

OPEN END TURBO OPTIONSSCHEINE AUF AKTIEN (Open End Warrants on Stocks)

Ausgestaltung/Details

Emittent/Issuer	BNP Paribas Emissions- und Handelsgesellschaft mbH, Frankfurt/Main
Berechnungsstelle/Calculation Agent	BNP Paribas Arbitrage S.N.C, Paris
Produkt/Product	Open End Turbo Optionsscheine auf Aktien/Open End Turbo Warrants on Stocks
Emissionstag/Issue Date	24. Juli 2007
Valuta/Value Date	26. Juli 2007
Stil/Style	amerikanisch/american
Handelsgröße/Trading Size	1 Optionsschein oder ganzzahliges Vielfaches/1 Warrant or multiple
Ausübungskurs/Exercise Price	Euronext (Amsterdam) Schlusskurs am Bewertungstag für AEGON, AHOLD, AKZO NOBEL; Euronext (Paris) Schlusskurs am Bewertungstag für AIR LIQUIDE, ALCATEL-LUCENT, AXA, BNP PARIBAS; SIBE Schlusskurs am Bewertungstag für BANCO SANTANDER, BBVA; Wiener Börse AG Schlusskurs am Bewertungstag für ANDRITZ; XETRA Schlusskurs am Bewertungstag für alle übrigen Aktien Euronext (Amsterdam) closing price on Valuation day for AEGON, AHOLD, AKZO NOBEL; Euronext (Paris) closing price on Valuation day for AIR LIQUIDE, ALCATEL-LUCENT, AXA, BNP PARIBAS; SIBE closing price on Valuation day for BANCO SANTANDER, BBVA; Wiener Börse AG closing price on Valuation day for ANDRITZ; XETRA closing price on Valuation day for all other stocks
Ausübungstag/Exercise Day	Der letzte Börsenhandelstag eines jeden Monats (erstmalig am 31. August 2007, 10 Uhr Vormittags) /The last exchange trading day each month (first time 31. August 2007)
Basiskursanpassung/ Strike Adjustment	börsentäglich (berechnet mit 4 Dezimalstellen)/each trading day (calculated with 4 decimal figures)
Stop Loss Schwellen Anpassung/ Stop Loss Level Adjustment	börsentäglich (berechnet mit 4 Dezimalstellen)/each trading day (calculated with 4 decimal figures)
Referenzzins/Interest Rate	EURIBOR 1M (Euribor Fixing auf Reutersseite EURIBOR= wird herangezogen; www.euribor.org)
Notierung/Listing	EUWAX (Börse Stuttgart/Stuttgart stock exchange) Smart Trading (Börse Frankfurt/Frankfurt stock exchange)
Volumen/Volume	11 x 100.000 Stück je Serie/100.000 warrants per series 6 x 150.000 Stück je Serie/150.000 warrants per series 20 x 200.000 Stück je Serie/200.000 warrants per series 43 x 250.000 Stück je Serie/250.000 warrants per series 16 x 500.000 Stück je Serie/500.000 warrants per series 110 x 1.000.000 Stück je Serie/1.000.000 warrants per series 156 x 2.500.000 Stück je Serie/2.500.000 warrants per series

Produktliste/Product List

ISIN	WKN	Basiswert/Underlying	Typ/Type	Anfänglicher Basiskurs/ First Strike	Anfängliche Stop Loss Schwelle/ First Stop Loss Level	Anfänglicher Zinsanpassungs- satz/ First Interest Adjustment Factor	Stop Loss Schwellen Anpassungssatz/ Stop Loss Level Adjustment Factor	Bezugsver- hältnis/ Ratio	ISIN Basiswert/ ISIN Underlying
DE000BN7WW21	BN7WW2	AAREAL BANK	Long	22.0000	24.2000	2.50%	1.100	0.1	DE0005408116
DE000BN7WW39	BN7WW3	AAREAL BANK	Long	25.0000	27.5000	2.50%	1.100	0.1	DE0005408116
DE000BN7WW47	BN7WW4	ADIDAS	Long	42.5000	44.6250	2.00%	1.050	0.1	DE0005003404
DE000BN7WW54	BN7WW5	ADVA	Long	6.3000	6.9300	2.50%	1.100	1	DE0005103006
DE000BN7WW62	BN7WW6	ADVA	Long	6.6000	7.2600	2.50%	1.100	1	DE0005103006
DE000BN7WW70	BN7WW7	ADVA	Long	6.9000	7.5900	2.50%	1.100	1	DE0005103006
DE000BN7WW88	BN7WW8	AEGON	Long	8.0000	8.4000	2.00%	1.050	1	NL0000303709
DE000BN7WW96	BN7WW9	AEGON	Long	9.0000	9.4500	2.00%	1.050	1	NL0000303709

