FINAL TERMS FOR NOTES

FINAL TERMS DATED 30 DECEMBER 2016

BNP Paribas Arbitrage Issuance B.V.

(incorporated in The Netherlands)
(as Issuer)

BNP Paribas

(incorporated in France) (as Guarantor)

Issue of EUR 30,000,000 "Autocall Standard Securities" relating to the EUROSTOXX 50® Index due 30 December 2021

ISIN Code: XS1443884454

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 Notes may only do so in circumstances in which no obligation arises for the Issuer, the Guarantor 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 Notes in any other circumstances.

PART A – CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions (the "Conditions") set forth under the sections entitled "Terms and Conditions of the Notes" and Annex 1 - Additional Terms and Conditions for Payouts and Annex 2 – Additional Terms and Conditions for Index Linked Securities in the Base Prospectus dated 9 June 2016 which received visa n° 16-236 from the Autorité des marchés financiers ("AMF") on 9 June 2016 and any Supplements thereto approved and published on or before the date of these Final Terms (copies of which are available as described below) which together constitute a base prospectus for the purposes of Directive 2003/71/EC (the "Prospectus Directive") (the "Base Prospectus"). This document constitutes the Final Terms of the Notes described herein for the purposes of Article 5.4 of the Prospectus Directive and must be read in conjunction with the Base Prospectus. Full information on the Issuer, the Guarantor and the offer of the Notes is only available on the basis of the combination of these Final Terms and the Base Prospectus. The Base Prospectus and these Final Terms (in each case, together with any documents incorporated therein by reference) are available for viewing at, and copies, may be obtained free of charge from, BNP Paribas Arbitrage S.N.C., (in its capacity as Principal Paying Agent), 160 - 162 boulevard MacDonald, 75019, Paris, France and (save in respect of the Final Terms) on https://rates-globalmarkets.bnpparibas.com/gm/Public/LegalDocs.aspx. The Base Prospectus will also be available on the AMF website www.amf-france.org. A summary of the Securities (which comprises the Summary in the Base Prospectus as amended to reflect the provisions of these Final Terms) is annexed to these Final Terms.

1.	Issuer:		BNP Paribas Arbitrage Issuance B.V.
	Guara	ntor:	BNP Paribas
2.	Trade Date:		16 December 2016
3.	(i)	Series Number:	EI4108NX
	(ii)	Tranche Number:	1
4.	(i)	Specified Currency:	Euro ("EUR")
	(ii)	Settlement Currency:	EUR
	Specif	ied Exchange Rate:	Not applicable
	Settler Rate:	ment Currency Exchange	Not applicable
5.	Aggregate Non	ninal Amount:	
	(i)	Series:	EUR 30,000,000
	(ii)	Tranche	EUR 30,000 000
6.	Issue Price of T	ranche:	100 per cent. of the Aggregate Nominal Amount
7.	Minimum Trad	ing Size:	EUR 1,000
8.	(i)	Specified Denomination:	EUR 1,000
	(ii)	Calculation Amount (Applicable to Notes in definitive form):	EUR 1,000
9.	Issue Date:		30 December 2016
10.	Maturity Date:		30 December 2021 or if that is not a Business Day the immediately succeeding Business Day
11.	Form of Notes:		Bearer
12.	Interest Basis:		Non-interest bearing
13.	Coupon Switch	:	Not applicable
14.	Redemption/Pa	yment Basis:	Index Linked Redemption
			Payout Switch: Not applicable
			Payout Switch Election: Not applicable
			Waiver of Set-Off: Applicable
15.	Put/Call Option	s:	Not applicable
16.	Exchange Rate:		Not applicable
17.	Strike Date:		16 December 2016
18.	Strike Price:		Not applicable
19.	Averaging:		Averaging does not apply to the Securities
20.	Observation Da	ites:	Not applicable
21.	Observation Pe	riod:	Not applicable
22.	Additional Disr	ruption Events:	Applicable
23.	Optional Additi	onal Disruption Events:	Not applicable
			Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional

Additional Disruption Event: Not applicable

24. Knock-in Event: Applicable

If the Knock-in Value is less than the Knock-in

Level on the Knock-in Determination Day

(i) SPS Knock-in Valuation: Applicable

Knock-in Value means Underlying Reference

Value

SPS Valuation Date means the Knock-in Determination Day or the Strike Date, as

applicable

Strike Price Closing Value: Applicable

Underlying Reference is as set out in item 51(i)

below

Underlying Reference Closing Price Value means, in respect of a SPS Valuation Date, the

Closing Level in respect of such day

Underlying Reference Value means, in respect of an Underlying Reference and a SPS Valuation Date, (i) the Underlying Reference Closing Price Value for such Underlying Reference in respect of such SPS Valuation Date (ii) divided by the

Underlying Reference Strike Price

Underlying Reference Strike Price means

3,259.24

(ii) Level: Not applicable

(iii) Knock-in Level/Knock-in Range Level: 60 per cent.

(iv) Knock-in Period Beginning Date: Not applicable

(v) Knock-in Period Beginning Date Day Not applicable

Convention:

(vi) Knock-in Determination Period: Not applicable

(vii) Knock-in Determination Day(s): Redemption Valuation Date

(viii) Knock-in Period Ending Date: Not applicable

(ix) Knock-in Period Ending Date Day Not applicable

Convention:

(x) Knock-in Valuation Time: Not applicable

(xi) Knock-in Observation Price Source: Not applicable

(xii) Disruption Consequences: Applicable

25. Knock-out Event: Not applicable

26. Tax Gross-up: Condition 6.3 (*No Gross-up*) applicable

27.	Method of distribution:	Non-syndicated
PROVISIONS	RELATING TO INTEREST (IF ANY) PA	YABLE
28.	Interest:	Not applicable
29.	Fixed Rate Provisions:	Not applicable
30.	Floating Rate Provisions:	Not applicable
31.	Screen Rate Determination:	Not applicable
32.	ISDA Determination	Not applicable
33.	FBF Determination:	Not applicable
34.	Zero Coupon Provisions:	Not applicable
35.	Index Linked Interest Provisions:	Not applicable
36.	Share Linked Interest Provisions:	Not applicable
37.	Inflation Linked Interest Provisions:	Not applicable
38.	Commodity Linked Interest Provisions:	Not applicable
39.	Fund Linked Interest Provisions:	Not applicable
40.	ETI Linked Interest Provisions:	Not applicable
41.	Foreign Exchange (FX) Rate Linked Interest Provisions:	Not applicable
42.	Underlying Interest Rate Linked Interest Provisions:	Not applicable
43.	Debt Securities:	Not applicable
44.	Additional Business Centre(s) (Condition 3.13):	TARGET2 System
PROVISION	S RELATING TO REDEMPTION	
45.	Final Redemption Amount:	Final Payout
46.	Final Payout:	Auto-Callable Products
		Autocall Standard Securities:
		Calculation Amount multiplied by:
		(A) If FR Barrier Value is greater than or equal to the Final Redemption Condition Level:
		100% + FR Exit Rate; or
		(B) If FR Barrier Value is less than the Final Redemption Condition Level and no Knock-in Event has occurred:
		100% + Coupon Airbag Percentage; or
		(C) If FR Barrier Value is less than the Final

Redemption Condition Level and a Knock-in Event has occurred;

Min (100%, Final Redemption Value)

Where:

Coupon Airbag Percentage means 0 per cent.

Final Redemption Condition Level: 100 per cent.

Final Redemption Value means Underlying Reference Value

FR Barrier Value means the Underlying Reference Value

FR Exit Rate means FR Rate

FR Rate means 35.0192 per cent.

Settlement Price Date means the Valuation Date

SPS FR Barrier Valuation Date means the Settlement Price Date

SPS Knock-In Valuation: Applicable

SPS Redemption Valuation Date means the Settlement Price Date

SPS Valuation Date means the Strike Date, Knock-in Determination Day, SPS FR Barrier Valuation Date or SPS Redemption Valuation Date, as applicable

Strike Price Closing Value: Applicable

Underlying Reference is as set out in item 51(i)

Underlying Reference Closing Price Value means, in respect of a SPS Valuation Date, the Closing Level in respect of such day

Underlying Reference Strike Price means 3.259.24

Underlying Reference Value means, in respect of an Underlying Reference and a SPS Valuation Date, (i) the Underlying Reference Closing Price Value for such Underlying Reference in respect of such SPS Valuation Date (ii) divided by the Underlying Reference Strike Price

Valuation Date means as per Conditions

47. Automatic Early Redemption: Applicable

(i) Automatic Early Redemption Event: Standard Automatic Early Redemption:

Automatic Early Redemption Event 1:

"greater than or equal to"

(ii) Automatic Early Redemption Valuation

Time:

Not applicable

(iii) Automatic Early Redemption Payout:

SPS Automatic Early Redemption Payout

NA x (AER Redemption Percentage + AER Exit Rate)

Where:

AER Redemption Percentage means 100 per cent.

NA means Calculation Amount

Observation Date means the relevant Automatic Early Redemption Valuation Date

SPS AER Valuation: Applicable

SPS AER Value 1: Underlying Reference Value

Settlement Price Date means the relevant Observation Date

SPS ER Valuation Date means the relevant Settlement Price Date

SPS Valuation Date means the SPS ER Valuation Date or the Strike Date, as applicable

Strike Price Closing Value: Applicable

Underlying Reference Closing Price Value means, in respect of a SPS Valuation Date, the Closing Level in respect of such day

Underlying Reference Strike Price means 3.259.24

Underlying Reference Value means, in respect of an Underlying Reference and a SPS Valuation Date, (i) the Underlying Reference Closing Price Value for such Underlying Reference in respect of such SPS Valuation Date (ii) divided by the Underlying Reference Strike Price

(iv) Automatic Early Redemption Date(s): As set out in 47(vii) below. Ten (10) Scheduled Trading Days following the relevant Automatic

Trading Days following the relevant Automatic Early Redemption Valuation Date on which an Automatic Early Redemption Event is deemed to

have occurred

(v) Automatic Early Redemption Level 1: 100 per cent.

(vi) Automatic Early Redemption Not applicable

Percentage:

(vii) AER Rate:

i	Automatic Early Redemption	Automatic Early	AER Rate
	Valuation Date(s)	Redemption Date(s)	
1	18-Dec-17	2-Jan-18	7.0767%
2	19-Dec-17	2-Jan-18	7.0959%
3	20-Dec-17	3-Jan-18	7.1151%
4	21-Dec-17	4-Jan-18	7.1726%
5	22-Dec-17	5-Jan-18	7.1918%
6	27-Dec-17	10-Jan-18	7.2110%
7	28-Dec-17	11-Jan-18	7.2301%
8	29-Dec-17	12-Jan-18	7.2493%
9	2-Jan-18	16-Jan-18	7.3068%
10	3-Jan-18	17-Jan-18	7.3260%
11	4-Jan-18	18-Jan-18	7.3452%
12	5-Jan-18	19-Jan-18	7.3644%
13	8-Jan-18	22-Jan-18	7.3836%
14	9-Jan-18	23-Jan-18	7.4411%
15	10-Jan-18	24-Jan-18	7.4603%
16	11-Jan-18	25-Jan-18	7.4795%
17	12-Jan-18	26-Jan-18	7.4986%
18	15-Jan-18	29-Jan-18	7.5178%
19	16-Jan-18	30-Jan-18	7.5753%
20	17-Jan-18	31-Jan-18	7.5945%
21	18-Jan-18	1-Feb-18	7.6137%
22	19-Jan-18	2-Feb-18	7.6329%
23	22-Jan-18	5-Feb-18	7.6521%
24	23-Jan-18	6-Feb-18	7.7096%
25	24-Jan-18	7-Feb-18	7.7288%
26	25-Jan-18	8-Feb-18	7.7479%
27	26-Jan-18	9-Feb-18	7.7671%
28	29-Jan-18	12-Feb-18	7.7863%
29	30-Jan-18	13-Feb-18	7.8438%
30	31-Jan-18	14-Feb-18	7.8630%
31	1-Feb-18	15-Feb-18	7.8822%
32	2-Feb-18	16-Feb-18	7.9014%
33	5-Feb-18	19-Feb-18	7.9205%
34	6-Feb-18	20-Feb-18	7.9781%
35	7-Feb-18	21-Feb-18	7.9973%

36	8-Feb-18	22-Feb-18	8.0164%
37	9-Feb-18	23-Feb-18	8.0356%
38	12-Feb-18	26-Feb-18	8.0548%
39	13-Feb-18	27-Feb-18	8.1123%
40	14-Feb-18	28-Feb-18	8.1315%
41	15-Feb-18	1-Mar-18	8.1507%
42	16-Feb-18	2-Mar-18	8.1699%
43	19-Feb-18	5-Mar-18	8.1890%
44	20-Feb-18	6-Mar-18	8.2466%
45	21-Feb-18	7-Mar-18	8.2658%
46	22-Feb-18	8-Mar-18	8.2849%
47	23-Feb-18	9-Mar-18	8.3041%
48	26-Feb-18	12-Mar-18	8.3233%
49	27-Feb-18	13-Mar-18	8.3808%
50	28-Feb-18	14-Mar-18	8.4000%
51	1-Mar-18	15-Mar-18	8.4192%
52	2-Mar-18	16-Mar-18	8.4384%
53	5-Mar-18	19-Mar-18	8.4575%
54	6-Mar-18	20-Mar-18	8.5151%
55	7-Mar-18	21-Mar-18	8.5342%
56	8-Mar-18	22-Mar-18	8.5534%
57	9-Mar-18	23-Mar-18	8.5726%
58	12-Mar-18	26-Mar-18	8.5918%
59	13-Mar-18	27-Mar-18	8.6493%
60	14-Mar-18	28-Mar-18	8.6685%
61	15-Mar-18	29-Mar-18	8.6877%
62	16-Mar-18	3-Apr-18	8.7068%
63	19-Mar-18	3-Apr-18	8.8027%
64	20-Mar-18	3-Apr-18	8.8219%
65	21-Mar-18	4-Apr-18	8.8411%
66	22-Mar-18	5-Apr-18	8.8603%
67	23-Mar-18	6-Apr-18	8.9178%
68	26-Mar-18	9-Apr-18	8.9370%
69	27-Mar-18	10-Apr-18	8.9562%
70	28-Mar-18	11-Apr-18	8.9753%
71	29-Mar-18	12-Apr-18	8.9945%
72	3-Apr-18	17-Apr-18	9.0521%
73	4-Apr-18	18-Apr-18	9.0712%
74	5-Apr-18	19-Apr-18	9.0904%
75	6-Apr-18	20-Apr-18	9.1096%
76	9-Apr-18	23-Apr-18	9.1288%
77	10-Apr-18	24-Apr-18	9.1863%
78	11-Apr-18	25-Apr-18	9.2055%
79	12-Apr-18	26-Apr-18	9.2247%
80	13-Apr-18	27-Apr-18	9.2438%

81	16-Apr-18	30-Apr-18	9.2630%
82	17-Apr-18	2-May-18	9.3205%
83	18-Apr-18	2-May-18	9.3589%
84	19-Apr-18	3-May-18	9.3781%
85	20-Apr-18	4-May-18	9.3973%
86	23-Apr-18	7-May-18	9.4548%
87	24-Apr-18	8-May-18	9.4740%
88	25-Apr-18	9-May-18	9.4932%
89	26-Apr-18	10-May-18	9.5123%
90	27-Apr-18	11-May-18	9.5315%
91	30-Apr-18	14-May-18	9.5890%
92	2-May-18	16-May-18	9.6082%
93	3-May-18	17-May-18	9.6274%
94	4-May-18	18-May-18	9.6466%
95	7-May-18	21-May-18	9.6658%
96	8-May-18	22-May-18	9.7233%
97	9-May-18	23-May-18	9.7425%
98	10-May-18	24-May-18	9.7616%
99	11-May-18	25-May-18	9.7808%
100	14-May-18	28-May-18	9.8000%
101	15-May-18	29-May-18	9.8575%
102	16-May-18	30-May-18	9.8767%
103	17-May-18	31-May-18	9.8959%
104	18-May-18	1-Jun-18	9.9151%
105	21-May-18	4-Jun-18	9.9342%
106	22-May-18	5-Jun-18	9.9918%
107	23-May-18	6-Jun-18	10.0110%
108	24-May-18	7-Jun-18	10.0301%
109	25-May-18	8-Jun-18	10.0493%
110	28-May-18	11-Jun-18	10.0685%
111	29-May-18	12-Jun-18	10.1260%
112	30-May-18	13-Jun-18	10.1452%
113	31-May-18	14-Jun-18	10.1644%
114	1-Jun-18	15-Jun-18	10.1836%
115	4-Jun-18	18-Jun-18	10.2027%
116	5-Jun-18	19-Jun-18	10.2603%
117	6-Jun-18	20-Jun-18	10.2795%
118	7-Jun-18	21-Jun-18	10.2986%
119	8-Jun-18	22-Jun-18	10.3178%
120	11-Jun-18	25-Jun-18	10.3370%
121	12-Jun-18	26-Jun-18	10.3945%
122	13-Jun-18	27-Jun-18	10.4137%
123	14-Jun-18	28-Jun-18	10.4329%
124	15-Jun-18	29-Jun-18	10.4521%
125	18-Jun-18	2-Jul-18	10.4712%

126	19-Jun-18	3-Jul-18	10.5288%
127	20-Jun-18	4-Jul-18	10.5479%
128	21-Jun-18	5-Jul-18	10.5671%
129	22-Jun-18	6-Jul-18	10.5863%
130	25-Jun-18	9-Jul-18	10.6055%
131	26-Jun-18	10-Jul-18	10.6630%
132	27-Jun-18	11-Jul-18	10.6822%
133	28-Jun-18	12-Jul-18	10.7014%
134	29-Jun-18	13-Jul-18	10.7205%
135	2-Jul-18	16-Jul-18	10.7397%
136	3-Jul-18	17-Jul-18	10.7973%
137	4-Jul-18	18-Jul-18	10.8164%
138	5-Jul-18	19-Jul-18	10.8356%
139	6-Jul-18	20-Jul-18	10.8548%
140	9-Jul-18	23-Jul-18	10.8740%
141	10-Jul-18	24-Jul-18	10.9315%
142	11-Jul-18	25-Jul-18	10.9507%
143	12-Jul-18	26-Jul-18	10.9699%
144	13-Jul-18	27-Jul-18	10.9890%
145	16-Jul-18	30-Jul-18	11.0082%
146	17-Jul-18	31-Jul-18	11.0658%
147	18-Jul-18	1-Aug-18	11.0849%
148	19-Jul-18	2-Aug-18	11.1041%
149	20-Jul-18	3-Aug-18	11.1233%
150	23-Jul-18	6-Aug-18	11.1425%
151	24-Jul-18	7-Aug-18	11.2000%
152	25-Jul-18	8-Aug-18	11.2192%
153	26-Jul-18	9-Aug-18	11.2384%
154	27-Jul-18	10-Aug-18	11.2575%
155	30-Jul-18	13-Aug-18	11.2767%
156	31-Jul-18	14-Aug-18	11.3342%
157	1-Aug-18	15-Aug-18	11.3534%
158	2-Aug-18	16-Aug-18	11.3726%
159	3-Aug-18	17-Aug-18	11.3918%
160	6-Aug-18	20-Aug-18	11.4110%
161	7-Aug-18	21-Aug-18	11.4685%
162	8-Aug-18	22-Aug-18	11.4877%
163	9-Aug-18	23-Aug-18	11.5068%
164	10-Aug-18	24-Aug-18	11.5260%
165	13-Aug-18	27-Aug-18	11.5452%
166	14-Aug-18	28-Aug-18	11.6027%
167	15-Aug-18	29-Aug-18	11.6219%
168	16-Aug-18	30-Aug-18	11.6411%
169	17-Aug-18	31-Aug-18	11.6603%
170	20-Aug-18	3-Sep-18	11.6795%

