



BNP PARIBAS

BNP Paribas Arbitrage Issuance B.V.

**EMISIONES CON
VENCIMIENTO 20/03/14
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.

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	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	D1650	NL0010392437	500,000	WARRANT	PUT	BlackRock Inc	USD 200	50	0.02	20/02/2013	28/02/2013	20/03/2014	25/03/2014	USD 300.99	1.3762	0.00
2	D1657	NL0010392502	500,000	WARRANT	PUT	Caterpillar Inc	USD 85	10	0.1	20/02/2013	28/02/2013	20/03/2014	25/03/2014	USD 96.21	1.3762	0.00
3	D1663	NL0010392569	500,000	WARRANT	PUT	eBay Inc	USD 48	10	0.1	20/02/2013	28/02/2013	20/03/2014	25/03/2014	USD 57.12	1.3762	0.00
4	D1680	NL0010392734	500,000	WARRANT	PUT	Moodys Corp	USD 40	5	0.2	20/02/2013	28/02/2013	20/03/2014	25/03/2014	USD 80.93	1.3762	0.00
5	D1693	NL0010392866	500,000	WARRANT	PUT	Ralph Lauren Corp	USD 140	20	0.05	20/02/2013	28/02/2013	20/03/2014	25/03/2014	USD 160.47	1.3762	0.00
6	D1701	NL0010392940	500,000	WARRANT	PUT	Starbucks Corp	USD 46	10	0.1	20/02/2013	28/02/2013	20/03/2014	25/03/2014	USD 76.955	1.3762	0.00
7	D1706	NL0010392999	500,000	WARRANT	PUT	Visa Inc	USD 120	20	0.05	20/02/2013	28/02/2013	20/03/2014	25/03/2014	USD 221.82	1.3762	0.00
8	D4560	NL0010488441	400,000	WARRANT	PUT	ACS Actividades de Construccion y Servicios SA	EUR 18	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 27.02	1	0.00
9	D4562	NL0010488466	400,000	WARRANT	PUT	ACS Actividades de Construccion y Servicios SA	EUR 20	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 27.02	1	0.00
10	D4567	NL0010488516	400,000	WARRANT	PUT	Acerinox SA	EUR 6	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 11.25	1	0.00
11	D4569	NL0010488532	400,000	WARRANT	PUT	Acerinox SA	EUR 7	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 11.25	1	0.00
12	D4574	NL0010488581	400,000	WARRANT	PUT	Acciona SA	EUR 30	10	0.1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 59.29	1	0.00
13	D4577	NL0010488615	400,000	WARRANT	PUT	Acciona SA	EUR 35	10	0.1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 59.29	1	0.00
14	D4584	NL0010488680	750,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 5	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 8.763	1	0.00
15	D4587	NL0010488714	750,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 6	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 8.763	1	0.00
16	D4592	NL0010488763	400,000	WARRANT	PUT	Bankinter SA	EUR 2.6	1	1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 5.901	1	0.00
17	D4596	NL0010488805	400,000	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR 16	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 29.9	1	0.00
18	D4597	NL0010488813	400,000	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR 18	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 29.9	1	0.00
19	D4607	NL0010488912	400,000	WARRANT	PUT	Enagas SA	EUR 16	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 22.09	1	0.00
20	D4609	NL0010488938	400,000	WARRANT	PUT	Enagas SA	EUR 18	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 22.09	1	0.00
21	D4615	NL0010488995	400,000	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR 8	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 16.04	1	0.00

