



BNP PARIBAS

BNP Paribas Arbitrage Issuance B.V.

**EMISIONES CON
VENCIMIENTO 19/09/13
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	D1265	NL0010339412	400,000	WARRANT	PUT	Acciona SA	EUR 45			10	0.1	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR 42.86	1	0.21
2	D1257	NL0010339339	400,000	WARRANT	PUT	Acerinox SA	EUR 8			2	0.5	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR 8.386	1	0.00
3	D3334	NL0010394342	400,000	WARRANT	PUT	Acerinox SA	EUR 7			2	0.5	06/05/2013	16/05/2013	19/09/2013	24/09/2013	EUR 8.386	1	0.00
4	D1251	NL0010339271	400,000	WARRANT	PUT	ACS Actividades de Construccion y Servicios SA	EUR 16			5	0.2	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR 23.545	1	0.00
5	D1409	NL0010341871	500,000	WARRANT	PUT	adidas AG	EUR 60			20	0.05	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR 82.58	1	0.00
6	D1414	NL0010341921	500,000	WARRANT	PUT	Allianz SE	EUR 90			20	0.05	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR 117.25	1	0.00
7	D1420	NL0010341988	500,000	WARRANT	PUT	Amazon.com Inc	USD 250			50	0.02	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD 312.06	1.3545	0.00
8	D1431	NL0010342093	350,000	WARRANT	PUT	American Express Co	USD 56			5	0.2	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD 77.57	1.3545	0.00
9	D1404	NL0010341822	500,000	WARRANT	PUT	Apple Inc	USD 430			50	0.02	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD 472.3	1.3545	0.00
10	D3400	NL0010395000	500,000	WARRANT	PUT	Apple Inc	USD 390			50	0.02	06/05/2013	16/05/2013	19/09/2013	24/09/2013	USD 472.3	1.3545	0.00
11	D1551	NL0010391447	500,000	WARRANT	PUT	Arcelor Mittal	EUR 11.5			2	0.5	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR 10.86	1	0.32
12	D3450	NL0010485637	500,000	WARRANT	PUT	Arcelor Mittal	EUR 8.4			2	0.5	06/05/2013	16/05/2013	19/09/2013	24/09/2013	EUR 10.86	1	0.00
13	D1425	NL0010342036	500,000	WARRANT	PUT	Axa SA	EUR 12			2	0.5	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR 17.78	1	0.00
14	D1271	NL0010339479	750,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 6.5			2	0.5	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR 8.26	1	0.00
15	D1274	NL0010339503	750,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 7.5			2	0.5	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR 8.26	1	0.00
16	D1363	NL0010341418	400,000	WARRANT	PUT	Banco Popular Español SA	EUR 3			5	0.2	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR 4.439	1	0.00
17	D3387	NL0010394870	400,000	WARRANT	PUT	Banco Popular Español SA	EUR 2.75			5	0.2	06/05/2013	16/05/2013	19/09/2013	24/09/2013	EUR 4.439	1	0.00
18	D1378	NL0010341566	750,000	WARRANT	PUT	Banco Santander SA	EUR 5			2	0.5	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR 5.947	1	0.00
19	D1380	NL0010341582	750,000	WARRANT	PUT	Banco Santander SA	EUR 6			2	0.5	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR 5.947	1	0.03
20	D1438	NL0010342168	500,000	WARRANT	PUT	Bank of America Corp	USD 10.5			2	0.5	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD 14.61	1.3545	0.00
21	D1279	NL0010339552	400,000	WARRANT	PUT	Bankinter SA	EUR 2.32			0.6454	1.5494	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR 4.088	1	0.00
22	D1445	NL0010342234	500,000	WARRANT	PUT	Barclays PLC	GBp 240.18			0.9238	1.0824	15/02/2013	25/02/2013	19/09/2013	24/09/2013	GBp 278.3	84.2	0.00
23	D1450	NL0010342283	500,000	WARRANT	PUT	BASF SE	EUR 65			20	0.05	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR 72.25	1	0.00
24	D1480	NL0010342580	500,000	WARRANT	PUT	Berkshire Hathaway Inc	USD 90			10	0.1	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD 117.17	1.3545	0.00
25	D1462	NL0010342408	500,000	WARRANT	PUT	BMW Bayerische Motoren Werke AG	EUR 65			20	0.05	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR 81.44	1	0.00