474	24.4.40	4.640	44.70700/
171	21-Aug-18	4-Sep-18	11.7370%
172	22-Aug-18	5-Sep-18	11.7562%
173	23-Aug-18	6-Sep-18	11.7753%
174	24-Aug-18	7-Sep-18	11.7945%
175	27-Aug-18	10-Sep-18	11.8137%
176	28-Aug-18	11-Sep-18	11.8712%
177	29-Aug-18	12-Sep-18	11.8904%
178	30-Aug-18	13-Sep-18	11.9096%
179	31-Aug-18	14-Sep-18	11.9288%
180	3-Sep-18	17-Sep-18	11.9479%
181	4-Sep-18	18-Sep-18	12.0055%
182	5-Sep-18	19-Sep-18	12.0247%
183	6-Sep-18	20-Sep-18	12.0438%
184	7-Sep-18	21-Sep-18	12.0630%
185	10-Sep-18	24-Sep-18	12.0822%
186	11-Sep-18	25-Sep-18	12.1397%
187	12-Sep-18	26-Sep-18	12.1589%
188	13-Sep-18	27-Sep-18	12.1781%
189	14-Sep-18	28-Sep-18	12.1973%
190	17-Sep-18	1-Oct-18	12.2164%
191	18-Sep-18	2-Oct-18	12.2740%
192	19-Sep-18	3-Oct-18	12.2932%
193	20-Sep-18	4-Oct-18	12.3123%
194	21-Sep-18	5-Oct-18	12.3315%
195	24-Sep-18	8-Oct-18	12.3507%
196	25-Sep-18	9-Oct-18	12.4082%
197	26-Sep-18	10-Oct-18	12.4274%
198	27-Sep-18	11-Oct-18	12.4466%
199	28-Sep-18	12-Oct-18	12.4658%
200	1-Oct-18	15-Oct-18	12.4849%
201	2-Oct-18	16-Oct-18	12.5425%
202	3-Oct-18	17-Oct-18	12.5616%
203	4-Oct-18	18-Oct-18	12.5808%
204	5-Oct-18	19-Oct-18	12.6000%
205	8-Oct-18	22-Oct-18	12.6192%
206	9-Oct-18	23-Oct-18	12.6767%
207	10-Oct-18	24-Oct-18	12.6959%
208	11-Oct-18	25-Oct-18	12.7151%
209	12-Oct-18	26-Oct-18	12.7342%
210	15-Oct-18	29-Oct-18	12.7534%
211	16-Oct-18	30-Oct-18	12.8110%
212	17-Oct-18	31-Oct-18	12.8301%
213	18-Oct-18	1-Nov-18	12.8493%
214	19-Oct-18	2-Nov-18	12.8685%
215	22-Oct-18	5-Nov-18	12.8877%
210	22-OCC-10	2-1404-10	12.00///0

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216	23-Oct-18	6-Nov-18	12.9452%
217	24-Oct-18	7-Nov-18	12.9644%
218	25-Oct-18	8-Nov-18	12.9836%
219	26-Oct-18	9-Nov-18	13.0027%
220	29-Oct-18	12-Nov-18	13.0219%
221	30-Oct-18	13-Nov-18	13.0795%
222	31-Oct-18	14-Nov-18	13.0986%
223	1-Nov-18	15-Nov-18	13.1178%
224	2-Nov-18	16-Nov-18	13.1370%
225	5-Nov-18	19-Nov-18	13.1562%
226	6-Nov-18	20-Nov-18	13.2137%
227	7-Nov-18	21-Nov-18	13.2329%
228	8-Nov-18	22-Nov-18	13.2521%
229	9-Nov-18	23-Nov-18	13.2712%
230	12-Nov-18	26-Nov-18	13.2904%
231	13-Nov-18	27-Nov-18	13.3479%
232	14-Nov-18	28-Nov-18	13.3671%
233	15-Nov-18	29-Nov-18	13.3863%
234	16-Nov-18	30-Nov-18	13.4055%
235	19-Nov-18	3-Dec-18	13.4247%
236	20-Nov-18	4-Dec-18	13.4822%
237	21-Nov-18	5-Dec-18	13.5014%
238	22-Nov-18	6-Dec-18	13.5205%
239	23-Nov-18	7-Dec-18	13.5397%
240	26-Nov-18	10-Dec-18	13.5589%
241	27-Nov-18	11-Dec-18	13.6164%
242	28-Nov-18	12-Dec-18	13.6356%
243	29-Nov-18	13-Dec-18	13.6548%
244	30-Nov-18	14-Dec-18	13.6740%
245	3-Dec-18	17-Dec-18	13.6932%
246	4-Dec-18	18-Dec-18	13.7507%
247	5-Dec-18	19-Dec-18	13.7699%
248	6-Dec-18	20-Dec-18	13.7890%
249	7-Dec-18	21-Dec-18	13.8082%
250	10-Dec-18	24-Dec-18	13.8274%
251	11-Dec-18	27-Dec-18	13.9425%
252	12-Dec-18	27-Dec-18	13.9616%
253	13-Dec-18	27-Dec-18	14.0575%
254	14-Dec-18	28-Dec-18	14.0767%
255	17-Dec-18	31-Dec-18	14.0959%
256	18-Dec-18	2-Jan-19	14.1534%
257	19-Dec-18	2-Jan-19	14.1726%
258	20-Dec-18	3-Jan-19	14.1918%
259	21-Dec-18	4-Jan-19	14.2110%
260	27-Dec-18	10-Jan-19	14.2301%
<u> </u>		1	

261	28-Dec-18	11-Jan-19	14.2877%
262	2-Jan-19	16-Jan-19	14.3068%
263	3-Jan-19	17-Jan-19	14.3260%
264	4-Jan-19	18-Jan-19	14.3452%
265	7-Jan-19	21-Jan-19	14.3644%
266	8-Jan-19	22-Jan-19	14.4219%
267	9-Jan-19	23-Jan-19	14.4411%
268	10-Jan-19	24-Jan-19	14.4603%
269	11-Jan-19	25-Jan-19	14.4795%
270	14-Jan-19	28-Jan-19	14.4986%
271	15-Jan-19	29-Jan-19	14.5562%
272	16-Jan-19	30-Jan-19	14.5753%
273	17-Jan-19	31-Jan-19	14.5945%
274	18-Jan-19	1-Feb-19	14.6137%
275	21-Jan-19	4-Feb-19	14.6329%
276	22-Jan-19	5-Feb-19	14.6904%
277	23-Jan-19	6-Feb-19	14.7096%
278	24-Jan-19	7-Feb-19	14.7288%
279	25-Jan-19	8-Feb-19	14.7479%
280	28-Jan-19	11-Feb-19	14.7671%
281	29-Jan-19	12-Feb-19	14.8247%
282	30-Jan-19	13-Feb-19	14.8438%
283	31-Jan-19	14-Feb-19	14.8630%
284	1-Feb-19	15-Feb-19	14.8822%
285	4-Feb-19	18-Feb-19	14.9014%
286	5-Feb-19	19-Feb-19	14.9589%
287	6-Feb-19	20-Feb-19	14.9781%
288	7-Feb-19	21-Feb-19	14.9973%
289	8-Feb-19	22-Feb-19	15.0164%
290	11-Feb-19	25-Feb-19	15.0356%
291	12-Feb-19	26-Feb-19	15.0932%
292	13-Feb-19	27-Feb-19	15.1123%
293	14-Feb-19	28-Feb-19	15.1315%
294	15-Feb-19	1-Mar-19	15.1507%
295	18-Feb-19	4-Mar-19	15.1699%
296	19-Feb-19	5-Mar-19	15.2274%
297	20-Feb-19	6-Mar-19	15.2466%
298	21-Feb-19	7-Mar-19	15.2658%
299	22-Feb-19	8-Mar-19	15.2849%
300	25-Feb-19	11-Mar-19	15.3041%
301	26-Feb-19	12-Mar-19	15.3616%
302	27-Feb-19	13-Mar-19	15.3808%
303	28-Feb-19	14-Mar-19	15.4000%
304	1-Mar-19	15-Mar-19	15.4192%
305	4-Mar-19	18-Mar-19	15.4384%

306	5-Mar-19	19-Mar-19	15.4959%
307	6-Mar-19	20-Mar-19	15.5151%
308	7-Mar-19	21-Mar-19	15.5342%
309	8-Mar-19	22-Mar-19	15.5534%
310	11-Mar-19	25-Mar-19	15.5726%
311	12-Mar-19	26-Mar-19	15.6301%
312	13-Mar-19	27-Mar-19	15.6493%
313	14-Mar-19	28-Mar-19	15.6685%
314	15-Mar-19	29-Mar-19	15.6877%
315	18-Mar-19	1-Apr-19	15.7068%
316	19-Mar-19	2-Apr-19	15.7644%
317	20-Mar-19	3-Apr-19	15.7836%
318	21-Mar-19	4-Apr-19	15.8027%
319	22-Mar-19	5-Apr-19	15.8219%
320	25-Mar-19	8-Apr-19	15.8411%
321	26-Mar-19	9-Apr-19	15.8986%
322	27-Mar-19	10-Apr-19	15.9178%
323	28-Mar-19	11-Apr-19	15.9370%
324	29-Mar-19	12-Apr-19	15.9562%
325	1-Apr-19	15-Apr-19	15.9753%
326	2-Apr-19	16-Apr-19	16.0329%
327	3-Apr-19	17-Apr-19	16.0521%
328	4-Apr-19	18-Apr-19	16.0712%
329	5-Apr-19	23-Apr-19	16.0904%
330	8-Apr-19	23-Apr-19	16.1863%
331	9-Apr-19	23-Apr-19	16.2055%
332	10-Apr-19	24-Apr-19	16.2247%
333	11-Apr-19	25-Apr-19	16.2438%
334	12-Apr-19	26-Apr-19	16.3014%
335	15-Apr-19	29-Apr-19	16.3205%
336	16-Apr-19	30-Apr-19	16.3589%
337	17-Apr-19	2-May-19	16.3781%
338	18-Apr-19	2-May-19	16.4356%
339	23-Apr-19	7-May-19	16.4548%
340	24-Apr-19	8-May-19	16.4740%
341	25-Apr-19	9-May-19	16.4932%
342	26-Apr-19	10-May-19	16.5123%
343	29-Apr-19	13-May-19	16.5699%
344	30-Apr-19	14-May-19	16.5890%
345	2-May-19	16-May-19	16.6082%
346	3-May-19	17-May-19	16.6274%
347	6-May-19	20-May-19	16.6466%
348	7-May-19	21-May-19	16.7041%
349	8-May-19	22-May-19	16.7233%
350	9-May-19	23-May-19	16.7425%

351	10-May-19	24-May-19	16.7616%
352	13-May-19	27-May-19	16.7808%
353	14-May-19	28-May-19	16.8384%
354	15-May-19	29-May-19	16.8575%
355	16-May-19	30-May-19	16.8767%
356	17-May-19	31-May-19	16.8959%
357	20-May-19	3-Jun-19	16.9151%
358	21-May-19	4-Jun-19	16.9726%
359	22-May-19	5-Jun-19	16.9918%
360	23-May-19	6-Jun-19	17.0110%
361	24-May-19	7-Jun-19	17.0301%
362	27-May-19	10-Jun-19	17.0493%
363	28-May-19	11-Jun-19	17.1068%
364	29-May-19	12-Jun-19	17.1260%
365	30-May-19	13-Jun-19	17.1452%
366	31-May-19	14-Jun-19	17.1644%
367	3-Jun-19	17-Jun-19	17.1836%
368	4-Jun-19	18-Jun-19	17.2411%
369	5-Jun-19	19-Jun-19	17.2603%
370	6-Jun-19	20-Jun-19	17.2795%
371	7-Jun-19	21-Jun-19	17.2986%
372	10-Jun-19	24-Jun-19	17.3178%
373	11-Jun-19	25-Jun-19	17.3753%
374	12-Jun-19	26-Jun-19	17.3945%
375	13-Jun-19	27-Jun-19	17.4137%
376	14-Jun-19	28-Jun-19	17.4329%
377	17-Jun-19	1-Jul-19	17.4521%
378	18-Jun-19	2-Jul-19	17.5096%
379	19-Jun-19	3-Jul-19	17.5288%
380	20-Jun-19	4-Jul-19	17.5479%
381	21-Jun-19	5-Jul-19	17.5671%
382	24-Jun-19	8-Jul-19	17.5863%
383	25-Jun-19	9-Jul-19	17.6438%
384	26-Jun-19	10-Jul-19	17.6630%
385	27-Jun-19	11-Jul-19	17.6822%
386	28-Jun-19	12-Jul-19	17.7014%
387	1-Jul-19	15-Jul-19	17.7205%
388	2-Jul-19	16-Jul-19	17.7781%
389	3-Jul-19	17-Jul-19	17.7973%
390	4-Jul-19	18-Jul-19	17.8164%
391	5-Jul-19	19-Jul-19	17.8356%
392	8-Jul-19	22-Jul-19	17.8548%
393	9-Jul-19	23-Jul-19	17.9123%
394	10-Jul-19	24-Jul-19	17.9315%
395	11-Jul-19	25-Jul-19	17.9507%

396	12-Jul-19	26-Jul-19	17.9699%
397	15-Jul-19	29-Jul-19	17.9890%
398	16-Jul-19	30-Jul-19	18.0466%
399	17-Jul-19	31-Jul-19	18.0658%
400	18-Jul-19	1-Aug-19	18.0849%
401	19-Jul-19	2-Aug-19	18.1041%
402	22-Jul-19	5-Aug-19	18.1233%
403	23-Jul-19	6-Aug-19	18.1808%
404	24-Jul-19	7-Aug-19	18.2000%
405	25-Jul-19	8-Aug-19	18.2192%
406	26-Jul-19	9-Aug-19	18.2384%
407	29-Jul-19	12-Aug-19	18.2575%
408	30-Jul-19	13-Aug-19	18.3151%
409	31-Jul-19	14-Aug-19	18.3342%
410	1-Aug-19	15-Aug-19	18.3534%
411	2-Aug-19	16-Aug-19	18.3726%
412	5-Aug-19	19-Aug-19	18.3918%
413	6-Aug-19	20-Aug-19	18.4493%
414	7-Aug-19	21-Aug-19	18.4685%
415	8-Aug-19	22-Aug-19	18.4877%
416	9-Aug-19	23-Aug-19	18.5068%
417	12-Aug-19	26-Aug-19	18.5260%
418	13-Aug-19	27-Aug-19	18.5836%
419	14-Aug-19	28-Aug-19	18.6027%
420	15-Aug-19	29-Aug-19	18.6219%
421	16-Aug-19	30-Aug-19	18.6411%
422	19-Aug-19	2-Sep-19	18.6603%
423	20-Aug-19	3-Sep-19	18.7178%
424	21-Aug-19	4-Sep-19	18.7370%
425	22-Aug-19	5-Sep-19	18.7562%
426	23-Aug-19	6-Sep-19	18.7753%
427	26-Aug-19	9-Sep-19	18.7945%
428	27-Aug-19	10-Sep-19	18.8521%
429	28-Aug-19	11-Sep-19	18.8712%
430	29-Aug-19	12-Sep-19	18.8904%
431	30-Aug-19	13-Sep-19	18.9096%
432	2-Sep-19	16-Sep-19	18.9288%
433	3-Sep-19	17-Sep-19	18.9863%
434	4-Sep-19	18-Sep-19	19.0055%
435	5-Sep-19	19-Sep-19	19.0247%
436	6-Sep-19	20-Sep-19	19.0438%
437	9-Sep-19	23-Sep-19	19.0630%
438	10-Sep-19	24-Sep-19	19.1205%
439	11-Sep-19	25-Sep-19	19.1397%
440	12-Sep-19	26-Sep-19	19.1589%

441	13-Sep-19	27-Sep-19	19.1781%
442	16-Sep-19	30-Sep-19	19.1973%
443	17-Sep-19	1-Oct-19	19.2548%
444	18-Sep-19	2-Oct-19	19.2740%
445	19-Sep-19	3-Oct-19	19.2932%
446	20-Sep-19	4-Oct-19	19.3123%
447	23-Sep-19	7-Oct-19	19.3315%
448	24-Sep-19	8-Oct-19	19.3890%
449	25-Sep-19	9-Oct-19	19.4082%
450	26-Sep-19	10-Oct-19	19.4274%
451	27-Sep-19	11-Oct-19	19.4466%
452	30-Sep-19	14-Oct-19	19.4658%
453	1-Oct-19	15-Oct-19	19.5233%
454	2-Oct-19	16-Oct-19	19.5425%
455	3-Oct-19	17-Oct-19	19.5616%
456	4-Oct-19	18-Oct-19	19.5808%
457	7-Oct-19	21-Oct-19	19.6000%
458	8-Oct-19	22-Oct-19	19.6575%
459	9-Oct-19	23-Oct-19	19.6767%
460	10-Oct-19	24-Oct-19	19.6959%
461	11-Oct-19	25-Oct-19	19.7151%
462	14-Oct-19	28-Oct-19	19.7342%
463	15-Oct-19	29-Oct-19	19.7918%
464	16-Oct-19	30-Oct-19	19.8110%
465	17-Oct-19	31-Oct-19	19.8301%
466	18-Oct-19	1-Nov-19	19.8493%
467	21-Oct-19	4-Nov-19	19.8685%
468	22-Oct-19	5-Nov-19	19.9260%
469	23-Oct-19	6-Nov-19	19.9452%
470	24-Oct-19	7-Nov-19	19.9644%
471	25-Oct-19	8-Nov-19	19.9836%
472	28-Oct-19	11-Nov-19	20.0027%
473	29-Oct-19	12-Nov-19	20.0603%
474	30-Oct-19	13-Nov-19	20.0795%
475	31-Oct-19	14-Nov-19	20.0986%
476	1-Nov-19	15-Nov-19	20.1178%
477	4-Nov-19	18-Nov-19	20.1370%
478	5-Nov-19	19-Nov-19	20.1945%
479	6-Nov-19	20-Nov-19	20.2137%
480	7-Nov-19	21-Nov-19	20.2329%
481	8-Nov-19	22-Nov-19	20.2521%
482	11-Nov-19	25-Nov-19	20.2712%
483	12-Nov-19	26-Nov-19	20.3288%
484	13-Nov-19	27-Nov-19	20.3479%
485	14-Nov-19	28-Nov-19	20.3671%

486	15-Nov-19	29-Nov-19	20.3863%
487	18-Nov-19	2-Dec-19	20.4055%
488	19-Nov-19	3-Dec-19	20.4630%
489	20-Nov-19	4-Dec-19	20.4822%
490	21-Nov-19	5-Dec-19	20.5014%
491	22-Nov-19	6-Dec-19	20.5205%
492	25-Nov-19	9-Dec-19	20.5397%
493	26-Nov-19	10-Dec-19	20.5973%
494	27-Nov-19	11-Dec-19	20.6164%
495	28-Nov-19	12-Dec-19	20.6356%
496	29-Nov-19	13-Dec-19	20.6548%
497	2-Dec-19	16-Dec-19	20.6740%
498	3-Dec-19	17-Dec-19	20.7315%
499	4-Dec-19	18-Dec-19	20.7507%
500	5-Dec-19	19-Dec-19	20.7699%
501	6-Dec-19	20-Dec-19	20.7890%
502	9-Dec-19	23-Dec-19	20.8082%
503	10-Dec-19	24-Dec-19	20.8658%
504	11-Dec-19	27-Dec-19	20.9425%
505	12-Dec-19	27-Dec-19	21.0000%
506	13-Dec-19	27-Dec-19	21.0575%
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508	17-Dec-19	31-Dec-19	21.1342%
509	18-Dec-19	2-Jan-20	21.1534%
510	19-Dec-19	2-Jan-20	21.1726%
511	20-Dec-19	3-Jan-20	21.1918%
512	23-Dec-19	6-Jan-20	21.2110%
513	27-Dec-19	10-Jan-20	21.2685%
514	30-Dec-19	13-Jan-20	21.2877%
515	2-Jan-20	16-Jan-20	21.3068%
516	3-Jan-20	17-Jan-20	21.3260%
517	6-Jan-20	20-Jan-20	21.3452%
518	7-Jan-20	21-Jan-20	21.4027%
519	8-Jan-20	22-Jan-20	21.4219%
520	9-Jan-20	23-Jan-20	21.4411%
521	10-Jan-20	24-Jan-20	21.4603%
522	13-Jan-20	27-Jan-20	21.4795%
523	14-Jan-20	28-Jan-20	21.5370%
524	15-Jan-20	29-Jan-20	21.5562%
525	16-Jan-20	30-Jan-20	21.5753%
526	17-Jan-20	31-Jan-20	21.5945%
527	20-Jan-20	3-Feb-20	21.6137%
528	21-Jan-20	4-Feb-20	21.6712%
529	22-Jan-20	5-Feb-20	21.6904%
530	23-Jan-20	6-Feb-20	21.7096%

