



**BNP PARIBAS**

**BNP Paribas Arbitrage Issuance B.V.**

**EMISIONES CON  
VENCIMIENTO 20/09/13  
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	Barrera Knock-Out	Knock-In Status	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	D1259	NL0010339354	400,000	WARRANT	CALL	Acciona SA	EUR	50	10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	42.435	1	0.00
2	D1261	NL0010339370	400,000	WARRANT	CALL	Acciona SA	EUR	55	10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	42.435	1	0.00
3	D1254	NL0010339305	400,000	WARRANT	CALL	Acerinox SA	EUR	9	2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	8.41	1	0.00
4	D3332	NL0010394326	400,000	WARRANT	CALL	Acerinox SA	EUR	8	2	0.5	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	8.41	1	0.21
5	D1246	NL0010339222	400,000	WARRANT	CALL	ACS Actividades de Construccion y Servicios SA	EUR	18	5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	23.595	1	1.12
6	D1248	NL0010339248	400,000	WARRANT	CALL	ACS Actividades de Construccion y Servicios SA	EUR	20	5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	23.595	1	0.72
7	D1406	NL0010341848	500,000	WARRANT	CALL	adidas AG	EUR	70	20	0.05	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	80.11	1	0.51
8	D1408	NL0010341863	500,000	WARRANT	CALL	adidas AG	EUR	80	20	0.05	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	80.11	1	0.01
9	D1411	NL0010341897	500,000	WARRANT	CALL	Allianz SE	EUR	110	20	0.05	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	116.65	1	0.33
10	D1417	NL0010341954	500,000	WARRANT	CALL	Amazon.com Inc	USD	280	50	0.02	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	316.34	1.3514	0.54
11	D1428	NL0010342069	350,000	WARRANT	CALL	American Express Co	USD	70	5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	77.32	1.3514	1.08
12	D1401	NL0010341798	500,000	WARRANT	CALL	Apple Inc	USD	530	50	0.02	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	467.41	1.3514	0.00
13	D3399	NL0010394995	500,000	WARRANT	CALL	Apple Inc	USD	450	50	0.02	06/05/2013	16/05/2013	20/09/2013	25/09/2013	USD	467.41	1.3514	0.26
14	D1547	NL0010391405	500,000	WARRANT	CALL	Arcelor Mittal	EUR	12.5	2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	10.4	1	0.00
15	D1549	NL0010391421	500,000	WARRANT	CALL	Arcelor Mittal	EUR	14	2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	10.4	1	0.00
16	D3447	NL0010485603	500,000	WARRANT	CALL	Arcelor Mittal	EUR	9.6	2	0.5	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	10.4	1	0.40
17	D1421	NL0010341996	500,000	WARRANT	CALL	Axa SA	EUR	14	2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	17.47	1	1.74
18	D1423	NL0010342010	500,000	WARRANT	CALL	Axa SA	EUR	16	2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	17.47	1	0.74
19	D1266	NL0010339420	750,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR	7.5	2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	8.298	1	0.40
20	D1268	NL0010339446	750,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR	8.5	2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	8.298	1	0.00
21	D3336	NL0010394367	750,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR	7	2	0.5	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	8.298	1	0.65
22	D1359	NL0010341376	400,000	WARRANT	CALL	Banco Popular Español SA	EUR	3.5	5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	4.45	1	0.19
23	D3385	NL0010394854	400,000	WARRANT	CALL	Banco Popular Español SA	EUR	3	5	0.2	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	4.45	1	0.29
