

## FINAL TERMS DATED 30 AUGUST 2011

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

**BNP Paribas**  
*(incorporated in France)*  
*(as Guarantor)*

### Warrant and Certificate Programme

**BNP Paribas Arbitrage Issuance B.V.**

### EUR "BONUS CAPPED" Certificates relating to Shares

**BNP Paribas Arbitrage S.N.C.**  
*(as Manager)*

The Base Prospectus referred to below (as completed by these Final Terms) has been prepared on the basis that, except as provided in sub-paragraph (ii) below, any offer of Securities in any Member State of the European Economic Area which has implemented the Prospectus Directive (each, a "**Relevant Member State**") will be made pursuant to an exemption under the Prospectus Directive, as implemented in that Relevant Member State, from the requirement to publish a prospectus for offers of the Securities. Accordingly any person making or intending to make an offer of the Securities may only do so:

- (i) 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 supplement a prospectus pursuant to Article 16 of the Prospectus Directive, in each case, in relation to such offer; or
- (ii) in those jurisdictions mentioned in Paragraph 44 of Part A below, provided such person is one of the persons mentioned in Paragraph 44 of Part A below and that such offer is made during the Offer Period specified for such purpose therein.

Neither the Issuer nor 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 set forth in the Base Prospectus dated 7 June 2011 and the First Supplement to the Base Prospectus dated 19 August 2011 which together constitute a base prospectus for the purposes of Directive 2003/71/EC (the "**Prospectus Directive**") as amended (which includes the amendments made by Directive 2010/73/EU (the "**2010 PD Amending Directive**") to the extent that such amendments have been implemented in a relevant Member State). 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 such Base Prospectus as so supplemented. Full information on BNP Paribas Arbitrage Issuance B.V. (the "**Issuer**") and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. The Base Prospectus, any Supplement thereto and these Final Terms are available for viewing, respectively, on the following websites: [www.produitsdebourse.bnpparibas.fr](http://www.produitsdebourse.bnpparibas.fr) for public offering in France and [www.listedproducts.cib.bnpparibas.be](http://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.

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	Redemption Date	Parity
NL0009914399	410,000	410,000	67246683	P862B	EUR 6.08	22 June 2012	1
NL0009914407	410,000	410,000	67246691	P863B	EUR 6.08	28 September 2012	1
NL0009914415	410,000	410,000	67246713	P864B	EUR 6.08	2 January 2013	1
NL0009914423	1,000,000	1,000,000	67246721	P865B	EUR 2.43	22 June 2012	1
NL0009914431	1,000,000	1,000,000	67246730	P866B	EUR 2.43	28 September 2012	1
NL0009914449	1,000,000	1,000,000	67246748	P867B	EUR 2.43	2 January 2013	1
NL0009914456	80,000	80,000	67246756	P868B	EUR 30.77	28 September 2012	1
NL0009914464	80,000	80,000	67246764	P869B	EUR 30.77	28 September 2012	1
NL0009914472	180,000	180,000	67246772	P870B	EUR 14.14	22 June 2012	1
NL0009914480	180,000	180,000	67246799	P871B	EUR 14.14	28 September 2012	1
NL0009914498	180,000	180,000	67246802	P872B	EUR 14.14	2 January 2013	1
NL0009914506	250,000	250,000	67246829	P873B	EUR 10.65	22 June 2012	1
NL0009914514	250,000	250,000	67246837	P874B	EUR 10.65	2 January 2013	1
NL0009914522	75,000	75,000	67246845	P875B	EUR 33.45	22 June 2012	1
NL0009914530	75,000	75,000	67246853	P876B	EUR 33.45	28 September 2012	1
NL0009914548	75,000	75,000	67246861	P877B	EUR 33.45	2 January 2013	1
NL0009914555	110,000	110,000	67246870	P878B	EUR 22.46	22 June 2012	1
NL0009914563	110,000	110,000	67246888	P879B	EUR 22.46	28 September 2012	1
NL0009914571	110,000	110,000	67246896	P880B	EUR 22.46	2 January 2013	1
NL0009914589	130,000	130,000	67246900	P881B	EUR 19.03	2 January 2013	1
NL0009914597	400,000	400,000	67246918	P882B	EUR 6.21	22 June 2012	1
NL0009914605	400,000	400,000	67246926	P883B	EUR 6.21	28 September 2012	1
NL0009914613	400,000	400,000	67246934	P884B	EUR 6.21	2 January 2013	1
NL0009914621	1,500,000	1,500,000	67246942	P885B	EUR 1.58	22 June 2012	1
NL0009914639	1,500,000	1,500,000	67246969	P886B	EUR 1.58	28 September 2012	1
NL0009914647	1,500,000	1,500,000	67246977	P887B	EUR 1.58	2 January 2013	1
NL0009914654	115,000	115,000	67246985	P888B	EUR 21.76	28 September 2012	1
NL0009914662	200,000	200,000	67246993	P889B	EUR 13.14	28 September 2012	1
NL0009914670	200,000	200,000	67247019	P890B	EUR 13.14	2 January 2013	1
NL0009914688	120,000	120,000	67247027	P891B	EUR 21.32	28 September 2012	1
NL0009914696	120,000	120,000	67247035	P892B	EUR 21.32	2 January 2013	1
NL0009914704	110,000	110,000	67247043	P893B	EUR 22.57	28 September 2012	1
NL0009914712	90,000	90,000	67247051	P894B	EUR 28.05	22 June 2012	1