531	24-Jan-20	7-Feb-20	21.7288%
532	27-Jan-20	10-Feb-20	21.7479%
533	28-Jan-20	11-Feb-20	21.8055%
534	29-Jan-20	12-Feb-20	21.8247%
535	30-Jan-20	13-Feb-20	21.8438%
536	31-Jan-20	14-Feb-20	21.8630%
537	3-Feb-20	17-Feb-20	21.8822%
538	4-Feb-20	18-Feb-20	21.9397%
539	5-Feb-20	19-Feb-20	21.9589%
540	6-Feb-20	20-Feb-20	21.9781%
541	7-Feb-20	21-Feb-20	21.9973%
542	10-Feb-20	24-Feb-20	22.0164%
543	11-Feb-20	25-Feb-20	22.0740%
544	12-Feb-20	26-Feb-20	22.0932%
545	13-Feb-20	27-Feb-20	22.1123%
546	14-Feb-20	28-Feb-20	22.1315%
547	17-Feb-20	2-Mar-20	22.1507%
548	18-Feb-20	3-Mar-20	22.2082%
549	19-Feb-20	4-Mar-20	22.2274%
550	20-Feb-20	5-Mar-20	22.2466%
551	21-Feb-20	6-Mar-20	22.2658%
552	24-Feb-20	9-Mar-20	22.2849%
553	25-Feb-20	10-Mar-20	22.3425%
554	26-Feb-20	11-Mar-20	22.3616%
555	27-Feb-20	12-Mar-20	22.3808%
556	28-Feb-20	13-Mar-20	22.4000%
557	2-Mar-20	16-Mar-20	22.4192%
558	3-Mar-20	17-Mar-20	22.4767%
559	4-Mar-20	18-Mar-20	22.4959%
560	5-Mar-20	19-Mar-20	22.5151%
561	6-Mar-20	20-Mar-20	22.5342%
562	9-Mar-20	23-Mar-20	22.5534%
563	10-Mar-20	24-Mar-20	22.6110%
564	11-Mar-20	25-Mar-20	22.6301%
565	12-Mar-20	26-Mar-20	22.6493%
566	13-Mar-20	27-Mar-20	22.6685%
567	16-Mar-20	30-Mar-20	22.6877%
568	17-Mar-20	31-Mar-20	22.7452%
569	18-Mar-20	1-Apr-20	22.7644%
570	19-Mar-20	2-Apr-20	22.7836%
571	20-Mar-20	3-Apr-20	22.8027%
572	23-Mar-20	6-Apr-20	22.8219%
573	24-Mar-20	7-Apr-20	22.8795%
574	25-Mar-20	8-Apr-20	22.8986%
575	26-Mar-20	9-Apr-20	22.9178%

576	27-Mar-20	14-Apr-20	22.9370%
577	30-Mar-20	14-Apr-20	23.0329%
578	31-Mar-20	14-Apr-20	23.0521%
579	1-Apr-20	15-Apr-20	23.0712%
580	2-Apr-20	16-Apr-20	23.0904%
581	3-Apr-20	17-Apr-20	23.1479%
582	6-Apr-20	20-Apr-20	23.1671%
583	7-Apr-20	21-Apr-20	23.1863%
584	8-Apr-20	22-Apr-20	23.2055%
585	9-Apr-20	23-Apr-20	23.2247%
586	14-Apr-20	28-Apr-20	23.2822%
587	15-Apr-20	29-Apr-20	23.3014%
588	16-Apr-20	30-Apr-20	23.3205%
589	17-Apr-20	4-May-20	23.3397%
590	20-Apr-20	4-May-20	23.4164%
591	21-Apr-20	5-May-20	23.4356%
592	22-Apr-20	6-May-20	23.4548%
593	23-Apr-20	7-May-20	23.4740%
594	24-Apr-20	8-May-20	23.4932%
595	27-Apr-20	11-May-20	23.5507%
596	28-Apr-20	12-May-20	23.5699%
597	29-Apr-20	13-May-20	23.5890%
598	30-Apr-20	14-May-20	23.6082%
599	4-May-20	18-May-20	23.6274%
600	5-May-20	19-May-20	23.6849%
601	6-May-20	20-May-20	23.7041%
602	7-May-20	21-May-20	23.7233%
603	8-May-20	22-May-20	23.7425%
604	11-May-20	25-May-20	23.7616%
605	12-May-20	26-May-20	23.8192%
606	13-May-20	27-May-20	23.8384%
607	14-May-20	28-May-20	23.8575%
608	15-May-20	29-May-20	23.8767%
609	18-May-20	1-Jun-20	23.8959%
610	19-May-20	2-Jun-20	23.9534%
611	20-May-20	3-Jun-20	23.9726%
612	21-May-20	4-Jun-20	23.9918%
613	22-May-20	5-Jun-20	24.0110%
614	25-May-20	8-Jun-20	24.0301%
615	26-May-20	9-Jun-20	24.0877%
616	27-May-20	10-Jun-20	24.1068%
617	28-May-20	11-Jun-20	24.1260%
618	29-May-20	12-Jun-20	24.1452%
619	1-Jun-20	15-Jun-20	24.1644%
620	2-Jun-20	16-Jun-20	24.2219%

621	3-Jun-20	17-Jun-20	24.2411%
622	4-Jun-20	18-Jun-20	24.2603%
623	5-Jun-20	19-Jun-20	24.2795%
624	8-Jun-20	22-Jun-20	24.2986%
625	9-Jun-20	23-Jun-20	24.3562%
626	10-Jun-20	24-Jun-20	24.3753%
627	11-Jun-20	25-Jun-20	24.3945%
628	12-Jun-20	26-Jun-20	24.4137%
629	15-Jun-20	29-Jun-20	24.4329%
630	16-Jun-20	30-Jun-20	24.4904%
631	17-Jun-20	1-Jul-20	24.5096%
632	18-Jun-20	2-Jul-20	24.5288%
633	19-Jun-20	3-Jul-20	24.5479%
634	22-Jun-20	6-Jul-20	24.5671%
635	23-Jun-20	7-Jul-20	24.6247%
636	24-Jun-20	8-Jul-20	24.6438%
637	25-Jun-20	9-Jul-20	24.6630%
638	26-Jun-20	10-Jul-20	24.6822%
639	29-Jun-20	13-Jul-20	24.7014%
640	30-Jun-20	14-Jul-20	24.7589%
641	1-Jul-20	15-Jul-20	24.7781%
642	2-Jul-20	16-Jul-20	24.7973%
643	3-Jul-20	17-Jul-20	24.8164%
644	6-Jul-20	20-Jul-20	24.8356%
645	7-Jul-20	21-Jul-20	24.8932%
646	8-Jul-20	22-Jul-20	24.9123%
647	9-Jul-20	23-Jul-20	24.9315%
648	10-Jul-20	24-Jul-20	24.9507%
649	13-Jul-20	27-Jul-20	24.9699%
650	14-Jul-20	28-Jul-20	25.0274%
651	15-Jul-20	29-Jul-20	25.0466%
652	16-Jul-20	30-Jul-20	25.0658%
653	17-Jul-20	31-Jul-20	25.0849%
654	20-Jul-20	3-Aug-20	25.1041%
655	21-Jul-20	4-Aug-20	25.1616%
656	22-Jul-20	5-Aug-20	25.1808%
657	23-Jul-20	6-Aug-20	25.2000%
658	24-Jul-20	7-Aug-20	25.2192%
659	27-Jul-20	10-Aug-20	25.2384%
660	28-Jul-20	11-Aug-20	25.2959%
661	29-Jul-20	12-Aug-20	25.3151%
662	30-Jul-20	13-Aug-20	25.3342%
663	31-Jul-20	14-Aug-20	25.3534%
664	3-Aug-20	17-Aug-20	25.3726%
665	4-Aug-20	18-Aug-20	25.4301%

666	5-Aug-20	19-Aug-20	25.4493%
667	6-Aug-20	20-Aug-20	25.4685%
668	7-Aug-20	21-Aug-20	25.4877%
669	10-Aug-20	24-Aug-20	25.5068%
670	11-Aug-20	25-Aug-20	25.5644%
671	12-Aug-20	26-Aug-20	25.5836%
672	13-Aug-20	27-Aug-20	25.6027%
673	14-Aug-20	28-Aug-20	25.6219%
674	17-Aug-20	31-Aug-20	25.6411%
675	18-Aug-20	1-Sep-20	25.6986%
676	19-Aug-20	2-Sep-20	25.7178%
677	20-Aug-20	3-Sep-20	25.7370%
678	21-Aug-20	4-Sep-20	25.7562%
679	24-Aug-20	7-Sep-20	25.7753%
680	25-Aug-20	8-Sep-20	25.8329%
681	26-Aug-20	9-Sep-20	25.8521%
682	27-Aug-20	10-Sep-20	25.8712%
683	28-Aug-20	11-Sep-20	25.8904%
684	31-Aug-20	14-Sep-20	25.9096%
685	1-Sep-20	15-Sep-20	25.9671%
686	2-Sep-20	16-Sep-20	25.9863%
687	3-Sep-20	17-Sep-20	26.0055%
688	4-Sep-20	18-Sep-20	26.0247%
689	7-Sep-20	21-Sep-20	26.0438%
690	8-Sep-20	22-Sep-20	26.1014%
691	9-Sep-20	23-Sep-20	26.1205%
692	10-Sep-20	24-Sep-20	26.1397%
693	11-Sep-20	25-Sep-20	26.1589%
694	14-Sep-20	28-Sep-20	26.1781%
695	15-Sep-20	29-Sep-20	26.2356%
696	16-Sep-20	30-Sep-20	26.2548%
697	17-Sep-20	1-Oct-20	26.2740%
698	18-Sep-20	2-Oct-20	26.2932%
699	21-Sep-20	5-Oct-20	26.3123%
700	22-Sep-20	6-Oct-20	26.3699%
701	23-Sep-20	7-Oct-20	26.3890%
702	24-Sep-20	8-Oct-20	26.4082%
703	25-Sep-20	9-Oct-20	26.4274%
704	28-Sep-20	12-Oct-20	26.4466%
705	29-Sep-20	13-Oct-20	26.5041%
706	30-Sep-20	14-Oct-20	26.5233%
707	1-Oct-20	15-Oct-20	26.5425%
708	2-Oct-20	16-Oct-20	26.5616%
709	5-Oct-20	19-Oct-20	26.5808%
710	6-Oct-20	20-Oct-20	26.6384%

711	7-Oct-20	21-Oct-20	26.6575%
712	8-Oct-20	22-Oct-20	26.6767%
713	9-Oct-20	23-Oct-20	26.6959%
714	12-Oct-20	26-Oct-20	26.7151%
715	13-Oct-20	27-Oct-20	26.7726%
716	14-Oct-20	28-Oct-20	26.7918%
717	15-Oct-20	29-Oct-20	26.8110%
718	16-Oct-20	30-Oct-20	26.8301%
719	19-Oct-20	2-Nov-20	26.8493%
720	20-Oct-20	3-Nov-20	26.9068%
721	21-Oct-20	4-Nov-20	26.9260%
722	22-Oct-20	5-Nov-20	26.9452%
723	23-Oct-20	6-Nov-20	26.9644%
724	26-Oct-20	9-Nov-20	26.9836%
725	27-Oct-20	10-Nov-20	27.0411%
726	28-Oct-20	11-Nov-20	27.0603%
727	29-Oct-20	12-Nov-20	27.0795%
728	30-Oct-20	13-Nov-20	27.0986%
729	2-Nov-20	16-Nov-20	27.1178%
730	3-Nov-20	17-Nov-20	27.1753%
731	4-Nov-20	18-Nov-20	27.1945%
732	5-Nov-20	19-Nov-20	27.2137%
733	6-Nov-20	20-Nov-20	27.2329%
734	9-Nov-20	23-Nov-20	27.2521%
735	10-Nov-20	24-Nov-20	27.3096%
736	11-Nov-20	25-Nov-20	27.3288%
737	12-Nov-20	26-Nov-20	27.3479%
738	13-Nov-20	27-Nov-20	27.3671%
739	16-Nov-20	30-Nov-20	27.3863%
740	17-Nov-20	1-Dec-20	27.4438%
741	18-Nov-20	2-Dec-20	27.4630%
742	19-Nov-20	3-Dec-20	27.4822%
743	20-Nov-20	4-Dec-20	27.5014%
744	23-Nov-20	7-Dec-20	27.5205%
745	24-Nov-20	8-Dec-20	27.5781%
746	25-Nov-20	9-Dec-20	27.5973%
747	26-Nov-20	10-Dec-20	27.6164%
748	27-Nov-20	11-Dec-20	27.6356%
749	30-Nov-20	14-Dec-20	27.6548%
750	1-Dec-20	15-Dec-20	27.7123%
751	2-Dec-20	16-Dec-20	27.7315%
752	3-Dec-20	17-Dec-20	27.7507%
753	4-Dec-20	18-Dec-20	27.7699%
754	7-Dec-20	21-Dec-20	27.7890%
755	8-Dec-20	22-Dec-20	27.8466%

756	9-Dec-20	23-Dec-20	27.8658%
757	10-Dec-20	24-Dec-20	27.8849%
758	11-Dec-20	28-Dec-20	27.9808%
759	14-Dec-20	28-Dec-20	28.0000%
760	15-Dec-20	29-Dec-20	28.0192%
761	16-Dec-20	30-Dec-20	28.1151%
762	17-Dec-20	31-Dec-20	28.1342%
763	18-Dec-20	4-Jan-21	28.1534%
764	21-Dec-20	4-Jan-21	28.1726%
765	22-Dec-20	5-Jan-21	28.1918%
766	23-Dec-20	6-Jan-21	28.2493%
767	28-Dec-20	11-Jan-21	28.2685%
768	29-Dec-20	12-Jan-21	28.2877%
769	30-Dec-20	13-Jan-21	28.3068%
770	4-Jan-21	18-Jan-21	28.3260%
771	5-Jan-21	19-Jan-21	28.3836%
772	6-Jan-21	20-Jan-21	28.4027%
773	7-Jan-21	21-Jan-21	28.4219%
774	8-Jan-21	22-Jan-21	28.4411%
775	11-Jan-21	25-Jan-21	28.4603%
776	12-Jan-21	26-Jan-21	28.5178%
777	13-Jan-21	27-Jan-21	28.5370%
778	14-Jan-21	28-Jan-21	28.5562%
779	15-Jan-21	29-Jan-21	28.5753%
780	18-Jan-21	1-Feb-21	28.5945%
781	19-Jan-21	2-Feb-21	28.6521%
782	20-Jan-21	3-Feb-21	28.6712%
783	21-Jan-21	4-Feb-21	28.6904%
784	22-Jan-21	5-Feb-21	28.7096%
785	25-Jan-21	8-Feb-21	28.7288%
786	26-Jan-21	9-Feb-21	28.7863%
787	27-Jan-21	10-Feb-21	28.8055%
788	28-Jan-21	11-Feb-21	28.8247%
789	29-Jan-21	12-Feb-21	28.8438%
790	1-Feb-21	15-Feb-21	28.8630%
791	2-Feb-21	16-Feb-21	28.9205%
792	3-Feb-21	17-Feb-21	28.9397%
793	4-Feb-21	18-Feb-21	28.9589%
794	5-Feb-21	19-Feb-21	28.9781%
795	8-Feb-21	22-Feb-21	28.9973%
796	9-Feb-21	23-Feb-21	29.0548%
797	10-Feb-21	24-Feb-21	29.0740%
798	11-Feb-21	25-Feb-21	29.0932%
799	12-Feb-21	26-Feb-21	29.1123%
800	15-Feb-21	1-Mar-21	29.1315%

801	16-Feb-21	2-Mar-21	29.1890%
802	17-Feb-21	3-Mar-21	29.2082%
803	18-Feb-21	4-Mar-21	29.2274%
804	19-Feb-21	5-Mar-21	29.2466%
805	22-Feb-21	8-Mar-21	29.2658%
806	23-Feb-21	9-Mar-21	29.3233%
807	24-Feb-21	10-Mar-21	29.3425%
808	25-Feb-21	11-Mar-21	29.3616%
809	26-Feb-21	12-Mar-21	29.3808%
810	1-Mar-21	15-Mar-21	29.4000%
811	2-Mar-21	16-Mar-21	29.4575%
812	3-Mar-21	17-Mar-21	29.4767%
813	4-Mar-21	18-Mar-21	29.4959%
814	5-Mar-21	19-Mar-21	29.5151%
815	8-Mar-21	22-Mar-21	29.5342%
816	9-Mar-21	23-Mar-21	29.5918%
817	10-Mar-21	24-Mar-21	29.6110%
818	11-Mar-21	25-Mar-21	29.6301%
819	12-Mar-21	26-Mar-21	29.6493%
820	15-Mar-21	29-Mar-21	29.6685%
821	16-Mar-21	30-Mar-21	29.7260%
822	17-Mar-21	31-Mar-21	29.7452%
823	18-Mar-21	1-Apr-21	29.7644%
824	19-Mar-21	6-Apr-21	29.7836%
825	22-Mar-21	6-Apr-21	29.8795%
826	23-Mar-21	6-Apr-21	29.8986%
827	24-Mar-21	7-Apr-21	29.9178%
828	25-Mar-21	8-Apr-21	29.9370%
829	26-Mar-21	9-Apr-21	29.9945%
830	29-Mar-21	12-Apr-21	30.0137%
831	30-Mar-21	13-Apr-21	30.0329%
832	31-Mar-21	14-Apr-21	30.0521%
833	1-Apr-21	15-Apr-21	30.0712%
834	6-Apr-21	20-Apr-21	30.1288%
835	7-Apr-21	21-Apr-21	30.1479%
836	8-Apr-21	22-Apr-21	30.1671%
837	9-Apr-21	23-Apr-21	30.1863%
838	12-Apr-21	26-Apr-21	30.2055%
839	13-Apr-21	27-Apr-21	30.2630%
840	14-Apr-21	28-Apr-21	30.2822%
841	15-Apr-21	29-Apr-21	30.3014%
842	16-Apr-21	30-Apr-21	30.3205%
843	19-Apr-21	3-May-21	30.3397%
844	20-Apr-21	4-May-21	30.3973%
845	21-Apr-21	5-May-21	30.4164%

846	22-Apr-21	6-May-21	30.4356%
847	23-Apr-21	7-May-21	30.4548%
848	26-Apr-21	10-May-21	30.4740%
849	27-Apr-21	11-May-21	30.5315%
850	28-Apr-21	12-May-21	30.5507%
851	29-Apr-21	13-May-21	30.5699%
852	30-Apr-21	14-May-21	30.5890%
853	3-May-21	17-May-21	30.6082%
854	4-May-21	18-May-21	30.6658%
855	5-May-21	19-May-21	30.6849%
856	6-May-21	20-May-21	30.7041%
857	7-May-21	21-May-21	30.7233%
858	10-May-21	24-May-21	30.7425%
859	11-May-21	25-May-21	30.8000%
860	12-May-21	26-May-21	30.8192%
861	13-May-21	27-May-21	30.8384%
862	14-May-21	28-May-21	30.8575%
863	17-May-21	31-May-21	30.8767%
864	18-May-21	1-Jun-21	30.9342%
865	19-May-21	2-Jun-21	30.9534%
866	20-May-21	3-Jun-21	30.9726%
867	21-May-21	4-Jun-21	30.9918%
868	24-May-21	7-Jun-21	31.0110%
869	25-May-21	8-Jun-21	31.0685%
870	26-May-21	9-Jun-21	31.0877%
871	27-May-21	10-Jun-21	31.1068%
872	28-May-21	11-Jun-21	31.1260%
873	31-May-21	14-Jun-21	31.1452%
874	1-Jun-21	15-Jun-21	31.2027%
875	2-Jun-21	16-Jun-21	31.2219%
876	3-Jun-21	17-Jun-21	31.2411%
877	4-Jun-21	18-Jun-21	31.2603%
878	7-Jun-21	21-Jun-21	31.2795%
879	8-Jun-21	22-Jun-21	31.3370%
880	9-Jun-21	23-Jun-21	31.3562%
881	10-Jun-21	24-Jun-21	31.3753%
882	11-Jun-21	25-Jun-21	31.3945%
883	14-Jun-21	28-Jun-21	31.4137%
884	15-Jun-21	29-Jun-21	31.4712%
885	16-Jun-21	30-Jun-21	31.4904%
886	17-Jun-21	1-Jul-21	31.5096%
887	18-Jun-21	2-Jul-21	31.5288%
888	21-Jun-21	5-Jul-21	31.5479%
889	22-Jun-21	6-Jul-21	31.6055%
890	23-Jun-21	7-Jul-21	31.6247%