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DE000BN7WXA2	BN7WXA	AHOLD	Long	5.2000	5.4600	2.00%	1.050	1	NL0000331817
DE000BN7WXB0	BN7WXB	AIR BERLIN	Long	8.0000	8.8000	2.50%	1.100	0.1	GB00B128C026
DE000BN7WXC8	BN7WXC	AIR BERLIN	Long	8.5000	9.3500	2.50%	1.100	0.1	GB00B128C026
DE000BN7WXD6	BN7WXD	AIR BERLIN	Long	13.5000	14.8500	2.50%	1.100	0.1	GB00B128C026
DE000BN7WXE4	BN7WXE	AIR LIQUIDE	Long	56.0000	58.8000	2.00%	1.050	0.1	FR0000120073
DE000BN7WXF1	BN7WXF	AIR LIQUIDE	Long	62.0000	65.1000	2.00%	1.050	0.1	FR0000120073
DE000BN7WYG9	BN7WYG	AIR LIQUIDE	Long	90.0000	94.5000	2.00%	1.050	0.1	FR0000120073
DE000BN7WXH7	BN7WXH	AIR LIQUIDE	Long	92.0000	96.6000	2.00%	1.050	0.1	FR0000120073
DE000BN7WXJ3	BN7WXJ	AKZO NOBEL	Long	36.0000	37.8000	2.00%	1.050	0.1	NL0000009132
DE000BN7WXK1	BN7WXK	ALCATEL-LUCENT	Long	5.5000	5.7750	2.00%	1.050	1	FR0000130007
DE000BN7WXL9	BN7WXL	ALLIANZ	Long	132.5000	139.1250	2.00%	1.050	0.1	DE0008404005
DE000BN7WXM7	BN7WXM	ALLIANZ	Long	149.0000	156.4500	2.00%	1.050	0.1	DE0008404005
DE000BN7WXN5	BN7WXN	ALLIANZ	Long	158.5000	166.4250	2.00%	1.050	0.1	DE0008404005
DE000BN7WXP0	BN7WXP	AMB GENERALI	Long	65.0000	71.5000	2.50%	1.100	0.1	DE0008400029
DE000BN7WXQ8	BN7WXQ	AMB GENERALI	Long	70.0000	77.0000	2.50%	1.100	0.1	DE0008400029
DE000BN7WXR6	BN7WXR	AMB GENERALI	Long	75.0000	82.5000	2.50%	1.100	0.1	DE0008400029
DE000BN7WXS4	BN7WXS	ANDRITZ	Long	32.0000	38.4000	2.50%	1.200	0.1	AT0000730007
DE000BN7WXT2	BN7WXT	ANDRITZ	Long	42.0000	50.4000	2.50%	1.200	0.1	AT0000730007
DE000BN7WXU0	BN7WXU	ANDRITZ	Long	43.0000	51.6000	2.50%	1.200	0.1	AT0000730007
DE000BN7W XV8	BN7W XV	ARQUES INDUSTRIES	Long	20.0000	23.0000	2.50%	1.150	0.1	DE0005156004
DE000BN7W XW6	BN7W XW	ARQUES INDUSTRIES	Long	30.0000	34.5000	2.50%	1.150	0.1	DE0005156004
DE000BN7W XX4	BN7W XX	ARQUES INDUSTRIES	Long	30.3000	34.8450	2.50%	1.150	0.1	DE0005156004
DE000BN7W XY2	BN7W XY	ARQUES INDUSTRIES	Long	30.6000	35.1900	2.50%	1.150	0.1	DE0005156004
DE000BN7W XZ9	BN7W XZ	ARQUES INDUSTRIES	Long	31.0000	35.6500	2.50%	1.150	0.1	DE0005156004
DE000BN7W X04	BN7W X0	ARQUES INDUSTRIES	Long	31.3000	35.9950	2.50%	1.150	0.1	DE0005156004
DE000BN7W X12	BN7W X1	ARQUES INDUSTRIES	Long	31.6000	36.3400	2.50%	1.150	0.1	DE0005156004
DE000BN7W X20	BN7W X2	ARQUES INDUSTRIES	Long	32.0000	36.8000	2.50%	1.150	0.1	DE0005156004
DE000BN7W X38	BN7W X3	AT&S AUST TECH	Long	15.8000	18.1700	2.50%	1.150	0.1	AT0000969985
DE000BN7W X46	BN7W X4	AWD	Long	18.0000	19.8000	2.50%	1.100	0.1	DE0005085906
DE000BN7W X53	BN7W X5	AWD	Long	20.0000	22.0000	2.50%	1.100	0.1	DE0005085906
DE000BN7W X61	BN7W X6	BANCO SANTANDER	Long	10.5000	11.0250	2.00%	1.050	1	ES011390J37
DE000BN7W X79	BN7W X7	BASF	Long	52.3000	54.9150	2.00%	1.050	0.1	DE0005151005
DE000BN7W X87	BN7W X8	BASF	Long	81.0000	85.0500	2.00%	1.050	0.1	DE0005151005
DE000BN7W X95	BN7W X9	BASF	Long	82.0000	86.1000	2.00%	1.050	0.1	DE0005151005
DE000BN7W YA0	BN7W YA	BASF	Long	83.0000	87.1500	2.00%	1.050	0.1	DE0005151005
DE000BN7W YB8	BN7W YB	BASF	Long	84.0000	88.2000	2.00%	1.050	0.1	DE0005151005
DE000BN7W YC6	BN7W YC	BASF	Long	85.0000	89.2500	2.00%	1.050	0.1	DE0005151005
DE000BN7W YD4	BN7W YD	BASF	Long	85.5000	89.7750	2.00%	1.050	0.1	DE0005151005
DE000BN7W YE2	BN7W YE	BASF	Long	86.0000	90.3000	2.00%	1.050	0.1	DE0005151005
DE000BN7W YF9	BN7W YF	BASF	Long	87.0000	91.3500	2.00%	1.050	0.1	DE0005151005
DE000BN7W YG7	BN7W YG	BASF	Long	87.5000	91.8750	2.00%	1.050	0.1	DE0005151005
DE000BN7W YH5	BN7W YH	BASF	Long	89.5000	93.9750	2.00%	1.050	0.1	DE0005151005
DE000BN7W YJ1	BN7W YJ	BASF	Long	90.5000	95.0250	2.00%	1.050	0.1	DE0005151005
DE000BN7W YK9	BN7W YK	BASF	Long	91.5000	96.0750	2.00%	1.050	0.1	DE0005151005
DE000BN7W YL7	BN7W YL	BASF	Long	92.5000	97.1250	2.00%	1.050	0.1	DE0005151005

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DE000BN7WYM5	BN7WYM	BAYER	Long	40.5000	42.5250	2.00%	1.050	0.1	DE0005752000
DE000BN7WYN3	BN7WYN	BAYER	Long	42.5000	44.6250	2.00%	1.050	0.1	DE0005752000
DE000BN7WYP8	BN7WYP	BAYER	Long	44.5000	46.7250	2.00%	1.050	0.1	DE0005752000
DE000BN7WYQ6	BN7WYQ	BAYER	Long	46.5000	48.8250	2.00%	1.050	0.1	DE0005752000
DE000BN7WYR4	BN7WYR	BAYER	Long	49.0000	51.4500	2.00%	1.050	0.1	DE0005752000
DE000BN7WYS2	BN7WYS	BAYER	Long	50.0000	52.5000	2.00%	1.050	0.1	DE0005752000
DE000BN7WYT0	BN7WYT	BB BIOTECH	Long	52.0000	57.2000	2.50%	1.100	0.1	CH0001441580
DE000BN7WYU8	BN7WYU	BB BIOTECH	Long	53.0000	58.3000	2.50%	1.100	0.1	CH0001441580
DE000BN7WYV6	BN7WYV	BB MEDTECH	Long	41.5000	47.7250	2.50%	1.150	0.1	CH0000428661
DE000BN7WYW4	BN7WYW	BB MEDTECH	Long	42.0000	48.3000	2.50%	1.150	0.1	CH0000428661
DE000BN7WYX2	BN7WYX	BBVA	Long	11.0000	11.5500	2.00%	1.050	0.1	ES0113211835
DE000BN7WYY0	BN7WYY	BBVA	Long	12.0000	12.6000	2.00%	1.050	0.1	ES0113211835
DE000BN7WYZ7	BN7WYZ	BBVA	Long	15.5000	16.2750	2.00%	1.050	0.1	ES0113211835
DE000BN7WY03	BN7WY0	BEIERSDORF	Long	47.0000	51.7000	2.50%	1.100	0.1	DE0005200000
DE000BN7WY11	BN7WY1	BEIERSDORF	Long	49.0000	53.9000	2.50%	1.100	0.1	DE0005200000
DE000BN7WY29	BN7WY2	BILFINGER & BERGER	Long	51.0000	58.6500	2.50%	1.150	0.1	DE0005909006
DE000BN7WY37	BN7WY3	BILFINGER & BERGER	Long	52.5000	60.3750	2.50%	1.150	0.1	DE0005909006
DE000BN7WY45	BN7WY4	BILFINGER & BERGER	Long	53.5000	61.5250	2.50%	1.150	0.1	DE0005909006
DE000BN7WY52	BN7WY5	BMW	Long	24.0000	25.2000	2.00%	1.050	0.1	DE0005190003
DE000BN7WY60	BN7WY6	BMW	Long	26.0000	27.3000	2.00%	1.050	0.1	DE0005190003
DE000BN7WY78	BN7WY7	BMW	Long	29.5000	30.9750	2.00%	1.050	0.1	DE0005190003
DE000BN7WY86	BN7WY8	BMW	Long	30.5000	32.0250	2.00%	1.050	0.1	DE0005190003
DE000BN7WY94	BN7WY9	BMW	Long	37.5000	39.3750	2.00%	1.050	0.1	DE0005190003
DE000BN7WZA7	BN7WZA	BMW	Long	39.5000	41.4750	2.00%	1.050	0.1	DE0005190003
DE000BN7WZB5	BN7WZB	BMW	Long	41.3000	43.3650	2.00%	1.050	0.1	DE0005190003
DE000BN7WZC3	BN7WZC	BMW	Long	42.3000	44.4150	2.00%	1.050	0.1	DE0005190003
DE000BN7WZD1	BN7WZD	CELESIO	Long	25.0000	27.5000	2.50%	1.100	0.1	DE000CLS1001
DE000BN7WZE9	BN7WZE	CELESIO	Long	28.0000	30.8000	2.50%	1.100	0.1	DE000CLS1001
DE000BN7WZF6	BN7WZF	COMMERZBANK	Long	16.0000	16.8000	2.00%	1.050	0.1	DE0008032004
DE000BN7WZG4	BN7WZG	COMMERZBANK	Long	18.0000	18.9000	2.00%	1.050	0.1	DE0008032004
DE000BN7WZH2	BN7WZH	COMMERZBANK	Long	22.0000	23.1000	2.00%	1.050	0.1	DE0008032004
DE000BN7WZJ8	BN7WZJ	COMMERZBANK	Long	28.2000	29.6100	2.00%	1.050	0.1	DE0008032004
DE000BN7WZK6	BN7WZK	COMMERZBANK	Long	29.2000	30.6600	2.00%	1.050	0.1	DE0008032004
DE000BN7WZL4	BN7WZL	COMMERZBANK	Long	30.2000	31.7100	2.00%	1.050	0.1	DE0008032004
DE000BN7WZM2	BN7WZM	COMMERZBANK	Long	31.2000	32.7600	2.00%	1.050	0.1	DE0008032004
DE000BN7WZN0	BN7WZN	CONERGY	Long	43.5000	47.8500	2.50%	1.100	0.1	DE0006040025
DE000BN7WZP5	BN7WZP	CONERGY	Long	44.0000	48.4000	2.50%	1.100	0.1	DE0006040025
DE000BN7WZQ3	BN7WZQ	CONERGY	Long	44.5000	48.9500	2.50%	1.100	0.1	DE0006040025
DE000BN7WZR1	BN7WZR	CONERGY	Long	45.5000	50.0500	2.50%	1.100	0.1	DE0006040025
DE000BN7WZS9	BN7WZS	CONERGY	Long	46.0000	50.6000	2.50%	1.100	0.1	DE0006040025
DE000BN7WZT7	BN7WZT	CONERGY	Long	46.5000	51.1500	2.50%	1.100	0.1	DE0006040025
DE000BN7WZU5	BN7WZU	CONERGY	Long	47.5000	52.2500	2.50%	1.100	0.1	DE0006040025
DE000BN7WZV3	BN7WZV	CONERGY	Long	48.0000	52.8000	2.50%	1.100	0.1	DE0006040025
DE000BN7WZW1	BN7WZW	CONERGY	Long	48.5000	53.3500	2.50%	1.100	0.1	DE0006040025
DE000BN7WZX9	BN7WZX	CONERGY	Long	49.5000	54.4500	2.50%	1.100	0.1	DE0006040025