24	D1374	NL0010341525	750,000	WARRANT	CALL	Banco Santander SA	EUR	6	2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	5.962	1	0.00
25	D1376	NL0010341541	750,000	WARRANT	CALL	Banco Santander SA	EUR	7	2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	5.962	1	0.00

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26	D3388	NL0010394888	750,000	WARRANT	CALL	Banco Santander SA	EUR	5.5	2	0.5	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	5.962	1	0.23
27	D1433	NL0010342119	500,000	WARRANT	CALL	Bank of America Corp	USD	12	2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	14.44	1.3514	0.90
28	D1436	NL0010342143	500,000	WARRANT	CALL	Bank of America Corp	USD	14	2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	14.44	1.3514	0.16
29	D1276	NL0010339529	400,000	WARRANT	CALL	Bankinter SA	EUR	2.71	0.6454	1.5494	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	4.092	1	2.14
30	D3341	NL0010394417	400,000	WARRANT	CALL	Bankinter SA	EUR	3	1	1	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	4.092	1	1.09
31	D1442	NL0010342200	500,000	WARRANT	CALL	Barclays PLC	GBp	314.08	0.9238	1.0824	15/02/2013	25/02/2013	20/09/2013	25/09/2013	GBp	273.45	0.8436	0.00
32	D1447	NL0010342259	500,000	WARRANT	CALL	BASF SE	EUR	75	20	0.05	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	71.99	1	0.00
33	D1449	NL0010342275	500,000	WARRANT	CALL	BASF SE	EUR	85	20	0.05	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	71.99	1	0.00
34	D1477	NL0010342556	500,000	WARRANT	CALL	Berkshire Hathaway Inc	USD	105	10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	117.9	1.3514	0.95
35	D1646	NL0010392395	500,000	WARRANT	CALL	BlackRock Inc	USD	260	50	0.02	20/02/2013	28/02/2013	20/09/2013	25/09/2013	USD	278.3	1.3514	0.27
36	D1459	NL0010342374	500,000	WARRANT	CALL	BMW Bayerische Motoren Werke AG	EUR	75	20	0.05	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	80.47	1	0.27
37	D1461	NL0010342390	500,000	WARRANT	CALL	BMW Bayerische Motoren Werke AG	EUR	85	20	0.05	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	80.47	1	0.00
38	D1466	NL0010342440	500,000	WARRANT	CALL	BNP Paribas SA	EUR	48	10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	50.89	1	0.29
39	D3416	NL0010485298	500,000	WARRANT	CALL	BNP Paribas SA	EUR	40	10	0.1	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	50.89	1	1.09
40	D3418	NL0010485314	500,000	WARRANT	CALL	BNP Paribas SA	EUR	44	10	0.1	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	50.89	1	0.69
41	D1281	NL0010339578	400,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR	21.57	4.9024	0.204	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	22.585	1	0.21
42	D1283	NL0010339594	400,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR	23.53	4.9024	0.204	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	22.585	1	0.00
43	D3342	NL0010394425	400,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR	19.61	4.9024	0.204	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	22.585	1	0.61
44	D1471	NL0010342499	500,000	WARRANT	CALL	BP Plc	GBp	500	1	1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	GBp	442.05	0.8436	0.00
45	D1653	NL0010392460	500,000	WARRANT	CALL	Caterpillar Inc	USD	105	10	0.1	20/02/2013	28/02/2013	20/09/2013	25/09/2013	USD	87.75	1.3514	0.00
46	D1490	NL0010342689	350,000	WARRANT	CALL	Cisco Systems Inc	USD	22	2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	24.51	1.3514	0.93
47	D1492	NL0010342705	350,000	WARRANT	CALL	Cisco Systems Inc	USD	24	2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	24.51	1.3514	0.19