891	24-Jun-21	8-Jul-21	31.6438%
892	25-Jun-21	9-Jul-21	31.6630%
893	28-Jun-21	12-Jul-21	31.6822%
894	29-Jun-21	13-Jul-21	31.7397%
895	30-Jun-21	14-Jul-21	31.7589%
896	1-Jul-21	15-Jul-21	31.7781%
897	2-Jul-21	16-Jul-21	31.7973%
898	5-Jul-21	19-Jul-21	31.8164%
899	6-Jul-21	20-Jul-21	31.8740%
900	7-Jul-21	21-Jul-21	31.8932%
901	8-Jul-21	22-Jul-21	31.9123%
902	9-Jul-21	23-Jul-21	31.9315%
903	12-Jul-21	26-Jul-21	31.9507%
904	13-Jul-21	27-Jul-21	32.0082%
905	14-Jul-21	28-Jul-21	32.0274%
906	15-Jul-21	29-Jul-21	32.0466%
907	16-Jul-21	30-Jul-21	32.0658%
908	19-Jul-21	2-Aug-21	32.0849%
909	20-Jul-21	3-Aug-21	32.1425%
910	21-Jul-21	4-Aug-21	32.1616%
911	22-Jul-21	5-Aug-21	32.1808%
912	23-Jul-21	6-Aug-21	32.2000%
913	26-Jul-21	9-Aug-21	32.2192%
914	27-Jul-21	10-Aug-21	32.2767%
915	28-Jul-21	11-Aug-21	32.2959%
916	29-Jul-21	12-Aug-21	32.3151%
917	30-Jul-21	13-Aug-21	32.3342%
918	2-Aug-21	16-Aug-21	32.3534%
919	3-Aug-21	17-Aug-21	32.4110%
920	4-Aug-21	18-Aug-21	32.4110%
921	5-Aug-21	19-Aug-21	32.4493%
922	6-Aug-21	20-Aug-21	32.4685%
923	9-Aug-21	23-Aug-21	32.4877%
924	10-Aug-21	24-Aug-21	32.5452%
925	11-Aug-21	25-Aug-21	32.5644%
926	12-Aug-21	26-Aug-21	32.5836%
927	13-Aug-21	27-Aug-21	32.56027%
928	16-Aug-21	30-Aug-21	32.6219%
929			
930	17-Aug-21	31-Aug-21	32.6795%
930	18-Aug-21	1-Sep-21	32.6986%
	19-Aug-21	2-Sep-21	32.7178%
932	20-Aug-21	3-Sep-21	32.7370%
933	23-Aug-21	6-Sep-21	32.7562%
934	24-Aug-21	7-Sep-21	32.8137%
935	25-Aug-21	8-Sep-21	32.8329%

936	26-Aug-21	9-Sep-21	32.8521%
937	27-Aug-21	10-Sep-21	32.8712%
938	30-Aug-21	13-Sep-21	32.8904%
939	31-Aug-21	14-Sep-21	32.8904%
940	•	· ·	32.9479%
940	1-Sep-21	15-Sep-21	
941	2-Sep-21	16-Sep-21	32.9863%
942	3-Sep-21	17-Sep-21	33.0055%
943	6-Sep-21	20-Sep-21	33.0247%
	7-Sep-21	21-Sep-21	33.0822%
945	8-Sep-21	22-Sep-21	33.1014%
946	9-Sep-21	23-Sep-21	33.1205%
947	10-Sep-21	24-Sep-21	33.1397%
948	13-Sep-21	27-Sep-21	33.1589%
949	14-Sep-21	28-Sep-21	33.2164%
950	15-Sep-21	29-Sep-21	33.2356%
951	16-Sep-21	30-Sep-21	33.2548%
952	17-Sep-21	1-Oct-21	33.2740%
953	20-Sep-21	4-Oct-21	33.2932%
954	21-Sep-21	5-Oct-21	33.3507%
955	22-Sep-21	6-Oct-21	33.3699%
956	23-Sep-21	7-Oct-21	33.3890%
957	24-Sep-21	8-Oct-21	33.4082%
958	27-Sep-21	11-Oct-21	33.4274%
959	28-Sep-21	12-Oct-21	33.4849%
960	29-Sep-21	13-Oct-21	33.5041%
961	30-Sep-21	14-Oct-21	33.5233%
962	1-Oct-21	15-Oct-21	33.5425%
963	4-Oct-21	18-Oct-21	33.5616%
964	5-Oct-21	19-Oct-21	33.6192%
965	6-Oct-21	20-Oct-21	33.6384%
966	7-Oct-21	21-Oct-21	33.6575%
967	8-Oct-21	22-Oct-21	33.6767%
968	11-Oct-21	25-Oct-21	33.6959%
969	12-Oct-21	26-Oct-21	33.7534%
970	13-Oct-21	27-Oct-21	33.7726%
971	14-Oct-21	28-Oct-21	33.7918%
972	15-Oct-21	29-Oct-21	33.8110%
973	18-Oct-21	1-Nov-21	33.8301%
974	19-Oct-21	2-Nov-21	33.8877%
975	20-Oct-21	3-Nov-21	33.9068%
976	21-Oct-21	4-Nov-21	33.9260%
977	22-Oct-21	5-Nov-21	33.9452%
978	25-Oct-21	8-Nov-21	33.9644%
979	26-Oct-21	9-Nov-21	34.0219%
980	27-Oct-21	10-Nov-21	34.0411%
	=: 501 ==		1 23 .==,3

981	28-Oct-21	11-Nov-21	34.0603%
982	29-Oct-21	12-Nov-21	34.0795%
983	1-Nov-21	15-Nov-21	34.0986%
984	2-Nov-21	16-Nov-21	34.1562%
985	3-Nov-21	17-Nov-21	34.1753%
986	4-Nov-21	18-Nov-21	34.1945%
987	5-Nov-21	19-Nov-21	34.2137%
988	8-Nov-21	22-Nov-21	34.2329%
989	9-Nov-21	23-Nov-21	34.2904%
990	10-Nov-21	24-Nov-21	34.3096%
991	11-Nov-21	25-Nov-21	34.3288%
992	12-Nov-21	26-Nov-21	34.3479%
993	15-Nov-21	29-Nov-21	34.3671%
994	16-Nov-21	30-Nov-21	34.4247%
995	17-Nov-21	1-Dec-21	34.4438%
996	18-Nov-21	2-Dec-21	34.4630%
997	19-Nov-21	3-Dec-21	34.4822%
998	22-Nov-21	6-Dec-21	34.5014%
999	23-Nov-21	7-Dec-21	34.5589%
1000	24-Nov-21	8-Dec-21	34.5781%
1001	25-Nov-21	9-Dec-21	34.5973%
1002	26-Nov-21	10-Dec-21	34.6164%
1003	29-Nov-21	13-Dec-21	34.6356%
1004	30-Nov-21	14-Dec-21	34.6932%
1005	1-Dec-21	15-Dec-21	34.7123%
1006	2-Dec-21	16-Dec-21	34.7315%
1007	3-Dec-21	17-Dec-21	34.7507%
1008	6-Dec-21	20-Dec-21	34.7699%
1009	7-Dec-21	21-Dec-21	34.8274%
1010	8-Dec-21	22-Dec-21	34.8466%
1011	9-Dec-21	23-Dec-21	34.8658%
1012	10-Dec-21	24-Dec-21	34.8849%
1013	13-Dec-21	27-Dec-21	34.9616%
1014	14-Dec-21	28-Dec-21	34.9808%
1015	15-Dec-21	29-Dec-21	35.0000%
			· · · · · · · · · · · · · · · · · · ·

(viii) AER Exit Rate: AER Rate, as set out in 47(vii) above

(ix) Automatic Early Redemption Valuation AER 1 Redemption Valuation Date(s) being each Date(s)/Period(s): Scheduled Trading Day in the AER Calculation Period

(x) Observation Price Source: Index Sponsor
 (xi) Underlying Reference Level: Official close
 (xii) Underlying Reference Level 2: Not applicable
 (xiii) SPS AER Valuation: Applicable:

			SPS A	ER Value 1
	(xiv)	AER Event 1 Underlying(s):	See ite	m 51(i) below
	(xv)	AER Event 2 Underlying(s):	Not ap	plicable
	(xvi)	AER Event 1 Basket:	Not ap	plicable
	(xvii)	AER Event 2 Basket:	Not ap	plicable
48.		Issuer Call Option:	Not ap	plicable
49.		Noteholder Put Option:	Not ap	plicable
50.		Aggregation:	Not ap	plicable
51.		Index Linked Redemption Amount:	Applic	able
	(i)	Index/Basket of Indices:		Underlying Index" or the "Underlying nce" is the EUROSTOXX 50® Index
				EUROSTOXX 50® Index is a Multinge Index.
			For to	he purposes of the Conditions, the ying Index shall be deemed an Index.
	(ii)	Index Currency:	EUR	
	(iii)	Screen Page:	Bloom	berg Code: SX5E Index
	(iv)	Redemption Valuation Date:	16 December 2021	
	(v)	Exchange Business Day:	Single Index Basis	
	(vi)	Scheduled Trading Day:	Single Index Basis	
	(vii)	Exchange(s) and Index Sponsor:	(a)	The relevant Exchange is as set out in the Conditions; and
			(b)	The relevant Index Sponsor is STOXX Limited
	(viii)	Related Exchange:	All Ex	changes
	(ix)	Settlement Price:	Officia	l closing level
	(x)	Weighting:	Not ap	plicable
	(xi)	Valuation Time:	As per	Conditions
	(xii)	Index Correction Period:	As per	Conditions
	(xiii)	Specified Maximum Days of Disruption:	-	ied Maximum Days of Disruption will be o eight (8).
	(xiv)	Delayed Redemption on the Occurrence of an Index Adjustment Event:	Not ap	plicable
	(xv)	Additional provisions applicable to Custom Indices:	Not ap	plicable
	(xvi)	Additional provisions applicable to Futures Price Valuation:	Not ap	plicable

52.	Share Linked Redemption Amount:	Not applicable	
53.	Inflation Linked Redemption Amount:	Not applicable	
54.	Commodity Linked Redemption Amount:	Not applicable	
55.	Fund Linked Redemption Amount:	Not applicable	
56.	Credit Linked Redemption Amount:	Not applicable	
57.	ETI Linked Redemption Amount:	Not applicable	
58.	Foreign Exchange (FX) Rate Linked Redemption Amount:	Not applicable	
59.	Underlying Interest Rate Linked Redemption Amount:	Not applicable	
60.	Debt Securities:	Not applicable	
61.	Early Redemption Amount:	Market Value less Costs	
62.	Provisions applicable to Physical Delivery:	Not applicable	
63.	Hybrid Securities:	Not applicable	
64.	Variation of Settlement:		
	(i) Issuer's option to vary settlement:	The Issuer does not have the option to vary settlement in respect of the Notes.	
	(ii) Variation of Settlement of Physical Delivery Notes:	Not applicable	
65.	CNY Payment Disruption Event:	Not applicable	
GENERAL PRO	VISIONS APPLICABLE TO THE NOT	ES	
66.	Form of the Notes:	Bearer Notes	
	New Global Note:	No	
		Temporary Bearer Global Note exchangeable for a Permanent Bearer Global Note which is exchangeable for definitive Bearer Notes only upon an Exchange Event	
67.	Financial Centre(s) or other special provisions relating to Payment Days for the purposes of Condition 4(a):	TARGET2 System	
68.	Talons for future Coupons or Receipts to be attached to definitive Notes (and dates on which such Talons mature):	Not applicable	
69.	Details relating to Notes redeemable in instalments: amount of each instalment, date on which each payment is to be made:	Not applicable	

70.

Redomination, renominalisation and Not applicable

reconventioning provisions:

71.

Calculation Agent:

BNP Paribas Arbitrage S.N.C.

Calculation Agent address for the

160 - 162 boulevard MacDonald, 75019, Paris,

purpose of the Noteholder Account

France

Information Notice:

72.

Principal Paying Agent:

BNP Paribas Arbitrage S.N.C.

DISTRIBUTION

73.

If syndicated, names of Managers:

Not applicable

74.

Total commission and concession:

Not applicable

75.

U.S. Selling Restrictions:

Reg. S Compliance Category 2; TEFRA D

76.

Non exempt Offer:

Not applicable

PROVISIONS RELATING TO COLLATERAL AND SECURITY

77.

Collateral Security Conditions:

Not applicable

78.

Nominal Value Repack Securities:

Not applicable

RESPONSIBILITY

The Issuer accepts responsibility for the information contained in these Final Terms.

Signed on behalf of the Issuer:

Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

(i) Listing and admission to Application h

trading:

Application has been made to list the Notes on the Official List of the Luxembourg Stock Exchange and to admit the Notes for trading on the Luxembourg Stock Exchange's regulated market with effect on the Issue

Date.

(ii) Estimate of total expenses related to admission to trading:

EUR 2,500

2. Ratings

The Notes have not been rated.

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

"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 Notes has an interest material to the offer."

4. Performance of Rates of Exchange/Index/ Share/ Commodity/ Inflation/ Foreign Exchange Rate/ Fund/ Reference Entity/ Entities/ ETI Interest/ Formula and Other Information concerning the Underlying Reference

Index	Website	Screen Page
EUROSTOXX 50®	www.stoxx.com	Bloomberg SX5E

INDEX DISCLAIMER

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- Consider the needs of the Notes or the owners of the Notes in determining, composing or calculating the EUROSTOXX 50® or have any obligation to do so.

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Specifically,

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- The accuracy or completeness of the EUROSTOXX 50® and its data;
- The merchantability and the fitness for a particular purpose or use of the EUROSTOXX 50® and its data:
- The performance of the Notes generally.

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The licensing agreement between BNP PARIBAS and STOXX Limited is solely for their benefit and not for the benefit of the owners of the Notes or any other third parties.

General disclaimer

Neither the Issuer nor the Guarantor shall have any liability for any act or failure to act by an Index Sponsor in connection with the calculation, adjustment or maintenance of an Index. Except as disclosed prior to the Issue Date, neither the Issuer, the Guarantor nor their affiliates has any affiliation with or control over the computation, composition or dissemination of an Index. Although the Calculation Agent will obtain information concerning an Index from publicly available sources it believes reliable, it will not independently verify this information. Accordingly, no representation, warranty or undertaking (express or implied) is made and no responsibility is accepted by the Issuer, the Guarantor, their affiliates or the Calculation Agent as to the accuracy, completeness and timeliness of information concerning an Index.

5. OPERATIONAL INFORMATION

(i) ISIN: XS1443884454

(ii) Common Code: 144388445

Valoren Code: 031998316

(iii) Any clearing Not applicable

system(s) other than

Euroclear and

Clearstream,

Luxembourg approved

by the Issuer and the

Principal Paying

Agent and the relevant identification number(s):

(iv) Delivery: Delivery against payment

(v) Additional Paying Agent(s) (if any):

Not applicable

(vi) Intended to be held in a manner which would allow Eurosystem eligibility: No. Whilst the designation is specified as "no" at the date of these Economic Terms and Conditions, should the Eurosystem eligibility criteria be amended in the future such that the Notes are capable of meeting them the Notes may then be deposited with one of the ICSDs as common safekeeper. Note that this does not necessarily mean that the Notes will then be recognised as eligible collateral for Eurosystem monetary policy and intra-day credit operations by the Eurosystem at any time during their life. Such recognition will depend upon the ECB being satisfied that Eurosystem eligibility criteria have been met.

PRO FORMA 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, and 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, and Issuer and Guarantor(s), it is possible that no relevant information can be given regarding the Element. In this case a short description of the Element should be included in the summary explaining why it is not applicable.

Section A - Introduction and warnings

Element	Title	
A.1	Warning that the summary should be read as an introduction and provision as to claims	• This summary should be read as an introduction to the Base Prospectus and the applicable Final Terms. In this summary, unless otherwise specified and except as used in the first paragraph of Element D.3, "Base Prospectus" means the Base Prospectus of BNPP B.V. and BP2F dated 9 June 2016 as supplemented from time to time under the Note, Warrant and Certificate Programme of BNPP B.V., BNPP and BP2F. In the first paragraph of Element D.3, "Base Prospectus" means the Base Prospectus of BNPP B.V. and BP2F 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.

Element	Title	
A.2	Consent as to use the Base Prospectus, period of validity and other conditions attached	Not applicable – the Securities are not being offered to the public as part of a Non-exempt Offer.

Section B - Issuer and Guarantor

Element	Title			
B.1	Legal and commercial name of the Issuer	BNP Paribas Arbitrage	BNP Paribas Arbitrage Issuance B.V. ("BNPP B.V." or the "Issuer").	
B.2	Domicile/ legal form/ legislation/ country of incorporation	limited liability under	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 the Issuer in the Base Prospectus to which this Summary relates.		=	
B.10	Audit report Not applicable, there are no qualifications in any audit report on the historical qualifications financial information included in the Base Prospectus.		=	
B.12	Selected historical key f			
	Comparative Annual I	Financial Data - In EUF	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 (Gr	roup share)	464,992	445,206
	Comparative Interim I	Financial Data for the s	ix-month period ended 30 J	une 2016 – In EUR

Element	Title			
			30/06/2016	30/06/2015
			(unaudited)	(unaudited)
	Revenues		183,330	158,063
	Net Income, Group Share		12,506	10,233
				31/12/2015
			(unaudited)	(audited)
	Total balance sheet		49,514,864,240	43,042,575,328
	Shareholders' equity (G	roup Share)	477,498	464,992
	Statements of no signifi	icant or material adverse	e change	
	June 2016 (being the er published). There has b since 31 December 20 statements have been pu	nd of the last financial peen no material adverse of the end of the individual of the end	pancial or trading position of period for which interim final change in the prospects of the last financial period for the last financial period for trading position of the last financial or trading position of the last financial or trading position of the prospects of BNF angle in the prospects of BNF	ncial statements have been BNPP or the BNPP Group or which audited financial BNPP B.V. since 30 June
B.13	Events impacting the Issuer's solvency	knowledge, there have	t 12 October 2016 and to e not been any recent even evaluation of the Issuer's solve	ts which are to a material
B.14	Dependence upon other group entities	The Issuer is dependent upon BNPP and other members of the BNPP Group. See also Element B.5 above. 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		
B.15	Principal activities	collateral from BNP P D.2 below. The principal activity	aribas and BNP Paribas entity of the Issuer is to issued ure and to enter into related	e and/or acquire financial
B.16	Controlling shareholders	BNP Paribas holds 100) per cent. of the share capital	l of the Issuer.