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26	D1285	NL0010339610	400,000	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR	19.61			4.9024	0.204	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	22.5	1	0.00
27	D3345	NL0010394458	400,000	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR	17.65			4.9024	0.204	06/05/2013	16/05/2013	19/09/2013	24/09/2013	EUR	22.5	1	0.00
28	D1474	NL0010342523	500,000	WARRANT	PUT	BP Plc	GBp	420			1	1	15/02/2013	25/02/2013	19/09/2013	24/09/2013	GBp	440.1	84.2	0.00
29	D1495	NL0010342739	350,000	WARRANT	PUT	Cisco Systems Inc	USD	20			2	0.5	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD	24.615	1.3545	0.00
30	D1488	NL0010342663	500,000	WARRANT	PUT	Citigroup Inc	USD	40			10	0.1	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD	51.95	1.3545	0.00
31	D1501	NL0010342796	500,000	WARRANT	PUT	Deutsche Bank AG	EUR	34			10	0.1	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	36.1	1	0.00
32	D3430	NL0010485439	500,000	WARRANT	PUT	Deutsche Bank AG	EUR	30			10	0.1	06/05/2013	16/05/2013	19/09/2013	24/09/2013	EUR	36.1	1	0.00
33	D1665	NL0010392585	500,000	WARRANT	PUT	eBay Inc	USD	52			10	0.1	20/02/2013	28/02/2013	19/09/2013	24/09/2013	USD	54.48	1.3545	0.00
34	D1298	NL0010339743	400,000	WARRANT	PUT	Enagas SA	EUR	16			2	0.5	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	17.83	1	0.00
35	D3349	NL0010394490	400,000	WARRANT	PUT	Enagas SA	EUR	18			2	0.5	06/05/2013	16/05/2013	19/09/2013	24/09/2013	EUR	17.83	1	0.09
36	D1512	NL0010342903	500,000	WARRANT	PUT	European Aeronautic Defence and Space Company NV - EADS	EUR	32			5	0.2	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	47.25	1	0.00
37	D1615	NL0010392080	500,000	WARRANT	PUT	Exxon Mobil Corp	USD	85			10	0.1	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD	89.28	1.3545	0.00
38	D1527	NL0010391207	500,000	WARRANT	PUT	Facebook Inc	USD	26			10	0.1	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD	45.98	1.3545	0.00
39	D1313	NL0010339891	400,000	WARRANT	PUT	Ferrovial SA	EUR	10.5			2	0.5	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	13.27	1	0.00
40	D1306	NL0010339826	400,000	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR	8			5	0.2	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	13.985	1	0.00
41	D3354	NL0010394540	400,000	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR	6.5			5	0.2	06/05/2013	16/05/2013	19/09/2013	24/09/2013	EUR	13.985	1	0.00
42	D1519	NL0010391124	500,000	WARRANT	PUT	Ford Motor Co	USD	12			2	0.5	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD	17.66	1.3545	0.00
43	D1318	NL0010340964	400,000	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	1.8			1	1	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	5.924	1	0.00
44	D3361	NL0010394615	400,000	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	2.6			1	1	06/05/2013	16/05/2013	19/09/2013	24/09/2013	EUR	5.924	1	0.00
45	D1324	NL0010341020	400,000	WARRANT	PUT	Gas Natural SDG SA	EUR	13.5			2	0.5	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	14.91	1	0.00
46	D1540	NL0010391330	350,000	WARRANT	PUT	Goldman Sachs Group Inc	USD	130			20	0.05	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD	167.78	1.3545	0.00
47	D1533	NL0010391264	500,000	WARRANT	PUT	Google Inc	USD	700			100	0.01	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD	898.39	1.3545	0.00
48	D1330	NL0010341087	400,000	WARRANT	PUT	Grifols SA	EUR	24			5	0.2	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	31.69	1	0.00
49	D3368	NL0010394680	400,000	WARRANT	PUT	Grifols SA	EUR	28			5	0.2	06/05/2013	16/05/2013	19/09/2013	24/09/2013	EUR	31.69	1	0.00
50	D1337	NL0010341152	500,000	WARRANT	PUT	Iberdrola SA	EUR	3.6			1	1	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	4.315	1	0.00