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22	D4617	NL0010489019	400,000	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR	9	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	16.04	1	0.00
23	D4622	NL0010489068	400,000	WARRANT	PUT	Ferrovial SA	EUR	11	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	15.195	1	0.00
24	D4629	NL0010489134	400,000	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	4	1	1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	8.136	1	0.00
25	D4632	NL0010489167	400,000	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	4.5	1	1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	8.136	1	0.00
26	D4637	NL0010489217	400,000	WARRANT	PUT	Gas Natural SDG SA	EUR	13.5	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	19.585	1	0.00
27	D4643	NL0010547212	400,000	WARRANT	PUT	Grifols SA	EUR	28	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	40.67	1	0.00
28	D4652	NL0010547303	500,000	WARRANT	PUT	Iberdrola SA	EUR	3.6	1	1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	4.928	1	0.00
29	D4659	NL0010547378	400,000	WARRANT	PUT	Indra Sistemas SA	EUR	8.5	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	14.255	1	0.00
30	D4660	NL0010547386	400,000	WARRANT	PUT	Indra Sistemas SA	EUR	9.5	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	14.255	1	0.00
31	D4667	NL0010547451	400,000	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR	89.77	19.9495	0.0501	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	107.1	1	0.00
32	D4669	NL0010547477	400,000	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR	99.75	19.9495	0.0501	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	107.1	1	0.00
33	D4686	NL0010547642	400,000	WARRANT	PUT	Banco Popular Español SA	EUR	2.4	1	1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	5.475	1	0.00
34	D4691	NL0010547691	500,000	WARRANT	PUT	Repsol S.A.	EUR	16	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	17.88	1	0.00
35	D4701	NL0010547790	750,000	WARRANT	PUT	Banco Santander SA	EUR	4.5	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	6.516	1	0.00
36	D4703	NL0010547816	750,000	WARRANT	PUT	Banco Santander SA	EUR	5	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	6.516	1	0.00
37	D4714	NL0010547923	750,000	WARRANT	PUT	Telefónica SA	EUR	9	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	11.2	1	0.00
38	D4732	NL0010548103	500,000	WARRANT	PUT	Apple Inc	USD	350	50	0.02	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD	528.7	1.3762	0.00
39	D4734	NL0010548129	500,000	WARRANT	PUT	Apple Inc	USD	400	50	0.02	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD	528.7	1.3762	0.00
40	D4742	NL0010548202	500,000	WARRANT	PUT	adidas AG	EUR	70	20	0.05	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	77.7	1	0.00
41	D4744	NL0010548228	500,000	WARRANT	PUT	adidas AG	EUR	80	20	0.05	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	77.7	1	0.12
42	D4750	NL0010548285	500,000	WARRANT	PUT	Allianz SE	EUR	110	20	0.05	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	121.35	1	0.00

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43	D4755	NL0010548335	500,000	WARRANT	PUT	Amazon.com Inc	USD	280	50	0.02	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD	368.97	1.3762	0.00
44	D4760	NL0010548384	500,000	WARRANT	PUT	Axa SA	EUR	14	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	19.035	1	0.00
45	D4762	NL0010548400	500,000	WARRANT	PUT	Axa SA	EUR	16	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	19.035	1	0.00
46	D4766	NL0010548442	350,000	WARRANT	PUT	American Express Co	USD	70	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD	91.69	1.3762	0.00
47	D4770	NL0010548483	500,000	WARRANT	PUT	Bank of America Corp	USD	12	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD	17.92	1.3762	0.00
48	D4772	NL0010548509	500,000	WARRANT	PUT	Bank of America Corp	USD	14	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD	17.92	1.3762	0.00
49	D4775	NL0010548533	500,000	WARRANT	PUT	BASF SE	EUR	65	20	0.05	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	77.54	1	0.00
50	D4781	NL0010548590	500,000	WARRANT	PUT	Research In Motion Ltd	USD	7.5	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD	9.42	1.3762	0.00
51	D4783	NL0010548616	500,000	WARRANT	PUT	Research In Motion Ltd	USD	8.5	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD	9.42	1.3762	0.00
52	D4792	NL0010548707	500,000	WARRANT	PUT	BMW Bayerische Motoren Werke AG	EUR	65	20	0.05	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	87.69	1	0.00
53	D4805	NL0010548830	500,000	WARRANT	PUT	Berkshire Hathaway Inc	USD	115	10	0.1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD	124.44	1.3762	0.00
54	D4811	NL0010548897	500,000	WARRANT	PUT	Citigroup Inc	USD	42	10	0.1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD	50.22	1.3762	0.00
55	D4813	NL0010548913	500,000	WARRANT	PUT	Citigroup Inc	USD	48	10	0.1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD	50.22	1.3762	0.00
56	D4818	NL0010548962	500,000	WARRANT	PUT	Caterpillar Inc	USD	75	10	0.1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD	96.21	1.3762	0.00
57	D4826	NL0010549044	350,000	WARRANT	PUT	Cisco Systems Inc	USD	24	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD	21.83	1.3762	0.79
58	D4833	NL0010549119	500,000	WARRANT	PUT	Deutsche Bank AG	EUR	30	10	0.1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	32.565	1	0.00
59	D4839	NL0010549176	350,000	WARRANT	PUT	Walt Disney Co	USD	60	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD	80.81	1.3762	0.00
60	D4847	NL0010549259	500,000	WARRANT	PUT	Airbus Group N.V.	EUR	38	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	52.5	1	0.00
61	D4849	NL0010549275	500,000	WARRANT	PUT	Airbus Group N.V.	EUR	42	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR	52.5	1	0.00
62	D4852	NL0010549309	500,000	WARRANT	PUT	eBay Inc	USD	54	10	0.1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD	57.12	1.3762	0.00
63	D4858	NL0010549366	500,000	WARRANT	PUT	Ford Motor Co	USD	15	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD	15.55	1.3762	0.00