Element	Title	
B.17	Solicited credit ratings	BNPP B.V.'s long term credit ratings are A with a stable outlook (Standard & Poor's Credit Market Services France SAS) and BNPP B.V.'s short term credit ratings are A-1 (Standard & Poor's Credit Market Services France SAS).
		The Securities have not been rated.
B.18	Description of the Guarantee	Unsecured Securities issued by BNPP B.V. will be unconditionally and irrevocably guaranteed by BNPP ("BNPP" or the "Guarantor") pursuant to an English law deed of guarantee for unsecured Securities executed by BNPP on or around 9 June 2016 "Guarantee"). The obligations under the guarantee are direct unconditional, unsecured and unsubordinated obligations of BNPP and rank and will rank <i>pari passu</i> among themselves and at least <i>pari passu</i> with all other direct, unconditional, unsecured and unsubordinated indebtedness of BNPP (save for statutorily preferred exceptions). 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 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).
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 BNPP's results. The nature of BNPP's business makes it particularly sensitive to macroeconomic and market conditions in Europe, which have been at times challenging and volatile in recent years.
		In 2015, the global economic activity remained sluggish. Activity slowed down in emerging countries, while a 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 IMF is forecasting the progressive recovery of global economic activity but with low growth prospects on the medium term in developed and emerging countries.
		In that context, two risks can be identified:
		Financial instability due to the vulnerability of emerging countries

Element	Title	
		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.
		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.
		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.
		Systemic risks related to economic conditions and market liquidity
		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.
		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.
		Such liquidity pressure could be exacerbated by the recent increase in the volume of assets under management placed with structures investing in illiquid assets.
		Laws and regulations applicable to financial institutions.
		Recent and future changes in the laws and regulations applicable to financial institutions may have a significant impact on BNPP. Measures that were recently adopted or which are (or whose application measures are) still in draft format, that have or are likely to have an impact on the Bank notably include:
		the structural reforms comprising the French banking law of 26 July 2013 requiring that banks create subsidiaries for or segregate "speculative" proprietary operations from their traditional retail banking activities, the "Volcker rule" in the US which restricts

Element	Title	
		proprietary transactions, sponsorship and investment in private equity funds and hedge funds by US and foreign banks, and expected potential changes in Europe;
		- 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 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.
		Cyber risk
		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

Element	Title			
			ber criminality in order to actures and establish effective	•
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	* *	e are no profit forecasts or es ase Prospectus to which this S	•
B.19/ B.10	Audit report qualifications	= =	re no qualifications in any auncluded in the Base Prospectu	=
B.19/ B.12	Selected historical key fi	inancial information:		
	Comparative Annual F	'inancial Data - In milli	ons of EUR	T
			31/12/2015 (audited)	31/12/2014* (audited)
	Revenues		42,938	39,168
	Cost of risk		(3,797)	(3,705)
	Net income, Group share	2	6,694	157
			31/12/2015	31/12/2014*
	Common equity Tier 1 r loaded CRD4)	atio (Basel 3 fully	10.9%	10.3%
			31/12/2015 (audited)	31/12/2014* (audited)
	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 (Gr	oup share)	96,269	89,458
	* Restated according to	the IFRIC 21 interpretat	ion	
	Comparative Interim F EUR	Financial Data for the si	ix-month period ended 30 Ju	une 2016– In millions of
			1H16	1H15
			(unaudited)	(unaudited)
	Revenues		22,166	22,144

Element	Title				
	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)	11.1%	10.9%		
		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	9M15		
		(unaudited)	(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)	11.4%	10.9%		
		30/09/2016	31/12/2015		
		(unaudited)	(audited)		
	Total consolidated balance sheet	2,173,877	1,994,193		
	Consolidated loans and receivables due from customers	690,082	682,497		
	Consolidated items due to customers	741,897	700,309		

Element	Title			
	Shareholders' equity (Gr	oup Share)	98,711	96,269
	Statements of no significant or material adverse change			
	See Element B.12 above	in the case of the BNPF	P Group.	
		•	e prospects of BNPP since 31 financial statements have bee	
B.19/ B.13	Events impacting the Guarantor's solvency	have not been any rec	16 and to the best of the Gua ent events which are to a mat antor's solvency since 30 June	erial extent relevant to the
B.19/ B.14	Dependence upon other Group entities	Subject to the follow members of the BNPP	ving paragraph, BNPP is no	ot dependent upon other
		Services to the BNP P with IBM France at Management Services (including BNP Parib Switzerland, and Italy with IBM France for a	PP began outsourcing IT In aribas Partners for Innovation the end of 2003. BP ² I partners for BNPP and several BNR as Personal Finance, BP2S, and In mid-December 2011 BNR aperiod lasting until end-2017 agreement to gradually extend 2013.	(BP ² I) joint venture set up provides IT Infrastructure PP subsidiaries in France and BNP Paribas Cardif), PP renewed its agreement 7. At the end of 2012, the
		BP ² I 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 BP ² I 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.		
		ISFS, a fully-owned I for BNP Paribas Luxer	BM subsidiary, handles IT Imbourg.	nfrastructure Management
		BancWest's data processing operations are outsourced to Fidelity Information Services. Cofinoga France's data processing is outsourced to SDDC, a fullyowned IBM subsidiary.		
		See also Element B.5 a	above.	
B.19/ B.15	Principal activities			
		BNP Paribas holds key	y positions in its two main bus	inesses:
		Retail Banki	ng and Services, which include	les:
		• Dom	nestic Markets, comprising:	
		•	French Retail Banking (F.	RB),

Element	Title		
		BNL banca commerciale (BNL bc), Italian retail banking,	
		Belgian Retail Banking (BRB),	
		• Other Domestic Markets activities, including Luxembourg Retail Banking (LRB);	
		International Financial Services, comprising:	
		• Europe-Mediterranean,	
		• BancWest,	
		Personal Finance,	
		• Insurance,	
		• Wealth and Asset Management;	
		• Corporate and Institutional Banking (CIB), which includes:	
		Corporate Banking,	
		• Global Markets,	
		Securities Services.	
B.19/ B.16	Controlling shareholders	None of the existing shareholders controls, either directly or indirectly, BNPP. As at 31 December 2015, the main shareholders are Société Fédérale de Participations et d'Investissement ("SFPI") a public-interest société anonyme (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 and BlackRock Inc. owns more than 5% of its capital or voting rights.	
B.19/ B.17	Solicited credit ratings	BNPP's long-term credit ratings are A with a stable outlook (Standard & Poor's Credit Market Services France SAS), A1 with a stable outlook (Moody's Investors Service Ltd.), 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).	
		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.	

Element	Title	
C.1	Type and class of Securities/ISIN	The Securities are notes (" Notes ") and are issued in Series. The Series Number of the Securities is EI4108NX. The Tranche number is 1.
		The ISIN is: XS1443884454.
		The Common Code is: 144388445
		The Valoren Code is 031998316
		The Securities are cash settled Securities.
C.2	Currency	The currency of this Series of Securities is Euro (EUR)
		The Notes are denominated in EUR (the "Specified Currency"), and amounts payable on the Notes in respect of principal are payable in EUR (the "Settlement Currency")
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, France, Italy, Luxembourg, Portugal, Romania, Spain, 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	Securities issued under the Base Prospectus will have terms and conditions relating to, among other matters:
		Status
		The Securities constitute direct, unconditional, unsecured and unsubordinated obligations of the Issuer and rank and will rank <i>pari passu</i> among themselves and at least <i>pari passu</i> with all other direct, unconditional, unsecured and unsubordinated indebtedness of the Issuer (save for statutorily preferred exceptions).
		Taxation
		Neither the Issuer nor the Guarantor shall be liable for or otherwise obliged to pay any tax, duty, withholding or other payment which may arise as a result of the ownership, transfer, presentation and surrender for payment, or enforcement of any Note and all payments made by the Issuer or the Guarantor shall be made subject to any tax, duty, withholding or other payment which may be required to be made, paid, withheld or deducted.
		Payments will be subject in all cases to (i) any fiscal or other laws and regulations applicable thereto in the place of payment, but without prejudice to the provisions of Condition 6, (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 (without prejudice to the provisions of Condition 6) any law implementing an intergovernmental

Element	Title	
		approach thereto, and (iii) any withholding or deduction required pursuant to Section 871(m) of the Code.
		Negative pledge
		The terms of the Securities will not contain a negative pledge provision.
		Events of Default
		The terms of the Notes will contain events of default including non-payment, non-performance or non-observance of the Issuer's or Guarantor's obligations in respect of the Securities; the insolvency or winding up of the Issuer or Guarantor.
		Meetings
		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.
		Governing law
		The Note Agency Agreement (as amended, supplemented and/or restated from time to time), the Deed of Covenant (as amended, supplemented and/or restated from time to time), the Guarantees in respect of the Notes, the Notes, the Receipts and the Coupons and any non-contractual obligations arising out of or in connection with the Note Agency Agreement (as amended, supplemented and/or restated from time to time), the Deed of Covenant (as amended, supplemented and/or restated from time to time), the Guarantees, the Notes (except as aforesaid), the Receipts and the Coupons are governed by, and shall be construed in accordance with, English law.
C.9	Interest/Redemption	Interest
		The Securities do not bear or pay interest.
		Redemption
		Unless previously redeemed, each Security will be redeemed on the Maturity Date as set out in Element C.18.

Element	Title	
		The above provisions are subject to adjustment as provided in the conditions of the Notes to take into account events in relation to the Specified Currency. This may lead to delays in the payment of principal, or such payments being made in a different currency than expected. In such circumstances, Noteholders may also be required to provide certain information to the Issuer (including, <i>inter alios</i> , specifying an account into which they can receive the relevant currency), and payments by the Issuer may be delayed or the Issuer may be discharged from its payment obligations in respect of the Notes, if Noteholders fail to provide the requested information within the prescribed time period.
		Representative of Holders
		No representative of the Holders has been appointed by the Issuer.
		Please also refer to item C.8 above for rights attaching to the Securities.
C.10	Derivative component in the interest payment	Not applicable
		Please also refer to Elements C.9 above and C.15 below.
C.11	Admission to Trading	Application has been made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the Luxembourg Stock Exchange.
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 EUROSTOXX 50® Index (the "Index" and the "Underlying Reference"). See item C.9 above and C.18 below.
C.16	Maturity of the derivative Securities	The Maturity Date of the Securities is 30 December 2021.
C.17	Settlement Procedure	This Series of Securities is cash settled. The Issuer does not have the option to vary settlement.
C.18	Return on derivative securities	See Element C.8 above for the rights attaching to the Securities.
		Final Redemption
		Unless previously redeemed or purchased and cancelled, each Security will be redeemed by the Issuer on the Maturity Date at the Final Redemption Amount equal to the Final Payout:
		Final Payouts
		Structured Products Securities (SPS) Final Payouts

Element	Title	
		Auto-callable Securities: fixed term products that include an automatic early redemption feature. The return is linked to the performance of the Underlying Reference(s), calculation being based on various mechanisms (including knock-in features). There is no capital protection.
		Autocall Standard Securities
		Calculation Amount multiplied by:
		I) If FR Barrier Value is greater than or equal to the Final Redemption Condition Level:
		100% + 35.0192% ; or
		II) If FR Barrier Value is less than the Final Redemption Condition Level and no Knock-in Event has occurred:
		100%; or
		III) If FR Barrier Value is less than the Final Redemption Condition Level and a Knock-in Event has occurred;
		Min (100%, Final Redemption Value)
		Calculation Agent means BNP Paribas Arbitrage S.N.C.
		Calculation Amount means EUR 1,000
		Closing Level means, in respect of the Underlying Reference and a Scheduled Trading Day, the official closing level of such Underlying Reference on such day as determined by the Calculation Agent
		Final Redemption Condition Level means 100 per cent.
		Final Redemption Value means Underlying Reference Value
		FR Barrier Value means the Underlying Reference Value
		Index means the Underlying Reference
		Knock-in Determination Day means Redemption Valuation Date
		Knock-in Event is applicable
		Knock-in Event means, if the Knock-in Value is less than the Knock-in Level on the Knock-in Determination Day
		Knock-in Level means 60 per cent.
		Knock-in Value means Underlying Reference Value
		Redemption Valuation Date means 16 December 2021
		Scheduled Trading Day means a day on which the relevant Index Sponsor is scheduled to publish the level of the Index and each exchange or quotation

Element	Title	
		system where trading has a material effect on the overall market for futures or options contracts relating to such Index are scheduled to be open for trading during their respective regular trading session(s)
		Settlement Price Date means the Valuation Date
		SPS FR Barrier Valuation Date means the Settlement Price Date
		SPS Redemption Valuation Date means the Settlement Price Date
		SPS Valuation Date means the Strike Date, the SPS Redemption Valuation Date, the SPS FR Barrier Valuation Date or the Knock-in Determination Day as applicable
		Strike Date means 16 December 2016
		Underlying Reference: see section C.15
		Underlying Reference Closing Price Value means, in respect of a SPS Valuation Date, the Closing Level in respect of such day
		Underlying Reference Strike Price means 3,259.24
		Underlying Reference Value means, in respect of an Underlying Reference and a SPS Valuation Date, (i) the Underlying Reference Closing Price Value for such Underlying Reference in respect of such SPS Valuation Date (ii) divided by the relevant Underlying Reference Strike Price
		Valuation Date means Redemption Valuation Date
		Automatic Early Redemption
		If on any Automatic Early Redemption Valuation Date an Automatic Early Redemption Event occurs, the Securities will be redeemed early at the Automatic Early Redemption Amount on the Automatic Early Redemption Date.
		The Automatic Early Redemption Amount in respect of each nominal amount of Notes equal to the Calculation Amount will be an amount equal to the SPS Automatic Early Redemption payout:
		Automatic Early Redemption Payouts
		SPS Automatic Early Redemption Payout is NA x (100% + AER Exit Rate)
		Automatic Early Redemption Event means on any Automatic Early Redemption Valuation Date the SPS AER Value 1 is equal to or greater than the Automatic Early Redemption Level 1
		Automatic Early Redemption Date as set out in the table below
		Automatic Early Redemption Level 1: 100 per cent.
		Automatic Early Redemption Valuation Date(s): AER 1 Redemption Valuation Dates, as set out in the table below

Element	Title					
			NA means the Ca	alculation Amount		
			Observation D Valuation Date	ate means the relevant	Automatic Ear	rly Redemption
			Settlement Price	e Date means the relevant	Observation Date	
			SPS AER Value	1 means Underlying Refer	rence Value	
			SPS ER Valuation	on Date means the relevan	t Settlement Price	Date
			SPS Valuation I applicable	Date means the SPS ER Va	aluation Date or th	e Strike Date, as
			Strike Date mean	ns 16 December 2016		
				erence Closing Price Va		espect of a SPS
			Underlying Refe	erence Strike Price means	3,259.24	
			and a SPS Valua for such Underly divided by the relative The above provisof the Securities Reference or the	erence Value means, in retion Date, (i) the Underlying Reference in respect levant Underlying Reference in sions are subject to adjust to take into account every Securities. This may lead some cases, the Securities and (see item C.9).	ng Reference Clo of such SPS Va ce Strike Price ment as provided into adjustments be	sing Price Value luation Date (ii) in the conditions the Underlying eing made to the
	i	AER 1 Reden	nption Valuation	Automatic Early Redemption Date _n	AER Rate _n	
	1	18-	-Dec-17	2-Jan-18	7.0767%	
	2		-Dec-17	2-Jan-18	7.0959%	
	3		-Dec-17	3-Jan-18	7.1151%	
	4		-Dec-17	4-Jan-18	7.1131%	
	5		-Dec-17	5-Jan-18	7.1726%	
	6		-Dec-17	10-Jan-18	7.1918%	
		27-	-DEC-1/	TO-1qII-TQ	7.2110%	

11-Jan-18

12-Jan-18

16-Jan-18

17-Jan-18

7

8

9

10

28-Dec-17

29-Dec-17

2-Jan-18

3-Jan-18

7.2301%

7.2493%

7.3068%

7.3260%

Element	Title			_
	11	4-Jan-18	18-Jan-18	7.3452%
	12	5-Jan-18	19-Jan-18	7.3644%
	13	8-Jan-18	22-Jan-18	7.3836%
	14	9-Jan-18	23-Jan-18	7.4411%
	15	10-Jan-18	24-Jan-18	7.4603%
	16	11-Jan-18	25-Jan-18	7.4795%
	17	12-Jan-18	26-Jan-18	7.4986%
	18	15-Jan-18	29-Jan-18	7.5178%
	19	16-Jan-18	30-Jan-18	7.5753%
	20	17-Jan-18	31-Jan-18	7.5945%
	21	18-Jan-18	1-Feb-18	7.6137%
	22	19-Jan-18	2-Feb-18	7.6329%
	23	22-Jan-18	5-Feb-18	7.6521%
	24	23-Jan-18	6-Feb-18	7.7096%
	25	24-Jan-18	7-Feb-18	7.7288%
	26	25-Jan-18	8-Feb-18	7.7479%
	27	26-Jan-18	9-Feb-18	7.7671%
	28	29-Jan-18	12-Feb-18	7.7863%
	29	30-Jan-18	13-Feb-18	7.8438%
	30	31-Jan-18	14-Feb-18	7.8630%
	31	1-Feb-18	15-Feb-18	7.8822%
	32	2-Feb-18	16-Feb-18	7.9014%
	33	5-Feb-18	19-Feb-18	7.9205%
	34	6-Feb-18	20-Feb-18	7.9781%
	35	7-Feb-18	21-Feb-18	7.9973%
	36	8-Feb-18	22-Feb-18	8.0164%
	37	9-Feb-18	23-Feb-18	8.0356%

Element	Title			
	38	12-Feb-18	26-Feb-18	8.0548%
	39	13-Feb-18	27-Feb-18	8.1123%
	40	14-Feb-18	28-Feb-18	8.1315%
	41	15-Feb-18	1-Mar-18	8.1507%
	42	16-Feb-18	2-Mar-18	8.1699%
	43	19-Feb-18	5-Mar-18	8.1890%
	44	20-Feb-18	6-Mar-18	8.2466%
	45	21-Feb-18	7-Mar-18	8.2658%
	46	22-Feb-18	8-Mar-18	8.2849%
	47	23-Feb-18	9-Mar-18	8.3041%
	48	26-Feb-18	12-Mar-18	8.3233%
	49	27-Feb-18	13-Mar-18	8.3808%
	50	28-Feb-18	14-Mar-18	8.4000%
	51	1-Mar-18	15-Mar-18	8.4192%
	52	2-Mar-18	16-Mar-18	8.4384%
	53	5-Mar-18	19-Mar-18	8.4575%
	54	6-Mar-18	20-Mar-18	8.5151%
	55	7-Mar-18	21-Mar-18	8.5342%
	56	8-Mar-18	22-Mar-18	8.5534%
	57	9-Mar-18	23-Mar-18	8.5726%
	58	12-Mar-18	26-Mar-18	8.5918%
	59	13-Mar-18	27-Mar-18	8.6493%
	60	14-Mar-18	28-Mar-18	8.6685%
	61	15-Mar-18	29-Mar-18	8.6877%
	62	16-Mar-18	3-Apr-18	8.7068%
	63	19-Mar-18	3-Apr-18	8.8027%
	64	20-Mar-18	3-Apr-18	8.8219%

Element	Title			
	65	21-Mar-18	4-Apr-18	8.8411%
	66	22-Mar-18	5-Apr-18	8.8603%
	67	23-Mar-18	6-Apr-18	8.9178%
	68	26-Mar-18	9-Apr-18	8.9370%
	69	27-Mar-18	10-Apr-18	8.9562%
	70	28-Mar-18	11-Apr-18	8.9753%
	71	29-Mar-18	12-Apr-18	8.9945%
	72	3-Apr-18	17-Apr-18	9.0521%
	73	4-Apr-18	18-Apr-18	9.0712%
	74	5-Apr-18	19-Apr-18	9.0904%
	75	6-Apr-18	20-Apr-18	9.1096%
	76	9-Apr-18	23-Apr-18	9.1288%
	77	10-Apr-18	24-Apr-18	9.1863%
	78	11-Apr-18	25-Apr-18	9.2055%
	79	12-Apr-18	26-Apr-18	9.2247%
	80	13-Apr-18	27-Apr-18	9.2438%
	81	16-Apr-18	30-Apr-18	9.2630%
	82	17-Apr-18	2-May-18	9.3205%
	83	18-Apr-18	2-May-18	9.3589%
	84	19-Apr-18	3-May-18	9.3781%
	85	20-Apr-18	4-May-18	9.3973%
	86	23-Apr-18	7-May-18	9.4548%
	87	24-Apr-18	8-May-18	9.4740%
	88	25-Apr-18	9-May-18	9.4932%
	89	26-Apr-18	10-May-18	9.5123%
	90	27-Apr-18	11-May-18	9.5315%
	91	30-Apr-18	14-May-18	9.5890%

Element	Title			_
	92	2-May-18	16-May-18	9.6082%
	93	3-May-18	17-May-18	9.6274%
	94	4-May-18	18-May-18	9.6466%
	95	7-May-18	21-May-18	9.6658%
	96	8-May-18	22-May-18	9.7233%
	97	9-May-18	23-May-18	9.7425%
	98	10-May-18	24-May-18	9.7616%
	99	11-May-18	25-May-18	9.7808%
	100	14-May-18	28-May-18	9.8000%
	101	15-May-18	29-May-18	9.8575%
	102	16-May-18	30-May-18	9.8767%
	103	17-May-18	31-May-18	9.8959%
	104	18-May-18	1-Jun-18	9.9151%
	105	21-May-18	4-Jun-18	9.9342%
	106	22-May-18	5-Jun-18	9.9918%
	107	23-May-18	6-Jun-18	10.0110%
	108	24-May-18	7-Jun-18	10.0301%
	109	25-May-18	8-Jun-18	10.0493%
	110	28-May-18	11-Jun-18	10.0685%
	111	29-May-18	12-Jun-18	10.1260%
	112	30-May-18	13-Jun-18	10.1452%
	113	31-May-18	14-Jun-18	10.1644%
	114	1-Jun-18	15-Jun-18	10.1836%
	115	4-Jun-18	18-Jun-18	10.2027%
	116	5-Jun-18	19-Jun-18	10.2603%
	117	6-Jun-18	20-Jun-18	10.2795%
	118	7-Jun-18	21-Jun-18	10.2986%

