



BNP PARIBAS

BNP Paribas Arbitrage Issuance B.V.

**EMISIONES CON
VENCIMIENTO 20/06/13
IMPORTES DE LIQUIDACIÓN**

El presente documento recoge los **Importes de Liquidación** pagaderos a los tenedores de los instrumentos emitidos por BNP Paribas Arbitrage Issuance B.V. que se detallan a continuación, así como los **Precios de Liquidación** y **Tipos de Cambio Aplicables** utilizados para su cálculo, tal y como se detalla en las Condiciones Finales.

**BNP PARIBAS**

| | SIBE | ISIN | Tamaño Emisión | Producto | Tipo | Activo Subyacente | Precio de Ejercicio | Paridad | Ratio | Fecha de Emisión | Fecha de Admisión | Fecha de Vencimiento | Fecha de Liquidación | Precio de Liquidación | Tipo de Cambio Aplicable | Importe de Liquidación (EUR) |
|----|-------|--------------|----------------|----------|------|------------------------------------------------|---------------------|---------|--------|------------------|-------------------|----------------------|----------------------|-----------------------|--------------------------|------------------------------|
| 1 | C8636 | NL0010162541 | 400,000 | WARRANT | PUT | Acciona SA | EUR 40 | 10 | 0.1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 43.23 | 1 | 0.00 |
| 2 | D1264 | NL0010339404 | 400,000 | WARRANT | PUT | Acciona SA | EUR 45 | 10 | 0.1 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | EUR 43.23 | 1 | 0.18 |
| 3 | C8629 | NL0010162475 | 400,000 | WARRANT | PUT | Acerinox SA | EUR 7.5 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 7.183 | 1 | 0.16 |
| 4 | C8631 | NL0010162491 | 400,000 | WARRANT | PUT | Acerinox SA | EUR 8.5 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 7.183 | 1 | 0.66 |
| 5 | C8621 | NL0010162392 | 400,000 | WARRANT | PUT | ACS Actividades de Construccion y Servicios SA | EUR 15 | 5 | 0.2 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 20.42 | 1 | 0.00 |
| 6 | C8819 | NL0010274858 | 500,000 | WARRANT | PUT | adidas AG | EUR 55 | 10 | 0.1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 78.98 | 1 | 0.00 |
| 7 | C8821 | NL0010274874 | 500,000 | WARRANT | PUT | adidas AG | EUR 65 | 10 | 0.1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 78.98 | 1 | 0.00 |
| 8 | C8825 | NL0010274916 | 500,000 | WARRANT | PUT | Allianz SE | EUR 80 | 10 | 0.1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 109.55 | 1 | 0.00 |
| 9 | C8830 | NL0010274965 | 500,000 | WARRANT | PUT | Amazon.com Inc | USD 220 | 20 | 0.05 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD 273.44 | 1.32 | 0.00 |