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64	D4866	NL0010549440	500,000	WARRANT	PUT	Facebook Inc	USD 24	10	0.1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 66.97	1.3762	0.00
65	D4869	NL0010549473	500,000	WARRANT	PUT	FedEx Corp	USD 90	10	0.1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 136.5	1.3762	0.00
66	D4877	NL0010549556	500,000	WARRANT	PUT	Google Inc	USD 800	100	0.01	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 1197.16	1.3762	0.00
67	D4880	NL0010549580	500,000	WARRANT	PUT	Google Inc	USD 900	100	0.01	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 1197.16	1.3762	0.00
68	D4884	NL0010549622	350,000	WARRANT	PUT	Goldman Sachs Group Inc	USD 150	20	0.05	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 169.22	1.3762	0.00
69	D4891	NL0010549697	500,000	WARRANT	PUT	Intel Corp	USD 21	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 25.425	1.3762	0.00
70	D4893	NL0010549713	500,000	WARRANT	PUT	Intel Corp	USD 23	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 25.425	1.3762	0.00
71	D4900	NL0010549788	500,000	WARRANT	PUT	Arcelor Mittal	EUR 9	2	0.5	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 11.215	1	0.00
72	D4905	NL0010549838	500,000	WARRANT	PUT	JPMorgan Chase & Co	USD 50	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 60.11	1.3762	0.00
73	D4907	NL0010549853	500,000	WARRANT	PUT	JPMorgan Chase & Co	USD 55	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 60.11	1.3762	0.00
74	D4910	NL0010549887	500,000	WARRANT	PUT	Kellogg Co	USD 55	10	0.1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 61.88	1.3762	0.00
75	D4912	NL0010549903	500,000	WARRANT	PUT	Kellogg Co	USD 65	10	0.1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 61.88	1.3762	0.23
76	D4915	NL0010549937	500,000	WARRANT	PUT	The Coca Cola Co	USD 35	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 38.45	1.3762	0.00
77	D4916	NL0010549945	500,000	WARRANT	PUT	The Coca Cola Co	USD 40	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 38.45	1.3762	0.23
78	D4919	NL0010549978	500,000	WARRANT	PUT	LVMH Moet Hennessy Louis Vuitton SA	EUR 120	20	0.05	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 129.3	1	0.00
79	D4925	NL0010550034	350,000	WARRANT	PUT	McDonald's Corp	USD 95	10	0.1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 96.6	1.3762	0.00
80	D4931	NL0010550091	500,000	WARRANT	PUT	Moody's Corp	USD 55	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 80.93	1.3762	0.00
81	D4937	NL0010550158	500,000	WARRANT	PUT	Microsoft Corp	USD 32	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 40.33	1.3762	0.00
82	D4941	NL0010550190	350,000	WARRANT	PUT	Nike Inc	USD 58	10	0.1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 79.27	1.3762	0.00
83	D4952	NL0010550307	500,000	WARRANT	PUT	Oracle Corp	USD 30	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 38.37	1.3762	0.00
84	D4954	NL0010550323	500,000	WARRANT	PUT	Pfizer Inc	USD 27	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 31.91	1.3762	0.00

