



BNP PARIBAS

BNP Paribas Arbitrage Issuance B.V.

**EMISIONES CON
VENCIMIENTO 14/03/13
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	C8637	NL0010162558	400,000	WARRANT	PUT	Acciona SA	EUR 45	10	0.1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 47.64	1	0.00
2	C8630	NL0010162483	400,000	WARRANT	PUT	Acerinox SA	EUR 8	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 8.3	1	0.00
3	C8632	NL0010162509	400,000	WARRANT	PUT	Acerinox SA	EUR 9	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 8.3	1	0.35
4	C8620	NL0010162384	400,000	WARRANT	PUT	ACS Actividades de Construccion y Servicios SA	EUR 14	5	0.2	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 19.06	1	0.00
5	C8622	NL0010162400	400,000	WARRANT	PUT	ACS Actividades de Construccion y Servicios SA	EUR 16	5	0.2	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 19.06	1	0.00
6	C8820	NL0010274866	500,000	WARRANT	PUT	adidas AG	EUR 60	10	0.1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 78.9	1	0.00
7	C6159	NL0010159950	500,000	WARRANT	PUT	Allianz SE	EUR 60	10	0.1	21/05/2012	01/06/2012	14/03/2013	19/03/2013	EUR 113.45	1	0.00
8	C8826	NL0010274924	500,000	WARRANT	PUT	Allianz SE	EUR 90	10	0.1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 113.45	1	0.00
9	C8831	NL0010274973	500,000	WARRANT	PUT	Amazon.com Inc	USD 240	20	0.05	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 265.7	1.2937	0.00
10	C8841	NL0010275079	350,000	WARRANT	PUT	American Express Co	USD 54	5	0.2	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 65.38	1.2937	0.00
11	C8814	NL0010274809	500,000	WARRANT	PUT	Apple Inc	USD 650	50	0.02	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 432.43	1.2937	3.36
12	C6185	NL0010160214	500,000	WARRANT	PUT	Arcelor Mittal	EUR 9	2	0.5	21/05/2012	01/06/2012	14/03/2013	19/03/2013	EUR 11.525	1	0.00
13	C6187	NL0010160230	500,000	WARRANT	PUT	Arcelor Mittal	EUR 11	2	0.5	21/05/2012	01/06/2012	14/03/2013	19/03/2013	EUR 11.525	1	0.00
14	C8950	NL0010276168	500,000	WARRANT	PUT	Arcelor Mittal	EUR 10	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 11.525	1	0.00
15	C8952	NL0010276184	500,000	WARRANT	PUT	Arcelor Mittal	EUR 12	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 11.525	1	0.24
16	C6166	NL0010160024	500,000	WARRANT	PUT	Axa SA	EUR 7.5	2	0.5	21/05/2012	01/06/2012	14/03/2013	19/03/2013	EUR 14.6	1	0.00
17	C6168	NL0010160040	500,000	WARRANT	PUT	Axa SA	EUR 8.5	2	0.5	21/05/2012	01/06/2012	14/03/2013	19/03/2013	EUR 14.6	1	0.00
18	C8836	NL0010275020	500,000	WARRANT	PUT	Axa SA	EUR 11.5	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 14.6	1	0.00
19	C5937	NL0010120242	750,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 3.75	2	0.5	14/05/2012	24/05/2012	14/03/2013	19/03/2013	EUR 7.78	1	0.00
20	C5939	NL0010120267	750,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 4.25	2	0.5	14/05/2012	24/05/2012	14/03/2013	19/03/2013	EUR 7.78	1	0.00
21	C5942	NL0010120291	750,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 5.25	2	0.5	14/05/2012	24/05/2012	14/03/2013	19/03/2013	EUR 7.78	1	0.00