| 10 | C8840 | NL0010275061 | 350,000 | WARRANT | PUT | American Express Co | USD 48 | 5 | 0.2 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD 74.23 | 1.32 | 0.00 |
| 11 | D1432 | NL0010342101 | 350,000 | WARRANT | PUT | American Express Co | USD 60 | 5 | 0.2 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | USD 74.23 | 1.32 | 0.00 |
| 12 | C8813 | NL0010274791 | 500,000 | WARRANT | PUT | Apple Inc | USD 600 | 50 | 0.02 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD 416.64 | 1.32 | 2.78 |
| 13 | D1405 | NL0010341830 | 500,000 | WARRANT | PUT | Apple Inc | USD 460 | 50 | 0.02 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | USD 416.64 | 1.32 | 0.66 |
| 14 | C8951 | NL0010276176 | 500,000 | WARRANT | PUT | Arcelor Mittal | EUR 11 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 8.78 | 1 | 1.11 |
| 15 | C8835 | NL0010275012 | 500,000 | WARRANT | PUT | Axa SA | EUR 10.5 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 15.205 | 1 | 0.00 |
| 16 | D1426 | NL0010342044 | 500,000 | WARRANT | PUT | Axa SA | EUR 13 | 2 | 0.5 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | EUR 15.205 | 1 | 0.00 |
| 17 | C8642 | NL0010162608 | 750,000 | WARRANT | PUT | Banco Bilbao Vizcaya Argentaria S.A. | EUR 5 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 6.457 | 1 | 0.00 |
| 18 | C8643 | NL0010162616 | 750,000 | WARRANT | PUT | Banco Bilbao Vizcaya Argentaria S.A. | EUR 6 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 6.457 | 1 | 0.00 |
| 19 | D1272 | NL0010339487 | 750,000 | WARRANT | PUT | Banco Bilbao Vizcaya Argentaria S.A. | EUR 7 | 2 | 0.5 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | EUR 6.457 | 1 | 0.27 |
| 20 | C8760 | NL0010274262 | 400,000 | WARRANT | PUT | Banco Popular Español SA | EUR 4.35 | 2.717 | 0.3681 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 2.663 | 1 | 0.62 |
| 21 | D1364 | NL0010341426 | 400,000 | WARRANT | PUT | Banco Popular Español SA | EUR 3.25 | 5 | 0.2 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | EUR 2.663 | 1 | 0.12 |
| 22 | C8777 | NL0010274437 | 750,000 | WARRANT | PUT | Banco Santander SA | EUR 4.5 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 5.031 | 1 | 0.00 |
| 23 | C8779 | NL0010274452 | 750,000 | WARRANT | PUT | Banco Santander SA | EUR 5.5 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 5.031 | 1 | 0.23 |
| 24 | C8846 | NL0010275129 | 500,000 | WARRANT | PUT | Bank of America Corp | USD 7.5 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD 13.19 | 1.32 | 0.00 |
| 25 | C8848 | NL0010275145 | 500,000 | WARRANT | PUT | Bank of America Corp | USD 8.5 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD 13.19 | 1.32 | 0.00 |