Element	Title			
	119	8-Jun-18	22-Jun-18	10.3178%
	120	11-Jun-18	25-Jun-18	10.3370%
	121	12-Jun-18	26-Jun-18	10.3945%
	122	13-Jun-18	27-Jun-18	10.4137%
	123	14-Jun-18	28-Jun-18	10.4329%
	124	15-Jun-18	29-Jun-18	10.4521%
	125	18-Jun-18	2-Jul-18	10.4712%
	126	19-Jun-18	3-Jul-18	10.5288%
	127	20-Jun-18	4-Jul-18	10.5479%
	128	21-Jun-18	5-Jul-18	10.5671%
	129	22-Jun-18	6-Jul-18	10.5863%
	130	25-Jun-18	9-Jul-18	10.6055%
	131	26-Jun-18	10-Jul-18	10.6630%
	132	27-Jun-18	11-Jul-18	10.6822%
	133	28-Jun-18	12-Jul-18	10.7014%
	134	29-Jun-18	13-Jul-18	10.7205%
	135	2-Jul-18	16-Jul-18	10.7397%
	136	3-Jul-18	17-Jul-18	10.7973%
	137	4-Jul-18	18-Jul-18	10.8164%
	138	5-Jul-18	19-Jul-18	10.8356%
	139	6-Jul-18	20-Jul-18	10.8548%
	140	9-Jul-18	23-Jul-18	10.8740%
	141	10-Jul-18	24-Jul-18	10.9315%
	142	11-Jul-18	25-Jul-18	10.9507%
	143	12-Jul-18	26-Jul-18	10.9699%
	144	13-Jul-18	27-Jul-18	10.9890%
	145	16-Jul-18	30-Jul-18	11.0082%

Element	Title			
	146	17-Jul-18	31-Jul-18	11.0658%
	147	18-Jul-18	1-Aug-18	11.0849%
	148	19-Jul-18	2-Aug-18	11.1041%
	149	20-Jul-18	3-Aug-18	11.1233%
	150	23-Jul-18	6-Aug-18	11.1425%
	151	24-Jul-18	7-Aug-18	11.2000%
	152	25-Jul-18	8-Aug-18	11.2192%
	153	26-Jul-18	9-Aug-18	11.2384%
	154	27-Jul-18	10-Aug-18	11.2575%
	155	30-Jul-18	13-Aug-18	11.2767%
	156	31-Jul-18	14-Aug-18	11.3342%
	157	1-Aug-18	15-Aug-18	11.3534%
	158	2-Aug-18	16-Aug-18	11.3726%
	159	3-Aug-18	17-Aug-18	11.3918%
	160	6-Aug-18	20-Aug-18	11.4110%
	161	7-Aug-18	21-Aug-18	11.4685%
	162	8-Aug-18	22-Aug-18	11.4877%
	163	9-Aug-18	23-Aug-18	11.5068%
	164	10-Aug-18	24-Aug-18	11.5260%
	165	13-Aug-18	27-Aug-18	11.5452%
	166	14-Aug-18	28-Aug-18	11.6027%
	167	15-Aug-18	29-Aug-18	11.6219%
	168	16-Aug-18	30-Aug-18	11.6411%
	169	17-Aug-18	31-Aug-18	11.6603%
	170	20-Aug-18	3-Sep-18	11.6795%
	171	21-Aug-18	4-Sep-18	11.7370%
	172	22-Aug-18	5-Sep-18	11.7562%

Element	Title			
	173	23-Aug-18	6-Sep-18	11.7753%
	174	24-Aug-18	7-Sep-18	11.7945%
	175	27-Aug-18	10-Sep-18	11.8137%
	176	28-Aug-18	11-Sep-18	11.8712%
	177	29-Aug-18	12-Sep-18	11.8904%
	178	30-Aug-18	13-Sep-18	11.9096%
	179	31-Aug-18	14-Sep-18	11.9288%
	180	3-Sep-18	17-Sep-18	11.9479%
	181	4-Sep-18	18-Sep-18	12.0055%
	182	5-Sep-18	19-Sep-18	12.0247%
	183	6-Sep-18	20-Sep-18	12.0438%
	184	7-Sep-18	21-Sep-18	12.0630%
	185	10-Sep-18	24-Sep-18	12.0822%
	186	11-Sep-18	25-Sep-18	12.1397%
	187	12-Sep-18	26-Sep-18	12.1589%
	188	13-Sep-18	27-Sep-18	12.1781%
	189	14-Sep-18	28-Sep-18	12.1973%
	190	17-Sep-18	1-Oct-18	12.2164%
	191	18-Sep-18	2-Oct-18	12.2740%
	192	19-Sep-18	3-Oct-18	12.2932%
	193	20-Sep-18	4-Oct-18	12.3123%
	194	21-Sep-18	5-Oct-18	12.3315%
	195	24-Sep-18	8-Oct-18	12.3507%
	196	25-Sep-18	9-Oct-18	12.4082%
	197	26-Sep-18	10-Oct-18	12.4274%
	198	27-Sep-18	11-Oct-18	12.4466%
	199	28-Sep-18	12-Oct-18	12.4658%

Element	Title			
	200	1-Oct-18	15-Oct-18	12.4849%
	201	2-Oct-18	16-Oct-18	12.5425%
	202	3-Oct-18	17-Oct-18	12.5616%
	203	4-Oct-18	18-Oct-18	12.5808%
	204	5-Oct-18	19-Oct-18	12.6000%
	205	8-Oct-18	22-Oct-18	12.6192%
	206	9-Oct-18	23-Oct-18	12.6767%
	207	10-Oct-18	24-Oct-18	12.6959%
	208	11-Oct-18	25-Oct-18	12.7151%
	209	12-Oct-18	26-Oct-18	12.7342%
	210	15-Oct-18	29-Oct-18	12.7534%
	211	16-Oct-18	30-Oct-18	12.8110%
	212	17-Oct-18	31-Oct-18	12.8301%
	213	18-Oct-18	1-Nov-18	12.8493%
	214	19-Oct-18	2-Nov-18	12.8685%
	215	22-Oct-18	5-Nov-18	12.8877%
	216	23-Oct-18	6-Nov-18	12.9452%
	217	24-Oct-18	7-Nov-18	12.9644%
	218	25-Oct-18	8-Nov-18	12.9836%
	219	26-Oct-18	9-Nov-18	13.0027%
	220	29-Oct-18	12-Nov-18	13.0219%
	221	30-Oct-18	13-Nov-18	13.0795%
	222	31-Oct-18	14-Nov-18	13.0986%
	223	1-Nov-18	15-Nov-18	13.1178%
	224	2-Nov-18	16-Nov-18	13.1370%
	225	5-Nov-18	19-Nov-18	13.1562%
	226	6-Nov-18	20-Nov-18	13.2137%

Element	Title			
	227	7-Nov-18	21-Nov-18	13.2329%
	228	8-Nov-18	22-Nov-18	13.2521%
	229	9-Nov-18	23-Nov-18	13.2712%
	230	12-Nov-18	26-Nov-18	13.2904%
	231	13-Nov-18	27-Nov-18	13.3479%
	232	14-Nov-18	28-Nov-18	13.3671%
	233	15-Nov-18	29-Nov-18	13.3863%
	234	16-Nov-18	30-Nov-18	13.4055%
	235	19-Nov-18	3-Dec-18	13.4247%
	236	20-Nov-18	4-Dec-18	13.4822%
	237	21-Nov-18	5-Dec-18	13.5014%
	238	22-Nov-18	6-Dec-18	13.5205%
	239	23-Nov-18	7-Dec-18	13.5397%
	240	26-Nov-18	10-Dec-18	13.5589%
	241	27-Nov-18	11-Dec-18	13.6164%
	242	28-Nov-18	12-Dec-18	13.6356%
	243	29-Nov-18	13-Dec-18	13.6548%
	244	30-Nov-18	14-Dec-18	13.6740%
	245	3-Dec-18	17-Dec-18	13.6932%
	246	4-Dec-18	18-Dec-18	13.7507%
	247	5-Dec-18	19-Dec-18	13.7699%
	248	6-Dec-18	20-Dec-18	13.7890%
	249	7-Dec-18	21-Dec-18	13.8082%
	250	10-Dec-18	24-Dec-18	13.8274%
	251	11-Dec-18	27-Dec-18	13.9425%
	252	12-Dec-18	27-Dec-18	13.9616%
	253	13-Dec-18	27-Dec-18	14.0575%

Element	Title			
	254	14-Dec-18	28-Dec-18	14.0767%
	255	17-Dec-18	31-Dec-18	14.0959%
	256	18-Dec-18	2-Jan-19	14.1534%
	257	19-Dec-18	2-Jan-19	14.1726%
	258	20-Dec-18	3-Jan-19	14.1918%
	259	21-Dec-18	4-Jan-19	14.2110%
	260	27-Dec-18	10-Jan-19	14.2301%
	261	28-Dec-18	11-Jan-19	14.2877%
	262	2-Jan-19	16-Jan-19	14.3068%
	263	3-Jan-19	17-Jan-19	14.3260%
	264	4-Jan-19	18-Jan-19	14.3452%
	265	7-Jan-19	21-Jan-19	14.3644%
	266	8-Jan-19	22-Jan-19	14.4219%
	267	9-Jan-19	23-Jan-19	14.4411%
	268	10-Jan-19	24-Jan-19	14.4603%
	269	11-Jan-19	25-Jan-19	14.4795%
	270	14-Jan-19	28-Jan-19	14.4986%
	271	15-Jan-19	29-Jan-19	14.5562%
	272	16-Jan-19	30-Jan-19	14.5753%
	273	17-Jan-19	31-Jan-19	14.5945%
	274	18-Jan-19	1-Feb-19	14.6137%
	275	21-Jan-19	4-Feb-19	14.6329%
	276	22-Jan-19	5-Feb-19	14.6904%
	277	23-Jan-19	6-Feb-19	14.7096%
	278	24-Jan-19	7-Feb-19	14.7288%
	279	25-Jan-19	8-Feb-19	14.7479%
	280	28-Jan-19	11-Feb-19	14.7671%

Element	Title			
	281	29-Jan-19	12-Feb-19	14.8247%
	282	30-Jan-19	13-Feb-19	14.8438%
	283	31-Jan-19	14-Feb-19	14.8630%
	284	1-Feb-19	15-Feb-19	14.8822%
	285	4-Feb-19	18-Feb-19	14.9014%
	286	5-Feb-19	19-Feb-19	14.9589%
	287	6-Feb-19	20-Feb-19	14.9781%
	288	7-Feb-19	21-Feb-19	14.9973%
	289	8-Feb-19	22-Feb-19	15.0164%
	290	11-Feb-19	25-Feb-19	15.0356%
	291	12-Feb-19	26-Feb-19	15.0932%
	292	13-Feb-19	27-Feb-19	15.1123%
	293	14-Feb-19	28-Feb-19	15.1315%
	294	15-Feb-19	1-Mar-19	15.1507%
	295	18-Feb-19	4-Mar-19	15.1699%
	296	19-Feb-19	5-Mar-19	15.2274%
	297	20-Feb-19	6-Mar-19	15.2466%
	298	21-Feb-19	7-Mar-19	15.2658%
	299	22-Feb-19	8-Mar-19	15.2849%
	300	25-Feb-19	11-Mar-19	15.3041%
	301	26-Feb-19	12-Mar-19	15.3616%
	302	27-Feb-19	13-Mar-19	15.3808%
	303	28-Feb-19	14-Mar-19	15.4000%
	304	1-Mar-19	15-Mar-19	15.4192%
	305	4-Mar-19	18-Mar-19	15.4384%
	306	5-Mar-19	19-Mar-19	15.4959%
	307	6-Mar-19	20-Mar-19	15.5151%

Element	Title			
	308	7-Mar-19	21-Mar-19	15.5342%
	309	8-Mar-19	22-Mar-19	15.5534%
	310	11-Mar-19	25-Mar-19	15.5726%
	311	12-Mar-19	26-Mar-19	15.6301%
	312	13-Mar-19	27-Mar-19	15.6493%
	313	14-Mar-19	28-Mar-19	15.6685%
	314	15-Mar-19	29-Mar-19	15.6877%
	315	18-Mar-19	1-Apr-19	15.7068%
	316	19-Mar-19	2-Apr-19	15.7644%
	317	20-Mar-19	3-Apr-19	15.7836%
	318	21-Mar-19	4-Apr-19	15.8027%
	319	22-Mar-19	5-Apr-19	15.8219%
	320	25-Mar-19	8-Apr-19	15.8411%
	321	26-Mar-19	9-Apr-19	15.8986%
	322	27-Mar-19	10-Apr-19	15.9178%
	323	28-Mar-19	11-Apr-19	15.9370%
	324	29-Mar-19	12-Apr-19	15.9562%
	325	1-Apr-19	15-Apr-19	15.9753%
	326	2-Apr-19	16-Apr-19	16.0329%
	327	3-Apr-19	17-Apr-19	16.0521%
	328	4-Apr-19	18-Apr-19	16.0712%
	329	5-Apr-19	23-Apr-19	16.0904%
	330	8-Apr-19	23-Apr-19	16.1863%
	331	9-Apr-19	23-Apr-19	16.2055%
	332	10-Apr-19	24-Apr-19	16.2247%
	333	11-Apr-19	25-Apr-19	16.2438%
	334	12-Apr-19	26-Apr-19	16.3014%

Element	Title			
	335	15-Apr-19	29-Apr-19	16.3205%
	336	16-Apr-19	30-Apr-19	16.3589%
	337	17-Apr-19	2-May-19	16.3781%
	338	18-Apr-19	2-May-19	16.4356%
	339	23-Apr-19	7-May-19	16.4548%
	340	24-Apr-19	8-May-19	16.4740%
	341	25-Apr-19	9-May-19	16.4932%
	342	26-Apr-19	10-May-19	16.5123%
	343	29-Apr-19	13-May-19	16.5699%
	344	30-Apr-19	14-May-19	16.5890%
	345	2-May-19	16-May-19	16.6082%
	346	3-May-19	17-May-19	16.6274%
	347	6-May-19	20-May-19	16.6466%
	348	7-May-19	21-May-19	16.7041%
	349	8-May-19	22-May-19	16.7233%
	350	9-May-19	23-May-19	16.7425%
	351	10-May-19	24-May-19	16.7616%
	352	13-May-19	27-May-19	16.7808%
	353	14-May-19	28-May-19	16.8384%
	354	15-May-19	29-May-19	16.8575%
	355	16-May-19	30-May-19	16.8767%
	356	17-May-19	31-May-19	16.8959%
	357	20-May-19	3-Jun-19	16.9151%
	358	21-May-19	4-Jun-19	16.9726%
	359	22-May-19	5-Jun-19	16.9918%
	360	23-May-19	6-Jun-19	17.0110%
	361	24-May-19	7-Jun-19	17.0301%

Element	Title			_
	362	27-May-19	10-Jun-19	17.0493%
	363	28-May-19	11-Jun-19	17.1068%
	364	29-May-19	12-Jun-19	17.1260%
	365	30-May-19	13-Jun-19	17.1452%
	366	31-May-19	14-Jun-19	17.1644%
	367	3-Jun-19	17-Jun-19	17.1836%
	368	4-Jun-19	18-Jun-19	17.2411%
	369	5-Jun-19	19-Jun-19	17.2603%
	370	6-Jun-19	20-Jun-19	17.2795%
	371	7-Jun-19	21-Jun-19	17.2986%
	372	10-Jun-19	24-Jun-19	17.3178%
	373	11-Jun-19	25-Jun-19	17.3753%
	374	12-Jun-19	26-Jun-19	17.3945%
	375	13-Jun-19	27-Jun-19	17.4137%
	376	14-Jun-19	28-Jun-19	17.4329%
	377	17-Jun-19	1-Jul-19	17.4521%
	378	18-Jun-19	2-Jul-19	17.5096%
	379	19-Jun-19	3-Jul-19	17.5288%
	380	20-Jun-19	4-Jul-19	17.5479%
	381	21-Jun-19	5-Jul-19	17.5671%
	382	24-Jun-19	8-Jul-19	17.5863%
	383	25-Jun-19	9-Jul-19	17.6438%
	384	26-Jun-19	10-Jul-19	17.6630%
	385	27-Jun-19	11-Jul-19	17.6822%
	386	28-Jun-19	12-Jul-19	17.7014%
	387	1-Jul-19	15-Jul-19	17.7205%
	388	2-Jul-19	16-Jul-19	17.7781%

Element	Title			
	389	3-Jul-19	17-Jul-19	17.7973%
	390	4-Jul-19	18-Jul-19	17.8164%
	391	5-Jul-19	19-Jul-19	17.8356%
	392	8-Jul-19	22-Jul-19	17.8548%
	393	9-Jul-19	23-Jul-19	17.9123%
	394	10-Jul-19	24-Jul-19	17.9315%
	395	11-Jul-19	25-Jul-19	17.9507%
	396	12-Jul-19	26-Jul-19	17.9699%
	397	15-Jul-19	29-Jul-19	17.9890%
	398	16-Jul-19	30-Jul-19	18.0466%
	399	17-Jul-19	31-Jul-19	18.0658%
	400	18-Jul-19	1-Aug-19	18.0849%
	401	19-Jul-19	2-Aug-19	18.1041%
	402	22-Jul-19	5-Aug-19	18.1233%
	403	23-Jul-19	6-Aug-19	18.1808%
	404	24-Jul-19	7-Aug-19	18.2000%
	405	25-Jul-19	8-Aug-19	18.2192%
	406	26-Jul-19	9-Aug-19	18.2384%
	407	29-Jul-19	12-Aug-19	18.2575%
	408	30-Jul-19	13-Aug-19	18.3151%
	409	31-Jul-19	14-Aug-19	18.3342%
	410	1-Aug-19	15-Aug-19	18.3534%
	411	2-Aug-19	16-Aug-19	18.3726%
	412	5-Aug-19	19-Aug-19	18.3918%
	413	6-Aug-19	20-Aug-19	18.4493%
	414	7-Aug-19	21-Aug-19	18.4685%
	415	8-Aug-19	22-Aug-19	18.4877%

Element	Title			_
	416	9-Aug-19	23-Aug-19	18.5068%
	417	12-Aug-19	26-Aug-19	18.5260%
	418	13-Aug-19	27-Aug-19	18.5836%
	419	14-Aug-19	28-Aug-19	18.6027%
	420	15-Aug-19	29-Aug-19	18.6219%
	421	16-Aug-19	30-Aug-19	18.6411%
	422	19-Aug-19	2-Sep-19	18.6603%
	423	20-Aug-19	3-Sep-19	18.7178%
	424	21-Aug-19	4-Sep-19	18.7370%
	425	22-Aug-19	5-Sep-19	18.7562%
	426	23-Aug-19	6-Sep-19	18.7753%
	427	26-Aug-19	9-Sep-19	18.7945%
	428	27-Aug-19	10-Sep-19	18.8521%
	429	28-Aug-19	11-Sep-19	18.8712%
	430	29-Aug-19	12-Sep-19	18.8904%
	431	30-Aug-19	13-Sep-19	18.9096%
	432	2-Sep-19	16-Sep-19	18.9288%
	433	3-Sep-19	17-Sep-19	18.9863%
	434	4-Sep-19	18-Sep-19	19.0055%
	435	5-Sep-19	19-Sep-19	19.0247%
	436	6-Sep-19	20-Sep-19	19.0438%
	437	9-Sep-19	23-Sep-19	19.0630%
	438	10-Sep-19	24-Sep-19	19.1205%
	439	11-Sep-19	25-Sep-19	19.1397%
	440	12-Sep-19	26-Sep-19	19.1589%
	441	13-Sep-19	27-Sep-19	19.1781%
	442	16-Sep-19	30-Sep-19	19.1973%

Element	Title			
	443	17-Sep-19	1-Oct-19	19.2548%
	444	18-Sep-19	2-Oct-19	19.2740%
	445	19-Sep-19	3-Oct-19	19.2932%
	446	20-Sep-19	4-Oct-19	19.3123%
	447	23-Sep-19	7-Oct-19	19.3315%
	448	24-Sep-19	8-Oct-19	19.3890%
	449	25-Sep-19	9-Oct-19	19.4082%
	450	26-Sep-19	10-Oct-19	19.4274%
	451	27-Sep-19	11-Oct-19	19.4466%
	452	30-Sep-19	14-Oct-19	19.4658%
	453	1-Oct-19	15-Oct-19	19.5233%
	454	2-Oct-19	16-Oct-19	19.5425%
	455	3-Oct-19	17-Oct-19	19.5616%
	456	4-Oct-19	18-Oct-19	19.5808%
	457	7-Oct-19	21-Oct-19	19.6000%
	458	8-Oct-19	22-Oct-19	19.6575%
	459	9-Oct-19	23-Oct-19	19.6767%
	460	10-Oct-19	24-Oct-19	19.6959%
	461	11-Oct-19	25-Oct-19	19.7151%
	462	14-Oct-19	28-Oct-19	19.7342%
	463	15-Oct-19	29-Oct-19	19.7918%
	464	16-Oct-19	30-Oct-19	19.8110%
	465	17-Oct-19	31-Oct-19	19.8301%
	466	18-Oct-19	1-Nov-19	19.8493%
	467	21-Oct-19	4-Nov-19	19.8685%
	468	22-Oct-19	5-Nov-19	19.9260%
	469	23-Oct-19	6-Nov-19	19.9452%