48	D1482	NL0010342606	500,000	WARRANT	CALL	Citigroup Inc	USD	44	10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	51.21	1.3514	0.53
49	D1485	NL0010342630	500,000	WARRANT	CALL	Citigroup Inc	USD	50	10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	51.21	1.3514	0.09
50	C9882	NL0010277240	500,000	WARRANT	CALL	DAX® Index	EUR	7800	1000	0.001	10/12/2012	21/12/2012	20/09/2013	25/09/2013	EUR	8712.82	1	0.91

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51	C9884	NL0010277265	500,000	WARRANT	CALL	DAX® Index	EUR	8600	1000	0.001	10/12/2012	21/12/2012	20/09/2013	25/09/2013	EUR	8712.82	1	0.11
52	C9886	NL0010277281	500,000	WARRANT	CALL	DAX® Index	EUR	9400	1000	0.001	10/12/2012	21/12/2012	20/09/2013	25/09/2013	EUR	8712.82	1	0.00
53	C9888	NL0010277307	500,000	WARRANT	PUT	DAX® Index	EUR	6200	1000	0.001	10/12/2012	21/12/2012	20/09/2013	25/09/2013	EUR	8712.82	1	0.00
54	C9890	NL0010277323	500,000	WARRANT	PUT	DAX® Index	EUR	7000	1000	0.001	10/12/2012	21/12/2012	20/09/2013	25/09/2013	EUR	8712.82	1	0.00
55	D1215	NL0010339941	500,000	WARRANT	PUT	DAX® Index	EUR	7800	1000	0.001	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	8712.82	1	0.00
56	D1496	NL0010342747	500,000	WARRANT	CALL	Deutsche Bank AG	EUR	38	10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	35.36	1	0.00
57	D1498	NL0010342762	500,000	WARRANT	CALL	Deutsche Bank AG	EUR	42	10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	35.36	1	0.00
58	D3427	NL0010485405	500,000	WARRANT	CALL	Deutsche Bank AG	EUR	33	10	0.1	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	35.36	1	0.24
59	D1289	NL0010339651	400,000	WARRANT	CALL	Distribuidora Internacional de Alimentación SA	EUR	6.2	1	1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	6.684	1	0.48
60	D1659	NL0010392528	500,000	WARRANT	CALL	eBay Inc	USD	60	10	0.1	20/02/2013	28/02/2013	20/09/2013	25/09/2013	USD	54.95	1.3514	0.00
61	D1294	NL0010339701	400,000	WARRANT	CALL	Enagas SA	EUR	18	2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	17.935	1	0.00
62	D1296	NL0010339727	400,000	WARRANT	CALL	Enagas SA	EUR	20	2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	17.935	1	0.00
63	D1292	NL0010339685	200,000	WARRANT	CALL	Ercros SA	EUR	0.58	0.5	2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	0.495	1	0.00
64	D3328	NL0010394284	750,000	WARRANT	CALL	Euro Stoxx® Banks Index	EUR	110	20	0.05	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	129.27	1	0.96
65	D3329	NL0010394292	750,000	WARRANT	CALL	Euro Stoxx® Banks Index	EUR	120	20	0.05	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	129.27	1	0.46
66	D3330	NL0010394300	750,000	WARRANT	PUT	Euro Stoxx® Banks Index	EUR	100	20	0.05	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	129.27	1	0.00
67	D1509	NL0010342879	500,000	WARRANT	CALL	European Aeronautic Defence and Space Company NV - EADS	EUR	38	5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	46.965	1	1.79
68	C9913	NL0010277554	750,000	WARRANT	CALL	Eurostoxx 50® Index	EUR	2800	500	0.002	10/12/2012	21/12/2012	20/09/2013	25/09/2013	EUR	2941.39	1	0.28
69	D1241	NL0010339172	750,000	WARRANT	CALL	Eurostoxx 50® Index	EUR	2600	500	0.002	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	2941.39	1	0.68
70	D1243	NL0010339198	750,000	WARRANT	CALL	Eurostoxx 50® Index	EUR	3000	500	0.002	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	2941.39	1	0.00
71	C9918	NL0010277604	750,000	WARRANT	PUT	Eurostoxx 50® Index	EUR	2400	500	0.002	10/12/2012	21/12/2012	20/09/2013	25/09/2013	EUR	2941.39	1	0.00
