	Up to 10%
FR0011437201	CARREFOUR	OET Call	EUR 12.9156	4 digits	EUR 13.43	2 digits	4.00%	Up to 10%
FR0011437219	NATIXIS	OET Call	EUR 2.7968	4 digits	EUR 2.96	2 digits	6.00%	Up to 10%
FR0011437227	NATIXIS	OET Call	EUR 2.6414	4 digits	EUR 2.8	2 digits	6.00%	Up to 10%
FR0011437235	NATIXIS	OET Call	EUR 2.486	4 digits	EUR 2.64	2 digits	6.00%	Up to 10%
FR0011437243	NATIXIS	OET Call	EUR 2.3307	4 digits	EUR 2.47	2 digits	6.00%	Up to 10%
FR0011437250	NATIXIS	OET Call	EUR 2.0199	4 digits	EUR 2.14	2 digits	6.00%	Up to 10%
FR0011437276	SANOFI-AVENTIS	OET Call	EUR 62.2125	4 digits	EUR 64.7	2 digits	4.00%	Up to 10%
FR0011437284	SANOFI-AVENTIS	OET Call	EUR 58.7563	4 digits	EUR 61.11	2 digits	4.00%	Up to 10%

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FR0011437292	SANOFI-AVENTIS	OET Call	EUR 55.3	4 digits	EUR 57.51	2 digits	4.00%	Up to 10%
FR0011437300	SANOFI-AVENTIS	OET Call	EUR 51.8438	4 digits	EUR 53.92	2 digits	4.00%	Up to 10%
FR0011437342	SANOFI-AVENTIS	OET Call	EUR 44.9313	4 digits	EUR 46.73	2 digits	4.00%	Up to 10%
FR0011437375	AIR France-KLM	OET Call	EUR 7.121	4 digits	EUR 7.55	2 digits	6.00%	Up to 10%
FR0011437417	AIR France-KLM	OET Call	EUR 6.7254	4 digits	EUR 7.13	2 digits	6.00%	Up to 10%
FR0011437433	AIR France-KLM	OET Call	EUR 6.3298	4 digits	EUR 6.71	2 digits	6.00%	Up to 10%
FR0011438324	AIR France-KLM	OET Call	EUR 5.9342	4 digits	EUR 6.29	2 digits	6.00%	Up to 10%
FR0011438670	AIR France-KLM	OET Call	EUR 5.143	4 digits	EUR 5.45	2 digits	6.00%	Up to 10%
FR0011438688	FAURECIA	OET Call	EUR 11.4368	4 digits	EUR 12.12	2 digits	6.00%	Up to 10%
FR0011438696	FAURECIA	OET Call	EUR 10.8014	4 digits	EUR 11.45	2 digits	6.00%	Up to 10%
FR0011438704	FAURECIA	OET Call	EUR 10.166	4 digits	EUR 10.78	2 digits	6.00%	Up to 10%
FR0011438712	FAURECIA	OET Call	EUR 9.5307	4 digits	EUR 10.1	2 digits	6.00%	Up to 10%
FR0011438720	FAURECIA	OET Call	EUR 8.2599	4 digits	EUR 8.76	2 digits	6.00%	Up to 10%
FR0011438738	SAINT-GOBAIN	OET Call	EUR 26.9697	4 digits	EUR 28.05	2 digits	4.00%	Up to 10%
FR0011438746	SAINT-GOBAIN	OET Call	EUR 25.4714	4 digits	EUR 26.49	2 digits	4.00%	Up to 10%
FR0011438753	SAINT-GOBAIN	OET Call	EUR 23.9731	4 digits	EUR 24.93	2 digits	4.00%	Up to 10%
FR0011438761	SAINT-GOBAIN	OET Call	EUR 22.4748	4 digits	EUR 23.37	2 digits	4.00%	Up to 10%
FR0011438787	SAINT-GOBAIN	OET Call	EUR 19.4781	4 digits	EUR 20.26	2 digits	4.00%	Up to 10%
FR0011438837	VEOLIA ENVIRONNEMENT	OET Call	EUR 7.9148	4 digits	EUR 8.23	2 digits	4.00%	Up to 10%
FR0011438902	VEOLIA ENVIRONNEMENT	OET Call	EUR 7.4751	4 digits	EUR 7.77	2 digits	4.00%	Up to 10%
FR0011438993	VEOLIA ENVIRONNEMENT	OET Call	EUR 7.0354	4 digits	EUR 7.32	2 digits	4.00%	Up to 10%
FR0011439017	VEOLIA ENVIRONNEMENT	OET Call	EUR 6.5957	4 digits	EUR 6.86	2 digits	4.00%	Up to 10%

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FR0011439108	VEOLIA ENVIRONNEMENT	OET Call	EUR 5.7163	4 digits	EUR 5.94	2 digits	4.00%	Up to 10%
FR0011439041	LAFARGE	OET Call	EUR 42.3909	4 digits	EUR 44.09	2 digits	4.00%	Up to 10%
FR0011439074	LAFARGE	OET Call	EUR 40.0358	4 digits	EUR 41.64	2 digits	4.00%	Up to 10%
FR0011439140	LAFARGE	OET Call	EUR 37.6808	4 digits	EUR 39.19	2 digits	4.00%	Up to 10%
FR0011439173	LAFARGE	OET Call	EUR 35.3257	4 digits	EUR 36.74	2 digits	4.00%	Up to 10%
FR0011439207	LAFARGE	OET Call	EUR 30.6156	4 digits	EUR 31.84	2 digits	4.00%	Up to 10%
FR0011438910	REMY COINTREAU	OET Call	EUR 84.8717	4 digits	EUR 89.96	2 digits	6.00%	Up to 10%
FR0011438944	REMY COINTREAU	OET Call	EUR 80.1566	4 digits	EUR 84.97	2 digits	6.00%	Up to 10%
FR0011438977	REMY COINTREAU	OET Call	EUR 75.4415	4 digits	EUR 79.97	2 digits	6.00%	Up to 10%
FR0011439009	REMY COINTREAU	OET Call	EUR 70.7264	4 digits	EUR 74.97	2 digits	6.00%	Up to 10%
FR0011439025	REMY COINTREAU	OET Call	EUR 61.2962	4 digits	EUR 64.97	2 digits	6.00%	Up to 10%
FR0011439066	VALEO	OET Call	EUR 34.6458	4 digits	EUR 36.72	2 digits	6.00%	Up to 10%
FR0011439090	VALEO	OET Call	EUR 32.721	4 digits	EUR 34.68	2 digits	6.00%	Up to 10%
FR0011439124	VALEO	OET Call	EUR 30.7962	4 digits	EUR 32.64	2 digits	6.00%	Up to 10%
FR0011439132	VALEO	OET Call	EUR 28.8715	4 digits	EUR 30.6	2 digits	6.00%	Up to 10%
FR0011439165	VALEO	OET Call	EUR 25.0219	4 digits	EUR 26.52	2 digits	6.00%	Up to 10%
FR0011439199	LVMH	OET Call	EUR 113.7548	4 digits	EUR 118.31	2 digits	4.00%	Up to 10%
FR0011439223	LVMH	OET Call	EUR 107.4351	4 digits	EUR 111.73	2 digits	4.00%	Up to 10%
FR0011439231	LVMH	OET Call	EUR 101.1154	4 digits	EUR 105.16	2 digits	4.00%	Up to 10%
FR0011439256	LVMH	OET Call	EUR 94.7957	4 digits	EUR 98.59	2 digits	4.00%	Up to 10%
FR0011439272	LVMH	OET Call	EUR 82.1563	4 digits	EUR 85.44	2 digits	4.00%	Up to 10%
FR0011433432	VINCI	OET Call	EUR 30.2106	4 digits	EUR 31.42	2 digits	4.00%	Up to 10%

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FR0011433515	VINCI	OET Call	EUR 28.5322	4 digits	EUR 29.67	2 digits	4.00%	Up to 10%
FR0011433556	VINCI	OET Call	EUR 26.8538	4 digits	EUR 27.93	2 digits	4.00%	Up to 10%
FR0011433622	VINCI	OET Call	EUR 25.1755	4 digits	EUR 26.18	2 digits	4.00%	Up to 10%
FR0011433697	VINCI	OET Call	EUR 21.8188	4 digits	EUR 22.69	2 digits	4.00%	Up to 10%
FR0011434026	CASINO	OET Call	EUR 65.1226	4 digits	EUR 69.03	2 digits	6.00%	Up to 10%
FR0011434067	CASINO	OET Call	EUR 61.5047	4 digits	EUR 65.2	2 digits	6.00%	Up to 10%
FR0011434091	CASINO	OET Call	EUR 57.8868	4 digits	EUR 61.36	2 digits	6.00%	Up to 10%
FR0011434125	CASINO	OET Call	EUR 54.2689	4 digits	EUR 57.53	2 digits	6.00%	Up to 10%
FR0011434166	CASINO	OET Call	EUR 47.033	4 digits	EUR 49.86	2 digits	6.00%	Up to 10%
FR0011434208	ARCELOR MITTAL	OET Call	EUR 10.1942	4 digits	EUR 10.6	2 digits	4.00%	Up to 10%
FR0011434778	ARCELOR MITTAL	OET Call	EUR 9.6279	4 digits	EUR 10.01	2 digits	4.00%	Up to 10%
FR0011434786	ARCELOR MITTAL	OET Call	EUR 9.0615	4 digits	EUR 9.42	2 digits	4.00%	Up to 10%
FR0011434802	ARCELOR MITTAL	OET Call	EUR 8.4952	4 digits	EUR 8.84	2 digits	4.00%	Up to 10%
FR0011434828	ARCELOR MITTAL	OET Call	EUR 7.3625	4 digits	EUR 7.66	2 digits	4.00%	Up to 10%
FR0011434851	SCHNEIDER ELECTRIC	OET Call	EUR 49.4135	4 digits	EUR 51.39	2 digits	4.00%	Up to 10%
FR0011434885	SCHNEIDER ELECTRIC	OET Call	EUR 46.6683	4 digits	EUR 48.54	2 digits	4.00%	Up to 10%
FR0011434927	SCHNEIDER ELECTRIC	OET Call	EUR 43.9231	4 digits	EUR 45.68	2 digits	4.00%	Up to 10%
FR0011434950	SCHNEIDER ELECTRIC	OET Call	EUR 41.1779	4 digits	EUR 42.83	2 digits	4.00%	Up to 10%
FR0011435411	SCHNEIDER ELECTRIC	OET Call	EUR 35.6875	4 digits	EUR 37.12	2 digits	4.00%	Up to 10%
FR0011435452	ACCOR	OET Call	EUR 24.0837	4 digits	EUR 25.05	2 digits	4.00%	Up to 10%
FR0011435502	ACCOR	OET Call	EUR 22.7457	4 digits	EUR 23.66	2 digits	4.00%	Up to 10%
FR0011435544	ACCOR	OET Call	EUR 21.4077	4 digits	EUR 22.26	2 digits	4.00%	Up to 10%