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Redemption Date	Parity
NL0009914720	90,000	90,000	67247060	P895B	EUR 28.05	28 September 2012	1
NL0009914738	90,000	90,000	67247078	P896B	EUR 28.05	2 January 2013	1
NL0009914746	25,000	25,000	67247086	P897B	EUR 110.60	28 September 2012	1
NL0009914753	50,000	50,000	67247094	P898B	EUR 47.51	22 June 2012	1
NL0009914761	50,000	50,000	67247108	P899B	EUR 47.51	28 September 2012	1
NL0009914779	50,000	50,000	67247116	P900B	EUR 47.51	2 January 2013	1
NL0009914787	90,000	90,000	67247124	P901B	EUR 27.40	28 September 2012	1
NL0009914795	90,000	90,000	67247132	P902B	EUR 27.40	28 September 2012	1
NL0009914803	130,000	130,000	67247159	P903B	EUR 19.49	22 June 2012	1
NL0009914811	130,000	130,000	67247167	P904B	EUR 19.49	28 September 2012	1
NL0009914829	130,000	130,000	67247175	P905B	EUR 19.49	2 January 2013	1
NL0009914837	100,000	100,000	67247183	P906B	EUR 25.88	22 June 2012	1
NL0009914845	100,000	100,000	67247205	P907B	EUR 25.88	28 September 2012	1
NL0009914852	100,000	100,000	67247213	P908B	EUR 25.88	2 January 2013	1
NL0009914860	75,000	75,000	67247221	P909B	EUR 32.95	28 September 2012	1
NL0009914878	75,000	75,000	67247230	P910B	EUR 32.95	2 January 2013	1
NL0009914886	30,000	30,000	67247256	P911B	EUR 89.30	22 June 2012	1
NL0009914894	30,000	30,000	67247264	P912B	EUR 89.30	28 September 2012	1
NL0009914902	30,000	30,000	67247272	P913B	EUR 89.30	2 January 2013	1
NL0009914910	120,000	120,000	67247299	P914B	EUR 21.40	22 June 2012	1
NL0009914928	120,000	120,000	67247302	P915B	EUR 21.40	28 September 2012	1
NL0009914936	500,000	500,000	67247329	P916B	EUR 4.83	22 June 2012	1
NL0009914944	500,000	500,000	67247337	P917B	EUR 4.83	28 September 2012	1
NL0009914951	500,000	500,000	67247345	P918B	EUR 4.83	2 January 2013	1
NL0009914969	575,000	575,000	67247353	P919B	EUR 4.34	22 June 2012	1
NL0009914977	575,000	575,000	67247361	P920B	EUR 4.34	28 September 2012	1
NL0009914985	575,000	575,000	67247370	P921B	EUR 4.34	2 January 2013	1
NL0009914993	40,000	40,000	67247388	P922B	EUR 63.39	28 September 2012	1
NL0009915008	40,000	40,000	67247396	P923B	EUR 63.39	2 January 2013	1
NL0009915016	75,000	75,000	67247400	P924B	EUR 33.19	28 September 2012	1
NL0009915024	75,000	75,000	67247418	P925B	EUR 33.19	2 January 2013	1
NL0009915032	45,000	45,000	67247426	P926B	EUR 58.03	22 June 2012	1
NL0009915040	45,000	45,000	67247434	P927B	EUR 58.03	28 September 2012	1
NL0009915057	45,000	45,000	67247442	P928B	EUR 58.03	2 January 2013	1
NL0009915065	225,000	225,000	67247469	P929B	EUR 11.22	22 June 2012	1
NL0009915073	225,000	225,000	67247477	P930B	EUR 11.22	28 September 2012	1

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Common Code	Mnemonic Code	Issue Price per Security	Redemption Date	Parity
NL0009915081	225,000	225,000	67247485	P931B	EUR 11.22	2 January 2013	1
NL0009915099	75,000	75,000	67247493	P932B	EUR 34.72	28 September 2012	1
NL0009915107	150,000	150,000	67247507	P933B	EUR 16.15	28 September 2012	1
NL0009915115	150,000	150,000	67247515	P934B	EUR 16.15	2 January 2013	1

If the scheduled Redemption Date is not a Business Day, the Redemption Date shall be the immediately succeeding Business Day such that it will always be at least 5 Business Days following the Redemption Valuation Date.