Element	Title			
	470	24-Oct-19	7-Nov-19	19.9644%
	471	25-Oct-19	8-Nov-19	19.9836%
	472	28-Oct-19	11-Nov-19	20.0027%
	473	29-Oct-19	12-Nov-19	20.0603%
	474	30-Oct-19	13-Nov-19	20.0795%
	475	31-Oct-19	14-Nov-19	20.0986%
	476	1-Nov-19	15-Nov-19	20.1178%
	477	4-Nov-19	18-Nov-19	20.1370%
	478	5-Nov-19	19-Nov-19	20.1945%
	479	6-Nov-19	20-Nov-19	20.2137%
	480	7-Nov-19	21-Nov-19	20.2329%
	481	8-Nov-19	22-Nov-19	20.2521%
	482	11-Nov-19	25-Nov-19	20.2712%
	483	12-Nov-19	26-Nov-19	20.3288%
	484	13-Nov-19	27-Nov-19	20.3479%
	485	14-Nov-19	28-Nov-19	20.3671%
	486	15-Nov-19	29-Nov-19	20.3863%
	487	18-Nov-19	2-Dec-19	20.4055%
	488	19-Nov-19	3-Dec-19	20.4630%
	489	20-Nov-19	4-Dec-19	20.4822%
	490	21-Nov-19	5-Dec-19	20.5014%
	491	22-Nov-19	6-Dec-19	20.5205%
	492	25-Nov-19	9-Dec-19	20.5397%
	493	26-Nov-19	10-Dec-19	20.5973%
	494	27-Nov-19	11-Dec-19	20.6164%
	495	28-Nov-19	12-Dec-19	20.6356%
	496	29-Nov-19	13-Dec-19	20.6548%

Element	Title			
	497	2-Dec-19	16-Dec-19	20.6740%
	498	3-Dec-19	17-Dec-19	20.7315%
	499	4-Dec-19	18-Dec-19	20.7507%
	500	5-Dec-19	19-Dec-19	20.7699%
	501	6-Dec-19	20-Dec-19	20.7890%
	502	9-Dec-19	23-Dec-19	20.8082%
	503	10-Dec-19	24-Dec-19	20.8658%
	504	11-Dec-19	27-Dec-19	20.9425%
	505	12-Dec-19	27-Dec-19	21.0000%
	506	13-Dec-19	27-Dec-19	21.0575%
	507	16-Dec-19	30-Dec-19	21.0767%
	508	17-Dec-19	31-Dec-19	21.1342%
	509	18-Dec-19	2-Jan-20	21.1534%
	510	19-Dec-19	2-Jan-20	21.1726%
	511	20-Dec-19	3-Jan-20	21.1918%
	512	23-Dec-19	6-Jan-20	21.2110%
	513	27-Dec-19	10-Jan-20	21.2685%
	514	30-Dec-19	13-Jan-20	21.2877%
	515	2-Jan-20	16-Jan-20	21.3068%
	516	3-Jan-20	17-Jan-20	21.3260%
	517	6-Jan-20	20-Jan-20	21.3452%
	518	7-Jan-20	21-Jan-20	21.4027%
	519	8-Jan-20	22-Jan-20	21.4219%
	520	9-Jan-20	23-Jan-20	21.4411%
	521	10-Jan-20	24-Jan-20	21.4603%
	522	13-Jan-20	27-Jan-20	21.4795%
	523	14-Jan-20	28-Jan-20	21.5370%

Element	Title			
	524	15-Jan-20	29-Jan-20	21.5562%
	525	16-Jan-20	30-Jan-20	21.5753%
	526	17-Jan-20	31-Jan-20	21.5945%
	527	20-Jan-20	3-Feb-20	21.6137%
	528	21-Jan-20	4-Feb-20	21.6712%
	529	22-Jan-20	5-Feb-20	21.6904%
	530	23-Jan-20	6-Feb-20	21.7096%
	531	24-Jan-20	7-Feb-20	21.7288%
	532	27-Jan-20	10-Feb-20	21.7479%
	533	28-Jan-20	11-Feb-20	21.8055%
	534	29-Jan-20	12-Feb-20	21.8247%
	535	30-Jan-20	13-Feb-20	21.8438%
	536	31-Jan-20	14-Feb-20	21.8630%
	537	3-Feb-20	17-Feb-20	21.8822%
	538	4-Feb-20	18-Feb-20	21.9397%
	539	5-Feb-20	19-Feb-20	21.9589%
	540	6-Feb-20	20-Feb-20	21.9781%
	541	7-Feb-20	21-Feb-20	21.9973%
	542	10-Feb-20	24-Feb-20	22.0164%
	543	11-Feb-20	25-Feb-20	22.0740%
	544	12-Feb-20	26-Feb-20	22.0932%
	545	13-Feb-20	27-Feb-20	22.1123%
	546	14-Feb-20	28-Feb-20	22.1315%
	547	17-Feb-20	2-Mar-20	22.1507%
	548	18-Feb-20	3-Mar-20	22.2082%
	549	19-Feb-20	4-Mar-20	22.2274%
	550	20-Feb-20	5-Mar-20	22.2466%

Element	Title			
	551	21-Feb-20	6-Mar-20	22.2658%
	552	24-Feb-20	9-Mar-20	22.2849%
	553	25-Feb-20	10-Mar-20	22.3425%
	554	26-Feb-20	11-Mar-20	22.3616%
	555	27-Feb-20	12-Mar-20	22.3808%
	556	28-Feb-20	13-Mar-20	22.4000%
	557	2-Mar-20	16-Mar-20	22.4192%
	558	3-Mar-20	17-Mar-20	22.4767%
	559	4-Mar-20	18-Mar-20	22.4959%
	560	5-Mar-20	19-Mar-20	22.5151%
	561	6-Mar-20	20-Mar-20	22.5342%
	562	9-Mar-20	23-Mar-20	22.5534%
	563	10-Mar-20	24-Mar-20	22.6110%
	564	11-Mar-20	25-Mar-20	22.6301%
	565	12-Mar-20	26-Mar-20	22.6493%
	566	13-Mar-20	27-Mar-20	22.6685%
	567	16-Mar-20	30-Mar-20	22.6877%
	568	17-Mar-20	31-Mar-20	22.7452%
	569	18-Mar-20	1-Apr-20	22.7644%
	570	19-Mar-20	2-Apr-20	22.7836%
	571	20-Mar-20	3-Apr-20	22.8027%
	572	23-Mar-20	6-Apr-20	22.8219%
	573	24-Mar-20	7-Apr-20	22.8795%
	574	25-Mar-20	8-Apr-20	22.8986%
	575	26-Mar-20	9-Apr-20	22.9178%
	576	27-Mar-20	14-Apr-20	22.9370%
	577	30-Mar-20	14-Apr-20	23.0329%

Element	Title			
	578	31-Mar-20	14-Apr-20	23.0521%
	579	1-Apr-20	15-Apr-20	23.0712%
	580	2-Apr-20	16-Apr-20	23.0904%
	581	3-Apr-20	17-Apr-20	23.1479%
	582	6-Apr-20	20-Apr-20	23.1671%
	583	7-Apr-20	21-Apr-20	23.1863%
	584	8-Apr-20	22-Apr-20	23.2055%
	585	9-Apr-20	23-Apr-20	23.2247%
	586	14-Apr-20	28-Apr-20	23.2822%
	587	15-Apr-20	29-Apr-20	23.3014%
	588	16-Apr-20	30-Apr-20	23.3205%
	589	17-Apr-20	4-May-20	23.3397%
	590	20-Apr-20	4-May-20	23.4164%
	591	21-Apr-20	5-May-20	23.4356%
	592	22-Apr-20	6-May-20	23.4548%
	593	23-Apr-20	7-May-20	23.4740%
	594	24-Apr-20	8-May-20	23.4932%
	595	27-Apr-20	11-May-20	23.5507%
	596	28-Apr-20	12-May-20	23.5699%
	597	29-Apr-20	13-May-20	23.5890%
	598	30-Apr-20	14-May-20	23.6082%
	599	4-May-20	18-May-20	23.6274%
	600	5-May-20	19-May-20	23.6849%
	601	6-May-20	20-May-20	23.7041%
	602	7-May-20	21-May-20	23.7233%
	603	8-May-20	22-May-20	23.7425%
	604	11-May-20	25-May-20	23.7616%

Element	Title		_	
	605	12-May-20	26-May-20	23.8192%
	606	13-May-20	27-May-20	23.8384%
	607	14-May-20	28-May-20	23.8575%
	608	15-May-20	29-May-20	23.8767%
	609	18-May-20	1-Jun-20	23.8959%
	610	19-May-20	2-Jun-20	23.9534%
	611	20-May-20	3-Jun-20	23.9726%
	612	21-May-20	4-Jun-20	23.9918%
	613	22-May-20	5-Jun-20	24.0110%
	614	25-May-20	8-Jun-20	24.0301%
	615	26-May-20	9-Jun-20	24.0877%
	616	27-May-20	10-Jun-20	24.1068%
	617	28-May-20	11-Jun-20	24.1260%
	618	29-May-20	12-Jun-20	24.1452%
	619	1-Jun-20	15-Jun-20	24.1644%
	620	2-Jun-20	16-Jun-20	24.2219%
	621	3-Jun-20	17-Jun-20	24.2411%
	622	4-Jun-20	18-Jun-20	24.2603%
	623	5-Jun-20	19-Jun-20	24.2795%
	624	8-Jun-20	22-Jun-20	24.2986%
	625	9-Jun-20	23-Jun-20	24.3562%
	626	10-Jun-20	24-Jun-20	24.3753%
	627	11-Jun-20	25-Jun-20	24.3945%
	628	12-Jun-20	26-Jun-20	24.4137%
	629	15-Jun-20	29-Jun-20	24.4329%
	630	16-Jun-20	30-Jun-20	24.4904%
	631	17-Jun-20	1-Jul-20	24.5096%

Element	Title			
	632	18-Jun-20	2-Jul-20	24.5288%
	633	19-Jun-20	3-Jul-20	24.5479%
	634	22-Jun-20	6-Jul-20	24.5671%
	635	23-Jun-20	7-Jul-20	24.6247%
	636	24-Jun-20	8-Jul-20	24.6438%
	637	25-Jun-20	9-Jul-20	24.6630%
	638	26-Jun-20	10-Jul-20	24.6822%
	639	29-Jun-20	13-Jul-20	24.7014%
	640	30-Jun-20	14-Jul-20	24.7589%
	641	1-Jul-20	15-Jul-20	24.7781%
	642	2-Jul-20	16-Jul-20	24.7973%
	643	3-Jul-20	17-Jul-20	24.8164%
	644	6-Jul-20	20-Jul-20	24.8356%
	645	7-Jul-20	21-Jul-20	24.8932%
	646	8-Jul-20	22-Jul-20	24.9123%
	647	9-Jul-20	23-Jul-20	24.9315%
	648	10-Jul-20	24-Jul-20	24.9507%
	649	13-Jul-20	27-Jul-20	24.9699%
	650	14-Jul-20	28-Jul-20	25.0274%
	651	15-Jul-20	29-Jul-20	25.0466%
	652	16-Jul-20	30-Jul-20	25.0658%
	653	17-Jul-20	31-Jul-20	25.0849%
	654	20-Jul-20	3-Aug-20	25.1041%
	655	21-Jul-20	4-Aug-20	25.1616%
	656	22-Jul-20	5-Aug-20	25.1808%
	657	23-Jul-20	6-Aug-20	25.2000%
	658	24-Jul-20	7-Aug-20	25.2192%

Element	Title			
	659	27-Jul-20	10-Aug-20	25.2384%
	660	28-Jul-20	11-Aug-20	25.2959%
	661	29-Jul-20	12-Aug-20	25.3151%
	662	30-Jul-20	13-Aug-20	25.3342%
	663	31-Jul-20	14-Aug-20	25.3534%
	664	3-Aug-20	17-Aug-20	25.3726%
	665	4-Aug-20	18-Aug-20	25.4301%
	666	5-Aug-20	19-Aug-20	25.4493%
	667	6-Aug-20	20-Aug-20	25.4685%
	668	7-Aug-20	21-Aug-20	25.4877%
	669	10-Aug-20	24-Aug-20	25.5068%
	670	11-Aug-20	25-Aug-20	25.5644%
	671	12-Aug-20	26-Aug-20	25.5836%
	672	13-Aug-20	27-Aug-20	25.6027%
	673	14-Aug-20	28-Aug-20	25.6219%
	674	17-Aug-20	31-Aug-20	25.6411%
	675	18-Aug-20	1-Sep-20	25.6986%
	676	19-Aug-20	2-Sep-20	25.7178%
	677	20-Aug-20	3-Sep-20	25.7370%
	678	21-Aug-20	4-Sep-20	25.7562%
	679	24-Aug-20	7-Sep-20	25.7753%
	680	25-Aug-20	8-Sep-20	25.8329%
	681	26-Aug-20	9-Sep-20	25.8521%
	682	27-Aug-20	10-Sep-20	25.8712%
	683	28-Aug-20	11-Sep-20	25.8904%
	684	31-Aug-20	14-Sep-20	25.9096%
	685	1-Sep-20	15-Sep-20	25.9671%

Element	Title			
	686	2-Sep-20	16-Sep-20	25.9863%
	687	3-Sep-20	17-Sep-20	26.0055%
	688	4-Sep-20	18-Sep-20	26.0247%
	689	7-Sep-20	21-Sep-20	26.0438%
	690	8-Sep-20	22-Sep-20	26.1014%
	691	9-Sep-20	23-Sep-20	26.1205%
	692	10-Sep-20	24-Sep-20	26.1397%
	693	11-Sep-20	25-Sep-20	26.1589%
	694	14-Sep-20	28-Sep-20	26.1781%
	695	15-Sep-20	29-Sep-20	26.2356%
	696	16-Sep-20	30-Sep-20	26.2548%
	697	17-Sep-20	1-Oct-20	26.2740%
	698	18-Sep-20	2-Oct-20	26.2932%
	699	21-Sep-20	5-Oct-20	26.3123%
	700	22-Sep-20	6-Oct-20	26.3699%
	701	23-Sep-20	7-Oct-20	26.3890%
	702	24-Sep-20	8-Oct-20	26.4082%
	703	25-Sep-20	9-Oct-20	26.4274%
	704	28-Sep-20	12-Oct-20	26.4466%
	705	29-Sep-20	13-Oct-20	26.5041%
	706	30-Sep-20	14-Oct-20	26.5233%
	707	1-Oct-20	15-Oct-20	26.5425%
	708	2-Oct-20	16-Oct-20	26.5616%
	709	5-Oct-20	19-Oct-20	26.5808%
	710	6-Oct-20	20-Oct-20	26.6384%
	711	7-Oct-20	21-Oct-20	26.6575%
	712	8-Oct-20	22-Oct-20	26.6767%

Element	Title			
	713	9-Oct-20	23-Oct-20	26.6959%
	714	12-Oct-20	26-Oct-20	26.7151%
	715	13-Oct-20	27-Oct-20	26.7726%
	716	14-Oct-20	28-Oct-20	26.7918%
	717	15-Oct-20	29-Oct-20	26.8110%
	718	16-Oct-20	30-Oct-20	26.8301%
	719	19-Oct-20	2-Nov-20	26.8493%
	720	20-Oct-20	3-Nov-20	26.9068%
	721	21-Oct-20	4-Nov-20	26.9260%
	722	22-Oct-20	5-Nov-20	26.9452%
	723	23-Oct-20	6-Nov-20	26.9644%
	724	26-Oct-20	9-Nov-20	26.9836%
	725	27-Oct-20	10-Nov-20	27.0411%
	726	28-Oct-20	11-Nov-20	27.0603%
	727	29-Oct-20	12-Nov-20	27.0795%
	728	30-Oct-20	13-Nov-20	27.0986%
	729	2-Nov-20	16-Nov-20	27.1178%
	730	3-Nov-20	17-Nov-20	27.1753%
	731	4-Nov-20	18-Nov-20	27.1945%
	732	5-Nov-20	19-Nov-20	27.2137%
	733	6-Nov-20	20-Nov-20	27.2329%
	734	9-Nov-20	23-Nov-20	27.2521%
	735	10-Nov-20	24-Nov-20	27.3096%
	736	11-Nov-20	25-Nov-20	27.3288%
	737	12-Nov-20	26-Nov-20	27.3479%
	738	13-Nov-20	27-Nov-20	27.3671%
	739	16-Nov-20	30-Nov-20	27.3863%

Element	Title			
	740	17-Nov-20	1-Dec-20	27.4438%
	741	18-Nov-20	2-Dec-20	27.4630%
	742	19-Nov-20	3-Dec-20	27.4822%
	743	20-Nov-20	4-Dec-20	27.5014%
	744	23-Nov-20	7-Dec-20	27.5205%
	745	24-Nov-20	8-Dec-20	27.5781%
	746	25-Nov-20	9-Dec-20	27.5973%
	747	26-Nov-20	10-Dec-20	27.6164%
	748	27-Nov-20	11-Dec-20	27.6356%
	749	30-Nov-20	14-Dec-20	27.6548%
	750	1-Dec-20	15-Dec-20	27.7123%
	751	2-Dec-20	16-Dec-20	27.7315%
	752	3-Dec-20	17-Dec-20	27.7507%
	753	4-Dec-20	18-Dec-20	27.7699%
	754	7-Dec-20	21-Dec-20	27.7890%
	755	8-Dec-20	22-Dec-20	27.8466%
	756	9-Dec-20	23-Dec-20	27.8658%
	757	10-Dec-20	24-Dec-20	27.8849%
	758	11-Dec-20	28-Dec-20	27.9808%
	759	14-Dec-20	28-Dec-20	28.0000%
	760	15-Dec-20	29-Dec-20	28.0192%
	761	16-Dec-20	30-Dec-20	28.1151%
	762	17-Dec-20	31-Dec-20	28.1342%
	763	18-Dec-20	4-Jan-21	28.1534%
	764	21-Dec-20	4-Jan-21	28.1726%
	765	22-Dec-20	5-Jan-21	28.1918%
	766	23-Dec-20	6-Jan-21	28.2493%

Element	Title			
	767	28-Dec-20	11-Jan-21	28.2685%
	768	29-Dec-20	12-Jan-21	28.2877%
	769	30-Dec-20	13-Jan-21	28.3068%
	770	4-Jan-21	18-Jan-21	28.3260%
	771	5-Jan-21	19-Jan-21	28.3836%
	772	6-Jan-21	20-Jan-21	28.4027%
	773	7-Jan-21	21-Jan-21	28.4219%
	774	8-Jan-21	22-Jan-21	28.4411%
	775	11-Jan-21	25-Jan-21	28.4603%
	776	12-Jan-21	26-Jan-21	28.5178%
	777	13-Jan-21	27-Jan-21	28.5370%
	778	14-Jan-21	28-Jan-21	28.5562%
	779	15-Jan-21	29-Jan-21	28.5753%
	780	18-Jan-21	1-Feb-21	28.5945%
	781	19-Jan-21	2-Feb-21	28.6521%
	782	20-Jan-21	3-Feb-21	28.6712%
	783	21-Jan-21	4-Feb-21	28.6904%
	784	22-Jan-21	5-Feb-21	28.7096%
	785	25-Jan-21	8-Feb-21	28.7288%
	786	26-Jan-21	9-Feb-21	28.7863%
	787	27-Jan-21	10-Feb-21	28.8055%
	788	28-Jan-21	11-Feb-21	28.8247%
	789	29-Jan-21	12-Feb-21	28.8438%
	790	1-Feb-21	15-Feb-21	28.8630%
	791	2-Feb-21	16-Feb-21	28.9205%
	792	3-Feb-21	17-Feb-21	28.9397%
	793	4-Feb-21	18-Feb-21	28.9589%