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FR0011435619	ACCOR	OET Call	EUR 20.0697	4 digits	EUR 20.87	2 digits	4.00%	Up to 10%
FR0011435643	ACCOR	OET Call	EUR 17.3938	4 digits	EUR 18.09	2 digits	4.00%	Up to 10%
FR0011435676	ZODIAC AEROSPACE	OET Call	EUR 72.0255	4 digits	EUR 76.35	2 digits	6.00%	Up to 10%
FR0011435718	ZODIAC AEROSPACE	OET Call	EUR 68.0241	4 digits	EUR 72.11	2 digits	6.00%	Up to 10%
FR0011435775	ZODIAC AEROSPACE	OET Call	EUR 64.0226	4 digits	EUR 67.86	2 digits	6.00%	Up to 10%
FR0011435833	ZODIAC AEROSPACE	OET Call	EUR 60.0212	4 digits	EUR 63.62	2 digits	6.00%	Up to 10%
FR0011435924	ZODIAC AEROSPACE	OET Call	EUR 52.0184	4 digits	EUR 55.14	2 digits	6.00%	Up to 10%
FR0011435965	ST MICROELECTRONICS	OET Call	EUR 5.284	4 digits	EUR 5.5	2 digits	4.00%	Up to 10%
FR0011435999	ST MICROELECTRONICS	OET Call	EUR 4.9905	4 digits	EUR 5.19	2 digits	4.00%	Up to 10%
FR0011436039	ST MICROELECTRONICS	OET Call	EUR 4.6969	4 digits	EUR 4.88	2 digits	4.00%	Up to 10%
FR0011436104	ST MICROELECTRONICS	OET Call	EUR 4.4034	4 digits	EUR 4.58	2 digits	4.00%	Up to 10%
FR0011436120	ST MICROELECTRONICS	OET Call	EUR 3.8163	4 digits	EUR 3.97	2 digits	4.00%	Up to 10%
FR0011436153	TF1	OET Call	EUR 6.703	4 digits	EUR 7.11	2 digits	6.00%	Up to 10%
FR0011436203	TF1	OET Call	EUR 5.5201	4 digits	EUR 5.85	2 digits	6.00%	Up to 10%
FR0011433390	GROUPE EUROTUNNEL	OET Call	EUR 5.1722	4 digits	EUR 5.48	2 digits	6.00%	Up to 10%
FR0011433424	GROUPE EUROTUNNEL	OET Call	EUR 4.2594	4 digits	EUR 4.52	2 digits	6.00%	Up to 10%
FR0011433465	LOREAL	OET Call	EUR 90.4351	4 digits	EUR 94.05	2 digits	4.00%	Up to 10%
FR0011433481	LOREAL	OET Call	EUR 74.476	4 digits	EUR 77.46	2 digits	4.00%	Up to 10%
FR0011433507	ESSILOR INTERNATIONAL	OET Call	EUR 60.2601	4 digits	EUR 62.67	2 digits	4.00%	Up to 10%
FR0011433531	ESSILOR INTERNATIONAL	OET Call	EUR 49.626	4 digits	EUR 51.61	2 digits	4.00%	Up to 10%
FR0011433564	SOITEC	OET Call	EUR 2.2212	4 digits	EUR 2.35	2 digits	6.00%	Up to 10%
FR0011433580	SOITEC	OET Call	EUR 1.8292	4 digits	EUR 1.94	2 digits	6.00%	Up to 10%

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FR0011433598	PERNOD-RICARD	OET Call	EUR 79.5976	4 digits	EUR 82.78	2 digits	4.00%	Up to 10%
FR0011433614	PERNOD-RICARD	OET Call	EUR 65.551	4 digits	EUR 68.17	2 digits	4.00%	Up to 10%
FR0011433655	DANONE	OET Call	EUR 42.8514	4 digits	EUR 44.57	2 digits	4.00%	Up to 10%
FR0011436013	DANONE	OET Call	EUR 35.2894	4 digits	EUR 36.7	2 digits	4.00%	Up to 10%
FR0011433689	ILIAD	OET Call	EUR 113.1462	4 digits	EUR 119.94	2 digits	6.00%	Up to 10%
FR0011434018	ILIAD	OET Call	EUR 93.1792	4 digits	EUR 98.77	2 digits	6.00%	Up to 10%
FR0011436054	SUEZ ENVIRONNEMENT	OET Call	EUR 7.8584	4 digits	EUR 8.17	2 digits	4.00%	Up to 10%
FR0011436138	SUEZ ENVIRONNEMENT	OET Call	EUR 6.4716	4 digits	EUR 6.73	2 digits	4.00%	Up to 10%
FR0011436187	SAFRAN	OET Call	EUR 27.7885	4 digits	EUR 28.9	2 digits	4.00%	Up to 10%
FR0011436229	SAFRAN	OET Call	EUR 22.8846	4 digits	EUR 23.8	2 digits	4.00%	Up to 10%
FR0011436237	UNIBAIL	OET Call	EUR 140.8221	4 digits	EUR 146.46	2 digits	4.00%	Up to 10%
FR0011436260	UNIBAIL	OET Call	EUR 115.9712	4 digits	EUR 120.61	2 digits	4.00%	Up to 10%
FR0011436286	PUBLICIS GROUP	OET Call	EUR 41.5601	4 digits	EUR 43.22	2 digits	4.00%	Up to 10%
FR0011436328	PUBLICIS GROUP	OET Call	EUR 34.226	4 digits	EUR 35.6	2 digits	4.00%	Up to 10%
FR0011436351	LAGARDERE	OET Call	EUR 20.9252	4 digits	EUR 22.18	2 digits	6.00%	Up to 10%
FR0011436377	LAGARDERE	OET Call	EUR 17.2325	4 digits	EUR 18.27	2 digits	6.00%	Up to 10%
FR0011436393	PEUGEOT	OET Put	EUR 7.2536	4 digits	EUR 6.82	2 digits	6.00%	Up to 10%
FR0011436419	PEUGEOT	OET Put	EUR 7.5689	4 digits	EUR 7.11	2 digits	6.00%	Up to 10%
FR0011436427	PEUGEOT	OET Put	EUR 7.8843	4 digits	EUR 7.41	2 digits	6.00%	Up to 10%
FR0011436476	PEUGEOT	OET Put	EUR 8.5151	4 digits	EUR 8	2 digits	6.00%	Up to 10%
FR0011436484	TECHNIP	OET Put	EUR 98.9719	4 digits	EUR 95.01	2 digits	4.00%	Up to 10%
FR0011436492	TECHNIP	OET Put	EUR 103.275	4 digits	EUR 99.14	2 digits	4.00%	Up to 10%

