

NOTICE TO THE HOLDERS

**Up to 1,000,000 Securities (Settlement Currency in EUR)**  
**linked to the Aurora Dynamic Index due 5 March 2021 (Series CE2869PRI)**

**ISIN Code: XS1292874382**

This Notice is dated 1 March 2016 and should be read in conjunction with the Prospectus dated 7 January 2016 in respect of the Securities. Any information not updated or amended herein should be regarded as unchanged.

Further to the public offer in Italy by BNP Paribas Arbitrage Issuance B.V. (the Issuer) of **“Up to 1,000,000 Securities (Settlement Currency in EUR) linked to the Aurora Dynamic Index due 5 March 2021”**, referred to here above, the total number of Securities to be issued is **80,000 Securities (i.e. EUR 8,000,000)** at an issue price of **EUR 100** per Security. The Issue Date of the Securities is 29 February 2016

Holders are informed that on page 20 of the Prospectus in Element C1.8, on page 107 in section 12 Final Payout it should be noted that:

**"Indext"** is the level of the Index as published by the Index Sponsor as determined by the Calculation Agent in respect of Scheduled Custom Index Business Day t, with **Indext** on the Strike Date (**Index0**) being equal to **100.7128**

Copies of such Notice may be downloaded on the following website:

<http://www.prodottidiborsa.com>

Signed on behalf of BNP Paribas Arbitrage Issuance B.V.

As Issuer:



By: ..Cezar NASTASA.. Duly authorised