Element	Title			
	794	5-Feb-21	19-Feb-21	28.9781%
	795	8-Feb-21	22-Feb-21	28.9973%
	796	9-Feb-21	23-Feb-21	29.0548%
	797	10-Feb-21	24-Feb-21	29.0740%
	798	11-Feb-21	25-Feb-21	29.0932%
	799	12-Feb-21	26-Feb-21	29.1123%
	800	15-Feb-21	1-Mar-21	29.1315%
	801	16-Feb-21	2-Mar-21	29.1890%
	802	17-Feb-21	3-Mar-21	29.2082%
	803	18-Feb-21	4-Mar-21	29.2274%
	804	19-Feb-21	5-Mar-21	29.2466%
	805	22-Feb-21	8-Mar-21	29.2658%
	806	23-Feb-21	9-Mar-21	29.3233%
	807	24-Feb-21	10-Mar-21	29.3425%
	808	25-Feb-21	11-Mar-21	29.3616%
	809	26-Feb-21	12-Mar-21	29.3808%
	810	1-Mar-21	15-Mar-21	29.4000%
	811	2-Mar-21	16-Mar-21	29.4575%
	812	3-Mar-21	17-Mar-21	29.4767%
	813	4-Mar-21	18-Mar-21	29.4959%
	814	5-Mar-21	19-Mar-21	29.5151%
	815	8-Mar-21	22-Mar-21	29.5342%
	816	9-Mar-21	23-Mar-21	29.5918%
	817	10-Mar-21	24-Mar-21	29.6110%
	818	11-Mar-21	25-Mar-21	29.6301%
	819	12-Mar-21	26-Mar-21	29.6493%
	820	15-Mar-21	29-Mar-21	29.6685%

Element	Title			
	821	16-Mar-21	30-Mar-21	29.7260%
	822	17-Mar-21	31-Mar-21	29.7452%
	823	18-Mar-21	1-Apr-21	29.7644%
	824	19-Mar-21	6-Apr-21	29.7836%
	825	22-Mar-21	6-Apr-21	29.8795%
	826	23-Mar-21	6-Apr-21	29.8986%
	827	24-Mar-21	7-Apr-21	29.9178%
	828	25-Mar-21	8-Apr-21	29.9370%
	829	26-Mar-21	9-Apr-21	29.9945%
	830	29-Mar-21	12-Apr-21	30.0137%
	831	30-Mar-21	13-Apr-21	30.0329%
	832	31-Mar-21	14-Apr-21	30.0521%
	833	1-Apr-21	15-Apr-21	30.0712%
	834	6-Apr-21	20-Apr-21	30.1288%
	835	7-Apr-21	21-Apr-21	30.1479%
	836	8-Apr-21	22-Apr-21	30.1671%
	837	9-Apr-21	23-Apr-21	30.1863%
	838	12-Apr-21	26-Apr-21	30.2055%
	839	13-Apr-21	27-Apr-21	30.2630%
	840	14-Apr-21	28-Apr-21	30.2822%
	841	15-Apr-21	29-Apr-21	30.3014%
	842	16-Apr-21	30-Apr-21	30.3205%
	843	19-Apr-21	3-May-21	30.3397%
	844	20-Apr-21	4-May-21	30.3973%
	845	21-Apr-21	5-May-21	30.4164%
	846	22-Apr-21	6-May-21	30.4356%
	847	23-Apr-21	7-May-21	30.4548%

Element	Title			_
	848	26-Apr-21	10-May-21	30.4740%
	849	27-Apr-21	11-May-21	30.5315%
	850	28-Apr-21	12-May-21	30.5507%
	851	29-Apr-21	13-May-21	30.5699%
	852	30-Apr-21	14-May-21	30.5890%
	853	3-May-21	17-May-21	30.6082%
	854	4-May-21	18-May-21	30.6658%
	855	5-May-21	19-May-21	30.6849%
	856	6-May-21	20-May-21	30.7041%
	857	7-May-21	21-May-21	30.7233%
	858	10-May-21	24-May-21	30.7425%
	859	11-May-21	25-May-21	30.8000%
	860	12-May-21	26-May-21	30.8192%
	861	13-May-21	27-May-21	30.8384%
	862	14-May-21	28-May-21	30.8575%
	863	17-May-21	31-May-21	30.8767%
	864	18-May-21	1-Jun-21	30.9342%
	865	19-May-21	2-Jun-21	30.9534%
	866	20-May-21	3-Jun-21	30.9726%
	867	21-May-21	4-Jun-21	30.9918%
	868	24-May-21	7-Jun-21	31.0110%
	869	25-May-21	8-Jun-21	31.0685%
	870	26-May-21	9-Jun-21	31.0877%
	871	27-May-21	10-Jun-21	31.1068%
	872	28-May-21	11-Jun-21	31.1260%
	873	31-May-21	14-Jun-21	31.1452%
	874	1-Jun-21	15-Jun-21	31.2027%

Element	Title			
	875	2-Jun-21	16-Jun-21	31.2219%
	876	3-Jun-21	17-Jun-21	31.2411%
	877	4-Jun-21	18-Jun-21	31.2603%
	878	7-Jun-21	21-Jun-21	31.2795%
	879	8-Jun-21	22-Jun-21	31.3370%
	880	9-Jun-21	23-Jun-21	31.3562%
	881	10-Jun-21	24-Jun-21	31.3753%
	882	11-Jun-21	25-Jun-21	31.3945%
	883	14-Jun-21	28-Jun-21	31.4137%
	884	15-Jun-21	29-Jun-21	31.4712%
	885	16-Jun-21	30-Jun-21	31.4904%
	886	17-Jun-21	1-Jul-21	31.5096%
	887	18-Jun-21	2-Jul-21	31.5288%
	888	21-Jun-21	5-Jul-21	31.5479%
	889	22-Jun-21	6-Jul-21	31.6055%
	890	23-Jun-21	7-Jul-21	31.6247%
	891	24-Jun-21	8-Jul-21	31.6438%
	892	25-Jun-21	9-Jul-21	31.6630%
	893	28-Jun-21	12-Jul-21	31.6822%
	894	29-Jun-21	13-Jul-21	31.7397%
	895	30-Jun-21	14-Jul-21	31.7589%
	896	1-Jul-21	15-Jul-21	31.7781%
	897	2-Jul-21	16-Jul-21	31.7973%
	898	5-Jul-21	19-Jul-21	31.8164%
	899	6-Jul-21	20-Jul-21	31.8740%
	900	7-Jul-21	21-Jul-21	31.8932%
	901	8-Jul-21	22-Jul-21	31.9123%

Element	Title				
	902	9-Jul-21	23-Jul-21	31.9315%	
	903	12-Jul-21	26-Jul-21	31.9507%	
	904	13-Jul-21	27-Jul-21	32.0082%	
	905	14-Jul-21	28-Jul-21	32.0274%	
	906	15-Jul-21	29-Jul-21	32.0466%	
	907	16-Jul-21	30-Jul-21	32.0658%	
	908	19-Jul-21	2-Aug-21	32.0849%	
	909	20-Jul-21	3-Aug-21	32.1425%	
	910	21-Jul-21	4-Aug-21	32.1616%	
	911	22-Jul-21	5-Aug-21	32.1808%	
	912	23-Jul-21	6-Aug-21	32.2000%	
	913	26-Jul-21	9-Aug-21	32.2192%	
	914	27-Jul-21	10-Aug-21	32.2767%	
	915	28-Jul-21	11-Aug-21	32.2959%	
916 917 918	29-Jul-21	12-Aug-21	32.3151%		
	917	30-Jul-21	13-Aug-21	32.3342%	
	918	2-Aug-21	16-Aug-21	32.3534%	
	919	3-Aug-21	17-Aug-21	32.4110%	
	920	4-Aug-21	18-Aug-21	32.4301%	
	921	5-Aug-21	19-Aug-21	32.4493%	
	922	6-Aug-21	20-Aug-21	32.4685%	
	923	9-Aug-21	23-Aug-21	32.4877%	
	924	10-Aug-21	24-Aug-21	32.5452%	
	925	11-Aug-21	25-Aug-21	32.5644%	
	926	12-Aug-21	26-Aug-21	32.5836%	
	927	13-Aug-21	27-Aug-21	32.6027%	
	928	16-Aug-21	30-Aug-21	32.6219%	

Element	Title			
	929	17-Aug-21	31-Aug-21	32.6795%
	930	18-Aug-21	1-Sep-21	32.6986%
	931	19-Aug-21	2-Sep-21	32.7178%
	932	20-Aug-21	3-Sep-21	32.7370%
	933	23-Aug-21	6-Sep-21	32.7562%
	934	24-Aug-21	7-Sep-21	32.8137%
	935	25-Aug-21	8-Sep-21	32.8329%
	936	26-Aug-21	9-Sep-21	32.8521%
	937	27-Aug-21	10-Sep-21	32.8712%
	938	30-Aug-21	13-Sep-21	32.8904%
	939	31-Aug-21	14-Sep-21	32.9479%
	940	1-Sep-21	15-Sep-21	32.9671%
	941	2-Sep-21	16-Sep-21	32.9863%
	942	3-Sep-21	17-Sep-21	33.0055%
	943	6-Sep-21	20-Sep-21	33.0247%
	944	7-Sep-21	21-Sep-21	33.0822%
	945	8-Sep-21	22-Sep-21	33.1014%
	946	9-Sep-21	23-Sep-21	33.1205%
	947	10-Sep-21	24-Sep-21	33.1397%
	948	13-Sep-21	27-Sep-21	33.1589%
	949	14-Sep-21	28-Sep-21	33.2164%
	950	15-Sep-21	29-Sep-21	33.2356%
	951	16-Sep-21	30-Sep-21	33.2548%
	952	17-Sep-21	1-Oct-21	33.2740%
	953	20-Sep-21	4-Oct-21	33.2932%
	954	21-Sep-21	5-Oct-21	33.3507%
	955	22-Sep-21	6-Oct-21	33.3699%

Element	Title		,	
	956	23-Sep-21	7-Oct-21	33.3890%
	957	24-Sep-21	8-Oct-21	33.4082%
	958	27-Sep-21	11-Oct-21	33.4274%
	959	28-Sep-21	12-Oct-21	33.4849%
	960	29-Sep-21	13-Oct-21	33.5041%
	961	30-Sep-21	14-Oct-21	33.5233%
	962	1-Oct-21	15-Oct-21	33.5425%
	963	4-Oct-21	18-Oct-21	33.5616%
	964	5-Oct-21	19-Oct-21	33.6192%
	965	6-Oct-21	20-Oct-21	33.6384%
	966	7-Oct-21	21-Oct-21	33.6575%
	967	8-Oct-21	22-Oct-21	33.6767%
	968	11-Oct-21	25-Oct-21	33.6959%
	969	12-Oct-21	26-Oct-21	33.7534%
	970	13-Oct-21	27-Oct-21	33.7726%
	971	14-Oct-21	28-Oct-21	33.7918%
	972	15-Oct-21	29-Oct-21	33.8110%
	973	18-Oct-21	1-Nov-21	33.8301%
	974	19-Oct-21	2-Nov-21	33.8877%
	975	20-Oct-21	3-Nov-21	33.9068%
	976	21-Oct-21	4-Nov-21	33.9260%
	977	22-Oct-21	5-Nov-21	33.9452%
	978	25-Oct-21	8-Nov-21	33.9644%
	979	26-Oct-21	9-Nov-21	34.0219%
	980	27-Oct-21	10-Nov-21	34.0411%
	981	28-Oct-21	11-Nov-21	34.0603%
	982	29-Oct-21	12-Nov-21	34.0795%

Element	Title			
	983	1-Nov-21	15-Nov-21	34.0986%
	984	2-Nov-21	16-Nov-21	34.1562%
	985	3-Nov-21	17-Nov-21	34.1753%
	986	4-Nov-21	18-Nov-21	34.1945%
	987	5-Nov-21	19-Nov-21	34.2137%
	988	8-Nov-21	22-Nov-21	34.2329%
	989	9-Nov-21	23-Nov-21	34.2904%
	990	10-Nov-21	24-Nov-21	34.3096%
	991	11-Nov-21	25-Nov-21	34.3288%
	992	12-Nov-21	26-Nov-21	34.3479%
	993	15-Nov-21	29-Nov-21	34.3671%
	994	16-Nov-21	30-Nov-21	34.4247%
	995	17-Nov-21	1-Dec-21	34.4438%
	996	18-Nov-21	2-Dec-21	34.4630%
	997	19-Nov-21	3-Dec-21	34.4822%
	998	22-Nov-21	6-Dec-21	34.5014%
	999	23-Nov-21	7-Dec-21	34.5589%
	1000	24-Nov-21	8-Dec-21	34.5781%
	1001	25-Nov-21	9-Dec-21	34.5973%
	1002	26-Nov-21	10-Dec-21	34.6164%
	1003	29-Nov-21	13-Dec-21	34.6356%
	1004	30-Nov-21	14-Dec-21	34.6932%
	1005	1-Dec-21	15-Dec-21	34.7123%
	1006	2-Dec-21	16-Dec-21	34.7315%
	1007	3-Dec-21	17-Dec-21	34.7507%
	1008	6-Dec-21	20-Dec-21	34.7699%
	1009	7-Dec-21	21-Dec-21	34.8274%

Element	Title					
	1010	8-Dec-21		22-Dec-21	34.8466%	
	1011	9-1	Dec-21	23-Dec-21	34.8658%	
	1012	10-	Dec-21	24-Dec-21	34.8849%	
	1013	13-	Dec-21	27-Dec-21	34.9616%	
	1014	14-Dec-21		28-Dec-21	34.9808%	
	1015	15-	Dec-21	29-Dec-21	35.0000%	
C.19	Final refere	ence price of		ce price of the underlying n mechanics set out in Elen		
C.20	Underlying		The Underlying Reference specified in Element C.18 above is:			s:
			EURO STOXX 50® Index			
				the Underlying Reference Page: Bloomberg SX5E		ained from the

Section D - Risks

Element	Title	
D.2	Key risks regarding the Issuer and the Guarantor	Prospective purchasers of the Securities should be experienced with respect to options and options transactions and should understand the risks of transactions involving the Securities. An investment in the Securities presents certain risks that should be taken into account before any investment decision is made. Certain risks may affect the Issuer's ability to fulfil its obligations under the Securities or the Guarantor's ability to perform its obligations under the Guarantee, 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:
		Guarantor
		Issuer
		The main risks described above in relation to BNPP also represent the main risks for BNPP B.V., either as an individual entity or a company in the BNPP Group.
		Dependency Risk
		BNPP B.V. is an operating company. The assets of BNPP B.V. consist of the obligations of other BNPP Group entities. The ability of BNPP B.V. to meet its own obligations will depend on the ability of other BNPP Group entities to

Element	Title	
		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 BNP Group entities to perform their obligations under such hedging agreements.
		Market Risk
		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.
		Credit Risk
		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 <i>Autorité de Contrôle Prudentiel et de Résolution</i> 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.
		Liquidity Risk
		BNPP B.V. has significant liquidity risk exposure. To mitigate this exposure, BNPP B.V. entered into netting agreements with its parent company and other BNPP Group entities.
		Eleven main categories of risk are inherent in BNPP's activities:
		(1) Credit Risk - 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;
		(2) Counterparty Credit Risk – 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;
		(3) Securitisation – Securitisation means a transaction or scheme, whereby the credit risk associated with an exposure or pool of

Element	Title		
			exposures is tranched, having the following characteristics:
			• 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.
			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;
		(4)	Market Risk – 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.
			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.
			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.
			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.
			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.
			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;
		(5)	Operational Risk — 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.

Element	Title		
			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.
			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;
		(6)	Compliance and Reputation Risk – 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.
			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.
			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.
			Reputation risk is primarily contingent on all the other risks borne by the Bank;
		(7)	Concentration Risk - 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.
			It is assessed at consolidated Group level and at financial conglomerate level;
		(8)	Banking Book Interest Rate Risk – Banking book interest rate risk is the risk 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;

Element	Title		
		(9)	Strategic and Business Risks – Strategic risk is the risk that the Bank's share price may fall because of its strategic decisions.
			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.
			These two types of risk are ,monitored by the Board of directors;
		(10)	Liquidity Risk – 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; and
		(11)	Insurance Underwriting Risk — 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.
		(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.
		(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.
		(c)	BNPP's access to and cost of funding could be adversely affected by a resurgence of financial crises, worsening economic conditions, rating downgrades, increases in credit spreads or other factors.
		(d)	Significant interest rate changes could adversely affect BNPP's revenues or profitability.
		(e)	The prolonged low interest rate environment carries inherent systemic risks.
		(f)	The soundness and conduct of other financial institutions and market participants could adversely affect BNPP.
		(g)	BNPP may incur significant losses on its trading and investment activities due to market fluctuations and volatility.
		(h)	BNPP may generate lower revenues from brokerage and other commission and fee-based businesses during market downturns.

Element	Title		
		(i)	Protracted market declines can reduce liquidity in the markets, making it harder to sell assets and possibly leading to material losses.
		(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.
		(k)	BNPP is subject to extensive and evolving regulatory regimes in the jurisdictions in which it operates.
		(1)	BNPP may incur substantial fines and other administrative and criminal penalties for non-compliance with applicable laws and regulations.
		(m)	There are risks related to the implementation of BNPP's strategic plan.
		(n)	BNPP may experience difficulties integrating acquired companies and may be unable to realize the benefits expected from its acquisitions.
		(0)	Intense competition by banking and non-banking operators could adversely affect BNPP's revenues and profitability.
		(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.
		(q)	BNPP's risk management policies, procedures and methods may leave it exposed to unidentified or unanticipated risks, which could lead to material losses.
		(r)	BNPP's hedging strategies may not prevent losses.
		(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.
		(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.
		(u)	BNPP's competitive position could be harmed if its reputation is damaged.
		(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.
		(w)	Unforeseen external events may disrupt BNPP's operations and

Element	Title	
		cause substantial losses and additional costs.
D.3	Key risk regarding the Securities	In addition to the risks (including the risk of default) that may affect the Issuer's ability to fulfil its obligations under the Securities or the Guarantor's ability to perform its obligations under the Guarantee, there are certain factors which are material for the purposes of assessing the market risks associated with Securities issued under the Base Prospectus, including:
		Market Risks
		Securities are unsecured obligations;
		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;
		Holder Risks
		the Securities may have a minimum trading amount and if, following the transfer of any Securities, a Holder holds fewer Securities than the specified minimum trading amount, such Holder will not be permitted to transfer their remaining Securities prior to redemption without first purchasing enough additional Securities in order to hold the minimum trading amount;
		Issuer/Guarantor Risks
		a reduction in the rating, if any, accorded to outstanding debt securities of the Issuer or Guarantor 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);
		in certain circumstances (including, without limitation, as a result of restrictions on currency convertibility and/or transfer restrictions), it may not be possible for the Issuer to make payments in respect of the Securities in the Settlement Currency specified in the applicable Final Terms. In these circumstances, the payment of principal and/or interest may occur at a different time and/or made in USD and the market price of such Securities may be volatile;
		Legal Risks
		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

Element	Title	
		liquidity of the Securities;
		in certain circumstances settlement may be postponed or payments made in USD if the Settlement Currency specified in the applicable Final Terms is not freely transferable, convertible or deliverable;
		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;
		Secondary Market Risks
		the only means through which a Holder can realise value from the Security prior to its Maturity 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 wait until redemption of the Securities to realise a greater value than its trading value);
		an active secondary market may never be established or may be illiquid and this may adversely affect the value at which an investor may sell its Securities (investors may suffer a partial or total loss of the amount of their investment);
		Risk Relating to Underlying Reference Asset(s)
		In addition, there are specific risks in relation to Securities which are linked to an Underlying Reference (including Hybrid Securities) and an investment in such Securities will entail significant risks not associated with an investment in a conventional debt security. Risk factors in relation to Underlying Reference linked Securities include:
		exposure to one or more index, adjustment events and market disruption or failure to open of an exchange which may have an adverse effect on the value and liquidity of the Securities
		Risks relating to specific types of products
		The following risks are associated with SPS Products
		Auto-callable Products
		Investors may be exposed to a partial or total loss of their investment. The return on the Securities depends on the performance of the Underlying Reference(s) and the application of knock-in features. Auto-callable Products include automatic early redemption mechanisms. If an automatic early redemption event occurs investors may be exposed to a partial loss of their investment
D.6	Risk warning	See Element D.3 above.
		In the event of the insolvency of the Issuer or if it is otherwise unable or

Element	Title	
		unwilling to repay the Securities when repayment falls due, an investor may lose all or part of his investment in the Securities.
		In addition, investors may lose all or part of their investment in the Securities as a result of the terms and conditions of the Securities.

$Section \ E-Offer$

Element	Title	
E.2b	Reasons for the offer and use of proceeds	The net proceeds from the issue of the Securities will become part of the general funds of the Issuer. Such proceeds may be used to maintain positions in options or futures contracts or other hedging instruments
E.3	Terms and conditions of the offer	Not applicable – the Securities are not being offered to the public as part of a Non-exempt Offer. The issue price of the Securities is 100% per cent. of their nominal amount
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.