

# Information sheet F

The risk and the return of this Product are calculated on historical data and are subject to statistical error. Historical data may not be a reliable indication of future performance.

The risk and the return of this Product are compared with the risk and return of a benchmark (including similar products).

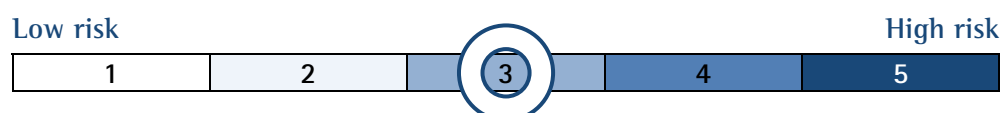
## RISK

The risk of this Product is represented by a single indicator ranging from 1 (low risk) to 5 (high risk).

The risk category indicated below takes into account different types of risk:

- market risk (volatility and Value At Risk)
- liquidity risk (turn-over ratio)
- credit risk (expected default frequency and equivalent rating).

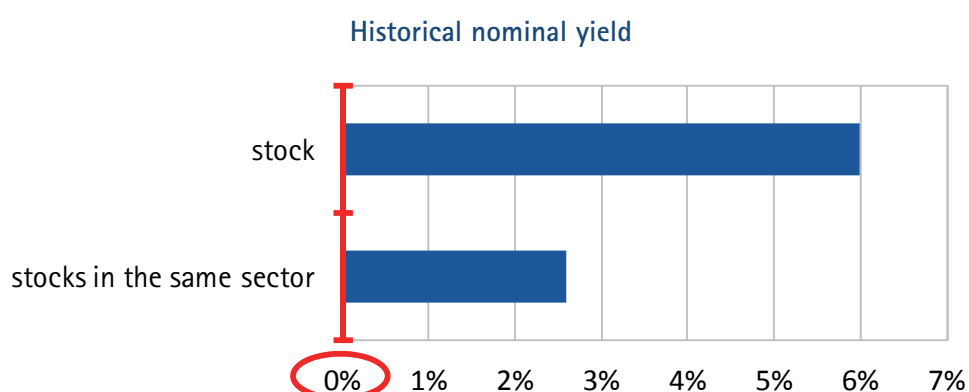
The risk category reflects the comparison of the risks of the Product to those of a benchmark (including similar products).



### WARNING:

The buyer of the Product is not guaranteed to be reimbursed 100% of the capital at maturity.

## RETURN



The monthly average yield is calculated on prices from September 2012 to September 2013. It is before taxes and doesn't take into account inflation.