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DE000BN7WZY7	BN7WZY	CONERGY	Long	51.0000	56.1000	2.50%	1.100	0.1	DE0006040025
DE000BN7WZZ4	BN7WZZ	CONERGY	Long	52.5000	57.7500	2.50%	1.100	0.1	DE0006040025
DE000BN7WZ02	BN7WZ0	CONTINENTAL	Long	91.0000	95.5500	2.00%	1.050	0.1	DE0005439004
DE000BN7WZ10	BN7WZ1	CONTINENTAL	Long	92.0000	96.6000	2.00%	1.050	0.1	DE0005439004
DE000BN7WZ28	BN7WZ2	CONTINENTAL	Long	94.0000	98.7000	2.00%	1.050	0.1	DE0005439004
DE000BN7WZ36	BN7WZ3	CONTINENTAL	Long	96.0000	100.8000	2.00%	1.050	0.1	DE0005439004
DE000BN7WZ44	BN7WZ4	CONTINENTAL	Long	98.0000	102.9000	2.00%	1.050	0.1	DE0005439004
DE000BN7WZ51	BN7WZ5	CONTINENTAL	Long	100.0000	105.0000	2.00%	1.050	0.1	DE0005439004
DE000BN7WZ69	BN7WZ6	CONTINENTAL	Long	101.0000	106.0500	2.00%	1.050	0.1	DE0005439004
DE000BN7WZ77	BN7WZ7	CONTINENTAL	Long	102.0000	107.1000	2.00%	1.050	0.1	DE0005439004
DE000BN7WZ85	BN7WZ8	CTS EVENTIM	Long	25.5000	29.3250	2.50%	1.150	0.1	DE0005470306
DE000BN7WZ93	BN7WZ9	CTS EVENTIM	Long	26.5000	30.4750	2.50%	1.150	0.1	DE0005470306
DE000BN7W0A2	BN7W0A	CTS EVENTIM	Long	27.5000	31.6250	2.50%	1.150	0.1	DE0005470306
DE000BN7W0B0	BN7W0B	CTS EVENTIM	Long	28.0000	32.2000	2.50%	1.150	0.1	DE0005470306
DE000BN7W0C8	BN7W0C	CTS EVENTIM	Long	28.5000	32.7750	2.50%	1.150	0.1	DE0005470306
DE000BN7W0D6	BN7W0D	CTS EVENTIM	Long	29.0000	33.3500	2.50%	1.150	0.1	DE0005470306
DE000BN7W0E4	BN7W0E	DAIMLER CHRYSLER	Long	48.5000	50.9250	2.00%	1.050	0.1	DE0007100000
DE000BN7W0F1	BN7W0F	DAIMLER CHRYSLER	Long	50.5000	53.0250	2.00%	1.050	0.1	DE0007100000
DE000BN7W0G9	BN7W0G	DAIMLER CHRYSLER	Long	52.5000	55.1250	2.00%	1.050	0.1	DE0007100000
DE000BN7W0H7	BN7W0H	DAIMLER CHRYSLER	Long	57.5000	60.3750	2.00%	1.050	0.1	DE0007100000
DE000BN7W0J3	BN7W0J	DAIMLER CHRYSLER	Long	60.0000	63.0000	2.00%	1.050	0.1	DE0007100000
DE000BN7W0K1	BN7W0K	DAIMLER CHRYSLER	Long	61.5000	64.5750	2.00%	1.050	0.1	DE0007100000
DE000BN7W0L9	BN7W0L	DEUTSCHE BÖRSE	Long	77.0000	80.8500	2.00%	1.050	0.1	DE0005810055
DE000BN7W0M7	BN7W0M	DEUTSCHE BÖRSE	Long	79.0000	82.9500	2.00%	1.050	0.1	DE0005810055
DE000BN7W0N5	BN7W0N	DEUTSCHE BÖRSE	Long	81.0000	85.0500	2.00%	1.050	0.1	DE0005810055
DE000BN7W0P0	BN7W0P	DEUTSCHE BÖRSE	Long	83.0000	87.1500	2.00%	1.050	0.1	DE0005810055
DE000BN7W0Q8	BN7W0Q	DEUTSCHE TELEKOM	Long	12.5000	13.1250	2.00%	1.050	1	DE0005557508
DE000BN7W0R6	BN7W0R	E.ON	Long	108.5000	113.9250	2.00%	1.050	0.1	DE0007614406
DE000BN7W0S4	BN7W0S	E.ON	Long	110.8000	116.3400	2.00%	1.050	0.1	DE0007614406
DE000BN7W0T2	BN7W0T	E.ON	Long	112.8000	118.4400	2.00%	1.050	0.1	DE0007614406
DE000BN7W0U0	BN7W0U	E.ON	Long	114.8000	120.5400	2.00%	1.050	0.1	DE0007614406
DE000BN7W0V8	BN7W0V	EPCOS	Long	13.2000	14.5200	2.50%	1.100	0.1	DE0005128003
DE000BN7W0W6	BN7W0W	EPCOS	Long	13.8000	15.1800	2.50%	1.100	0.1	DE0005128003
DE000BN7W0X4	BN7W0X	ERSOL SOLAR ENERGY	Long	50.0000	57.5000	2.50%	1.150	0.1	DE0006627532
DE000BN7W0Y2	BN7W0Y	ERSOL SOLAR ENERGY	Long	52.0000	59.8000	2.50%	1.150	0.1	DE0006627532
DE000BN7W0Z9	BN7W0Z	ERSOL SOLAR ENERGY	Long	57.0000	65.5500	2.50%	1.150	0.1	DE0006627532
DE000BN7W002	BN7W00	ERSOL SOLAR ENERGY	Long	58.0000	66.7000	2.50%	1.150	0.1	DE0006627532
DE000BN7W010	BN7W01	FREENET	Long	16.0000	18.4000	2.50%	1.150	0.1	DE000A0EAMMO
DE000BN7W028	BN7W02	FRESENIUS MED	Long	28.5000	29.9250	2.00%	1.050	0.1	DE0005785802
DE000BN7W036	BN7W03	FRESENIUS MED	Long	30.5000	32.0250	2.00%	1.050	0.1	DE0005785802
DE000BN7W044	BN7W04	FRESENIUS MED	Long	31.5000	33.0750	2.00%	1.050	0.1	DE0005785802
DE000BN7W051	BN7W05	GPC BIOTECH	Long	8.0000	9.2000	2.50%	1.150	0.1	DE0005851505
DE000BN7W069	BN7W06	GPC BIOTECH	Long	10.0000	11.5000	2.50%	1.150	0.1	DE0005851505
DE000BN7W077	BN7W07	GPC BIOTECH	Long	11.0000	12.6500	2.50%	1.150	0.1	DE0005851505
DE000BN7W085	BN7W08	GPC BIOTECH	Long	12.0000	13.8000	2.50%	1.150	0.1	DE0005851505