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22	C8644	NL0010162624	750,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 6.2	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 7.78	1	0.00
23	C8759	NL0010274254	400,000	WARRANT	PUT	Banco Popular Español SA	EUR 0.76	0.5434	1.8402	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 0.703	1	0.10
24	C8761	NL0010274270	400,000	WARRANT	PUT	Banco Popular Español SA	EUR 0.98	0.5434	1.8402	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 0.703	1	0.51
25	C6033	NL0010121208	750,000	WARRANT	PUT	Banco Santander SA	EUR 3.5	2	0.5	14/05/2012	24/05/2012	14/03/2013	19/03/2013	EUR 5.97	1	0.00
26	C6036	NL0010121232	750,000	WARRANT	PUT	Banco Santander SA	EUR 4.5	2	0.5	14/05/2012	24/05/2012	14/03/2013	19/03/2013	EUR 5.97	1	0.00
27	C8778	NL0010274445	750,000	WARRANT	PUT	Banco Santander SA	EUR 5	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 5.97	1	0.00
28	C8780	NL0010274460	750,000	WARRANT	PUT	Banco Santander SA	EUR 6	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 5.97	1	0.02
29	C8847	NL0010275137	500,000	WARRANT	PUT	Bank of America Corp	USD 8	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 12.11	1.2937	0.00
30	C8849	NL0010275152	500,000	WARRANT	PUT	Bank of America Corp	USD 9	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 12.11	1.2937	0.00
31	C8652	NL0010162707	400,000	WARRANT	PUT	Bankinter SA	EUR 3.2	1	1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 4.591	1	0.00
32	C8854	NL0010275202	500,000	WARRANT	PUT	Barclays PLC	GBP 200	1	1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	GBP 317.9	0.8657	0.00
33	C8860	NL0010275269	500,000	WARRANT	PUT	BASF SE	EUR 65	10	0.1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 75.32	1	0.00
34	C8882	NL0010275483	500,000	WARRANT	PUT	Berkshire Hathaway Inc	USD 85	10	0.1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 103.99	1.2937	0.00
35	C8867	NL0010275335	500,000	WARRANT	PUT	BMW Bayerische Motoren Werke AG	EUR 55	10	0.1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 70.94	1	0.00
36	C8660	NL0010162780	400,000	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR 16	5	0.2	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 19.98	1	0.00
37	C8875	NL0010275418	500,000	WARRANT	PUT	BP Plc	GBP 400	1	1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	GBP 451.05	0.8657	0.00
38	C8896	NL0010275624	350,000	WARRANT	PUT	Cisco Systems Inc	USD 16	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 21.59	1.2937	0.00
39	C8898	NL0010275640	350,000	WARRANT	PUT	Cisco Systems Inc	USD 18	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 21.59	1.2937	0.00
40	C8888	NL0010275541	500,000	WARRANT	PUT	Citigroup Inc	USD 27.5	10	0.1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 47.46	1.2937	0.00
41	C8890	NL0010275566	500,000	WARRANT	PUT	Citigroup Inc	USD 32.5	10	0.1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 47.46	1.2937	0.00
42	C6173	NL0010160099	500,000	WARRANT	PUT	Deutsche Bank AG	EUR 22	10	0.1	21/05/2012	01/06/2012	14/03/2013	19/03/2013	EUR 34.315	1	0.00

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43	C8902	NL0010275681	500,000	WARRANT	PUT	Deutsche Bank AG	EUR 28	10	0.1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 34.315	1	0.00
44	C8904	NL0010275707	500,000	WARRANT	PUT	Deutsche Bank AG	EUR 32	10	0.1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 34.315	1	0.00
45	C8672	NL0010162905	400,000	WARRANT	PUT	Enagas SA	EUR 13	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 18.915	1	0.00
46	C8674	NL0010162921	400,000	WARRANT	PUT	Enagas SA	EUR 15	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 18.915	1	0.00
47	C8914	NL0010275806	500,000	WARRANT	PUT	European Aeronautic Defence and Space Company NV - EADS	EUR 24	5	0.2	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 41.945	1	0.00
48	C9043	NL0010277091	500,000	WARRANT	PUT	Exxon Mobil Corp	USD 80	10	0.1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 89.83	1.2937	0.00
49	C9045	NL0010277117	500,000	WARRANT	PUT	Exxon Mobil Corp	USD 90	10	0.1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 89.83	1.2937	0.01
50	C8926	NL0010275921	500,000	WARRANT	PUT	Facebook Inc	USD 22	10	0.1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 27.04	1.2937	0.00
51	C8686	NL0010163044	400,000	WARRANT	PUT	Ferrovial SA	EUR 10	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 12.615	1	0.00
52	C8681	NL0010162996	400,000	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR 11	5	0.2	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 8.823	1	0.44
53	C8920	NL0010275863	500,000	WARRANT	PUT	Ford Motor Co	USD 10	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 13.4	1.2937	0.00
54	C8692	NL0010163101	400,000	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR 1.8	1	1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 2.611	1	0.00
55	C8697	NL0010163150	400,000	WARRANT	PUT	Gas Natural SDG SA	EUR 12	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 15.815	1	0.00
56	C8938	NL0010276044	350,000	WARRANT	PUT	Goldman Sachs Group Inc	USD 110	20	0.05	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 154.02	1.2937	0.00
57	C8932	NL0010275988	500,000	WARRANT	PUT	Google Inc	USD 700	100	0.01	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 821.54	1.2937	0.00
58	C8703	NL0010163218	400,000	WARRANT	PUT	Grifols SA	EUR 24.1	1.9277	0.5188	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 29.3	1	0.00
59	C8710	NL0010163283	500,000	WARRANT	PUT	Iberdrola SA	EUR 3.2	1	1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 4.1	1	0.00
60	C8712	NL0010163309	500,000	WARRANT	PUT	Iberdrola SA	EUR 3.6	1	1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 4.1	1	0.00
61	C8720	NL0010163382	400,000	WARRANT	PUT	Indra Sistemas SA	EUR 7.5	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 9.507	1	0.00
62	C8730	NL0010163481	400,000	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR 84.83	9.9797	0.1002	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 103.85	1	0.00
63	C8733	NL0010163515	400,000	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR 94.81	9.9797	0.1002	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 103.85	1	0.00