Reeknummer / Tranchenummer / ISIN Code	Onderliggende Referentie / Onderliggende waarde	Call / Put	Uitoefenprijs	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011436518	TECHNIP	OET Put	EUR 107.5781	4 digits	EUR 103.28	2 digits	4.00%	Up to 10%
FR0011436534	TECHNIP	OET Put	EUR 116.1844	4 digits	EUR 111.54	2 digits	4.00%	Up to 10%
FR0011436542	GEMALTO	OET Put	EUR 81.2427	4 digits	EUR 77.99	2 digits	4.00%	Up to 10%
FR0011436567	GEMALTO	OET Put	EUR 84.775	4 digits	EUR 81.38	2 digits	4.00%	Up to 10%
FR0011436609	GEMALTO	OET Put	EUR 88.3073	4 digits	EUR 84.78	2 digits	4.00%	Up to 10%
FR0011436633	GEMALTO	OET Put	EUR 95.3719	4 digits	EUR 91.56	2 digits	4.00%	Up to 10%
FR0011436658	AIR LIQUIDE	OET Put	EUR 107.7167	4 digits	EUR 103.41	2 digits	4.00%	Up to 10%
FR0011433630	AIR LIQUIDE	OET Put	EUR 112.4	4 digits	EUR 107.9	2 digits	4.00%	Up to 10%
FR0011434232	AIR LIQUIDE	OET Put	EUR 117.0833	4 digits	EUR 112.4	2 digits	4.00%	Up to 10%
FR0011434299	AIR LIQUIDE	OET Put	EUR 126.45	4 digits	EUR 121.39	2 digits	4.00%	Up to 10%
FR0011434315	ALCATEL-LUCENT	OET Put	EUR 1.4289	4 digits	EUR 1.35	2 digits	6.00%	Up to 10%
FR0011434331	ALCATEL-LUCENT	OET Put	EUR 1.4911	4 digits	EUR 1.41	2 digits	6.00%	Up to 10%
FR0011434349	ALCATEL-LUCENT	OET Put	EUR 1.5532	4 digits	EUR 1.46	2 digits	6.00%	Up to 10%
FR0011434364	ALCATEL-LUCENT	OET Put	EUR 1.6774	4 digits	EUR 1.58	2 digits	6.00%	Up to 10%
FR0011434398	CREDIT AGRICOLE	OET Put	EUR 8.8562	4 digits	EUR 8.5	2 digits	4.00%	Up to 10%
FR0011434620	CREDIT AGRICOLE	OET Put	EUR 9.2413	4 digits	EUR 8.87	2 digits	4.00%	Up to 10%
FR0011434638	CREDIT AGRICOLE	OET Put	EUR 9.6263	4 digits	EUR 9.24	2 digits	4.00%	Up to 10%
FR0011434653	CREDIT AGRICOLE	OET Put	EUR 10.3964	4 digits	EUR 9.98	2 digits	4.00%	Up to 10%
FR0011434679	BNP PARIBAS	OET Put	EUR 51.744	4 digits	EUR 49.67	2 digits	4.00%	Up to 10%
FR0011434695	BNP PARIBAS	OET Put	EUR 53.9938	4 digits	EUR 51.83	2 digits	4.00%	Up to 10%
FR0011434703	BNP PARIBAS	OET Put	EUR 56.2435	4 digits	EUR 53.99	2 digits	4.00%	Up to 10%
FR0011434729	BNP PARIBAS	OET Put	EUR 60.743	4 digits	EUR 58.31	2 digits	4.00%	Up to 10%

Reeknummer / Tranchenummer / ISIN Code	Onderliggende Referentie / Onderliggende waarde	Call / Put	Uitoefenprijs	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011434737	AXA	OET Put	EUR 16.076	4 digits	EUR 15.43	2 digits	4.00%	Up to 10%
FR0011434745	AXA	OET Put	EUR 16.775	4 digits	EUR 16.1	2 digits	4.00%	Up to 10%
FR0011434752	AXA	OET Put	EUR 17.474	4 digits	EUR 16.78	2 digits	4.00%	Up to 10%
FR0011434760	AXA	OET Put	EUR 18.8719	4 digits	EUR 18.12	2 digits	4.00%	Up to 10%
FR0011435056	CAP GEMINI	OET Put	EUR 45.3411	4 digits	EUR 43.53	2 digits	4.00%	Up to 10%
FR0011435106	CAP GEMINI	OET Put	EUR 47.3125	4 digits	EUR 45.42	2 digits	4.00%	Up to 10%
FR0011435130	CAP GEMINI	OET Put	EUR 49.2839	4 digits	EUR 47.31	2 digits	4.00%	Up to 10%
FR0011435155	CAP GEMINI	OET Put	EUR 53.2266	4 digits	EUR 51.1	2 digits	4.00%	Up to 10%
FR0011435171	MICHELIN	OET Put	EUR 80.4161	4 digits	EUR 77.2	2 digits	4.00%	Up to 10%
FR0011435239	MICHELIN	OET Put	EUR 83.9125	4 digits	EUR 80.56	2 digits	4.00%	Up to 10%
FR0011435247	MICHELIN	OET Put	EUR 87.4089	4 digits	EUR 83.91	2 digits	4.00%	Up to 10%
FR0011435254	MICHELIN	OET Put	EUR 94.4016	4 digits	EUR 90.63	2 digits	4.00%	Up to 10%
FR0011435288	VALLOUREC	OET Put	EUR 51.2289	4 digits	EUR 49.18	2 digits	4.00%	Up to 10%
FR0011435296	VALLOUREC	OET Put	EUR 53.4563	4 digits	EUR 51.32	2 digits	4.00%	Up to 10%
FR0011435320	VALLOUREC	OET Put	EUR 55.6836	4 digits	EUR 53.46	2 digits	4.00%	Up to 10%
FR0011435395	VALLOUREC	OET Put	EUR 60.1383	4 digits	EUR 57.73	2 digits	4.00%	Up to 10%
FR0011435494	TOTAL	OET Put	EUR 45.0656	4 digits	EUR 43.26	2 digits	4.00%	Up to 10%
FR0011435528	TOTAL	OET Put	EUR 47.025	4 digits	EUR 45.14	2 digits	4.00%	Up to 10%
FR0011435551	TOTAL	OET Put	EUR 48.9844	4 digits	EUR 47.03	2 digits	4.00%	Up to 10%
FR0011435593	TOTAL	OET Put	EUR 52.9031	4 digits	EUR 50.79	2 digits	4.00%	Up to 10%
FR0011435601	BOUYGUES	OET Put	EUR 23.6768	4 digits	EUR 22.73	2 digits	4.00%	Up to 10%
FR0011435627	BOUYGUES	OET Put	EUR 24.7063	4 digits	EUR 23.72	2 digits	4.00%	Up to 10%

Reeknummer / Tranchenummer / ISIN Code	Onderliggende Referentie / Onderliggende waarde	Call / Put	Uitoefenprijs	Capitalised Exercise Rounding Rule	Security Threshold _{initial}	Security Threshold Rounding Rule	Security Percentage	Maximum percentage*
FR0011434265	BOUYGUES	OET Put	EUR 25.7357	4 digits	EUR 24.71	2 digits	4.00%	Up to 10%
FR0011434810	BOUYGUES	OET Put	EUR 27.7945	4 digits	EUR 26.68	2 digits	4.00%	Up to 10%
FR0011434844	ALSTOM	OET Put	EUR 39.8487	4 digits	EUR 38.25	2 digits	4.00%	Up to 10%
FR0011434869	ALSTOM	OET Put	EUR 41.5813	4 digits	EUR 39.92	2 digits	4.00%	Up to 10%
FR0011434877	ALSTOM	OET Put	EUR 43.3138	4 digits	EUR 41.58	2 digits	4.00%	Up to 10%
FR0011434893	ALSTOM	OET Put	EUR 46.7789	4 digits	EUR 44.91	2 digits	4.00%	Up to 10%
FR0011434919	SOCIETE GENERALE	OET Put	EUR 35.7339	4 digits	EUR 34.3	2 digits	4.00%	Up to 10%
FR0011434935	SOCIETE GENERALE	OET Put	EUR 37.2875	4 digits	EUR 35.8	2 digits	4.00%	Up to 10%
FR0011434943	SOCIETE GENERALE	OET Put	EUR 38.8411	4 digits	EUR 37.29	2 digits	4.00%	Up to 10%
FR0011434992	SOCIETE GENERALE	OET Put	EUR 41.9484	4 digits	EUR 40.27	2 digits	4.00%	Up to 10%
FR0011435049	EADS	OET Put	EUR 42.2984	4 digits	EUR 40.61	2 digits	4.00%	Up to 10%
FR0011435072	EADS	OET Put	EUR 44.1375	4 digits	EUR 42.37	2 digits	4.00%	Up to 10%
FR0011435098	EADS	OET Put	EUR 45.9766	4 digits	EUR 44.14	2 digits	4.00%	Up to 10%
FR0011435122	EADS	OET Put	EUR 49.6547	4 digits	EUR 47.67	2 digits	4.00%	Up to 10%
FR0011435148	GDF SUEZ	OET Put	EUR 17.0883	4 digits	EUR 16.4	2 digits	4.00%	Up to 10%
FR0011435338	GDF SUEZ	OET Put	EUR 17.8313	4 digits	EUR 17.12	2 digits	4.00%	Up to 10%
FR0011435353	GDF SUEZ	OET Put	EUR 18.5742	4 digits	EUR 17.83	2 digits	4.00%	Up to 10%
FR0011435403	GDF SUEZ	OET Put	EUR 20.0602	4 digits	EUR 19.26	2 digits	4.00%	Up to 10%
FR0011435445	PPR	OET Put	EUR 203.4661	4 digits	EUR 195.33	2 digits	4.00%	Up to 10%
FR0011435510	PPR	OET Put	EUR 212.3125	4 digits	EUR 203.82	2 digits	4.00%	Up to 10%
FR0011435536	PPR	OET Put	EUR 221.1589	4 digits	EUR 212.31	2 digits	4.00%	Up to 10%
FR0011435585	PPR	OET Put	EUR 238.8516	4 digits	EUR 229.3	2 digits	4.00%	Up to 10%