OPEN END TURBO OPTIONSSCHEINE AUF AKTIEN (Open End Warrants on Stocks)

DE000BN7W093	BN7W09	GPC BIOTECH	Long	12.5000	14.3750	2.50%	1.150	0.1	DE0005851505
DE000BN7W1A0	BN7W1A	HUGO BOSS VZ	Long	37.0000	40.7000	2.50%	1.100	0.1	DE0005245534
DE000BN7W1B8	BN7W1B	HUGO BOSS VZ	Long	38.0000	41.8000	2.50%	1.100	0.1	DE0005245534
DE000BN7W1C6	BN7W1C	HUGO BOSS VZ	Long	39.0000	42.9000	2.50%	1.100	0.1	DE0005245534
DE000BN7W1D4	BN7W1D	HUGO BOSS VZ	Long	40.0000	44.0000	2.50%	1.100	0.1	DE0005245534
DE000BN7W1E2	BN7W1E	HUGO BOSS VZ	Long	40.2000	44.2200	2.50%	1.100	0.1	DE0005245534
DE000BN7W1F9	BN7W1F	HUGO BOSS VZ	Long	40.6000	44.6600	2.50%	1.100	0.1	DE0005245534
DE000BN7W1G7	BN7W1G	INFINEON	Long	11.8000	12.3900	2.00%	1.050	1	DE0006231004
DE000BN7W1H5	BN7W1H	INFINEON	Long	12.2000	12.8100	2.00%	1.050	1	DE0006231004
DE000BN7W1J1	BN7W1J	K+S AG	Long	104.0000	114.4000	2.50%	1.100	0.1	DE0007162000
DE000BN7W1K9	BN7W1K	KLÖCKNER	Long	46.5000	53.4750	2.50%	1.150	0.1	DE000KC01000
DE000BN7W1L7	BN7W1L	KLÖCKNER	Long	47.5000	54.6250	2.50%	1.150	0.1	DE000KC01000
DE000BN7W1M5	BN7W1M	KLÖCKNER	Long	48.5000	55.7750	2.50%	1.150	0.1	DE000KC01000
DE000BN7W1N3	BN7W1N	KLÖCKNER	Long	49.5000	56.9250	2.50%	1.150	0.1	DE000KC01000
DE000BN7W1P8	BN7W1P	KLÖCKNER	Long	50.0000	57.5000	2.50%	1.150	0.1	DE000KC01000
DE000BN7W1Q6	BN7W1Q	KONTRON	Long	13.5000	15.5250	2.50%	1.150	1	DE0006053952
DE000BN7W1R4	BN7W1R	NOKIA	Long	19.2000	20.1600	2.00%	1.050	0.1	FI0009000681
DE000BN7W1S2	BN7W1S	NOKIA	Long	19.8000	20.7900	2.00%	1.050	0.1	FI0009000681
DE000BN7W1T0	BN7W1T	NOKIA	Long	20.0000	21.0000	2.00%	1.050	0.1	FI0009000681
DE000BN7W1U8	BN7W1U	NORDEX	Long	24.5000	28.1750	2.50%	1.150	0.1	DE000A0D6554
DE000BN7W1V6	BN7W1V	NORDEX	Long	25.5000	29.3250	2.50%	1.150	0.1	DE000A0D6554
DE000BN7W1W4	BN7W1W	NORDEX	Long	26.5000	30.4750	2.50%	1.150	0.1	DE000A0D6554
DE000BN7W1X2	BN7W1X	NORDEX	Long	27.0000	31.0500	2.50%	1.150	0.1	DE000A0D6554
DE000BN7W1Y0	BN7W1Y	NORDEX	Long	27.5000	31.6250	2.50%	1.150	0.1	DE000A0D6554
DE000BN7W1Z7	BN7W1Z	NORDEX	Long	28.0000	32.2000	2.50%	1.150	0.1	DE000A0D6554
DE000BN7W101	BN7W10	PREMIERE	Long	16.5000	18.9750	2.50%	1.150	0.1	DE000PREM111
DE000BN7W119	BN7W11	Q-CELLS	Long	52.0000	57.2000	2.50%	1.100	0.1	DE0005558662
DE000BN7W127	BN7W12	Q-CELLS	Long	52.5000	57.7500	2.50%	1.100	0.1	DE0005558662
DE000BN7W135	BN7W13	Q-CELLS	Long	53.5000	58.8500	2.50%	1.100	0.1	DE0005558662
DE000BN7W143	BN7W14	Q-CELLS	Long	54.0000	59.4000	2.50%	1.100	0.1	DE0005558662
DE000BN7W150	BN7W15	Q-CELLS	Long	54.5000	59.9500	2.50%	1.100	0.1	DE0005558662
DE000BN7W168	BN7W16	Q-CELLS	Long	55.5000	61.0500	2.50%	1.100	0.1	DE0005558662
DE000BN7W176	BN7W17	Q-CELLS	Long	56.5000	62.1500	2.50%	1.100	0.1	DE0005558662
DE000BN7W184	BN7W18	Q-CELLS	Long	57.5000	63.2500	2.50%	1.100	0.1	DE0005558662
DE000BN7W192	BN7W19	Q-CELLS	Long	58.5000	64.3500	2.50%	1.100	0.1	DE0005558662
DE000BN7W2A8	BN7W2A	Q-CELLS	Long	59.0000	64.9000	2.50%	1.100	0.1	DE0005558662
DE000BN7W2B6	BN7W2B	QIAGEN	Long	7.5000	8.2500	2.50%	1.100	0.1	NL0000240000
DE000BN7W2C4	BN7W2C	QIAGEN	Long	8.5000	9.3500	2.50%	1.100	0.1	NL0000240000
DE000BN7W2D2	BN7W2D	QIAGEN	Long	9.5000	10.4500	2.50%	1.100	0.1	NL0000240000
DE000BN7W2E0	BN7W2E	QIAGEN	Long	11.5000	12.6500	2.50%	1.100	0.1	NL0000240000
DE000BN7W2F7	BN7W2F	SAP	Long	35.0000	36.7500	2.00%	1.050	0.1	DE0007164600
DE000BN7W2G5	BN7W2G	SAP	Long	35.5000	37.2750	2.00%	1.050	0.1	DE0007164600
DE000BN7W2H3	BN7W2H	SAP	Long	36.0000	37.8000	2.00%	1.050	0.1	DE0007164600
DE000BN7W2J9	BN7W2J	SAP	Long	36.5000	38.3250	2.00%	1.050	0.1	DE0007164600
DE000BN7W2K7	BN7W2K	SAP	Long	37.0000	38.8500	2.00%	1.050	0.1	DE0007164600