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64	C8946	NL0010276127	500,000	WARRANT	PUT	Intel Corp	USD 22	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 21.66	1.2937	0.13
65	C8959	NL0010276259	500,000	WARRANT	PUT	JPMorgan Chase & Co	USD 38	5	0.2	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 51	1.2937	0.00
66	C8973	NL0010276390	500,000	WARRANT	PUT	LVMH Moet Hennessy Louis Vuitton SA	EUR 115	20	0.05	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 135.6	1	0.00
67	C8979	NL0010276457	350,000	WARRANT	PUT	McDonald's Corp	USD 80	10	0.1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 99.31	1.2937	0.00
68	C8981	NL0010276473	350,000	WARRANT	PUT	McDonald's Corp	USD 90	10	0.1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 99.31	1.2937	0.00
69	C8986	NL0010276523	500,000	WARRANT	PUT	Microsoft Corp	USD 26	5	0.2	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 28.14	1.2937	0.00
70	C8988	NL0010276549	500,000	WARRANT	PUT	Microsoft Corp	USD 30	5	0.2	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 28.14	1.2937	0.29
71	C8995	NL0010276614	350,000	WARRANT	PUT	Nike Inc	USD 45	5	0.2	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 54.69	1.2937	0.00
72	C9006	NL0010276721	500,000	WARRANT	PUT	Oracle Corp	USD 30	5	0.2	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 36.3	1.2937	0.00
73	C6021	NL0010121083	500,000	WARRANT	PUT	Repsol YPF	EUR 10	5	0.2	14/05/2012	24/05/2012	14/03/2013	19/03/2013	EUR 17.36	1	0.00
74	C6023	NL0010121109	500,000	WARRANT	PUT	Repsol YPF	EUR 12	5	0.2	14/05/2012	24/05/2012	14/03/2013	19/03/2013	EUR 17.36	1	0.00
75	C8769	NL0010274353	500,000	WARRANT	PUT	Repsol YPF	EUR 14	5	0.2	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 17.36	1	0.00
76	C8771	NL0010274379	500,000	WARRANT	PUT	Repsol YPF	EUR 16	5	0.2	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 17.36	1	0.00
77	C9014	NL0010276804	500,000	WARRANT	PUT	Research In Motion Ltd	USD 6	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 15.06	1.2937	0.00
78	C9020	NL0010276861	500,000	WARRANT	PUT	Siemens AG	EUR 75	10	0.1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 83.95	1	0.00
79	C6193	NL0010160297	500,000	WARRANT	PUT	Societe Generale	EUR 13	5	0.2	21/05/2012	01/06/2012	14/03/2013	19/03/2013	EUR 30.5	1	0.00
80	C6195	NL0010160313	500,000	WARRANT	PUT	Societe Generale	EUR 15	5	0.2	21/05/2012	01/06/2012	14/03/2013	19/03/2013	EUR 30.5	1	0.00
81	C9026	NL0010276929	500,000	WARRANT	PUT	Societe Generale	EUR 23	5	0.2	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 30.5	1	0.00
82	C6049	NL0010121364	750,000	WARRANT	PUT	Telefónica SA	EUR 8	2	0.5	14/05/2012	24/05/2012	14/03/2013	19/03/2013	EUR 11.5	1	0.00
83	C6053	NL0010121406	750,000	WARRANT	PUT	Telefónica SA	EUR 10	2	0.5	14/05/2012	24/05/2012	14/03/2013	19/03/2013	EUR 11.5	1	0.00
84	C8795	NL0010274619	750,000	WARRANT	PUT	Telefónica SA	EUR 11	2	0.5	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 11.5	1	0.00



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85	C8968	NL0010276341	500,000	WARRANT	PUT	The Coca Cola Co	USD 35	5	0.2	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 39.02	1.2937	0.00
86	C9031	NL0010276978	500,000	WARRANT	PUT	Total SA	EUR 38	10	0.1	28/09/2012	05/10/2012	14/03/2013	19/03/2013	EUR 39.565	1	0.00
87	C9038	NL0010277042	500,000	WARRANT	PUT	Wal-Mart Stores Inc	USD 70	4	0.25	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 73.22	1.2937	0.00
88	C8909	NL0010275756	350,000	WARRANT	PUT	Walt Disney Co	USD 50	5	0.2	28/09/2012	05/10/2012	14/03/2013	19/03/2013	USD 57.75	1.2937	0.00



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En Madrid, a 15 de Marzo de 2013

El Emisor: BNP Paribas Arbitrage Issuance B.V.