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|------|-------|----------------|----------|---------|-------------------|---------------------------------------------------------|---------|-------|------------------|-------------------|----------------------|----------------------|-----------------------|--------------------------|------------------------------|--------|--------|------|
| 26 | D1439 | NL0010342176 | 500,000 | WARRANT | PUT | Bank of America Corp | USD | 11 | 2 | 0.5 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | USD | 13.19 | 1.32 | 0.00 |
| 27 | C8651 | NL0010162699 | 400,000 | WARRANT | PUT | Bankinter SA | EUR | 1.94 | 0.6454 | 1.5494 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR | 2.631 | 1 | 0.00 |
| 28 | D1280 | NL0010339560 | 400,000 | WARRANT | PUT | Bankinter SA | EUR | 2.39 | 0.6454 | 1.5494 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | EUR | 2.631 | 1 | 0.00 |
| 29 | C8853 | NL0010275194 | 500,000 | WARRANT | PUT | Barclays PLC | GBp | 180 | 1 | 1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | GBp | 288.1 | 0.8545 | 0.00 |
| 30 | D1446 | NL0010342242 | 500,000 | WARRANT | PUT | Barclays PLC | GBp | 280 | 1 | 1 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | GBp | 288.1 | 0.8545 | 0.00 |
| 31 | C8859 | NL0010275251 | 500,000 | WARRANT | PUT | BASF SE | EUR | 60 | 10 | 0.1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR | 70.93 | 1 | 0.00 |
| 32 | D1451 | NL0010342291 | 500,000 | WARRANT | PUT | BASF SE | EUR | 70 | 20 | 0.05 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | EUR | 70.93 | 1 | 0.00 |
| 33 | C8881 | NL0010275475 | 500,000 | WARRANT | PUT | Berkshire Hathaway Inc | USD | 80 | 10 | 0.1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD | 113.84 | 1.32 | 0.00 |
| 34 | D1481 | NL0010342598 | 500,000 | WARRANT | PUT | Berkshire Hathaway Inc | USD | 95 | 10 | 0.1 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | USD | 113.84 | 1.32 | 0.00 |
| 35 | C8866 | NL0010275327 | 500,000 | WARRANT | PUT | BMW Bayerische Motoren Werke AG | EUR | 50 | 10 | 0.1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR | 66.43 | 1 | 0.00 |
| 36 | D1463 | NL0010342416 | 500,000 | WARRANT | PUT | BMW Bayerische Motoren Werke AG | EUR | 70 | 20 | 0.05 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | EUR | 66.43 | 1 | 0.18 |
| 37 | C8659 | NL0010162772 | 400,000 | WARRANT | PUT | Bolsas y Mercados Españoles SA | EUR | 15 | 5 | 0.2 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR | 19.12 | 1 | 0.00 |
| 38 | D1286 | NL0010339628 | 400,000 | WARRANT | PUT | Bolsas y Mercados Españoles SA | EUR | 20.5 | 5 | 0.2 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | EUR | 19.12 | 1 | 0.28 |
| 39 | C8874 | NL0010275400 | 500,000 | WARRANT | PUT | BP Plc | GBp | 380 | 1 | 1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | GBp | 449.2 | 0.8545 | 0.00 |
| 40 | D1475 | NL0010342531 | 500,000 | WARRANT | PUT | BP Plc | GBp | 440 | 1 | 1 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | GBp | 449.2 | 0.8545 | 0.00 |
| 41 | C8897 | NL0010275632 | 350,000 | WARRANT | PUT | Cisco Systems Inc | USD | 17 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD | 24.43 | 1.32 | 0.00 |
| 42 | D1494 | NL0010342721 | 350,000 | WARRANT | PUT | Cisco Systems Inc | USD | 20 | 2 | 0.5 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | USD | 24.43 | 1.32 | 0.00 |
| 43 | C8887 | NL0010275533 | 500,000 | WARRANT | PUT | Citigroup Inc | USD | 25 | 10 | 0.1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD | 47.9 | 1.32 | 0.00 |
| 44 | C8889 | NL0010275558 | 500,000 | WARRANT | PUT | Citigroup Inc | USD | 30 | 10 | 0.1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD | 47.9 | 1.32 | 0.00 |
| 45 | D1489 | NL0010342671 | 500,000 | WARRANT | PUT | Citigroup Inc | USD | 42 | 10 | 0.1 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | USD | 47.9 | 1.32 | 0.00 |
| 46 | C8903 | NL0010275699 | 500,000 | WARRANT | PUT | Deutsche Bank AG | EUR | 30 | 10 | 0.1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR | 33.14 | 1 | 0.00 |
| 47 | D1502 | NL0010342804 | 500,000 | WARRANT | PUT | Deutsche Bank AG | EUR | 35 | 10 | 0.1 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | EUR | 33.14 | 1 | 0.19 |
| 48 | C8673 | NL0010162913 | 400,000 | WARRANT | PUT | Enagas SA | EUR | 14 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR | 18.995 | 1 | 0.00 |
| 49 | D1299 | NL0010339750 | 400,000 | WARRANT | PUT | Enagas SA | EUR | 16.5 | 2 | 0.5 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | EUR | 18.995 | 1 | 0.00 |
| 50 | C8913 | NL0010275798 | 500,000 | WARRANT | PUT | European Aeronautic Defence and Space Company NV - EADS | EUR | 23 | 5 | 0.2 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR | 41.265 | 1 | 0.00 |