72	D1245	NL0010339214	750,000	WARRANT	PUT	Eurostoxx 50® Index	EUR	2600	500	0.002	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	2941.39	1	0.00
73	D1616	NL0010392098	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de dólares USA por 1 EURO)	USD	1.34	0.1	10	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	1.3514	1.3514	0.08
74	D1618	NL0010392114	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de dólares USA por 1 EURO)	USD	1.42	0.1	10	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	1.3514	1.3514	0.00
75	D1621	NL0010392148	500,000	WARRANT	PUT	Tipo de Cambio EUR/USD (expresado en número de dólares USA por 1 EURO)	USD	1.26	0.1	10	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	1.3514	1.3514	0.00

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76	D1623	NL0010392163	500,000	WARRANT	PUT	Tipo de Cambio EUR/USD (expresado en número de dólares USA por 1 EURO)	USD	1.34			0.1	10	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	1.3514	1.3514	0.00
77	D1612	NL0010392056	500,000	WARRANT	CALL	Exxon Mobil Corp	USD	95			10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	88.66	1.3514	0.00
78	D1522	NL0010391157	500,000	WARRANT	CALL	Facebook Inc	USD	32			10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	47.49	1.3514	1.15
79	D1524	NL0010391173	500,000	WARRANT	CALL	Facebook Inc	USD	36			10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	47.49	1.3514	0.85
80	D3439	NL0010485520	500,000	WARRANT	CALL	Facebook Inc	USD	28			10	0.1	06/05/2013	16/05/2013	20/09/2013	25/09/2013	USD	47.49	1.3514	1.44
81	D1666	NL0010392593	500,000	WARRANT	CALL	FedEx Corp	USD	115			10	0.1	20/02/2013	28/02/2013	20/09/2013	25/09/2013	USD	116.83	1.3514	0.14
82	D1310	NL0010339867	400,000	WARRANT	CALL	Ferrovial SA	EUR	13			2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	13.43	1	0.22
83	D1300	NL0010339768	400,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	9			5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	14.255	1	1.05
84	D1303	NL0010339792	400,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	10			5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	14.255	1	0.85
85	D3350	NL0010394508	400,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	7			5	0.2	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	14.255	1	1.45
86	D1516	NL0010342945	500,000	WARRANT	CALL	Ford Motor Co	USD	15			2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	17.39	1.3514	0.88
87	D3438	NL0010485512	500,000	WARRANT	CALL	Ford Motor Co	USD	13.5			2	0.5	06/05/2013	16/05/2013	20/09/2013	25/09/2013	USD	17.39	1.3514	1.44
88	D1315	NL0010339917	400,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	2			1	1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	5.978	1	3.98
89	D3356	NL0010394565	400,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	2.9			1	1	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	5.978	1	3.08
90	D3358	NL0010394581	400,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	3.2			1	1	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	5.978	1	2.78
91	D1319	NL0010340972	400,000	WARRANT	CALL	Gas Natural SDG SA	EUR	15			2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	14.765	1	0.00
92	D1322	NL0010341004	400,000	WARRANT	CALL	Gas Natural SDG SA	EUR	17			2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	14.765	1	0.00
93	D1640	NL0010392338	500,000	WARRANT	CALL	ORO (1 onza troy)	USD	1800			100	0.01	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	1349.25	1.3514	0.00