The underlying ("**Underlying**") in respect of each series ("**Series Number/ISIN Code**") is set out in the Part C - "Other Applicable Terms".

## 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: 25 August 2011.
4. Issue Date: 30 August 2011.
5. Consolidation: Not applicable.
6. Type of Securities:
  - (a) Certificates.
  - (b) The Securities are Share Securities.

The Certificates are "BONUS CAPPED" Certificates (**Bonus Capped Certificates**). Further particulars set out in "Specific Provisions for each Series" above.

The provisions of Annex 2 (*Additional Terms and Conditions for Share Securities*) 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 Certificates**).
10. Variation of Settlement:
  - (a) Issuer's option to vary settlement: The Issuer does not have the option to vary settlement in respect of the Securities.
  - (b) Variation of Settlement of Physical Delivery Securities: Not applicable.
11. Relevant Asset(s): Not applicable.
12. Entitlement: Not applicable.
13. Exchange Rate: Not applicable.
14. Settlement Currency: Euro (**EUR**).
15. Syndication: The Securities will be distributed on a non-syndicated basis.

16.	Minimum Trading Size:	Not applicable.
17.	Principal Security Agent:	BNP Paribas Securities Services S.A.
18.	Registrar:	Not applicable.
19.	Calculation Agent:	BNP Paribas Arbitrage S.N.C. 8 rue de Sofia 75018 Paris (France).
20.	Governing law:	French law.
21.	Special conditions or other modifications to the Terms and Conditions:	Not applicable.

#### PRODUCT SPECIFIC PROVISIONS

22.	Index Securities:	Not applicable.
23.	Share Securities:	Applicable.
	(a) Share(s)/Share Company/BasketCompany/GDR/ADR:	An ordinary share in the share capital of each Share Company, as specified in the table set out in Part C- "Other Applicable Terms", in respect of each series of Securities (each the "Underlying").  For the purposes of the Conditions each Underlying shall be deemed a Share.
	(b) Relative Performance Basket:	Not applicable.
	(c) Share Currency:	EUR.
	(d) Exchange(s):	As set out in Part C "Other Applicable Terms".
	(e) Related Exchange(s):	All Exchanges.
	(f) Exchange Business Day:	Single Share Basis.
	(g) Scheduled Trading Day:	Single Share Basis.
	(h) Weighting:	Not applicable.
	(i) Settlement Price:	As set out in sub-paragraph (b) of the definition of "Settlement Price" provided in Condition 1 of Annex 2 ( <i>Additional Terms and Conditions for Share Securities</i> ).
	(j) Disrupted Day:	If the relevant Settlement Price Date is a Disrupted Day, the Settlement Price will be calculated in accordance with the provisions set out in the definition of Valuation Date provided in Condition 28.
	(k) Specified Maximum Days of Disruption:	20 (twenty) Scheduled Trading Days.
	(l) Valuation Time:	At any time on any Observation Date and the relevant time on the relevant Settlement Price Date is the Scheduled Closing Time as defined in Condition 1.
	(m) Delayed Redemption on Occurrence of an Extraordinary Event:	Not applicable.
	(n) Share Correction Period:	As per Conditions.
	(o) Dividend Payment:	Not applicable.
	(p) Listing Change:	Applicable.
	(q) Listing Suspension:	Applicable.
	(r) Illiquidity:	Applicable.

	(s) Tender Offer:	Applicable.
	(t) Other terms or special conditions:	Not applicable.
24.	ETI Securities:	Not applicable.
25.	Debt Securities:	Not applicable.
26.	Commodity Securities:	Not applicable.
27.	Inflation Index Securities:	Not applicable.
28.	Currency Securities:	Not applicable.
29.	Fund Securities:	Not applicable.
30.	Market Access Securities:	Not applicable.
31.	Futures Securities:	Not applicable.
32.	Credit Securities:	Not applicable.
33.	Preference Share Certificates:	Not applicable.
34.	OET Certificates:	Not applicable.
35.	Additional Disruption Events:	Applicable.
36.	Optional Additional Disruption Events:	(a) The following Optional Additional Disruption Events applies to the Securities: Insolvency Filing.  (b) Delayed Redemption on Occurrence of an Additional Disruption Event and/or an Optional Additional Disruption Event: Not applicable.
37.	Knock-in Event:	Not applicable.
38.	Knock-out Event:	Not applicable.

#### **PROVISIONS RELATING TO WARRANTS**

39.	Provisions relating to Warrants:	Not applicable.
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#### **PROVISIONS RELATING TO CERTIFICATES**

40.	Provisions relating to Certificates:	Applicable.
	(a) Notional Amount of each Certificate:	Not applicable.
	(b) Partly Paid Certificates:	The Certificates are not Partly Paid Certificates.
	(c) Interest:	Not applicable.
	(d) Fixed Rate Provisions:	Not applicable.
	(e) Floating Rate Provisions:	Not applicable.
	(f) Linked Interest Certificates:	Not applicable.
	(g) Payment of Premium Amount(s):	Not applicable.
	(h) Index Linked Interest Certificates:	Not applicable.
	(i) Share Linked Interest Certificates:	Not applicable.
	(j) ETI Linked Interest Certificates:	Not applicable.
	(k) Debt Linked Interest Certificates:	Not applicable.
	(l) Commodity Linked Interest Certificates:	Not applicable.