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51	D1342	NL0010341202	400,000	WARRANT	PUT	Indra Sistemas SA	EUR	8		2	0.5	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	11.52	1	0.00
52	D3372	NL0010394722	400,000	WARRANT	PUT	Indra Sistemas SA	EUR	9		2	0.5	06/05/2013	16/05/2013	19/09/2013	24/09/2013	EUR	11.52	1	0.00
53	D1347	NL0010341251	400,000	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR	85		20	0.05	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	113.35	1	0.00
54	D1348	NL0010341269	400,000	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR	100		20	0.05	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	113.35	1	0.00
55	D1546	NL0010391397	500,000	WARRANT	PUT	Intel Corp	USD	19		2	0.5	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD	23.915	1.3545	0.00
56	D1556	NL0010391496	500,000	WARRANT	PUT	JPMorgan Chase & Co	USD	45		5	0.2	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD	52.75	1.3545	0.00
57	D1567	NL0010391603	500,000	WARRANT	PUT	LVMH Moet Hennessy Louis Vuitton SA	EUR	125		20	0.05	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	149.25	1	0.00
58	D1571	NL0010391645	350,000	WARRANT	PUT	McDonald's Corp	USD	90		10	0.1	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD	97.92	1.3545	0.00
59	D1576	NL0010391694	500,000	WARRANT	PUT	Microsoft Corp	USD	26		5	0.2	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD	33.64	1.3545	0.00
60	D1581	NL0010391744	350,000	WARRANT	PUT	Nike Inc	USD	50		10	0.1	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD	69.5	1.3545	0.00
61	D3464	NL0010485777	350,000	WARRANT	PUT	Nike Inc	USD	58		10	0.1	06/05/2013	16/05/2013	19/09/2013	24/09/2013	USD	69.5	1.3545	0.00
62	D1589	NL0010391827	500,000	WARRANT	PUT	Oracle Corp	USD	34		5	0.2	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD	33.89	1.3545	0.02
63	D3468	NL0010485819	500,000	WARRANT	PUT	Oracle Corp	USD	31		5	0.2	06/05/2013	16/05/2013	19/09/2013	24/09/2013	USD	33.89	1.3545	0.00
64	D1688	NL0010392817	500,000	WARRANT	PUT	Pfizer Inc	USD	25		5	0.2	20/02/2013	28/02/2013	19/09/2013	24/09/2013	USD	28.84	1.3545	0.00
65	D1695	NL0010392882	500,000	WARRANT	PUT	Ralph Lauren Corp	USD	160		20	0.05	20/02/2013	28/02/2013	19/09/2013	24/09/2013	USD	168.31	1.3545	0.00
66	D1371	NL0010341491	500,000	WARRANT	PUT	Repsol YPF	EUR	14		5	0.2	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	18.355	1	0.00
67	D1373	NL0010341517	500,000	WARRANT	PUT	Repsol YPF	EUR	16		5	0.2	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	18.355	1	0.00
68	D1457	NL0010342358	500,000	WARRANT	PUT	Research In Motion Ltd	USD	14.5		5	0.2	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD	10.53	1.3545	0.59
69	D1599	NL0010391926	500,000	WARRANT	PUT	Societe Generale	EUR	30		5	0.2	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	38.23	1	0.00
70	D3474	NL0010485876	500,000	WARRANT	PUT	Societe Generale	EUR	25		5	0.2	06/05/2013	16/05/2013	19/09/2013	24/09/2013	EUR	38.23	1	0.00
71	D1388	NL0010341665	750,000	WARRANT	PUT	Telefónica SA	EUR	9		2	0.5	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	11.365	1	0.00
72	D1390	NL0010341681	750,000	WARRANT	PUT	Telefónica SA	EUR	10		2	0.5	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	11.365	1	0.00
73	D1562	NL0010391553	500,000	WARRANT	PUT	The Coca Cola Co	USD	35		5	0.2	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD	39.31	1.3545	0.00
74	D3456	NL0010485694	500,000	WARRANT	PUT	The Coca Cola Co	USD	40		5	0.2	06/05/2013	16/05/2013	19/09/2013	24/09/2013	USD	39.31	1.3545	0.10
75	D1604	NL0010391975	500,000	WARRANT	PUT	Total SA	EUR	37		10	0.1	15/02/2013	25/02/2013	19/09/2013	24/09/2013	EUR	42.615	1	0.00



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76	D1610	NL0010392031	500,000	WARRANT	PUT	Wal-Mart Stores Inc	USD 68			4	0.25	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD 76.21	1.3545	0.00
77	D3479	NL0010485926	500,000	WARRANT	PUT	Wal-Mart Stores Inc	USD 76			4	0.25	06/05/2013	16/05/2013	19/09/2013	24/09/2013	USD 76.21	1.3545	0.00
78	D1507	NL0010342853	350,000	WARRANT	PUT	Walt Disney Co	USD 50			5	0.2	15/02/2013	25/02/2013	19/09/2013	24/09/2013	USD 65.72	1.3545	0.00
79	D3433	NL0010485462	350,000	WARRANT	PUT	Walt Disney Co	USD 57			5	0.2	06/05/2013	16/05/2013	19/09/2013	24/09/2013	USD 65.72	1.3545	0.00



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En Madrid, a 20 de Septiembre de 2013

El Emisor: BNP Paribas Arbitrage Issuance B.V.