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FR0011435635	VIVENDI	OET Put	EUR 18.1245	4 digits	EUR 17.4	2 digits	4.00%	Up to 10%
FR0011435668	VIVENDI	OET Put	EUR 18.9125	4 digits	EUR 18.16	2 digits	4.00%	Up to 10%
FR0011435684	VIVENDI	OET Put	EUR 19.7005	4 digits	EUR 18.91	2 digits	4.00%	Up to 10%
FR0011435692	VIVENDI	OET Put	EUR 21.2766	4 digits	EUR 20.43	2 digits	4.00%	Up to 10%
FR0011435759	FRANCE TELECOM	OET Put	EUR 8.8646	4 digits	EUR 8.51	2 digits	4.00%	Up to 10%
FR0011435767	FRANCE TELECOM	OET Put	EUR 9.25	4 digits	EUR 8.88	2 digits	4.00%	Up to 10%
FR0011435791	FRANCE TELECOM	OET Put	EUR 9.6354	4 digits	EUR 9.25	2 digits	4.00%	Up to 10%
FR0011435809	FRANCE TELECOM	OET Put	EUR 10.4063	4 digits	EUR 9.99	2 digits	4.00%	Up to 10%
FR0011435841	RENAULT	OET Put	EUR 57.9372	4 digits	EUR 55.62	2 digits	4.00%	Up to 10%
FR0011435858	RENAULT	OET Put	EUR 60.4563	4 digits	EUR 58.04	2 digits	4.00%	Up to 10%
FR0011435866	RENAULT	OET Put	EUR 62.9753	4 digits	EUR 60.46	2 digits	4.00%	Up to 10%
FR0011435882	RENAULT	OET Put	EUR 68.0133	4 digits	EUR 65.29	2 digits	4.00%	Up to 10%
FR0011435890	EDF	OET Put	EUR 17.9875	4 digits	EUR 17.27	2 digits	4.00%	Up to 10%
FR0011435932	EDF	OET Put	EUR 19.4865	4 digits	EUR 18.71	2 digits	4.00%	Up to 10%
FR0011435957	CARREFOUR	OET Put	EUR 25.8313	4 digits	EUR 24.8	2 digits	4.00%	Up to 10%
FR0011433408	CARREFOUR	OET Put	EUR 27.9839	4 digits	EUR 26.86	2 digits	4.00%	Up to 10%
FR0011433440	NATIXIS	OET Put	EUR 4.2051	4 digits	EUR 3.95	2 digits	6.00%	Up to 10%
FR0011433473	NATIXIS	OET Put	EUR 4.5555	4 digits	EUR 4.28	2 digits	6.00%	Up to 10%
FR0011433499	SANOFI-AVENTIS	OET Put	EUR 89.8625	4 digits	EUR 86.27	2 digits	4.00%	Up to 10%
FR0011433523	SANOFI-AVENTIS	OET Put	EUR 97.351	4 digits	EUR 93.46	2 digits	4.00%	Up to 10%
FR0011433549	AIR France-KLM	OET Put	EUR 10.7068	4 digits	EUR 10.06	2 digits	6.00%	Up to 10%
FR0011433648	AIR France-KLM	OET Put	EUR 11.599	4 digits	EUR 10.9	2 digits	6.00%	Up to 10%

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FR0011433671	SAINT-GOBAIN	OET Put	EUR 38.9563	4 digits	EUR 37.4	2 digits	4.00%	Up to 10%
FR0011434042	SAINT-GOBAIN	OET Put	EUR 42.2026	4 digits	EUR 40.51	2 digits	4.00%	Up to 10%
FR0011434075	VEOLIA ENVIRONNEMENT	OET Put	EUR 11.4325	4 digits	EUR 10.98	2 digits	4.00%	Up to 10%
FR0011434109	VEOLIA ENVIRONNEMENT	OET Put	EUR 12.3852	4 digits	EUR 11.89	2 digits	4.00%	Up to 10%
FR0011434141	LAFARGE	OET Put	EUR 61.2313	4 digits	EUR 58.78	2 digits	4.00%	Up to 10%
FR0011434174	LAFARGE	OET Put	EUR 66.3339	4 digits	EUR 63.68	2 digits	4.00%	Up to 10%
FR0011434190	VALEO	OET Put	EUR 52.0915	4 digits	EUR 48.97	2 digits	6.00%	Up to 10%
FR0011434224	VALEO	OET Put	EUR 56.4324	4 digits	EUR 53.05	2 digits	6.00%	Up to 10%
FR0011434257	LVMH	OET Put	EUR 164.3125	4 digits	EUR 157.74	2 digits	4.00%	Up to 10%
FR0011436591	LVMH	OET Put	EUR 178.0052	4 digits	EUR 170.89	2 digits	4.00%	Up to 10%
FR0011436625	VINCI	OET Put	EUR 43.6375	4 digits	EUR 41.89	2 digits	4.00%	Up to 10%
FR0011436641	VINCI	OET Put	EUR 47.274	4 digits	EUR 45.38	2 digits	4.00%	Up to 10%
FR0011436666	CASINO	OET Put	EUR 97.9149	4 digits	EUR 92.04	2 digits	6.00%	Up to 10%
FR0011436674	CASINO	OET Put	EUR 106.0745	4 digits	EUR 99.71	2 digits	6.00%	Up to 10%
FR0011436682	ARCELOR MITTAL	OET Put	EUR 14.725	4 digits	EUR 14.14	2 digits	4.00%	Up to 10%
FR0011436708	ARCELOR MITTAL	OET Put	EUR 15.9521	4 digits	EUR 15.31	2 digits	4.00%	Up to 10%
FR0011436740	SCHNEIDER ELECTRIC	OET Put	EUR 71.375	4 digits	EUR 68.52	2 digits	4.00%	Up to 10%
FR0011436815	SCHNEIDER ELECTRIC	OET Put	EUR 77.3229	4 digits	EUR 74.23	2 digits	4.00%	Up to 10%
FR0011436823	ACCOR	OET Put	EUR 34.7875	4 digits	EUR 33.4	2 digits	4.00%	Up to 10%
FR0011436831	ACCOR	OET Put	EUR 37.6865	4 digits	EUR 36.18	2 digits	4.00%	Up to 10%
FR0011436849	ST MICROELECTRONICS	OET Put	EUR 7.6325	4 digits	EUR 7.33	2 digits	4.00%	Up to 10%
FR0011436864	ST MICROELECTRONICS	OET Put	EUR 8.2685	4 digits	EUR 7.94	2 digits	4.00%	Up to 10%

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FR0011436872	LOREAL	OET Put	EUR 144.0755	4 digits	EUR 138.31	2 digits	4.00%	Up to 10%
FR0011436880	ESSILOR INTERNATIONAL	OET Put	EUR 96.0026	4 digits	EUR 92.16	2 digits	4.00%	Up to 10%
FR0011436898	PERNOD-RICARD	OET Put	EUR 126.8099	4 digits	EUR 121.74	2 digits	4.00%	Up to 10%
FR0011436906	DANONE	OET Put	EUR 68.2682	4 digits	EUR 65.54	2 digits	4.00%	Up to 10%
FR0011436914	SUEZ ENVIRONNEMENT	OET Put	EUR 12.5195	4 digits	EUR 12.02	2 digits	4.00%	Up to 10%
FR0011436922	SAFRAN	OET Put	EUR 44.2708	4 digits	EUR 42.5	2 digits	4.00%	Up to 10%
FR0011436930	UNIBAIL	OET Put	EUR 224.349	4 digits	EUR 215.38	2 digits	4.00%	Up to 10%
FR0011436948	PUBLICIS GROUP	OET Put	EUR 66.2109	4 digits	EUR 63.56	2 digits	4.00%	Up to 10%

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FR0011433366	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011433606	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011433705	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011434083	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011434133	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011434182	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011434240	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011434794	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011434836	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011434901	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011434984	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011435007	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com

Reeknummer / Tranchenummer / ISIN Code	Onderliggende Referentie / Onderliggende waarde	ISIN Code van het Onderliggende	Reuters Code van het Onderliggende	Onderliggende Website	Beurs	BeursWebsite
FR0011435023	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011435031	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011435064	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435114	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435205	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435262	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435312	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435437	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435486	CGG VERITAS	FR0000120164	GEPH.PA	www.cgg.com/	Euronext Paris	www.euronext.com
FR0011435650	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011435726	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011435734	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011435817	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011435940	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436021	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436070	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436112	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436161	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436211	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436278	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436310	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436336	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011436385	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011437029	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com

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FR0011437680	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011437698	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011437714	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011437722	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011438308	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011438332	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011438340	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438365	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438381	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438407	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438415	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438431	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438472	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011438498	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438514	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438530	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438555	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438563	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438589	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438597	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011438621	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438662	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438779	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438795	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com

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FR0011438811	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438845	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011438860	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438878	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438894	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438928	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438936	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438969	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011438985	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011439058	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011433713	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434117	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434158	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434216	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434273	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434307	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011434323	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434356	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434372	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434380	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434612	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434646	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011434687	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com

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FR0011434711	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435700	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435742	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435874	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435908	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435973	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435981	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011436005	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436047	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436096	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436146	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436245	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436294	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436344	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011436401	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436450	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436500	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436559	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436575	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436690	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436757	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011436773	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011436781	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011436807	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com

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FR0011436989	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011436997	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011437003	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011437011	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437037	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437045	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437060	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437078	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437086	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437094	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011437102	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437110	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437128	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437318	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437334	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437359	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437383	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011437391	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011437409	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011437425	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011437441	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011437458	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011438357	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com

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FR0011438399	PPR	FR0000121485	P RTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011438423	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438456	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438464	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438480	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438506	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438522	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438548	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011438571	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011438605	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011438639	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011438647	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011438654	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011433382	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011433457	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011433572	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011434059	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011434281	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011434968	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435080	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435270	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435577	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435783	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011435916	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com