(m) Inflation Index Linked Interest Certificates:	Not applicable.
(n) Currency Linked Interest Certificates:	Not applicable.
(o) Fund Linked Interest Certificates:	Not applicable.
(p) Futures Linked Interest Certificates:	Not applicable.
(q) Instalment Certificates:	The Certificates are not Instalment Certificates.
(r) Issuer Call Option:	Not applicable.
(s) Holder Put Option:	Not applicable.
(t) Automatic Early Redemption Event:	Not applicable.
(u) Cash Settlement Amount:	Unless previously redeemed or purchased and cancelled by the Issuer, the Holder shall receive on the Redemption Date, in respect of each Certificate, a Cash Settlement Amount in accordance with the following provisions:

1) If the Underlying has never been less than or equal to the Security Barrier at any time on any Observation Date:

**Bonus Level / Parity**

2) Otherwise:

**Settlement Price / Parity**

with a maximum Cash Settlement Amount equal to:

**Bonus Level / Parity**

*Where:*

**Parity** is the number of Certificates linked to one (1) Underlying, as set out in "Specific Provisions for each Series" above, which may be subject to adjustment.

(i) Bonus Level:	As set out in Part C - "Other Applicable Terms".
(ii) Knock-in Window:	Not applicable.
(iii) Lower Level:	Not applicable.
(iv) Observation Level:	Not applicable.
(v) Participation Coefficient:	Not applicable.
(vi) Reference Threshold:	Not applicable.
(vii) Reverse Level:	Not applicable.
(viii) Security Barrier:	As set out in Part C "Other Applicable Terms".
(ix) Strike Price:	Not applicable.
(x) Upper Level:	Not applicable.
(xi) Other:	Not applicable.
(v) Renouncement Notice Cut-off Time:	Not applicable.
(w) Strike Date:	25 August 2011.

(x) Redemption Valuation Date:	As set out in Part C - "Other Applicable Terms".
(y) Averaging:	Averaging does not apply to the Securities.
(z) Observation Dates:	Each Scheduled Trading Day during the Observation Period.  For the avoidance of doubt and for the purpose of these Final Terms, Condition 2 (Market Disruption) of Annex 2 ( <i>Additional Terms and Conditions for Share Securities</i> ) does not apply to the Observation Dates.
(aa) Observation Period:	The period beginning on (and including) the Issue Date and ending on (and including) the Redemption Valuation Date.
(bb) Settlement Business Day:	Not applicable.
(cc) Cut-off Date:	Not applicable.

#### DISTRIBUTION AND US SALES ELIGIBILITY

41.	Selling Restrictions:	As set out in the Base Prospectus.
	(a) Eligibility for sale of Securities in the United States to AIs:	The Securities are not eligible for sale in the United States to AIs.
	(b) Eligibility for sale of Securities in the United States to QIBs within the meaning of Rule 144A:	The Securities are not eligible for sale in the United States under Rule 144A to QIBs.
	(c) Eligibility for sale of Securities in the United States to QIBs within the meaning of Rule 144A who are also QPs within the meaning of the Investment Company Act:	The Securities are not eligible for sale in the United States to persons who are QIBs and QPs.
42.	Additional U.S. Federal income tax consequences:	Not applicable.
43.	Registered broker/dealer:	Not applicable.
44.	Non exempt Offer:	An offer of the Securities may be made by the Manager and BNP Paribas (together with the Manager, the " <b>Financial Intermediaries</b> ") other than pursuant to Article 3(2) of the Prospectus Directive in France and in the Kingdom of Belgium (" <b>Public Offer Jurisdictions</b> "). See further Paragraph 8 of Part B below.

#### PROVISIONS RELATING TO COLLATERAL AND SECURITY

45.	Collateral Security Conditions:	Not applicable.
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### **Purpose of Final Terms**

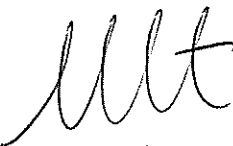
These Final Terms comprise the final terms required for issue and public offer in the Public Offer Jurisdictions and admission to trading on Euronext Paris of the Securities described herein pursuant to the BNP Paribas, BNP Paribas Arbitrage Issuance B.V. Warrant and Certificate Programme.

### **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 exchange specified above shall occur at the opening time on the Redemption Valuation Date, subject to any change to such date by such exchange or any competent authorities, for which the Issuer and the Guarantor shall under no circumstances be liable."

### 2. Ratings

The Securities to be issued have not been rated.