94	D1642	NL0010392353	500,000	WARRANT	CALL	ORO (1 onza troy)	USD	2000			100	0.01	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	1349.25	1.3514	0.00
95	D3503	NL0010486163	500,000	WARRANT	CALL	ORO (1 onza troy)	USD	1450			100	0.01	06/05/2013	16/05/2013	20/09/2013	25/09/2013	USD	1349.25	1.3514	0.00
96	D3505	NL0010486189	500,000	WARRANT	CALL	ORO (1 onza troy)	USD	1550			100	0.01	06/05/2013	16/05/2013	20/09/2013	25/09/2013	USD	1349.25	1.3514	0.00
97	D1643	NL0010392361	500,000	WARRANT	PUT	ORO (1 onza troy)	USD	1400			100	0.01	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	1349.25	1.3514	0.38
98	D1645	NL0010392387	500,000	WARRANT	PUT	ORO (1 onza troy)	USD	1600			100	0.01	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	1349.25	1.3514	1.86
99	D3508	NL0010486213	500,000	WARRANT	PUT	ORO (1 onza troy)	USD	1250			100	0.01	06/05/2013	16/05/2013	20/09/2013	25/09/2013	USD	1349.25	1.3514	0.00
100	D3510	NL0010486239	500,000	WARRANT	PUT	ORO (1 onza troy)	USD	1350			100	0.01	06/05/2013	16/05/2013	20/09/2013	25/09/2013	USD	1349.25	1.3514	0.01

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101	D1537	NL0010391306	350,000	WARRANT	CALL	Goldman Sachs Group Inc	USD	170		20	0.05	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	169.75	1.3514	0.00
102	D1529	NL0010391223	500,000	WARRANT	CALL	Google Inc	USD	800		100	0.01	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	903.11	1.3514	0.76
103	D1531	NL0010391249	500,000	WARRANT	CALL	Google Inc	USD	900		100	0.01	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	903.11	1.3514	0.02
104	D1328	NL0010341061	400,000	WARRANT	CALL	Grifols SA	EUR	28		5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	31.805	1	0.76
105	D3365	NL0010394656	400,000	WARRANT	CALL	Grifols SA	EUR	32		5	0.2	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	31.805	1	0.00
106	D1332	NL0010341103	500,000	WARRANT	CALL	Iberdrola SA	EUR	4		1	1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	4.284	1	0.28
107	D1334	NL0010341129	500,000	WARRANT	CALL	Iberdrola SA	EUR	4.4		1	1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	4.284	1	0.00
108	C9892	NL0010277349	750,000	WARRANT	CALL	IBEX 35® Index	EUR	8250		1000	0.001	10/12/2012	21/12/2012	20/09/2013	25/09/2013	EUR	9161.8	1	0.91
109	C9895	NL0010277372	750,000	WARRANT	CALL	IBEX 35® Index	EUR	9250		1000	0.001	10/12/2012	21/12/2012	20/09/2013	25/09/2013	EUR	9161.8	1	0.00
110	D1217	NL0010338935	750,000	WARRANT	CALL	IBEX 35® Index	EUR	8750		1000	0.001	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	9161.8	1	0.41
111	C9899	NL0010277414	750,000	WARRANT	PUT	IBEX 35® Index	EUR	6250		1000	0.001	10/12/2012	21/12/2012	20/09/2013	25/09/2013	EUR	9161.8	1	0.00
112	C9901	NL0010277430	750,000	WARRANT	PUT	IBEX 35® Index	EUR	7250		1000	0.001	10/12/2012	21/12/2012	20/09/2013	25/09/2013	EUR	9161.8	1	0.00
113	D1220	NL0010338968	750,000	WARRANT	PUT	IBEX 35® Index	EUR	7750		1000	0.001	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	9161.8	1	0.00
114	D1222	NL0010338984	750,000	WARRANT	PUT	IBEX 35® Index	EUR	8250		1000	0.001	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	9161.8	1	0.00
115	D1338	NL0010341160	400,000	WARRANT	CALL	Indra Sistemas SA	EUR	9.5		2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	11.375	1	0.94
116	D1340	NL0010341186	400,000	WARRANT	CALL	Indra Sistemas SA	EUR	10.5		2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	11.375	1	0.44
117	D1345	NL0010341236	400,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR	115		20	0.05	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	112.4	1	0.00