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85	D4956	NL0010550349	500,000	WARRANT	PUT	Ralph Lauren Corp	USD 170	20	0.05	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 160.47	1.3762	0.35
86	D4961	NL0010550398	500,000	WARRANT	PUT	Starbucks Corp	USD 65	10	0.1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 76.955	1.3762	0.00
87	D4965	NL0010550430	500,000	WARRANT	PUT	Siemens AG	EUR 70	20	0.05	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 96.09	1	0.00
88	D4967	NL0010550455	500,000	WARRANT	PUT	Siemens AG	EUR 80	20	0.05	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 96.09	1	0.00
89	D4970	NL0010550489	500,000	WARRANT	PUT	Societe Generale	EUR 26	5	0.2	23/07/2013	01/08/2013	20/03/2014	25/03/2014	EUR 45.275	1	0.00
90	D4974	NL0010550521	500,000	WARRANT	PUT	Visa Inc	USD 170	20	0.05	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 221.82	1.3762	0.00
91	D4981	NL0010550596	500,000	WARRANT	PUT	Wal-Mart Stores Inc	USD 75	4	0.25	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 75.38	1.3762	0.00
92	D4987	NL0010550653	500,000	WARRANT	PUT	Exxon Mobil Corp	USD 85	10	0.1	23/07/2013	01/08/2013	20/03/2014	25/03/2014	USD 94.58	1.3762	0.00
93	D6604	NL0010554804	400,000	WARRANT	PUT	Abertis Infraestructuras SA	EUR 14	5	0.2	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR 16.43	1	0.00
94	D6613	NL0010554895	400,000	WARRANT	PUT	ACS Actividades de Construccion y Servicios SA	EUR 22	5	0.2	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR 27.02	1	0.00
95	D6615	NL0010554911	400,000	WARRANT	PUT	ACS Actividades de Construccion y Servicios SA	EUR 24	5	0.2	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR 27.02	1	0.00
96	D6620	NL0010554960	400,000	WARRANT	PUT	Acerinox SA	EUR 9	2	0.5	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR 11.25	1	0.00
97	D6626	NL0010555025	400,000	WARRANT	PUT	Acciona SA	EUR 45	10	0.1	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR 59.29	1	0.00
98	D6631	NL0010555074	750,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 8	2	0.5	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR 8.763	1	0.00
99	D6640	NL0010555165	400,000	WARRANT	PUT	Bankinter SA	EUR 4	1	1	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR 5.901	1	0.00
100	D6642	NL0010555181	400,000	WARRANT	PUT	Bankinter SA	EUR 4.4	1	1	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR 5.901	1	0.00
101	D6647	NL0010555231	400,000	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR 26	5	0.2	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR 29.9	1	0.00
102	D6652	NL0010555280	400,000	WARRANT	PUT	Caixabank S.A.	EUR 3.6	1	1	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR 4.437	1	0.00
103	D6660	NL0010555363	400,000	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR 14	5	0.2	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR 16.04	1	0.00
104	D6662	NL0010555389	400,000	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR 16	5	0.2	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR 16.04	1	0.00
105	D6664	NL0010555405	400,000	WARRANT	PUT	Ferrovial SA	EUR 13	5	0.2	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR 15.195	1	0.00



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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)			
106	D6671	NL0010555470	400,000	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	7	2	0.5	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR	8.136	1	0.00
107	D6677	NL0010555538	400,000	WARRANT	PUT	Gas Natural SDG SA	EUR	17	5	0.2	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR	19.585	1	0.00
108	D6682	NL0010555587	500,000	WARRANT	PUT	Iberdrola SA	EUR	4.4	1	1	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR	4.928	1	0.00
109	D6688	NL0010555645	400,000	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR	110	20	0.05	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR	107.1	1	0.15
110	D6704	NL0010555801	400,000	WARRANT	PUT	Banco Popular Español SA	EUR	4	1	1	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR	5.475	1	0.00
111	D6709	NL0010555850	400,000	WARRANT	PUT	Red Eléctrica de España SA	EUR	42	10	0.1	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR	58.97	1	0.00
112	D6716	NL0010555926	500,000	WARRANT	PUT	Repsol S.A.	EUR	18	5	0.2	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR	17.88	1	0.02
113	D6723	NL0010555991	400,000	WARRANT	PUT	Banco de Sabadell SA	EUR	1.7	0.5	2	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR	2.308	1	0.00
114	D6726	NL0010556023	750,000	WARRANT	PUT	Banco Santander SA	EUR	6.2	2	0.5	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR	6.516	1	0.00
115	D6738	NL0010556148	750,000	WARRANT	PUT	Telefónica SA	EUR	12	2	0.5	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR	11.2	1	0.40
116	D6751	NL0010556270	500,000	WARRANT	PUT	Apple Inc	USD	500	50	0.02	13/11/2013	21/11/2013	20/03/2014	25/03/2014	USD	528.7	1.3762	0.00
117	D6759	NL0010556353	500,000	WARRANT	PUT	Amazon.com Inc	USD	340	50	0.02	13/11/2013	21/11/2013	20/03/2014	25/03/2014	USD	368.97	1.3762	0.00
118	D6764	NL0010556403	500,000	WARRANT	PUT	Axa SA	EUR	18	2	0.5	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR	19.035	1	0.00
119	D6768	NL0010556445	350,000	WARRANT	PUT	American Express Co	USD	80	10	0.1	13/11/2013	21/11/2013	20/03/2014	25/03/2014	USD	91.69	1.3762	0.00
120	D6774	NL0010556502	500,000	WARRANT	PUT	BASF SE	EUR	75	20	0.05	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR	77.54	1	0.00
121	D6778	NL0010615605	500,000	WARRANT	PUT	BlackRock Inc	USD	300	50	0.02	13/11/2013	21/11/2013	20/03/2014	25/03/2014	USD	300.99	1.3762	0.00
122	D6782	NL0010615647	500,000	WARRANT	PUT	Berkshire Hathaway Inc	USD	105	10	0.1	13/11/2013	21/11/2013	20/03/2014	25/03/2014	USD	124.44	1.3762	0.00
123	D6789	NL0010615712	350,000	WARRANT	PUT	Cisco Systems Inc	USD	23	2	0.5	13/11/2013	21/11/2013	20/03/2014	25/03/2014	USD	21.83	1.3762	0.43
124	D6791	NL0010615738	500,000	WARRANT	PUT	Deutsche Bank AG	EUR	34	10	0.1	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR	32.565	1	0.14
125	D6795	NL0010615779	500,000	WARRANT	PUT	Airbus Group N.V.	EUR	52	10	0.1	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR	52.5	1	0.00
126	D6804	NL0010615860	500,000	WARRANT	PUT	Facebook Inc	USD	46	10	0.1	13/11/2013	21/11/2013	20/03/2014	25/03/2014	USD	66.97	1.3762	0.00