### 3. Risk Factors

As stated in the Base Prospectus.

### 4. Interests of Natural and Legal Persons Involved in the Issue/Offer

"Save as discussed in "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."

### 5. Reasons for the Offer, Estimated Net Proceeds and Total Expenses

- |                               |  |
|-------------------------------|--|
| (a) Reasons for the offer:    | The net proceeds from the issue of Securities will become part of the general funds of BNPP B.V. Such proceeds may be used to maintain positions in options or futures contracts or other hedging instruments. |
| (b) Estimated net proceeds:   | The net proceeds are not available.  |
| (c) Estimated total expenses: | The estimated total expenses are not available.  |

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

The Securities are "BONUS CAPPED" Certificates (**Bonus Capped Certificates**) denominated in EUR.

The Holder shall receive on the Redemption Date, in respect of each Certificate, a Cash Settlement Amount, as set out in definition of Cash Settlement Amount in **Part A §40(u)**. Such amount will be paid in EUR.

If the Underlying has never been less than or equal to the Security Barrier at any time during the regular trading hours on the relevant Exchange on any Observation Date, then the Cash Settlement Amount shall be equal to the Bonus Level divided by Parity. Otherwise, the Holder will receive the Settlement Price divided by Parity with a maximum Cash Settlement Amount equal to the Bonus Level divided by Parity.

**The Securities are not capital-protected.** Accordingly, investors should be aware that they may sustain a partial or total loss of the purchase price of their Securities.

In respect of secondary market transactions, the price of the Securities will depend upon market conditions and may be subject to significant fluctuations.

Investment in the Securities is highly speculative, could involve significant risk and should only be considered by persons who can afford a loss of their entire investment.

7. **Operational Information**

Relevant Clearing System(s): Euroclear France

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

8. **Terms and Conditions of the Public Offer**

Offer Period: Not applicable.

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 Underlying.

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

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

Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised: Not applicable.

Categories of potential investors to which the Securities are offered: Retail, private and institutional investors.

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 charged to the subscriber or purchaser: Not applicable.

9. **Placing and Underwriting**

Not applicable.

## PART C - OTHER APPLICABLE TERMS

Place where information relating to the Share can be obtained:

Information on each Underlying shall be available on the **relevant Underlying website** (see table below).

Past and future performances of each Underlying are available on the **relevant Exchange website** (see table below) and its volatility may be obtained at the office of the Calculation Agent at the phone number: **0 800 235 000**.

Post-issuance information:

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

## SHARE DISCLAIMER

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

## OTHER APPLICABLE TERMS

Series Number / ISIN Code	Type of Securities	Bonus Level	Security Barrier	Redemption Valuation Date
NL0009914399	BONUS CAPPED	EUR 7.50	EUR 3.80	15 June 2012
NL0009914407	BONUS CAPPED	EUR 8.50	EUR 4.30	21 September 2012
NL0009914415	BONUS CAPPED	EUR 8.90	EUR 4.30	21 December 2012
NL0009914423	BONUS CAPPED	EUR 3	EUR 1.50	15 June 2012
NL0009914431	BONUS CAPPED	EUR 3.30	EUR 1.70	21 September 2012
NL0009914449	BONUS CAPPED	EUR 3.50	EUR 1.70	21 December 2012
NL0009914456	BONUS CAPPED	EUR 37	EUR 22	21 September 2012
NL0009914464	BONUS CAPPED	EUR 37	EUR 23.50	21 September 2012
NL0009914472	BONUS CAPPED	EUR 18	EUR 11	15 June 2012
NL0009914480	BONUS CAPPED	EUR 18.50	EUR 10	21 September 2012
NL0009914498	BONUS CAPPED	EUR 19.50	EUR 10	21 December 2012
NL0009914506	BONUS CAPPED	EUR 13.60	EUR 8	15 June 2012
NL0009914514	BONUS CAPPED	EUR 14	EUR 7.50	21 December 2012
NL0009914522	BONUS CAPPED	EUR 43	EUR 25	15 June 2012
NL0009914530	BONUS CAPPED	EUR 44	EUR 24	21 September 2012
NL0009914548	BONUS CAPPED	EUR 45	EUR 25	21 December 2012
NL0009914555	BONUS CAPPED	EUR 26.50	EUR 17	15 June 2012
NL0009914563	BONUS CAPPED	EUR 27	EUR 16	21 September 2012
NL0009914571	BONUS CAPPED	EUR 28	EUR 16	21 December 2012
NL0009914589	BONUS CAPPED	EUR 23.50	EUR 14.50	21 December 2012
NL0009914597	BONUS CAPPED	EUR 7.70	EUR 3.70	15 June 2012