118	D3375	NL0010394755	400,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR	100		20	0.05	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	112.4	1	0.62
119	D1543	NL0010391363	500,000	WARRANT	CALL	Intel Corp	USD	23		2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	23.79	1.3514	0.28
120	D1350	NL0010341285	350,000	WARRANT	CALL	Jaztel PLC	EUR	6.4		2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	8.006	1	0.80
121	D1553	NL0010391462	500,000	WARRANT	CALL	JPMorgan Chase & Co	USD	52		5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	52.8	1.3514	0.12
122	D1673	NL0010392668	500,000	WARRANT	CALL	Kellogg Co	USD	62		10	0.1	20/02/2013	28/02/2013	20/09/2013	25/09/2013	USD	60.57	1.3514	0.00
123	D1564	NL0010391579	500,000	WARRANT	CALL	LVMH Moet Hennessy Louis Vuitton SA	EUR	150		20	0.05	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	148.05	1	0.00
124	D1352	NL0010341301	350,000	WARRANT	CALL	Mapfre SA	EUR	2.4		1	1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	2.76	1	0.36
125	D1569	NL0010391629	350,000	WARRANT	CALL	McDonald's Corp	USD	105		10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	96.9	1.3514	0.00

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126	D1391	NL0010341699	400,000	WARRANT	CALL	Mediaset España Comunicación S.A.	EUR	5.4		2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	7.97	1	1.29
127	D3396	NL0010394961	400,000	WARRANT	CALL	Mediaset España Comunicación S.A.	EUR	6		2	0.5	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	7.97	1	0.99
128	D1354	NL0010341327	350,000	WARRANT	CALL	Sol Melia SA	EUR	6.6		2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	7.29	1	0.35
129	D3381	NL0010394813	350,000	WARRANT	CALL	Sol Melia SA	EUR	5.8		2	0.5	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	7.29	1	0.75
130	D1573	NL0010391660	500,000	WARRANT	CALL	Microsoft Corp	USD	30		5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	32.791	1.3514	0.41
131	D1577	NL0010391702	350,000	WARRANT	CALL	Nike Inc	USD	58		10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	69.37	1.3514	0.84
132	D3461	NL0010485744	350,000	WARRANT	CALL	Nike Inc	USD	64		10	0.1	06/05/2013	16/05/2013	20/09/2013	25/09/2013	USD	69.37	1.3514	0.40
133	D1582	NL0010391751	350,000	WARRANT	CALL	Nokia Oyj	EUR	3.2		2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	4.932	1	0.87
134	D3465	NL0010485785	350,000	WARRANT	CALL	Nokia Oyj	EUR	2.8		2	0.5	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	4.932	1	1.07
135	D1356	NL0010341343	350,000	WARRANT	CALL	Obrascon Huarte Lain SA	EUR	25		5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	28.625	1	0.73
136	D3383	NL0010394839	350,000	WARRANT	CALL	Obrascon Huarte Lain SA	EUR	27		5	0.2	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	28.625	1	0.33
137	D1586	NL0010391793	500,000	WARRANT	CALL	Oracle Corp	USD	38		5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	34.05	1.3514	0.00
138	D3467	NL0010485801	500,000	WARRANT	CALL	Oracle Corp	USD	34		5	0.2	06/05/2013	16/05/2013	20/09/2013	25/09/2013	USD	34.05	1.3514	0.01
139	D1683	NL0010392767	500,000	WARRANT	CALL	Pfizer Inc	USD	29		5	0.2	20/02/2013	28/02/2013	20/09/2013	25/09/2013	USD	28.97	1.3514	0.00
140	D1690	NL0010392833	500,000	WARRANT	CALL	Ralph Lauren Corp	USD	200		20	0.05	20/02/2013	28/02/2013	20/09/2013	25/09/2013	USD	167.33	1.3514	0.00
141	D1366	NL0010341442	500,000	WARRANT	CALL	Repsol YPF	EUR	16		5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	18.505	1	0.50
142	D1368	NL0010341467	500,000	WARRANT	CALL	Repsol YPF	EUR	18		5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	18.505	1	0.10
