

POSTPONEMENT**06/20/18**

TO: FIXED INCOME TRANSACTION PARTICIPANTS

ATTENTION: P & S MANAGERS, CASHIERS

SUBJECT: BNP PARIBAS REVERSE CONV NT LKD

Participants are advised that NSCC, through its agent, has received notification from the Underwriter that the following CUSIPs on the above named issue, originally scheduled for S/D 06/20/18 has been POSTPONED until 06/21/18. The dated date and interest accrual date will not be changing.

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As a result, CMU RTTM matched trades will be designated as COMPARISON ONLY for NSCC settlement and removed from CMU RTTM.

COMPARISON ONLY for NSCC settlement means the trades will not appear on the NSCC Consolidated Trade Summary and they will not settle in NSCC's CNS or Balance Order systems.

These trades will not be passed to NSCC's Obligation Warehouse system.

The specific trade details can be viewed on tomorrow's "REPRICED TRADES" report in CMU RTTM Web Report Center.

The lead Underwriter should be contacted for any updates on the issue status.

NSCC will not take any action on the Postponement. The dated date and beginning interest accrual date will not be changing.

Questions regarding MSRB trade reporting should be directed to MSRB at (202) 838-1330.

Questions regarding this notice should be addressed to DTCC CNS Operations at 888-382-2721, option2, option3.