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|------|-------|----------------|----------|---------|-------------------|---------------------------------------------------------|---------|-------|------------------|-------------------|----------------------|----------------------|-----------------------|--------------------------|------------------------------|--------|------|------|
| 51 | D1513 | NL0010342911 | 500,000 | WARRANT | PUT | European Aeronautic Defence and Space Company NV - EADS | EUR | 34 | 5 | 0.2 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | EUR | 41.265 | 1 | 0.00 |
| 52 | C9044 | NL0010277109 | 500,000 | WARRANT | PUT | Exxon Mobil Corp | USD | 85 | 10 | 0.1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD | 91 | 1.32 | 0.00 |
| 53 | C8925 | NL0010275913 | 500,000 | WARRANT | PUT | Facebook Inc | USD | 20 | 10 | 0.1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD | 23.91 | 1.32 | 0.00 |
| 54 | C8685 | NL0010163036 | 400,000 | WARRANT | PUT | Ferrovial SA | EUR | 9 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR | 11.94 | 1 | 0.00 |
| 55 | C8680 | NL0010162988 | 400,000 | WARRANT | PUT | Fomento de Construcciones y Contratas SA | EUR | 10 | 5 | 0.2 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR | 7.475 | 1 | 0.50 |
| 56 | D1307 | NL0010339834 | 400,000 | WARRANT | PUT | Fomento de Construcciones y Contratas SA | EUR | 8.5 | 5 | 0.2 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | EUR | 7.475 | 1 | 0.20 |
| 57 | C8919 | NL0010275855 | 500,000 | WARRANT | PUT | Ford Motor Co | USD | 9 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD | 15.32 | 1.32 | 0.00 |
| 58 | D1520 | NL0010391132 | 500,000 | WARRANT | PUT | Ford Motor Co | USD | 12.5 | 2 | 0.5 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | USD | 15.32 | 1.32 | 0.00 |
| 59 | C8691 | NL0010163093 | 400,000 | WARRANT | PUT | Gamesa Corporación Tecnológica SA | EUR | 1.6 | 1 | 1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR | 3.722 | 1 | 0.00 |
| 60 | C8696 | NL0010163143 | 400,000 | WARRANT | PUT | Gas Natural SDG SA | EUR | 11 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR | 15.61 | 1 | 0.00 |
| 61 | D1325 | NL0010341038 | 400,000 | WARRANT | PUT | Gas Natural SDG SA | EUR | 14 | 2 | 0.5 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | EUR | 15.61 | 1 | 0.00 |
| 62 | C8937 | NL0010276036 | 350,000 | WARRANT | PUT | Goldman Sachs Group Inc | USD | 100 | 20 | 0.05 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD | 161.56 | 1.32 | 0.00 |
| 63 | D1541 | NL0010391348 | 350,000 | WARRANT | PUT | Goldman Sachs Group Inc | USD | 140 | 20 | 0.05 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | USD | 161.56 | 1.32 | 0.00 |
| 64 | C8931 | NL0010275970 | 500,000 | WARRANT | PUT | Google Inc | USD | 650 | 100 | 0.01 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD | 884.74 | 1.32 | 0.00 |
| 65 | D1534 | NL0010391272 | 500,000 | WARRANT | PUT | Google Inc | USD | 750 | 100 | 0.01 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | USD | 884.74 | 1.32 | 0.00 |
| 66 | C8702 | NL0010163200 | 400,000 | WARRANT | PUT | Grifols SA | EUR | 21.2 | 1.9277 | 0.5188 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR | 26.4 | 1 | 0.00 |
| 67 | C8711 | NL0010163291 | 500,000 | WARRANT | PUT | Iberdrola SA | EUR | 3.4 | 1 | 1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR | 4.109 | 1 | 0.00 |
| 68 | C8719 | NL0010163374 | 400,000 | WARRANT | PUT | Indra Sistemas SA | EUR | 7 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR | 10.22 | 1 | 0.00 |
| 69 | D1343 | NL0010341210 | 400,000 | WARRANT | PUT | Indra Sistemas SA | EUR | 8.5 | 2 | 0.5 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | EUR | 10.22 | 1 | 0.00 |
| 70 | C8729 | NL0010163473 | 400,000 | WARRANT | PUT | Industria de Diseño Textil SA (Inditex SA) | EUR | 79.84 | 9.9797 | 0.1002 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR | 95.3 | 1 | 0.00 |
| 71 | C8732 | NL0010163507 | 400,000 | WARRANT | PUT | Industria de Diseño Textil SA (Inditex SA) | EUR | 89.82 | 9.9797 | 0.1002 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR | 95.3 | 1 | 0.00 |
| 72 | C8945 | NL0010276119 | 500,000 | WARRANT | PUT | Intel Corp | USD | 20 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD | 24.19 | 1.32 | 0.00 |
| 73 | C8958 | NL0010276242 | 500,000 | WARRANT | PUT | JPMorgan Chase & Co | USD | 35 | 5 | 0.2 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD | 53.55 | 1.32 | 0.00 |
| 74 | C8960 | NL0010276267 | 500,000 | WARRANT | PUT | JPMorgan Chase & Co | USD | 40 | 5 | 0.2 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD | 53.55 | 1.32 | 0.00 |
| 75 | D1557 | NL0010391504 | 500,000 | WARRANT | PUT | JPMorgan Chase & Co | USD | 47 | 5 | 0.2 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | USD | 53.55 | 1.32 | 0.00 |