Series Number / ISIN Code	Type of Securities	Bonus Level	Security Barrier	Redemption Valuation Date
NL0009914605	BONUS CAPPED	EUR 8.60	EUR 4.30	21 September 2012
NL0009914613	BONUS CAPPED	EUR 9	EUR 4.30	21 December 2012
NL0009914621	BONUS CAPPED	EUR 2.10	EUR 1	15 June 2012
NL0009914639	BONUS CAPPED	EUR 2.30	EUR 1.20	21 September 2012
NL0009914647	BONUS CAPPED	EUR 2.30	EUR 1.10	21 December 2012
NL0009914654	BONUS CAPPED	EUR 26	EUR 16.50	21 September 2012
NL0009914662	BONUS CAPPED	EUR 16	EUR 10	21 September 2012
NL0009914670	BONUS CAPPED	EUR 15.50	EUR 9	21 December 2012
NL0009914688	BONUS CAPPED	EUR 25	EUR 16	21 September 2012
NL0009914696	BONUS CAPPED	EUR 26	EUR 15	21 December 2012
NL0009914704	BONUS CAPPED	EUR 26.50	EUR 17	21 September 2012
NL0009914712	BONUS CAPPED	EUR 33	EUR 21	15 June 2012
NL0009914720	BONUS CAPPED	EUR 35	EUR 21	21 September 2012
NL0009914738	BONUS CAPPED	EUR 35	EUR 20	21 December 2012
NL0009914746	BONUS CAPPED	EUR 130	EUR 83	21 September 2012
NL0009914753	BONUS CAPPED	EUR 57	EUR 35.50	15 June 2012
NL0009914761	BONUS CAPPED	EUR 58	EUR 33.50	21 September 2012
NL0009914779	BONUS CAPPED	EUR 59	EUR 34	21 December 2012
NL0009914787	BONUS CAPPED	EUR 32	EUR 19	21 September 2012
NL0009914795	BONUS CAPPED	EUR 33	EUR 20.50	21 September 2012
NL0009914803	BONUS CAPPED	EUR 24	EUR 14.50	15 June 2012
NL0009914811	BONUS CAPPED	EUR 25	EUR 14.50	21 September 2012
NL0009914829	BONUS CAPPED	EUR 26	EUR 14	21 December 2012
NL0009914837	BONUS CAPPED	EUR 31	EUR 19.50	15 June 2012
NL0009914845	BONUS CAPPED	EUR 33	EUR 19.50	21 September 2012
NL0009914852	BONUS CAPPED	EUR 34	EUR 18.50	21 December 2012
NL0009914860	BONUS CAPPED	EUR 41	EUR 25	21 September 2012
NL0009914878	BONUS CAPPED	EUR 42	EUR 23	21 December 2012
NL0009914886	BONUS CAPPED	EUR 109	EUR 67	15 June 2012
NL0009914894	BONUS CAPPED	EUR 111	EUR 63	21 September 2012
NL0009914902	BONUS CAPPED	EUR 114	EUR 63	21 December 2012
NL0009914910	BONUS CAPPED	EUR 28	EUR 13.50	15 June 2012
NL0009914928	BONUS CAPPED	EUR 30	EUR 15.20	21 September 2012
NL0009914936	BONUS CAPPED	EUR 6	EUR 2.90	15 June 2012
NL0009914944	BONUS CAPPED	EUR 6.10	EUR 2.70	21 September 2012
NL0009914951	BONUS CAPPED	EUR 6	EUR 2.40	21 December 2012

Series Number / ISIN Code	Type of Securities	Bonus Level	Security Barrier	Redemption Valuation Date
NL0009914969	BONUS CAPPED	EUR 5.50	EUR 3.30	15 June 2012
NL0009914977	BONUS CAPPED	EUR 5.60	EUR 3.10	21 September 2012
NL0009914985	BONUS CAPPED	EUR 5.80	EUR 3.10	21 December 2012
NL0009914993	BONUS CAPPED	EUR 76	EUR 48	21 September 2012
NL0009915008	BONUS CAPPED	EUR 79	EUR 46	21 December 2012
NL0009915016	BONUS CAPPED	EUR 38	EUR 25	21 September 2012
NL0009915024	BONUS CAPPED	EUR 40	EUR 25	21 December 2012
NL0009915032	BONUS CAPPED	EUR 69	EUR 44	15 June 2012
NL0009915040	BONUS CAPPED	EUR 72	EUR 44	21 September 2012
NL0009915057	BONUS CAPPED	EUR 73	EUR 41	21 December 2012
NL0009915065	BONUS CAPPED	EUR 13.50	EUR 8.60	15 June 2012
NL0009915073	BONUS CAPPED	EUR 14.20	EUR 8.60	21 September 2012
NL0009915081	BONUS CAPPED	EUR 14	EUR 8	21 December 2012
NL0009915099	BONUS CAPPED	EUR 42	EUR 27	21 September 2012
NL0009915107	BONUS CAPPED	EUR 19.50	EUR 12.50	21 September 2012
NL0009915115	BONUS CAPPED	EUR 19	EUR 11.50	21 December 2012