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DE000BN7W2L5	BN7W2L	SAP	Long	37.5000	39.3750	2.00%	1.050	0.1	DE0007164600
DE000BN7W2M3	BN7W2M	SAP	Long	38.0000	39.9000	2.00%	1.050	0.1	DE0007164600
DE000BN7W2N1	BN7W2N	SAP	Long	38.5000	40.4250	2.00%	1.050	0.1	DE0007164600
DE000BN7W2P6	BN7W2P	SGL CARBON	Long	24.0000	26.4000	2.50%	1.100	0.1	DE0007235301
DE000BN7W2Q4	BN7W2Q	SGL CARBON	Long	26.0000	28.6000	2.50%	1.100	0.1	DE0007235301
DE000BN7W2R2	BN7W2R	SGL CARBON	Long	28.0000	30.8000	2.50%	1.100	0.1	DE0007235301
DE000BN7W2S0	BN7W2S	SGL CARBON	Long	30.0000	33.0000	2.50%	1.100	0.1	DE0007235301
DE000BN7W2T8	BN7W2T	SGL CARBON	Long	31.0000	34.1000	2.50%	1.100	0.1	DE0007235301
DE000BN7W2U6	BN7W2U	SGL CARBON	Long	32.0000	35.2000	2.50%	1.100	0.1	DE0007235301
DE000BN7W2V4	BN7W2V	SIEMENS	Long	90.5000	95.0250	2.00%	1.050	0.1	DE0007236101
DE000BN7W2W2	BN7W2W	SIEMENS	Long	92.5000	97.1250	2.00%	1.050	0.1	DE0007236101
DE000BN7W2X0	BN7W2X	SIEMENS	Long	94.5000	99.2250	2.00%	1.050	0.1	DE0007236101
DE000BN7W2Y8	BN7W2Y	SIEMENS	Long	96.5000	101.3250	2.00%	1.050	0.1	DE0007236101
DE000BN7W2Z5	BN7W2Z	SIEMENS	Long	98.5000	103.4250	2.00%	1.050	0.1	DE0007236101
DE000BN7W200	BN7W20	SIXT	Long	30.0000	34.5000	2.50%	1.150	0.1	DE0007231326
DE000BN7W218	BN7W21	SIXT	Long	33.0000	37.9500	2.50%	1.150	0.1	DE0007231326
DE000BN7W226	BN7W22	SIXT	Long	34.0000	39.1000	2.50%	1.150	0.1	DE0007231326
DE000BN7W234	BN7W23	SIXT	Long	36.0000	41.4000	2.50%	1.150	0.1	DE0007231326
DE000BN7W242	BN7W24	SIXT	Long	36.5000	41.9750	2.50%	1.150	0.1	DE0007231326
DE000BN7W259	BN7W25	SIXT	Long	37.0000	42.5500	2.50%	1.150	0.1	DE0007231326
DE000BN7W267	BN7W26	SOLOON	Long	39.0000	44.8500	2.50%	1.150	0.1	DE0007471195
DE000BN7W275	BN7W27	SOLOON	Long	40.0000	46.0000	2.50%	1.150	0.1	DE0007471195
DE000BN7W283	BN7W28	TELE ATLAS	Long	14.0000	16.1000	2.50%	1.150	0.1	NL0000233948
DE000BN7W291	BN7W29	TELE ATLAS	Long	14.5000	16.6750	2.50%	1.150	0.1	NL0000233948
DE000BN7W3A6	BN7W3A	TELE ATLAS	Long	15.0000	17.2500	2.50%	1.150	0.1	NL0000233948
DE000BN7W3B4	BN7W3B	TELE ATLAS	Long	15.5000	17.8250	2.50%	1.150	0.1	NL0000233948
DE000BN7W3C2	BN7W3C	TELE ATLAS	Long	16.0000	18.4000	2.50%	1.150	0.1	NL0000233948
DE000BN7W3D0	BN7W3D	TELE ATLAS	Long	16.5000	18.9750	2.50%	1.150	0.1	NL0000233948
DE000BN7W3E8	BN7W3E	TELE ATLAS	Long	17.0000	19.5500	2.50%	1.150	0.1	NL0000233948
DE000BN7W3F5	BN7W3F	TELE ATLAS	Long	17.5000	20.1250	2.50%	1.150	0.1	NL0000233948
DE000BN7W3G3	BN7W3G	TELE ATLAS	Long	18.0000	20.7000	2.50%	1.150	0.1	NL0000233948
DE000BN7W3H1	BN7W3H	TELE ATLAS	Long	18.5000	21.2750	2.50%	1.150	0.1	NL0000233948
DE000BN7W3J7	BN7W3J	TELE ATLAS	Long	19.0000	21.8500	2.50%	1.150	0.1	NL0000233948
DE000BN7W3K5	BN7W3K	TUI	Long	16.5000	17.3250	2.00%	1.050	0.1	DE000TUAG000
DE000BN7W3L3	BN7W3L	TUI	Long	17.8000	18.6900	2.00%	1.050	0.1	DE000TUAG000
DE000BN7W3M1	BN7W3M	TUI	Long	18.8000	19.7400	2.00%	1.050	0.1	DE000TUAG000
DE000BN7W3N9	BN7W3N	TUI	Long	19.2000	20.1600	2.00%	1.050	0.1	DE000TUAG000
DE000BN7W3P4	BN7W3P	UNITED INTERNET	Long	12.0000	13.2000	2.50%	1.100	0.1	DE0005089031
DE000BN7W3Q2	BN7W3Q	VOLKSWAGEN	Long	107.0000	112.3500	2.00%	1.050	0.1	DE0007664005
DE000BN7W3R0	BN7W3R	VOLKSWAGEN	Long	109.0000	114.4500	2.00%	1.050	0.1	DE0007664005
DE000BN7W3S8	BN7W3S	VOLKSWAGEN	Long	111.0000	116.5500	2.00%	1.050	0.1	DE0007664005
DE000BN7W3T6	BN7W3T	VOLKSWAGEN	Long	113.0000	118.6500	2.00%	1.050	0.1	DE0007664005
DE000BN7W3U4	BN7W3U	VOLKSWAGEN	Long	114.0000	119.7000	2.00%	1.050	0.1	DE0007664005
DE000BN7W3V2	BN7W3V	VOLKSWAGEN	Long	115.0000	120.7500	2.00%	1.050	0.1	DE0007664005
DE000BN7W3W0	BN7W3W	ADIDAS	Short	48.5000	46.0750	2.00%	0.950	0.1	DE0005003404