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127	D6807	NL0010615894	500,000	WARRANT	PUT	FedEx Corp	USD 120	20	0.05	13/11/2013	21/11/2013	20/03/2014	25/03/2014	USD 136.5	1.3762	0.00
128	D6811	NL0010615936	500,000	WARRANT	PUT	Google Inc	USD 1000	200	0.005	13/11/2013	21/11/2013	20/03/2014	25/03/2014	USD 1197.16	1.3762	0.00
129	D6821	NL0010616033	500,000	WARRANT	PUT	Arcelor Mittal	EUR 12	2	0.5	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR 11.215	1	0.39
130	D6838	NL0010616207	500,000	WARRANT	PUT	Moodys Corp	USD 68	10	0.1	13/11/2013	21/11/2013	20/03/2014	25/03/2014	USD 80.93	1.3762	0.00
131	D6845	NL0010616272	500,000	WARRANT	PUT	Microsoft Corp	USD 36	5	0.2	13/11/2013	21/11/2013	20/03/2014	25/03/2014	USD 40.33	1.3762	0.00
132	D6850	NL0010616322	350,000	WARRANT	PUT	Nike Inc	USD 75	10	0.1	13/11/2013	21/11/2013	20/03/2014	25/03/2014	USD 79.27	1.3762	0.00
133	D6854	NL0010616363	350,000	WARRANT	PUT	Nokia Oyj	EUR 5.5	2	0.5	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR 5.435	1	0.03
134	D6858	NL0010616405	500,000	WARRANT	PUT	Pfizer Inc	USD 30	5	0.2	13/11/2013	21/11/2013	20/03/2014	25/03/2014	USD 31.91	1.3762	0.00
135	D6866	NL0010616488	500,000	WARRANT	PUT	Starbucks Corp	USD 75	10	0.1	13/11/2013	21/11/2013	20/03/2014	25/03/2014	USD 76.955	1.3762	0.00
136	D6871	NL0010616538	500,000	WARRANT	PUT	Siemens AG	EUR 95	20	0.05	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR 96.09	1	0.00
137	D6876	NL0010616587	500,000	WARRANT	PUT	Societe Generale	EUR 40	5	0.2	13/11/2013	21/11/2013	20/03/2014	25/03/2014	EUR 45.275	1	0.00
138	D6882	NL0010616645	500,000	WARRANT	PUT	Visa Inc	USD 190	20	0.05	13/11/2013	21/11/2013	20/03/2014	25/03/2014	USD 221.82	1.3762	0.00



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En Madrid, a 21 de Marzo de 2014

El Emisor: BNP Paribas Arbitrage Issuance B.V.