Series Number / ISIN Code	Underlying	ISIN Code of the Underlying	Reuters Code of the Underlying	Underlying website	Exchange	Exchange website
NL0009914399	AIR FRANCE-KLM	FR0000031122	AIRF.PA	<a href="http://www.airfrance.fr/">www.airfrance.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914407	AIR FRANCE-KLM	FR0000031122	AIRF.PA	<a href="http://www.airfrance.fr/">www.airfrance.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914415	AIR FRANCE-KLM	FR0000031122	AIRF.PA	<a href="http://www.airfrance.fr/">www.airfrance.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914423	ALCATEL-LUCENT	FR0000130007	ALUA.PA	<a href="http://www.alcatel.fr">www.alcatel.fr</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914431	ALCATEL-LUCENT	FR0000130007	ALUA.PA	<a href="http://www.alcatel.fr">www.alcatel.fr</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914449	ALCATEL-LUCENT	FR0000130007	ALUA.PA	<a href="http://www.alcatel.fr">www.alcatel.fr</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914456	ALSTOM	FR0010220475	ALSO.PA	<a href="http://www.alstom.com">www.alstom.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914464	ALSTOM	FR0010220475	ALSO.PA	<a href="http://www.alstom.com">www.alstom.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914472	ARCELOR MITTAL	LU0323134006	ISPA.AS	<a href="http://www.arcelormittal.com/">www.arcelormittal.com/</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914480	ARCELOR MITTAL	LU0323134006	ISPA.AS	<a href="http://www.arcelormittal.com/">www.arcelormittal.com/</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914498	ARCELOR MITTAL	LU0323134006	ISPA.AS	<a href="http://www.arcelormittal.com/">www.arcelormittal.com/</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914506	AXA	FR0000120628	AXAF.PA	<a href="http://www.axa.fr/">www.axa.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914514	AXA	FR0000120628	AXAF.PA	<a href="http://www.axa.fr/">www.axa.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914522	BNP PARIBAS	FR0000131104	BNPP.PA	<a href="http://www.bnpparibas.com/">www.bnpparibas.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914530	BNP PARIBAS	FR0000131104	BNPP.PA	<a href="http://www.bnpparibas.com/">www.bnpparibas.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914548	BNP PARIBAS	FR0000131104	BNPP.PA	<a href="http://www.bnpparibas.com/">www.bnpparibas.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914555	BOUYGUES	FR0000120503	BOUY.PA	<a href="http://www.bouygues.com/">www.bouygues.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914563	BOUYGUES	FR0000120503	BOUY.PA	<a href="http://www.bouygues.com/">www.bouygues.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>

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NL0009914571	BOUYGUES	FR0000120503	BOUY.PA	<a href="http://www.bouygues.com/">www.bouygues.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914589	CARREFOUR	FR0000120172	CARR.PA	<a href="http://www.carrefour.fr/">www.carrefour.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914597	CREDIT AGRICOLE	FR0000045072	CAGR.PA	<a href="http://www.credit-agricole.fr/">www.credit-agricole.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914605	CREDIT AGRICOLE	FR0000045072	CAGR.PA	<a href="http://www.credit-agricole.fr/">www.credit-agricole.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914613	CREDIT AGRICOLE	FR0000045072	CAGR.PA	<a href="http://www.credit-agricole.fr/">www.credit-agricole.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914621	DEXIA	BE0003796134	DEXI.BR	<a href="http://www.dexia.be/">www.dexia.be/</a>	Euronext Brussels	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914639	DEXIA	BE0003796134	DEXI.BR	<a href="http://www.dexia.be/">www.dexia.be/</a>	Euronext Brussels	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914647	DEXIA	BE0003796134	DEXI.BR	<a href="http://www.dexia.be/">www.dexia.be/</a>	Euronext Brussels	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914654	EADS	NL0000235190	EAD.PA	<a href="http://www.eads.net/">www.eads.net/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914662	FRANCE TELECOM	FR0000133308	FTE.PA	<a href="http://www.francetelecom.com/">www.francetelecom.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914670	FRANCE TELECOM	FR0000133308	FTE.PA	<a href="http://www.francetelecom.com/">www.francetelecom.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914688	GDF SUEZ	FR0010208488	GSZ.PA	<a href="http://www.gdfsuez.com">www.gdfsuez.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914696	GDF SUEZ	FR0010208488	GSZ.PA	<a href="http://www.gdfsuez.com">www.gdfsuez.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914704	KLEPIERRE	FR0000121964	LOIM.PA	<a href="http://www.klepierre.com/">www.klepierre.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914712	LAFARGE	FR0000120537	LAFP.PA	<a href="http://www.lafarge.fr/">www.lafarge.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914720	LAFARGE	FR0000120537	LAFP.PA	<a href="http://www.lafarge.fr/">www.lafarge.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914738	LAFARGE	FR0000120537	LAFP.PA	<a href="http://www.lafarge.fr/">www.lafarge.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914746	LVMH	FR0000121014	LVMH.PA	<a href="http://www.lvmh.fr/">www.lvmh.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914753	MICHELIN	FR0000121261	MICP.PA	<a href="http://www.michelin.com/">www.michelin.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914761	MICHELIN	FR0000121261	MICP.PA	<a href="http://www.michelin.com/">www.michelin.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914779	MICHELIN	FR0000121261	MICP.PA	<a href="http://www.michelin.com/">www.michelin.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914787	NEXITY	FR0010112524	NEXI.PA	<a href="http://www.nexity.fr/">www.nexity.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914795	NEXITY	FR0010112524	NEXI.PA	<a href="http://www.nexity.fr/">www.nexity.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>