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DE000BN7W3X8	BN7W3X	AEGON	Short	15.0000	14.2500	2.00%	0.950	1	NL0000303709
DE000BN7W3Y6	BN7W3Y	AEGON	Short	20.5000	19.4750	2.00%	0.950	1	NL0000303709
DE000BN7W3Z3	BN7W3Z	AHOLD	Short	13.5000	12.8250	2.00%	0.950	1	NL0000331817
DE000BN7W309	BN7W30	AHOLD	Short	14.5000	13.7750	2.00%	0.950	1	NL0000331817
DE000BN7W317	BN7W31	AIR LIQUIDE	Short	105.0000	99.7500	2.00%	0.950	0.1	FR0000120073
DE000BN7W325	BN7W32	AIR LIQUIDE	Short	107.0000	101.6500	2.00%	0.950	0.1	FR0000120073
DE000BN7W333	BN7W33	AIR LIQUIDE	Short	110.0000	104.5000	2.00%	0.950	0.1	FR0000120073
DE000BN7W341	BN7W34	AIR LIQUIDE	Short	120.0000	114.0000	2.00%	0.950	0.1	FR0000120073
DE000BN7W358	BN7W35	AIR LIQUIDE	Short	125.0000	118.7500	2.00%	0.950	0.1	FR0000120073
DE000BN7W366	BN7W36	AIXTRON	Short	7.8000	7.0200	3.75%	0.900	1	DE0005066203
DE000BN7W374	BN7W37	AIXTRON	Short	10.5000	9.4500	3.75%	0.900	1	DE0005066203
DE000BN7W382	BN7W38	AKZO NOBEL	Short	67.0000	63.6500	2.00%	0.950	0.1	NL0000009132
DE000BN7W390	BN7W39	AKZO NOBEL	Short	82.0000	77.9000	2.00%	0.950	0.1	NL0000009132
DE000BN7W4A4	BN7W4A	AKZO NOBEL	Short	88.0000	83.6000	2.00%	0.950	0.1	NL0000009132
DE000BN7W4B2	BN7W4B	ALTANA	Short	19.0000	18.0500	2.00%	0.950	1	DE0007600801
DE000BN7W4C0	BN7W4C	ALTANA	Short	19.5000	18.5250	2.00%	0.950	1	DE0007600801
DE000BN7W4D8	BN7W4D	AMB GENERALI	Short	162.0000	145.8000	3.75%	0.900	0.1	DE0008400029
DE000BN7W4E6	BN7W4E	ANDRITZ	Short	67.0000	53.6000	3.75%	0.800	0.1	AT0000730007
DE000BN7W4F3	BN7W4F	ANDRITZ	Short	73.5000	58.8000	3.75%	0.800	0.1	AT0000730007
DE000BN7W4G1	BN7W4G	ANDRITZ	Short	78.0000	62.4000	3.75%	0.800	0.1	AT0000730007
DE000BN7W4H9	BN7W4H	ARQUES INDUSTRIES	Short	45.0000	38.2500	3.75%	0.850	0.1	DE0005156004
DE000BN7W4J5	BN7W4J	ARQUES INDUSTRIES	Short	48.0000	40.8000	3.75%	0.850	0.1	DE0005156004
DE000BN7W4K3	BN7W4K	ARQUES INDUSTRIES	Short	50.0000	42.5000	3.75%	0.850	0.1	DE0005156004
DE000BN7W4L1	BN7W4L	ARQUES INDUSTRIES	Short	52.0000	44.2000	3.75%	0.850	0.1	DE0005156004
DE000BN7W4M9	BN7W4M	AWD	Short	35.0000	31.5000	3.75%	0.900	0.1	DE0005085906
DE000BN7W4N7	BN7W4N	AWD	Short	35.5000	31.9500	3.75%	0.900	0.1	DE0005085906
DE000BN7W4P2	BN7W4P	AXA	Short	33.5000	31.8250	2.00%	0.950	0.1	FR0000120628
DE000BN7W4Q0	BN7W4Q	AXA	Short	34.0000	32.3000	2.00%	0.950	0.1	FR0000120628
DE000BN7W4R8	BN7W4R	BANCO SANTANDER	Short	15.0000	14.2500	2.00%	0.950	1	ES0113900J37
DE000BN7W4S6	BN7W4S	BANCO SANTANDER	Short	15.5000	14.7250	2.00%	0.950	1	ES0113900J37
DE000BN7W4T4	BN7W4T	BANCO SANTANDER	Short	17.5000	16.6250	2.00%	0.950	1	ES0113900J37
DE000BN7W4U2	BN7W4U	BANCO SANTANDER	Short	20.5000	19.4750	2.00%	0.950	1	ES0113900J37
DE000BN7W4V0	BN7W4V	BASF	Short	103.0000	97.8500	2.00%	0.950	0.1	DE0005151005
DE000BN7W4W8	BN7W4W	BASF	Short	104.0000	98.8000	2.00%	0.950	0.1	DE0005151005
DE000BN7W4X6	BN7W4X	BASF	Short	105.0000	99.7500	2.00%	0.950	0.1	DE0005151005
DE000BN7W4Y4	BN7W4Y	BASF	Short	109.5000	104.0250	2.00%	0.950	0.1	DE0005151005
DE000BN7W4Z1	BN7W4Z	BASF	Short	111.0000	105.4500	2.00%	0.950	0.1	DE0005151005
DE000BN7W408	BN7W40	BASF	Short	113.0000	107.3500	2.00%	0.950	0.1	DE0005151005
DE000BN7W416	BN7W41	BASF	Short	114.0000	108.3000	2.00%	0.950	0.1	DE0005151005
DE000BN7W424	BN7W42	BASF	Short	116.0000	110.2000	2.00%	0.950	0.1	DE0005151005
DE000BN7W432	BN7W43	BASF	Short	119.0000	113.0500	2.00%	0.950	0.1	DE0005151005
DE000BN7W440	BN7W44	BASF	Short	121.0000	114.9500	2.00%	0.950	0.1	DE0005151005
DE000BN7W457	BN7W45	BASF	Short	127.0000	120.6500	2.00%	0.950	0.1	DE0005151005
DE000BN7W465	BN7W46	BASF	Short	132.0000	125.4000	2.00%	0.950	0.1	DE0005151005
DE000BN7W473	BN7W47	BAYER	Short	58.0000	55.1000	2.00%	0.950	0.1	DE0005752000