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|----|-------|--------------|----------------|----------|------|-------------------------------------|---------------------|---------|-------|------------------|-------------------|----------------------|----------------------|-----------------------|--------------------------|------------------------------|
| 76 | C8972 | NL0010276382 | 500,000 | WARRANT | PUT | LVMH Moet Hennessy Louis Vuitton SA | EUR 100 | 20 | 0.05 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 122.95 | 1 | 0.00 |
| 77 | C8980 | NL0010276465 | 350,000 | WARRANT | PUT | McDonald's Corp | USD 85 | 10 | 0.1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD 98.81 | 1.32 | 0.00 |
| 78 | C8987 | NL0010276531 | 500,000 | WARRANT | PUT | Microsoft Corp | USD 28 | 5 | 0.2 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD 33.5 | 1.32 | 0.00 |
| 79 | C8994 | NL0010276606 | 350,000 | WARRANT | PUT | Nike Inc | USD 42.5 | 5 | 0.2 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD 60.78 | 1.32 | 0.00 |
| 80 | C8996 | NL0010276622 | 350,000 | WARRANT | PUT | Nike Inc | USD 47.5 | 5 | 0.2 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD 60.78 | 1.32 | 0.00 |
| 81 | C9005 | NL0010276713 | 500,000 | WARRANT | PUT | Oracle Corp | USD 28 | 5 | 0.2 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD 33.19 | 1.32 | 0.00 |
| 82 | C9007 | NL0010276739 | 500,000 | WARRANT | PUT | Oracle Corp | USD 32 | 5 | 0.2 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD 33.19 | 1.32 | 0.00 |
| 83 | C8768 | NL0010274346 | 500,000 | WARRANT | PUT | Repsol YPF | EUR 13 | 5 | 0.2 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 16.36 | 1 | 0.00 |
| 84 | C8770 | NL0010274361 | 500,000 | WARRANT | PUT | Repsol YPF | EUR 15 | 5 | 0.2 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 16.36 | 1 | 0.00 |
| 85 | C9013 | NL0010276796 | 500,000 | WARRANT | PUT | Research In Motion Ltd | USD 5.5 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD 13.98 | 1.32 | 0.00 |
| 86 | D1458 | NL0010342366 | 500,000 | WARRANT | PUT | Research In Motion Ltd | USD 15.5 | 5 | 0.2 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | USD 13.98 | 1.32 | 0.23 |
| 87 | C9019 | NL0010276853 | 500,000 | WARRANT | PUT | Siemens AG | EUR 70 | 10 | 0.1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 78.42 | 1 | 0.00 |
| 88 | C9025 | NL0010276911 | 500,000 | WARRANT | PUT | Societe Generale | EUR 22 | 5 | 0.2 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 27.54 | 1 | 0.00 |
| 89 | C8793 | NL0010274593 | 750,000 | WARRANT | PUT | Telefónica SA | EUR 9.5 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 9.807 | 1 | 0.00 |
| 90 | C8794 | NL0010274601 | 750,000 | WARRANT | PUT | Telefónica SA | EUR 10.5 | 2 | 0.5 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 9.807 | 1 | 0.35 |
| 91 | C8967 | NL0010276333 | 500,000 | WARRANT | PUT | The Coca Cola Co | USD 32 | 5 | 0.2 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD 39.13 | 1.32 | 0.00 |
| 92 | D1563 | NL0010391561 | 500,000 | WARRANT | PUT | The Coca Cola Co | USD 37 | 5 | 0.2 | 15/02/2013 | 25/02/2013 | 20/06/2013 | 25/06/2013 | USD 39.13 | 1.32 | 0.00 |
| 93 | C9030 | NL0010276960 | 500,000 | WARRANT | PUT | Total SA | EUR 35 | 10 | 0.1 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | EUR 36.895 | 1 | 0.00 |
| 94 | C9037 | NL0010277034 | 500,000 | WARRANT | PUT | Wal-Mart Stores Inc | USD 65 | 4 | 0.25 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD 73.03 | 1.32 | 0.00 |
| 95 | C8908 | NL0010275749 | 350,000 | WARRANT | PUT | Walt Disney Co | USD 45 | 5 | 0.2 | 28/09/2012 | 05/10/2012 | 20/06/2013 | 25/06/2013 | USD 64.33 | 1.32 | 0.00 |



BNP PARIBAS

En Madrid, a 21 de Junio de 2013

El Emisor: BNP Paribas Arbitrage Issuance B.V.