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NL0009914803	PEUGEOT	FR0000121501	PEUP.PA	<a href="http://www.psa.fr/">www.psa.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914811	PEUGEOT	FR0000121501	PEUP.PA	<a href="http://www.psa.fr/">www.psa.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914829	PEUGEOT	FR0000121501	PEUP.PA	<a href="http://www.psa.fr/">www.psa.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914837	RENAULT	FR0000131906	RENA.PA	<a href="http://www.renault.fr">www.renault.fr</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914845	RENAULT	FR0000131906	RENA.PA	<a href="http://www.renault.fr">www.renault.fr</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914852	RENAULT	FR0000131906	RENA.PA	<a href="http://www.renault.fr">www.renault.fr</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914860	SAINT-GOBAIN	FR0000125007	SGOB.PA	<a href="http://www.saint-gobain.com/">www.saint-gobain.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914878	SAINT-GOBAIN	FR0000125007	SGOB.PA	<a href="http://www.saint-gobain.com/">www.saint-gobain.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914886	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	<a href="http://www.schneider-electric.fr/">www.schneider-electric.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914894	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	<a href="http://www.schneider-electric.fr/">www.schneider-electric.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914902	SCHNEIDER ELECTRIC	FR0000121972	SCHN.PA	<a href="http://www.schneider-electric.fr/">www.schneider-electric.fr/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914910	SOCIETE GENERALE	FR0000130809	SOGN.PA	<a href="http://www.societegenerale.fr">www.societegenerale.fr</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914928	SOCIETE GENERALE	FR0000130809	SOGN.PA	<a href="http://www.societegenerale.fr">www.societegenerale.fr</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914936	SOITEC	FR0004025062	SOIT.PA	<a href="http://www.soitec.com/">www.soitec.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914944	SOITEC	FR0004025062	SOIT.PA	<a href="http://www.soitec.com/">www.soitec.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914951	SOITEC	FR0004025062	SOIT.PA	<a href="http://www.soitec.com/">www.soitec.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914969	STMICROELECTRONICS	NL00000226223	STM.PA	<a href="http://www.st.com/">www.st.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914977	STMICROELECTRONICS	NL00000226223	STM.PA	<a href="http://www.st.com/">www.st.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914985	STMICROELECTRONICS	NL00000226223	STM.PA	<a href="http://www.st.com/">www.st.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009914993	TECHNIP	FR0000131708	TECF.PA	<a href="http://www.technip.com">www.technip.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009915008	TECHNIP	FR0000131708	TECF.PA	<a href="http://www.technip.com">www.technip.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009915016	TOTAL	FR0000120271	TOTF.PA	<a href="http://www.total.com/">www.total.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009915024	TOTAL	FR0000120271	TOTF.PA	<a href="http://www.total.com/">www.total.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>

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NL0009915032	VALLOUREC	FR000120354	VLLP.PA	<a href="http://www.vallourec.com/">www.vallourec.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009915040	VALLOUREC	FR000120354	VLLP.PA	<a href="http://www.vallourec.com/">www.vallourec.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009915057	VALLOUREC	FR000120354	VLLP.PA	<a href="http://www.vallourec.com/">www.vallourec.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009915065	VEOLIA ENVIRONNEMENT	FR000124141	VIE.PA	<a href="http://www.veoliaenvironnement.com/">www.veoliaenvironnement.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009915073	VEOLIA ENVIRONNEMENT	FR000124141	VIE.PA	<a href="http://www.veoliaenvironnement.com/">www.veoliaenvironnement.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009915081	VEOLIA ENVIRONNEMENT	FR000124141	VIE.PA	<a href="http://www.veoliaenvironnement.com/">www.veoliaenvironnement.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009915099	VINCI	FR000125486	SGEF.PA	<a href="http://www.vinci.com/">www.vinci.com/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009915107	VIVENDI	FR000127771	VIV.PA	<a href="http://www.vivendi.com/corp/fr/home/">www.vivendi.com/corp/fr/home/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>
NL0009915115	VIVENDI	FR000127771	VIV.PA	<a href="http://www.vivendi.com/corp/fr/home/">www.vivendi.com/corp/fr/home/</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>