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FR0011436088	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011436179	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011436302	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011436369	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011436468	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011437136	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011437144	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011437151	ARKEMA	FR0010313833	AKE.PA	www.arkema.fr	Euronext Paris	www.euronext.com
FR0011437169	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437177	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437185	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437193	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437201	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011437219	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437227	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437235	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437243	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437250	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011437276	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437284	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437292	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437300	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437342	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011437375	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com

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FR0011437417	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011437433	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011438324	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011438670	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011438688	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438696	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438704	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438712	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438720	FAURECIA	FR0000121147	EPED.PA	www.faurecia.com	Euronext Paris	www.euronext.com
FR0011438738	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438746	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438753	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438761	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438787	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011438837	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011438902	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011438993	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011439017	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011439108	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011439041	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011439074	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011439140	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011439173	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011439207	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com

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FR0011438910	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011438944	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011438977	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011439009	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011439025	REMY COINTREAU	FR0000130395	RCOP.PA	www.remy-cointreau.com/	Euronext Paris	www.euronext.com
FR0011439066	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439090	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439124	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439132	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439165	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011439199	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011439223	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011439231	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011439256	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011439272	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011433432	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011433515	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011433556	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011433622	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011433697	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011434026	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011434067	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011434091	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011434125	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com

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FR0011434166	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011434208	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434778	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434786	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434802	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434828	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011434851	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011434885	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011434927	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011434950	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011435411	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011435452	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011435502	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011435544	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011435619	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011435643	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011435676	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com
FR0011435718	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com
FR0011435775	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com
FR0011435833	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com
FR0011435924	ZODIAC AEROSPACE	FR0000125684	ZODC.PA	www.zodiac.com	Euronext Paris	www.euronext.com

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FR0011435965	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011435999	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436039	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436104	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436120	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436153	TF1	FR0000054900	TFFP.PA	www.tf1.fr	Euronext Paris	www.euronext.com
FR0011436203	TF1	FR0000054900	TFFP.PA	www.tf1.fr	Euronext Paris	www.euronext.com
FR0011433390	GROUPE EUROTUNNEL	FR0010533075	GETP.PA	www.eurotunnel.com	Euronext Paris	www.euronext.com
FR0011433424	GROUPE EUROTUNNEL	FR0010533075	GETP.PA	www.eurotunnel.com	Euronext Paris	www.euronext.com
FR0011433465	LOREAL	FR0000120321	OREP.PA	www.loreal.fr/	Euronext Paris	www.euronext.com
FR0011433481	LOREAL	FR0000120321	OREP.PA	www.loreal.fr/	Euronext Paris	www.euronext.com
FR0011433507	ESSILOR INTERNATIONAL	FR0000121667	ESSI.PA	www.essilor.fr/	Euronext Paris	www.euronext.com
FR0011433531	ESSILOR INTERNATIONAL	FR0000121667	ESSI.PA	www.essilor.fr/	Euronext Paris	www.euronext.com
FR0011433564	SOITEC	FR0004025062	SOIT.PA	www.soitec.com/	Euronext Paris	www.euronext.com
FR0011433580	SOITEC	FR0004025062	SOIT.PA	www.soitec.com/	Euronext Paris	www.euronext.com
FR0011433598	PERNOD-RICARD	FR0000120693	PERP.PA	www.pernod-ricard.com/	Euronext Paris	www.euronext.com
FR0011433614	PERNOD-RICARD	FR0000120693	PERP.PA	www.pernod-ricard.com/	Euronext Paris	www.euronext.com
FR0011433655	DANONE	FR0000120644	DANO.PA	www.danone.com/	Euronext Paris	www.euronext.com
FR0011436013	DANONE	FR0000120644	DANO.PA	www.danone.com/	Euronext Paris	www.euronext.com
FR0011433689	ILIAD	FR0004035913	ILD.PA	http://iliad.fr/	Euronext Paris	www.euronext.com
FR0011434018	ILIAD	FR0004035913	ILD.PA	http://iliad.fr/	Euronext Paris	www.euronext.com
FR0011436054	SUEZ ENVIRONNEMENT	FR0010613471	SEVI.PA	www.suez-environnement.com/	Euronext Paris	www.euronext.com
FR0011436138	SUEZ ENVIRONNEMENT	FR0010613471	SEVI.PA	www.suez-environnement.com/	Euronext Paris	www.euronext.com
FR0011436187	SAFRAN	FR0000073272	SAF.PA	www.safran-group.com/	Euronext Paris	www.euronext.com

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FR0011436229	SAFRAN	FR0000073272	SAF.PA	www.safran-group.com/	Euronext Paris	www.euronext.com
FR0011436237	UNIBAIL	FR0000124711	UNBP.AS	www.unibail.fr/	Euronext Amsterdam	www.euronext.com
FR0011436260	UNIBAIL	FR0000124711	UNBP.AS	www.unibail.fr/	Euronext Amsterdam	www.euronext.com
FR0011436286	PUBLICIS GROUP	FR0000130577	PUBP.PA	www.publicisgroupe.com/	Euronext Paris	www.euronext.com
FR0011436328	PUBLICIS GROUP	FR0000130577	PUBP.PA	www.publicisgroupe.com/	Euronext Paris	www.euronext.com
FR0011436351	LAGARDERE	FR0000130213	LAGA.PA	www.lagardere.com/	Euronext Paris	www.euronext.com
FR0011436377	LAGARDERE	FR0000130213	LAGA.PA	www.lagardere.com/	Euronext Paris	www.euronext.com
FR0011436393	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011436419	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011436427	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011436476	PEUGEOT	FR0000121501	PEUP.PA	www.psa.fr/	Euronext Paris	www.euronext.com
FR0011436484	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011436492	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011436518	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011436534	TECHNIP	FR0000131708	TECF.PA	www.technip.com	Euronext Paris	www.euronext.com
FR0011436542	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436567	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436609	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436633	GEMALTO	NL0000400653	GTO.PA	www.gemalto.com/france/	Euronext Paris	www.euronext.com
FR0011436658	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011433630	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011434232	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com
FR0011434299	AIR LIQUIDE	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com

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FR0011434315	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011434331	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011434349	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011434364	ALCATEL-LUCENT	FR0000130007	ALUA.PA	www.alcatel.fr	Euronext Paris	www.euronext.com
FR0011434398	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011434620	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011434638	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011434653	CREDIT AGRICOLE	FR0000045072	CAGR.PA	www.credit-agricole.fr/	Euronext Paris	www.euronext.com
FR0011434679	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011434695	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011434703	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011434729	BNP PARIBAS	FR0000131104	BNPP.PA	www.bnpparibas.com/	Euronext Paris	www.euronext.com
FR0011434737	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011434745	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011434752	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011434760	AXA	FR0000120628	AXAF.PA	www.axa.fr/	Euronext Paris	www.euronext.com
FR0011435056	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011435106	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011435130	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011435155	CAP GEMINI	FR0000125338	CAPP.PA	www.fr.capgemini.com/	Euronext Paris	www.euronext.com
FR0011435171	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011435239	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011435247	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com
FR0011435254	MICHELIN	FR0000121261	MICP.PA	www.michelin.com/	Euronext Paris	www.euronext.com

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FR0011435288	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011435296	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011435320	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011435395	VALLOUREC	FR0000120354	VLLP.PA	www.vallourec.com/	Euronext Paris	www.euronext.com
FR0011435494	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435528	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435551	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435593	TOTAL	FR0000120271	TOTF.PA	www.total.com/	Euronext Paris	www.euronext.com
FR0011435601	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011435627	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011434265	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011434810	BOUYGUES	FR0000120503	BOUY.PA	www.bouygues.com/	Euronext Paris	www.euronext.com
FR0011434844	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011434869	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011434877	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011434893	ALSTOM	FR0010220475	ALSO.PA	www.alstom.com	Euronext Paris	www.euronext.com
FR0011434919	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011434935	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011434943	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011434992	SOCIETE GENERALE	FR0000130809	SOGN.PA	www.societegenerale.fr	Euronext Paris	www.euronext.com
FR0011435049	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011435072	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011435098	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com
FR0011435122	EADS	NL0000235190	EAD.PA	www.eads.net/	Euronext Paris	www.euronext.com

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FR0011435148	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011435338	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011435353	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011435403	GDF SUEZ	FR0010208488	GSZ.PA	www.gdfsuez.com	Euronext Paris	www.euronext.com
FR0011435445	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011435510	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011435536	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011435585	PPR	FR0000121485	PRTP.PA	www.ppr.com/	Euronext Paris	www.euronext.com
FR0011435635	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011435668	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011435684	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011435692	VIVENDI	FR0000127771	VIV.PA	www.vivendi.com/corp/fr/home/	Euronext Paris	www.euronext.com
FR0011435759	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011435767	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011435791	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011435809	FRANCE TELECOM	FR0000133308	FTE.PA	www.francetelecom.com/	Euronext Paris	www.euronext.com
FR0011435841	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435858	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435866	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435882	RENAULT	FR0000131906	RENA.PA	www.renault.fr	Euronext Paris	www.euronext.com
FR0011435890	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011435932	EDF	FR0010242511	EDF.PA	www.edf.fr/	Euronext Paris	www.euronext.com
FR0011435957	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com
FR0011433408	CARREFOUR	FR0000120172	CARR.PA	www.carrefour.fr/	Euronext Paris	www.euronext.com