143	D1454	NL0010342325	500,000	WARRANT	CALL	Research In Motion Ltd	USD	18.75		5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	8.725	1.3514	0.00
144	D3411	NL0010485249	500,000	WARRANT	CALL	Research In Motion Ltd	USD	14.5		5	0.2	06/05/2013	16/05/2013	20/09/2013	25/09/2013	USD	8.725	1.3514	0.00
145	D1381	NL0010341590	350,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	1.71		0.9524	1.05	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	3.414	1	1.79
146	D1630	NL0010392239	500,000	WARRANT	CALL	PLATA (1 onza troy)	USD	34		10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	22.74	1.3514	0.00
147	D1633	NL0010392262	500,000	WARRANT	CALL	PLATA (1 onza troy)	USD	38		10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	22.74	1.3514	0.00
148	D3491	NL0010486049	500,000	WARRANT	CALL	PLATA (1 onza troy)	USD	24		10	0.1	06/05/2013	16/05/2013	20/09/2013	25/09/2013	USD	22.74	1.3514	0.00
149	D3493	NL0010486064	500,000	WARRANT	CALL	PLATA (1 onza troy)	USD	26		10	0.1	06/05/2013	16/05/2013	20/09/2013	25/09/2013	USD	22.74	1.3514	0.00
150	D3495	NL0010486080	500,000	WARRANT	CALL	PLATA (1 onza troy)	USD	28		10	0.1	06/05/2013	16/05/2013	20/09/2013	25/09/2013	USD	22.74	1.3514	0.00

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151	D1635	NL0010392288	500,000	WARRANT	PUT	PLATA (1 onza troy)	USD	26	10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	22.74	1.3514	0.24
152	D1637	NL0010392304	500,000	WARRANT	PUT	PLATA (1 onza troy)	USD	30	10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	22.74	1.3514	0.54
153	D3498	NL0010486114	500,000	WARRANT	PUT	PLATA (1 onza troy)	USD	20	10	0.1	06/05/2013	16/05/2013	20/09/2013	25/09/2013	USD	22.74	1.3514	0.00
154	D3500	NL0010486130	500,000	WARRANT	PUT	PLATA (1 onza troy)	USD	22	10	0.1	06/05/2013	16/05/2013	20/09/2013	25/09/2013	USD	22.74	1.3514	0.00
155	D1595	NL0010391884	500,000	WARRANT	CALL	Societe Generale	EUR	34	5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	37.9	1	0.78
156	D1597	NL0010391900	500,000	WARRANT	CALL	Societe Generale	EUR	38	5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	37.9	1	0.00
157	C9903	NL0010277455	500,000	WARRANT	CALL	Standard & Poor's 500 Index	USD	1500	100	0.01	10/12/2012	21/12/2012	20/09/2013	25/09/2013	USD	1723.89	1.3514	1.66
158	C9906	NL0010277489	500,000	WARRANT	CALL	Standard & Poor's 500 Index	USD	1600	100	0.01	10/12/2012	21/12/2012	20/09/2013	25/09/2013	USD	1723.89	1.3514	0.92
159	D1237	NL0010339131	500,000	WARRANT	CALL	Standard & Poor's 500 Index	USD	1700	100	0.01	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	1723.89	1.3514	0.18
160	C9909	NL0010277513	500,000	WARRANT	PUT	Standard & Poor's 500 Index	USD	1300	100	0.01	10/12/2012	21/12/2012	20/09/2013	25/09/2013	USD	1723.89	1.3514	0.00
161	D1238	NL0010339149	500,000	WARRANT	PUT	Standard & Poor's 500 Index	USD	1400	100	0.01	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	1723.89	1.3514	0.00
162	D1240	NL0010339164	500,000	WARRANT	PUT	Standard & Poor's 500 Index	USD	1500	100	0.01	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	1723.89	1.3514	0.00
163	D1697	NL0010392908	500,000	WARRANT	CALL	Starbucks Corp	USD	60	10	0.1	20/02/2013	28/02/2013	20/09/2013	25/09/2013	USD	66.12	1.3514	0.45
164	D1394	NL0010341723	350,000	WARRANT	CALL	Técnicas Reunidas SA	EUR	40	10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	35.545	1	0.00
165	D1385	NL0010341632	750,000	WARRANT	CALL	Telefónica SA	EUR	11	2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	11.32	1	0.16