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DE000BN7W481	BN7W48	BAYER	Short	59.0000	56.0500	2.00%	0.950	0.1	DE0005752000
DE000BN7W499	BN7W49	BAYER	Short	60.0000	57.0000	2.00%	0.950	0.1	DE0005752000
DE000BN7W5A1	BN7W5A	BAYER	Short	61.0000	57.9500	2.00%	0.950	0.1	DE0005752000
DE000BN7W5B9	BN7W5B	BAYER	Short	73.0000	69.3500	2.00%	0.950	0.1	DE0005752000
DE000BN7W5C7	BN7W5C	BAYER	Short	75.0000	71.2500	2.00%	0.950	0.1	DE0005752000
DE000BN7W5D5	BN7W5D	BBVA	Short	19.3000	18.3350	2.00%	0.950	0.1	ES0113211835
DE000BN7W5E3	BN7W5E	BBVA	Short	19.6000	18.6200	2.00%	0.950	0.1	ES0113211835
DE000BN7W5F0	BN7W5F	BEIERSDORF	Short	61.0000	54.9000	3.75%	0.900	0.1	DE0005200000
DE000BN7W5G8	BN7W5G	BEIERSDORF	Short	62.0000	55.8000	3.75%	0.900	0.1	DE0005200000
DE000BN7W5H6	BN7W5H	BEIERSDORF	Short	67.0000	60.3000	3.75%	0.900	0.1	DE0005200000
DE000BN7W5J2	BN7W5J	BEIERSDORF	Short	72.0000	64.8000	3.75%	0.900	0.1	DE0005200000
DE000BN7W5K0	BN7W5K	BILFINGER & BERGER	Short	75.0000	63.7500	3.75%	0.850	0.1	DE0005909006
DE000BN7W5L8	BN7W5L	BILFINGER & BERGER	Short	78.0000	66.3000	3.75%	0.850	0.1	DE0005909006
DE000BN7W5M6	BN7W5M	BMW	Short	51.5000	48.9250	2.00%	0.950	0.1	DE0005190003
DE000BN7W5N4	BN7W5N	BMW	Short	52.5000	49.8750	2.00%	0.950	0.1	DE0005190003
DE000BN7W5P9	BN7W5P	BMW	Short	66.0000	62.7000	2.00%	0.950	0.1	DE0005190003
DE000BN7W5Q7	BN7W5Q	BNP PARIBAS	Short	90.0000	85.5000	2.00%	0.950	0.1	FR0000131104
DE000BN7W5R5	BN7W5R	BNP PARIBAS	Short	92.0000	87.4000	2.00%	0.950	0.1	FR0000131104
DE000BN7W5S3	BN7W5S	BNP PARIBAS	Short	93.0000	88.3500	2.00%	0.950	0.1	FR0000131104
DE000BN7W5T1	BN7W5T	COMMERZBANK	Short	36.5000	34.6750	2.00%	0.950	0.1	DE0008032004
DE000BN7W5U9	BN7W5U	COMMERZBANK	Short	37.0000	35.1500	2.00%	0.950	0.1	DE0008032004
DE000BN7W5V7	BN7W5V	CONTINENTAL	Short	115.0000	109.2500	2.00%	0.950	0.1	DE0005439004
DE000BN7W5W5	BN7W5W	CONTINENTAL	Short	116.0000	110.2000	2.00%	0.950	0.1	DE0005439004
DE000BN7W5X3	BN7W5X	CONTINENTAL	Short	118.0000	112.1000	2.00%	0.950	0.1	DE0005439004
DE000BN7W5Y1	BN7W5Y	CONTINENTAL	Short	132.0000	125.4000	2.00%	0.950	0.1	DE0005439004
DE000BN7W5Z8	BN7W5Z	CONTINENTAL	Short	140.0000	133.0000	2.00%	0.950	0.1	DE0005439004
DE000BN7W507	BN7W50	CONTINENTAL	Short	145.0000	137.7500	2.00%	0.950	0.1	DE0005439004
DE000BN7W515	BN7W51	CTS EVENTIM	Short	42.0000	35.7000	3.75%	0.850	0.1	DE0005470306
DE000BN7W523	BN7W52	CTS EVENTIM	Short	43.0000	36.5500	3.75%	0.850	0.1	DE0005470306
DE000BN7W531	BN7W53	DAIMLER CHRYSLER	Short	69.0000	65.5500	2.00%	0.950	0.1	DE0007100000
DE000BN7W549	BN7W54	DAIMLER CHRYSLER	Short	70.0000	66.5000	2.00%	0.950	0.1	DE0007100000
DE000BN7W556	BN7W55	DAIMLER CHRYSLER	Short	71.0000	67.4500	2.00%	0.950	0.1	DE0007100000
DE000BN7W564	BN7W56	DAIMLER CHRYSLER	Short	72.0000	68.4000	2.00%	0.950	0.1	DE0007100000
DE000BN7W572	BN7W57	DAIMLER CHRYSLER	Short	93.0000	88.3500	2.00%	0.950	0.1	DE0007100000
DE000BN7W580	BN7W58	DAIMLER CHRYSLER	Short	95.0000	90.2500	2.00%	0.950	0.1	DE0007100000
DE000BN7W598	BN7W59	DEUTSCHE BANK	Short	110.0000	104.5000	2.00%	0.950	0.1	DE0005140008
DE000BN7W6A9	BN7W6A	DEUTSCHE BANK	Short	111.0000	105.4500	2.00%	0.950	0.1	DE0005140008
DE000BN7W6B7	BN7W6B	DEUTSCHE BANK	Short	112.0000	106.4000	2.00%	0.950	0.1	DE0005140008
DE000BN7W6C5	BN7W6C	DEUTSCHE BANK	Short	113.0000	107.3500	2.00%	0.950	0.1	DE0005140008
DE000BN7W6D3	BN7W6D	DEUTSCHE BANK	Short	114.0000	108.3000	2.00%	0.950	0.1	DE0005140008
DE000BN7W6E1	BN7W6E	DEUTSCHE BÖRSE	Short	93.0000	88.3500	2.00%	0.950	0.1	DE0005810055
DE000BN7W6F8	BN7W6F	DEUTSCHE BÖRSE	Short	94.0000	89.3000	2.00%	0.950	0.1	DE0005810055
DE000BN7W6G6	BN7W6G	DEUTSCHE BÖRSE	Short	95.0000	90.2500	2.00%	0.950	0.1	DE0005810055
DE000BN7W6H4	BN7W6H	DEUTSCHE TELEKOM	Short	14.0000	13.3000	2.00%	0.950	1	DE0005557508
DE000BN7W6J0	BN7W6J	DEUTSCHE TELEKOM	Short	14.2000	13.4900	2.00%	0.950	1	DE0005557508

OPEN END TURBO OPTIONSSCHEINE AUF AKTIEN (Open End Warrants on Stocks)