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FR0011433440	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011433473	NATIXIS	FR0000120685	CNAT.PA	www.natixis.fr/	Euronext Paris	www.euronext.com
FR0011433499	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011433523	SANOFI-AVENTIS	FR0000120578	SASY.PA	www.sanofi-aventis.com/	Euronext Paris	www.euronext.com
FR0011433549	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011433648	AIR France-KLM	FR0000031122	AIRF.PA	www.airfrance.fr/	Euronext Paris	www.euronext.com
FR0011433671	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011434042	SAINT-GOBAIN	FR0000125007	SGOB.PA	www.saint-gobain.com/	Euronext Paris	www.euronext.com
FR0011434075	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011434109	VEOLIA ENVIRONNEMENT	FR0000124141	VIE.PA	www.veoliaenvironnement.com/	Euronext Paris	www.euronext.com
FR0011434141	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011434174	LAFARGE	FR0000120537	LAFP.PA	www.lafarge.fr/	Euronext Paris	www.euronext.com
FR0011434190	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011434224	VALEO	FR0000130338	VLOF.PA	www.valeo.com/fr.html	Euronext Paris	www.euronext.com
FR0011434257	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011436591	LVMH	FR0000121014	LVMH.PA	www.lvmh.fr/	Euronext Paris	www.euronext.com
FR0011436625	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011436641	VINCI	FR0000125486	SGEF.PA	www.vinci.com/	Euronext Paris	www.euronext.com
FR0011436666	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011436674	CASINO	FR0000125585	CASP.PA	www.groupe-casino.fr/	Euronext Paris	www.euronext.com
FR0011436682	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011436708	ARCELOR MITTAL	LU0323134006	ISPA.AS	www.arcelormittal.com/	Euronext Amsterdam	www.euronext.com
FR0011436740	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com

Reeknummer / Tranchenummer / ISIN Code	Onderliggende Referentie / Onderliggende waarde	ISIN Code van het Onderliggende	Reuters Code van het Onderliggende	Onderliggende Website	Beurs	BeursWebsite
FR0011436815	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	www.schneider-electric.fr/	Euronext Paris	www.euronext.com
FR0011436823	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011436831	ACCOR	FR0000120404	ACCP.PA	www.accor.com	Euronext Paris	www.euronext.com
FR0011436849	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436864	ST MICROELECTRONICS	NL0000226223	STM.PA	www.st.com/	Euronext Paris	www.euronext.com
FR0011436872	LOREAL	FR0000120321	OREP.PA	www.loreal.fr/	Euronext Paris	www.euronext.com
FR0011436880	ESSILOR INTERNATIONAL	FR0000121667	ESSI.PA	www.essilor.fr/	Euronext Paris	www.euronext.com
FR0011436898	PERNOD-RICARD	FR0000120693	PERP.PA	www.pernod-ricard.com/	Euronext Paris	www.euronext.com
FR0011436906	DANONE	FR0000120644	DANO.PA	www.danone.com/	Euronext Paris	www.euronext.com
FR0011436914	SUEZ ENVIRONNEMENT	FR0010613471	SEVI.PA	www.suez-environnement.com/	Euronext Paris	www.euronext.com
FR0011436922	SAFRAN	FR0000073272	SAF.PA	www.safran-group.com/	Euronext Paris	www.euronext.com
FR0011436930	UNIBAIL	FR0000124711	UNBP.AS	www.unibail.fr/	Euronext Amsterdam	www.euronext.com
FR0011436948	PUBLICIS GROUP	FR0000130577	PUBP.PA	www.publicisgroupe.com/	Euronext Paris	www.euronext.com

Section D - Risico's

Onderdeel	Titel	
D.2	Voornaamste risico's met betrekking tot de Emittent en de Garantieverstrekker	<p>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:</p> <p>Garantieverstrekker</p> <p>Elf voornaamste categorieën van risico's zijn inherent aan de activiteiten van BNPP:</p> <p>(1) <i>Kredietrisico</i> - Kredietrisico is de mogelijkheid dat een banklener of tegenpartij niet aan deze verplichtingen kan voldoen in overeenstemming met de overeengekomen voorwaarden. De waarschijnlijkheid van default en het verwachte herstel van de lening of debiteur in het geval van default zijn belangrijke bestanddelen van de kredietkwaliteitsbeoordeling.</p> <p>(2) <i>Tegenpartij kredietrisico</i> - Tegenpartij kredietrisico is het kredietrisico dat opgesloten ligt in betaling of transacties tussen tegenpartijen. Die transacties omvatten bilaterale overeenkomsten zoals over-de toonbank (OTC) derivatenovereenkomsten die de Bank mogelijk blootstellen aan het risico van tegenpartijdefault, alsmede overeenkomsten aangegaan via clearinginstuten. Het bedrag van dit risico kan verschillen in de loop van de tijd in lijn met veranderende marktparameters die dan van invloed is op de vervangingswaarde van de betrokken transacties of portefeuille;</p> <p>(3) <i>Effectisering</i> - Effectisering betekent een transactie of plan waarbij het kredietrisico dat verband houdt met blootstelling of pool van blootstellingen is verdeeld, hebben de volgende kenmerken:</p> <ul style="list-style-type: none"> - betalingen gedaan in de transactie of het plan hangen af van de prestaties van de blootstelling of pool van blootstellingen; - de subordinatie van schijven bepaalt de verspreiding van verliezen gedurende de levensduur van de risico-overdracht. <p>Alle toezeggingen (met inbegrip van derivaten en liquiditeitslijnen) gedaan voor een effectisering moeten behandeld worden als effectiseringsblootstelling. De meeste van die toezeggingen worden genoteerd in het prudentiële bankboek;</p> <p>(4) <i>Marktrisico</i> - Marktrisico's het risico op verlies van waarde door nadelige trends in marktprijzen of -parameter, ofwel direct observeerbaar of niet.</p> <p>Observeerbare marktparameters omvatten, maar zijn niet beperkt tot, wisselkoersen, prijzen van schuldeffecten en grondstoffen (ofwel genoteerd of verkregen door referentie naar een vergelijkbare activum), prijzen van derivaten en andere parameters die rechtstreeks hieruit getrokken kunnen worden, zoals interestvoeten, kredietstrepspreidingen, volatiliteiten en geïmpliceerde correlaties en andere vergelijkbare parameters.</p> <p>Niet-observeerbare factoren zijn de factoren die gebaseerd op werkende aannames, zoals parameters in modellen of gebaseerd op statistische of economische analyses, niet-zeker te stellen in de markt.</p>

Onderdeel	Titel	
		<p>In vaste inkomsten handelsboeken, kredietinstrumenten worden gewaardeerd op basis van de opbrengsten van bonds en kredietverspreidingen, die marktparameters op dezelfde manier vertegenwoordigt als interestvoeten of wisselkoersen. Het kredietrisico dat voortvloeit uit het schuldinstrument van de emittent is dus een bestanddeel van marktrisico bekend als emittentrisico.</p> <p>Liquiditeit is een belangrijk bestanddeel van marktrisico. In tijden van beperkte of geen liquiditeit, kunnen instrumenten of goederen niet verhandelbaar zijn tegen hun geschatte waarde. Dit kan bijvoorbeeld voortvloeien uit lage transactievolumes, wekelijkse restricties of een sterke disbalans tussen vraag en aanbod voor bepaalde activa.</p> <p>Het marktrisico met betrekking tot bankactiviteiten omvat het risico van verlies op aandelen aan de ene kant en de risico's van rente en wisselkoersen die voortvloeien uit intermedieactiviteiten van banken aan de andere kant;</p> <p>(5) <i>Operationeel risico</i> - Operationeel risico is het risico op verlies door ongeschikte of falende interne processen of door externe gebeurtenissen expres, per ongeluk of natuurrampen. Beheer van operationeel risico is gebaseerd op een analyse van de "oorzaak - gebeurtenis - gevolg" keten.</p> <p>Interne processen die leiden tot operationeel risico kan betrekking hebben op werknemers en/of IT-systemen. Externe gebeurtenissen omvatten, maar zijn niet beperkt tot, overstromingen, brand, aardbevingen en terroristische aanvallen. Krediet of marktgebeurtenis, zoals een default of fluctuaties in waarde vallen niet binnen het bereik van operationeel risico.</p> <p>Operationeel risico omvat fraude, personeelszakenrisico's, juridische risico's, niet-nalevingsrisico's, belastingrisico's, informatiesysteemrisico's, gedragsrisico's (risico's met betrekking tot het verstrekken van onvoldoende financiële dienstverlening), risico met betrekking tot defecten in besturingsprocessen, inclusief leningprocedures of modelrisico's alsmede mogelijke financiële implicaties die voortvloeien uit het beheer van reputatierisico's.</p> <p>(6) <i>Nalevings- en reputatierisico</i> - Nalevingsrisico zoals gedefinieerd in Franse richtlijnen als het risico op wettelijke, administratieve of disciplinaire sancties, op groot financieel verlies of reputatieschade waar een bank mee te maken kan krijgen als gevolg van het niet naleven van nationale of Europese wetten en richtlijnen, gedragscodes en normen van goede praktijken die van toepassing zijn op bank- en financiële activiteiten of instructies die gegeven zijn door een bestuursorgaan, vooral ten aanzien van het toepassen van richtlijnen uitgevaardigd door een toezichhoudend orgaan.</p> <p>Per definitie is dit risico een subcategorie van operationeel risico. Aangezien bepaalde implicaties van nalevingsrisico echter meer dan alleen een puur financieel verlies met zich meebrengt en daadwerkelijk de reputatie van een instituut kan schaden, behandelt de Bank nalevingsrisico's afzonderlijk.</p> <p>Reputatierisico is het risico van schade toebrengen aan het vertrouwen dat geplaatst is in een bedrijf door zijn klanten, tegenpartijen, leveranciers, werknemers, aandeelhouders, toezichhouders en andere belanghebbenden wiens vertrouwen in een essentiële voorwaarde is voor het bedrijf om zijn dagelijkse werkzaamheden uit te voeren.</p> <p>Reputatierisico is primair gekoppeld aan alle andere risico's die door de</p>