166	D1387	NL0010341657	750,000	WARRANT	CALL	Telefónica SA	EUR	12	2	0.5	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	11.32	1	0.00
167	D1558	NL0010391512	500,000	WARRANT	CALL	The Coca Cola Co	USD	40	5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	39.4	1.3514	0.00
168	D1560	NL0010391538	500,000	WARRANT	CALL	The Coca Cola Co	USD	45	5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	39.4	1.3514	0.00
169	D1601	NL0010391942	500,000	WARRANT	CALL	Total SA	EUR	42	10	0.1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR	42.375	1	0.04
170	D3475	NL0010485884	500,000	WARRANT	CALL	Total SA	EUR	37	10	0.1	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR	42.375	1	0.54
171	D1703	NL0010392965	500,000	WARRANT	CALL	Visa Inc	USD	170	20	0.05	20/02/2013	28/02/2013	20/09/2013	25/09/2013	USD	198.83	1.3514	1.07
172	D1605	NL0010391983	500,000	WARRANT	CALL	Wal-Mart Stores Inc	USD	74	4	0.25	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	75.83	1.3514	0.34
173	D1607	NL0010392007	500,000	WARRANT	CALL	Wal-Mart Stores Inc	USD	80	4	0.25	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	75.83	1.3514	0.00
174	D1503	NL0010342812	350,000	WARRANT	CALL	Walt Disney Co	USD	55	5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	65.01	1.3514	1.48
175	D1505	NL0010342838	350,000	WARRANT	CALL	Walt Disney Co	USD	65	5	0.2	15/02/2013	25/02/2013	20/09/2013	25/09/2013	USD	65.01	1.3514	0.00



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176	D1397	NL0010341756	400,000	WARRANT	CALL	Zeltia SA	EUR 1.6			1	1	15/02/2013	25/02/2013	20/09/2013	25/09/2013	EUR 2.53	1	0.93
177	P0231	NL0010486890	750,000	TURBO PRO	CALL	IBEX 35@ Index	EUR 8650	8650	TRUE	1000	0.001	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR 9161.8	1	0.51
178	P0232	NL0010486908	750,000	TURBO PRO	CALL	IBEX 35@ Index	EUR 8850	8850	TRUE	1000	0.001	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR 9161.8	1	0.31
179	P0233	NL0010486916	750,000	TURBO PRO	CALL	IBEX 35@ Index	EUR 9050	9050	FALSE	1000	0.001	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR 9161.8	1	0.00
180	P0234	NL0010486924	750,000	TURBO PRO	CALL	IBEX 35@ Index	EUR 9250	9250	FALSE	1000	0.001	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR 9161.8	1	0.00
181	P0235	NL0010486932	750,000	TURBO PRO	PUT	IBEX 35@ Index	EUR 7650	7650	FALSE	1000	0.001	06/05/2013	16/05/2013	20/09/2013	25/09/2013	EUR 9161.8	1	0.00
182	55707	NL0010486254	750,000	TURBO	CALL	IBEX 35@ Index	EUR 7100	7100		1000	0.001	06/05/2013	13/06/2013	20/09/2013	25/09/2013	EUR 9161.8	1	2.06
183	55708	NL0010486262	750,000	TURBO	CALL	IBEX 35@ Index	EUR 7500	7500		1000	0.001	06/05/2013	13/06/2013	20/09/2013	25/09/2013	EUR 9161.8	1	1.66
184	55717	NL0010486353	750,000	TURBO	PUT	IBEX 35@ Index	EUR 9300	9300		1000	0.001	06/05/2013	13/09/2013	20/09/2013	25/09/2013	EUR 9161.8	1	0.14
185	55718	NL0010486361	750,000	TURBO	PUT	IBEX 35@ Index	EUR 9500	9500		1000	0.001	06/05/2013	13/09/2013	20/09/2013	25/09/2013	EUR 9161.8	1	0.34
186	U0081	NL0010338356	200,000	BONUS CAP		IBEX 35@ Index	EUR 8780	7260	TRUE	100	0.01	01/02/2013	08/02/2013	20/09/2013	25/09/2013	EUR 9161.8	1	87.80
187	U0034	NL0010019550	300,000	BONUS CAP		Repsol YPF	EUR 19.5	11.6	FALSE	1	1	13/04/2012	23/04/2012	20/09/2013	25/09/2013	EUR 18.505	1	18.51
188	U0035	NL0010019568	600,000	BONUS CAP		Telefónica SA	EUR 13.5	7.3	TRUE	1	1	13/04/2012	23/04/2012	20/09/2013	25/09/2013	EUR 11.32	1	13.50



**BNP PARIBAS**

En Madrid, a 23 de Septiembre de 2013

El Emisor: BNP Paribas Arbitrage Issuance B.V.