DE000BN7W6K8	BN7W6K	DEUTSCHE TELEKOM	Short	14.5000	13.7750	2.00%	0.950	1	DE0005557508
DE000BN7W6L6	BN7W6L	E.ON	Short	128.0000	121.6000	2.00%	0.950	0.1	DE0007614406
DE000BN7W6M4	BN7W6M	E.ON	Short	130.0000	123.5000	2.00%	0.950	0.1	DE0007614406
DE000BN7W6N2	BN7W6N	E.ON	Short	132.0000	125.4000	2.00%	0.950	0.1	DE0007614406
DE000BN7W6P7	BN7W6P	E.ON	Short	156.0000	148.2000	2.00%	0.950	0.1	DE0007614406
DE000BN7W6Q5	BN7W6Q	E.ON	Short	160.0000	152.0000	2.00%	0.950	0.1	DE0007614406
DE000BN7W6R3	BN7W6R	EPCOS	Short	21.0000	18.9000	3.75%	0.900	0.1	DE0005128003
DE000BN7W6S1	BN7W6S	FRESENIUS MED	Short	36.0000	34.2000	2.00%	0.950	0.1	DE0005785802
DE000BN7W6T9	BN7W6T	GPC BIOTECH	Short	19.0000	16.1500	3.75%	0.850	0.1	DE0005851505
DE000BN7W6U7	BN7W6U	GPC BIOTECH	Short	19.5000	16.5750	3.75%	0.850	0.1	DE0005851505
DE000BN7W6V5	BN7W6V	GPC BIOTECH	Short	20.0000	17.0000	3.75%	0.850	0.1	DE0005851505
DE000BN7W6W3	BN7W6W	GPC BIOTECH	Short	20.5000	17.4250	3.75%	0.850	0.1	DE0005851505
DE000BN7W6X1	BN7W6X	GPC BIOTECH	Short	21.0000	17.8500	3.75%	0.850	0.1	DE0005851505
DE000BN7W6Y9	BN7W6Y	INFINEON	Short	14.0000	13.3000	2.00%	0.950	1	DE0006231004
DE000BN7W6Z6	BN7W6Z	INFINEON	Short	14.3000	13.5850	2.00%	0.950	1	DE0006231004
DE000BN7W606	BN7W60	K+S AG	Short	130.0000	117.0000	3.75%	0.900	0.1	DE0007162000
DE000BN7W614	BN7W61	KONTRON	Short	18.8000	15.9800	3.75%	0.850	1	DE0006053952
DE000BN7W622	BN7W62	MLP	Short	16.5000	14.8500	3.75%	0.900	0.1	DE0006569908
DE000BN7W630	BN7W63	MLP	Short	17.0000	15.3000	3.75%	0.900	0.1	DE0006569908
DE000BN7W648	BN7W64	MLP	Short	17.5000	15.7500	3.75%	0.900	0.1	DE0006569908
DE000BN7W655	BN7W65	NOKIA	Short	22.5000	21.3750	2.00%	0.950	0.1	FI0009000681
DE000BN7W663	BN7W66	PREMIERE	Short	23.0000	19.5500	3.75%	0.850	0.1	DE000PREM111
DE000BN7W671	BN7W67	QIAGEN	Short	14.5000	13.0500	3.75%	0.900	0.1	NL0000240000
DE000BN7W689	BN7W68	SIEMENS	Short	112.0000	106.4000	2.00%	0.950	0.1	DE0007236101
DE000BN7W697	BN7W69	SIEMENS	Short	114.0000	108.3000	2.00%	0.950	0.1	DE0007236101
DE000BN7W7A7	BN7W7A	SIEMENS	Short	116.0000	110.2000	2.00%	0.950	0.1	DE0007236101
DE000BN7W7B5	BN7W7B	SIEMENS	Short	117.5000	111.6250	2.00%	0.950	0.1	DE0007236101
DE000BN7W7C3	BN7W7C	SIXT	Short	52.0000	44.2000	3.75%	0.850	0.1	DE0007231326
DE000BN7W7D1	BN7W7D	SIXT	Short	53.0000	45.0500	3.75%	0.850	0.1	DE0007231326
DE000BN7W7E9	BN7W7E	SOLON	Short	56.0000	47.6000	3.75%	0.850	0.1	DE0007471195
DE000BN7W7F6	BN7W7F	SOLON	Short	57.0000	48.4500	3.75%	0.850	0.1	DE0007471195
DE000BN7W7G4	BN7W7G	SOLON	Short	58.0000	49.3000	3.75%	0.850	0.1	DE0007471195
DE000BN7W7H2	BN7W7H	TUI	Short	22.0000	20.9000	2.00%	0.950	0.1	DE000TUAG000
DE000BN7W7J8	BN7W7J	TUI	Short	22.5000	21.3750	2.00%	0.950	0.1	DE000TUAG000
DE000BN7W7K6	BN7W7K	VOLKSWAGEN	Short	151.0000	143.4500	2.00%	0.950	0.1	DE0007664005
DE000BN7W7L4	BN7W7L	VOLKSWAGEN	Short	155.0000	147.2500	2.00%	0.950	0.1	DE0007664005
DE000BN7W7M2	BN7W7M	VOLKSWAGEN	Short	160.0000	152.0000	2.00%	0.950	0.1	DE0007664005
DE000BN7W7N0	BN7W7N	VOLKSWAGEN	Short	165.0000	156.7500	2.00%	0.950	0.1	DE0007664005
DE000BN7W7P5	BN7W7P	VOLKSWAGEN	Short	170.0000	161.5000	2.00%	0.950	0.1	DE0007664005

OPEN END TURBO OPTIONSSCHEINE AUF AKTIEN

(Open End Warrants on Stocks)

Optionsrecht/Option Right

Basiskursanpassung Open End Turbo Long Optionsscheine

Maßgeblicher Basiskurs= Maßgeblicher Basiskurs alt * (1 + (Referenzzinssatz + Zinsanpassungssatz)*Anpassungstage/360) - Dividende

Strike adjustment for Open End Turbo Long Warrants

Relevant Strike=Relevant Strike old * (1 + (Interest Rate + Interest Adjustment Factor) * Adjustment Days/360) - Dividend

Basiskursanpassung Open End Turbo Short Optionsscheine

Maßgeblicher Basiskurs= Maßgeblicher Basiskurs alt * (1 + (Referenzzinssatz - Zinsanpassungssatz)*Anpassungstage/360) - Dividend

Strike adjustment for Open End Turbo Short Warrants

Relevant Strike=Relevant Strike old * (1 + (Interest Rate - Interest Adjustment Factor) * Adjustment Days/360) - Dividend

Stop Loss Schwellen Anpassung Open End Turbo Optionsscheine

Stop Loss Schwelle aktuell = Maßgeblicher Basiskurs * Stop Loss Schwellen Anpassungssatz

Stop Loss Level Adjustment Open End Turbo Warrants

Stop Loss Level = Relevant Strike * Stop Loss Level Adjustment Factor

Stop Loss Ereignis/Stop Loss Event

Ein Stop Loss Ereignis findet statt, wenn seit Emissionstag (einschl.) irgendein von der Referenzbörse festgestellter Referenzkurs das Stop-Loss-Level erreicht oder unterschreitet (bei Open-End-Turbo-Long-Optionsscheinen) bzw. erreicht oder überschreitet (bei Open-End-Turbo-Short-Optionsscheinen). In diesem Fall werden die Open-End-Turbo-Optionscheine vorzeitig ausgeübt. Es wird in diesem Fall ein Restwert zurückbezahlt. Die Rückzahlung kann entfallen sofern der von der Berechnungsstelle festgestellte Stop Loss Referenzstand kleiner oder gleich (bei Open End Turbo Short Optionsscheinen größer oder gleich) dem Maßgeblichen Basiskurs ist.

A Stop Loss Event occurs if during the period of time from issue date any intraday price of the respective Index hits or drops below the Stop Loss Level (in the case of Turbo Long Warrants) or hits or rises above the Stop Loss Level (in the case of Turbo Short Warrants). In this case the Open End Turbo Warrants will be exercised early. There will be no payment if the Stop Loss Reference Quote, calculated by the Calculation Agent, equals or is lower (for Open End Turbo Long Warrants) or equals or is higher (for Open End Turbo Short Warrants) than the Relevant Strike.

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