Onderdeel	Titel	
		<p>Bank gedragen worden;</p> <p>(7) <i>Concentratierisico</i> - Concentratierisico en wat eruit voortvloeit, diversificatiegevolgen, maken deel uit van elk risico, vooral voor krediet-, markt- en operationele risico's met behulp van de correlatieparameters rekening houdend met de overeenkomende risicomodellen.</p> <p>Hij wordt op geconsolideerd Groepsniveau en financieel conglomeraatniveau beoordeeld.</p> <p>(8) <i>Bankboek Renterisico</i> - Bankboek renterisico is het risico van verlies opgelopen als gevolg van verkeerde overeenstemming in rente, vervaldata en aard tussen activa en passiva Voor bankactiviteiten vloeit dit risico voort uit niet-handelende portefeuilles en zijn hoofdzakelijk verbonden aan renterisico;</p> <p>(9) <i>Strategische en Zakelijke risico's</i> - Strategisch risico is het risico dat de aandelprijs van de Bank daalt vanwege strategische beslissingen.</p> <p>Zakelijk risico is het risico op operationeel verlies door een verandering in de economische omgeving die leidt tot een daling in omzet gekoppeld aan onvoldoende kostelasticiteit.</p> <p>Deze twee types risico zijn, gecontroleerd door de Raad van Bestuur;</p> <p>(10) <i>Liquiditeitsrisico</i> - In overeenkomst met richtlijnen, wordt het liquiditeitsrisico gedefinieerd als het risico dat een bank niet in staat zal zijn zijn beloftes na te komen of een positie te ontbinden of te voldoen door de situatie op de markt of idiosyncratische factoren, binnen een bepaalde tijdsperiode en tegen een redelijke prijs of kosten en;</p> <p>(11) <i>Verzekering Onderschrijvingsrisico</i> - Verzekeringsonderschrijvingsrisico komt overeen met het risico van een financieel verlies veroorzaakt door een nadelige trend in verzekeringsclaims. Afhankelijk van het type verzekeringsbedrijf (leven, persoonlijk risico of annuïteiten), kan dit risico statistisch, macroeconomisch of gedrag zijn of kan betrekking hebben op publieke gezondheid of natuurrampen. Het is niet het primaire risico dat voorkomt in de levensverzekeringenbranche waar financiële risico's overheersend.</p> <p>(a) Moeilijke markt- en economische omstandigheden hebben in de toekomst een wezenlijke negatieve impact gehad en kunnen dit in de toekomst blijven hebben op de omgeving waarin financiële instellingen actief zijn en dus ook op de financiële positie, resultaten en risicokosten van de BNPP.</p> <p>(b) Vanwege het geografische bereik van hun activiteiten, kan BNPP kwetsbaar zijn voor landelijke of regionaal specifieke politieke, macroeconomische en financiële omgevingen of omstandigheden.</p> <p>(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.</p> <p>(d) Significante wijzigingen in de interestvoet kunnen een negatieve invloed</p>

Onderdeel	Titel	
		<p>hebben op de inkomsten of winstgevendheid van BNPP.</p> <p>(e) De langere periode van een lage rente brengt inherente systemische risico's met zich mee.</p> <p>(f) De degelijkheid en het gedrag van andere financiële instellingen en marktdeelnemers kunnen een negatieve invloed hebben op BNPP.</p> <p>(g) BNPP kan significante verliezen lijden op haar handels- en investeringsactiviteiten omwille van marktfluctuaties en volatiliteit.</p> <p>(h) BNPP kan minder inkomsten genereren van haar brokerage-activiteiten en andere activiteiten die gebaseerd zijn op commissielonen en vergoedingen gedurende een verminderde marktactiviteit.</p> <p>(i) Langdurig verminderde dalingen van de markten kunnen liquiditeit in de markten verminderen, wat het moeilijker maakt om activa te verkopen en wat mogelijk tot significante verliezen kan leiden.</p> <p>(j) Wetten en richtlijnen aangenomen als antwoord op de wereldwijde financiële crisis kunnen een significante impact hebben op BNPP en de financiële en economische omgeving waarin het actief is.</p> <p>(k) BNPP is onderworpen aan uitgebreide en evoluerende regelgevende regimes in de rechtsgebieden waarin zij actief is.</p> <p>(l) BNPP kan substantiële boetes en andere administratieve en strafrechtelijke straffen opgelegd krijgen voor niet-naleving van geldende wetten en richtlijnen.</p> <p>(m) Er zijn risico's verbonden aan het invoeren van het strategische plan van BNPP.</p> <p>(n) BNPP kan moeilijkheden ondervinden om verworven ondernemingen te integreren en kan niet in staat blijken voordelen te realiseren die verwacht werden van haar verwervingen.</p> <p>(o) Intense concurrentie door banken en niet-banken kunnen een nadelig effect hebben op de inkomsten en winstgevendheid van BNPP.</p> <p>(p) 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.</p> <p>(q) BNPP's beleid inzake risico-management, -procedures en -methodes, kan het blootstellen aan ongeïdentificeerde of niet-geanticiperde risico's die tot significante verliezen kunnen leiden.</p> <p>(r) BNPP's hedging-strategieën kunnen mogelijks verliezen niet voorkomen.</p> <p>(s) Aanpassingen aan de boekwaarde van de aandelen- en</p>

Onderdeel	Titel	
		<p>derivatenportefeuilles van BNPP en de schulden van BNPP zelf kunnen van invloed zijn op het nettoinkomen en het vermogen van de aandeelhouders.</p> <p>(t) De verwachte wijzigingen in de boekhoudkundige principes met betrekking tot financiële instrumenten kunnen van invloed zijn op de balans en de regelgevende kapitaalratio en leidt tot aanvullende kosten.</p> <p>(u) De competitieve positie van BNPP kan beschadigd worden indien haar reputatie beschadigd wordt.</p> <p>(v) Een onderbreking van de informatiesystemen van BNPP kunnen resulteren in materieel verlies van klantinformatie, schade aan de reputatie van BNPP en kan leiden tot financieel verlies.</p> <p>(w) Onvoorziene externe gebeurtenissen kunnen de activiteiten van BNPP verstoren en significante verliezen en bijkomende kosten veroorzaken.</p> <p>Emittenten</p> <p>De grootste risico's die hierboven beschreven worden met betrekking tot BNPP vormen ook de belangrijkste risico's voor BNPP, B.V., zowel als een individuele entiteit of een bedrijf in de BNPP Groep</p> <p><i>Afhankelijkheidsrisico</i></p> <p>BNPP B.V. is een actieve werkmaatschappij. De activa van BNPP B.V. bestaan uit de verplichtingen van andere BNPP Groep-entiteiten. Het vermogen van BNPP B.V. om aan haar eigen verplichtingen te voldoen, hangt af van het vermogen van andere BNPP Groep-entiteiten om aan hun verplichtingen te voldoen. Met betrekking tot effecten die worden uitgegeven, geldt dat het vermogen van BNPP B.V. om aan de verplichtingen die voortkomen uit die effecten te voldoen, afhankelijk is van de ontvangst van betalingen afkomstig van hedgingovereenkomsten die BNPP B.V. afsluit met andere BNPP Groep-entiteiten. Als gevolg hiervan zullen Houders van BNPP B.V., afhankelijk van de bepalingen van de Garantie afgegeven door BNPP, blootgesteld worden aan het vermogen van BNP Groep-entiteiten om hun verplichtingen uit te voeren die voortvloeien uit dergelijke hedgingovereenkomsten.</p> <p><i>Marktrisico</i></p> <p>BNPP B.V. stelt zich bloot aan marktrisico's die voortvloeien uit posities in interestvoeten, wisselkoersen, grondstoffen en aandelenproducten, die allemaal blootgesteld worden aan algemene en specifieke marktbevingen. Deze risico's worden echter gehedged door optie- en swapovereenkomsten en worden deze risico's in principe gemigreerd.</p> <p><i>Kredietrisico</i></p> <p>BNPP B.V. concentreert zich voor een groot deel op kredietrisico's aangezien alle OTC-overeenkomsten van het moederbedrijf en andere BNPP Groep-entiteiten worden overgenomen. Het doel en de activiteiten van BNPP B.V. in overweging genomen alsmede het feit dat het moederbedrijf onder supervisie staat van de Europese Centrale Bank en de Autorité de Contrôle Prudentiel et de Résolution vindt het management dat deze risico's aanvaardbaar zijn. De lange termijn senior schuld van BNP Paribas is beoordeeld als A door Standard & Poor's en A1 door Moody's.</p> <p><i>Liquiditeitsrisico</i></p> <p>BNPP B.V. wordt in grote mate blootgesteld aan liquiditeitsrisico's. Om dit risico af te</p>

Onderdeel	Titel	
		dekken, is BNPP B.V. netting-overeenkomsten aangegaan met het moederbedrijf en andere BNPP Groep-entiteiten.
D.3	Belangrijke risico's met betrekking tot de Schuldeffecten	<p>Naast de risico's (inclusief het risico op default) kan van invloed zijn van het vermogen van de Emittent om aan zijn verplichtingen te voldoen onder de Schuldeffecten of het vermogen van de Garantieverstrekker om zijn verplichtingen na te komen volgens de Garantie, zijn er bepaalde factoren die materiaal vormen voor het doel van het beoordelen van het risico gekoppeld aan Schuldeffecten afgegeven volgens dit Basisprospectus inclusief:</p> <p><i>Marktrisico's</i></p> <ul style="list-style-type: none"> -de Schuldeffecten (anders dan Zekergestelde Schuldeffecten) zijn niet-zekergestelde obligaties; -Schuldeffecten inclusief hefboomeffect hebben betrekking op een hoger risiconiveau en als er verlies is op dergelijke Schuldeffecten, kunnen die verliezen hoger zijn dan die van een vergelijkbaar schuldeffect die niet is geleveraged; -de handelsprijs van Schuldeffecten wordt beïnvloed door een aantal factoren, inclusief, maar niet beperkt tot, (met betrekking van Schuldeffecten gekoppeld aan een Onderliggende Referentie) de prijs van de betreffende Onderliggende Referentie(s), tijd tot aflossing en volatiliteit en dergelijke factoren betekent dat de handelsprijs van Schuldeffecten kunnen onder het Contange Vereffeningbedrag of waarde van het Verschuldigde; -blootstelling aan de Onderliggende referentie wordt in veel gevallen bereikt door de betreffende Emittent die hedgingafspraken aangaat en, met betrekking tot Schuldeffecten gekoppeld tot een Onderliggende Referentie, mogelijke beleggers worden blootgesteld aan de prestaties van deze hedgingafspraken en gebeurtenissen die van invloed kunnen zijn op hedgingafspraken en als gevolg het voordoen van deze gebeurtenissen kan van invloed zijn op de waarde van de Schuldeffecten; <p><i>Risico's voor houders</i></p> <ul style="list-style-type: none"> -de bepalingen van de vergaderingen van Houders staan gedefinieerde meerderheden toe om alle Houders te binden; -in bepaalde omstandigheden kunnen Houders de volledige waarde op hun investering verliezen. <p><i>Risico van Emittent/Garantieverstrekker</i></p> <ul style="list-style-type: none"> -Open End Certificaten en OET Certificaten hebben geen van tevoren vastgestelde vervaldatum en kunnen op elk moment vastgesteld door de betreffende Emittent worden afgelost en het beleggen in dergelijke Open End Certificaten en OET Certificaten bevatten aanvullende risico's vergeleken met andere Certificaten vanwege het feit dat de aflossingsdatum niet bepaald kan worden door de belegger; -een daling in de beoordeling, indien aanwezig, vanwege uitstaande schuldeffecten van de Emittent of Garantieverstrekker (indien van toepassing) door een kredietbeoordelaar kan leiden tot een reductie in de handelswaarde van de Schuldeffecten; -bepaalde renteconflicten kunnen zich voordoen (zie Onderdeel E.4 hieronder); <p><i>Juridische risico's</i></p> <ul style="list-style-type: none"> -de aanwezigheid van een aanvullende verstoring of optionele aanvullende verstoring kunnen leiden tot een aanpassing van de Schuldeffecten, vroegtijdige aflossing of kan leiden tot het bedrag verschuldigd op moment van

Onderdeel	Titel	
		<p>geplande aflossing anders dan het bedrag waarvan verwacht wordt dat het wordt betaald bij geplande aflossing en als gevolg de aanwezigheid van een aanvullende disruptie en/of optionele aanvullende disruptie kan een nadelig gevolg hebben op de waarde of liquiditeit van de Schuldeffecten;</p> <p>-onkosten en belastingen moeten betaald worden met betrekking tot de Schuldeffecten,</p> <p>-de Schuldeffecten kunnen worden geïnd in het geval van illegaliteit of onuitvoerbaarheid en dergelijke aflossing kan ertoe leiden dat een belegger geen opbrengst realiseert op een belegging in de Schuldeffecten;</p> <p>-een juridische beslissing of verandering in een administratieve praktijk of verandering in de Engelse of Franse wetgeving, voor zover van toepassing, na de datum van het Basisprospectus kan materieel gezien nadelig van invloed zijn op de waarde van Schuldeffecten die erdoor beïnvloed worden;</p> <p><i>Secundaire Marktrisico's</i></p> <p>-het enige middel waarmee een Houder waarde kan realiseren uit het Schuldereffect voorafgaand aan de Aflossingsdatum is om hem te verkopen tegen de dan marktprijs in een beschikbare secundaire markt en dat er geen secundaire markt voor de Schuldeffecten hoeft te zijn (wat kan betekenen dat een belegger moet uitoefenen of wachten tot aflossing van de Schuldeffecten om een hogere waarde kunnen realiseren dan zijn handelswaarde)</p> <p>-Voor bepaalde uitgaven van aandelen dient BNP Paribas Arbitrage S.N.C. op te treden als marktmaker. In die gevallen zal BNP Paribas Arbitrage S.N.C. proberen een secundaire markt te behouden voor de levensduur van de Schuldeffecten, onderhevig aan normale marktomstandigheden en zal een bied- en aanbiedingsprijzen aangeven voor de markt. De spreiding tussen bied- en aanbiedingsprijzen kan gedurende de leversduur van de Schuldeffecten veranderen. Gedurende bepaalde periodes kan het echter moeilijk, onpraktisch of onmogelijk zijn voor BNP Paribas Arbitrage S.N.C. om bied- en aanbiedingsprijzen aan te geven en gedurende dergelijke periodes kan het moeilijk, onpraktisch of onmogelijk zijn om deze Schuldeffecten te kopen of verkopen. Dit kan bijvoorbeeld komen door nadelige marktomstandigheden, volatiele prijzen of grote prijschommelingen, een grote marktplaats die gesloten of beperkt is of door technische problemen, zoals een IT-systeem dat defect is of netwerkverstoring.</p> <p><i>Risico's met betrekking tot Onderliggende Referentieactiva</i></p> <p>-Daarbovenop, zijn er specifieke risico's verbonden aan de Schuldeffecten die gebonden zijn aan een Onderliggende Referentie (waaronder Hybride Schuldeffecten) en een investering in dergelijke Schuldeffecten zal enkele aanzienlijke risico's omvatten die niet geassocieerd worden met een investering in een conventioneel schuldinstrument. Risicofactoren verbonden aan de Schuldeffecten die gebonden zijn aan de Onderliggende Referentie omvatten:</p> <p>-blootstelling aan een of meerdere aandelen, marktrisico's gelijkaardig aan een directe aandeleninvestering, 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, tenzij anders bepaald in de toepasselijke Definitieve Voorwaarden, de Emittent na een uitgifte geen informatie met betrekking tot de Onderliggende Referentie.</p> <p><i>Risico's met betrekking tot specifieke soorten producten</i></p> <p>De volgende risico's hebben betrekking op ETS-producten:</p>

Onderdeel	Titel	
		<p>Leverageproducten</p> <p>Beleggers kunnen blootgesteld worden aan gedeeltelijk of volledig verlies van hun belegde kapitaal. De opbrengst van Schuldeffecten hangt af van de prestaties van de Onderliggende Referentie(s) en of zich een automatische vroegtijdige aflossing functies van toepassing zijn. Daarnaast kan de opbrengst afhangen van andere marktfactoren, zoals rente, de geïmpliceerde volatiteit van de Onderliggende Referentie(s) en de resterende tijd tot aflossing. Het gevolg van leverage op de Schuldeffecten kan ofwel positief of negatief zijn.</p>
D.6	Risicowaarschuwing	<p>Zie Onderdeel D.3 hierboven.</p> <p>In het geval van insolventie van de Emittent of als deze op een andere wijze niet meer in staat of niet meer bereid is om de Schuldeffecten terug te betalen wanneer de terugbetaling opeisbaar wordt, kan een belegger alle of een deel van zijn investering in de Schuldeffecten verliezen.</p> <p>Als de Garantieverstrekker niet kan of wil voldoen aan zijn verplichtingen krachtens de Garantie wanneer deze verschuldigd is, kan een belegger alle of een deel van zijn investeringen in de Schuldeffecten verliezen.</p> <p>Daarnaast kunnen beleggers alle of een deel van hun investering in de Schuldeffecten als gevolg van de bepalingen en voorwaarden van de Schuldeffecten verliezen.</p>

Section E - Aanbod

Onderdeel	Titel	
E.2b	Redeneren voor de aanbieding en aanwending van de opbrengst	De netto-opbrengst van de uitgifte van de Schuldeffecten zal deel uitmaken van de algemene fondsen van de Emittent. De opbrengst kan gebruikt worden om posities in optie- of termijncontracten of andere hedging-instrumenten aan te houden.
E.3	Voorwaarden van het aanbod	<p>Deze Uitgifte van Schuldeffecten wordt aangeboden in een niet-vrijgestelde Aanbod in Frankrijk en België.</p> <p>De uitgifteprijs van de Schuldeffecten zoals vermeld in de tabel in Onderdeel C.20.</p>
E.4	Belang van natuurlijke personen en rechtspersonen die betrokken zijn bij de uitgifte/aanbieding	Behoudens zoals hoger vermeld, heeft voor zover de Emittent weet geen enkele persoon die betrokken is bij de uitgifte van de Schuldeffecten een belang van betekenis in het aanbod, met inbegrip van tegenstrijdige belangen.
E.7	Kosten ten laste van de belegger door de Emittent	Er worden door de Emittent een kosten ten laste van de belegger gelegd.