



BNP Paribas Warrants & Zertifikate - Europa-Allee 12, D-60327 Frankfurt a.M. - Hotline: 0800 0 BNP BNP (267 267)

UNLIMITED TURBO OPTIONSSCHEINE AUF AKTIEN*Unlimited Turbo Warrants on Stocks***Ausgestaltung/Details**

Produkt <i>Product</i>	Unlimited Turbo Optionsscheine <i>Unlimited Turbo Warrants</i>
Emissionstag <i>Issue Date</i>	10. August 2011
Valuta <i>Value Date</i>	12. August 2011
Stil <i>Style</i>	amerikanisch <i>american</i>
Mindest-Handelsgröße <i>Minimum Trading Size</i>	1 Optionsschein oder ein ganzzahliges Vielfaches <i>1 Warrant or a multiple thereof</i>
Ausübungskurs und Referenzstelle <i>Exercise Price and Relevant Exchange</i>	Für alle Aktien : Deutsche Börse AG / elektronisches Handelssystem Xetra Schlusskurs am Bewertungstag <i>For all stocks :</i> <i>Deutsche Börse AG / electronic trading system Xetra closing price on Valuation day</i>
Ausübungstag <i>Exercise Day</i>	Der letzte Bankgeschäftstag eines jeden Monats (erstmalig am 31. August 2011), Ausübung spätestens am 2. Bankgeschäftstag vor dem Ausübungstag. <i>The last bank business day each month (first time 31. August 2011), exercise not later than on the second bank business day immediately preceding the exercise date.</i>
Kündigungstermine <i>Termination Dates</i>	Erstmalig am 29. August 2011 zum 31. August 2011, danach jeweils zum letzten Bankgeschäftstag eines jeden Monats, Kündigungserklärung spätestens am 2. Bankgeschäftstag vor dem Kündigungstag <i>First possible date: 29th August 2011 effective 31st August 2011, thereafter on the last bank business day of each month, termination notice not later than on the second bank business immediately preceding the Termination Date.</i>
Referenzkurs <i>Reference Price</i>	Alle an der Referenzstelle während des Referenzzeitraums offiziell festgestellten Kurse <i>All official underlying prices published by the Relevant Exchange during the Reference Period</i>
Einlösungsbetrag <i>Settlement Amount</i>	Zahlung: 4 Bankgeschäftstage nach dem Bewertungstag; Rundung: 2 Dezimalstellen <i>Payment: 4 Bank Business Days after Valuation Day; Rounding: 2 decimal places</i>
Mindestausübungsgröße <i>Minimum Exercise Amount</i>	1000 Optionsscheine <i>1000 Warrants</i>
Basiskursanpassung <i>Strike Adjustment</i>	Kalendertäglich (berechnet mit 4 Dezimalstellen) <i>every Calendar day (calculated with 4 decimal figures)</i>



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EURIBOR 1M (Euribor Fixing auf Reutersseite EURIBOR= wird herangezogen; www.euribor.org) für die in EUR notierten Basiswerte

Referenzzinssatz
Interest Rate

Zinsanpassungssatz
Interest Rate Adjustment Factor

Der jeweils aktuelle Zinsanpassungssatz kann börsentäglich innerhalb der Zinsanpassungsbandbreite neu festgelegt werden
The Interest Rate Adjustment Factor, as applicable from time to time can be adjusted within the interest adjustment range on each trading day

Zinsanpassungstage
Day Count

Aktuelle Anzahl/360
actual/360

Knock Out Schwelle
Knock Out Level

Die Knock Out Schwelle ist gleich dem Basiskurs
The Knock Out Level equals the Strike

Notierung
Listing

EUWAX (Börse Stuttgart) + Scoach Premium (Börse Frankfurt)
EUWAX (Stuttgart Stock Exchange) + Scoach Premium (Frankfurt Stock Exchange)

Emittent
Issuer

BNP Paribas Emissions- und Handelsgesellschaft mbH, Frankfurt/Main

Öffentliches Angebot
Public Offering

Deutschland und Österreich
Germany and Austria

Produktliste/Product List

ISIN	WKN	Basiswert/Underlying	Typ/Type	Anfänglicher Basiskurs / First Strike	Anfänglicher Zinsanpassungs-satz/ Initial Interest Rate Adjustment Factor	Bezugsverhältnis/ Ratio	ISIN Basiswert/ ISIN Underlying
DE000BP0GK84	BP0GK8	ADIDAS	Long	31.3900	3.50%	0.1	DE000A1EWWW0
DE000BP0GK92	BP0GK9	ADIDAS	Long	32.3000	3.50%	0.1	DE000A1EWWW0
DE000BP0GLA3	BP0GLA	ADIDAS	Long	35.9300	3.50%	0.1	DE000A1EWWW0
DE000BP0GLB1	BP0GLB	ADIDAS	Long	40.5100	3.50%	0.1	DE000A1EWWW0
DE000BP0GLC9	BP0GLC	ALLIANZ	Long	52.4100	3.50%	0.1	DE0008404005
DE000BP0GLD7	BP0GLD	ALLIANZ	Long	53.9500	3.50%	0.1	DE0008404005
DE000BP0GLE5	BP0GLE	ALLIANZ	Long	72.8800	3.50%	0.1	DE0008404005
DE000BP0GLF2	BP0GLF	ALLIANZ	Long	75.1900	3.50%	0.1	DE0008404005
DE000BP0GLG0	BP0GLG	BASF	Long	34.6800	3.50%	0.1	DE000BASF111
DE000BP0GLH8	BP0GLH	BASF	Long	35.7000	3.50%	0.1	DE000BASF111
DE000BP0GLJ4	BP0GLJ	BASF	Long	36.7200	3.50%	0.1	DE000BASF111
DE000BP0GLK2	BP0GLK	BASF	Long	37.7300	3.50%	0.1	DE000BASF111
DE000BP0GLL0	BP0GLL	BASF	Long	40.7900	3.50%	0.1	DE000BASF111
DE000BP0GLM8	BP0GLM	BASF	Long	44.6200	3.50%	0.1	DE000BASF111
DE000BP0GLN6	BP0GLN	BASF	Long	47.6800	3.50%	0.1	DE000BASF111
DE000BP0GLP1	BP0GLP	BAYER	Long	31.6500	3.50%	0.1	DE000BAY0017
DE000BP0GLQ9	BP0GLQ	BAYER	Long	32.5800	3.50%	0.1	DE000BAY0017



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DE000BP0GLR7	BP0GLR	BAYER	Long	33.5100	3.50%	0.1	DE000BAY0017
DE000BP0GLS5	BP0GLS	BAYER	Long	41.3500	3.50%	0.1	DE000BAY0017
DE000BP0GLT3	BP0GLT	BAYER	Long	43.4600	3.50%	0.1	DE000BAY0017
DE000BP0GLU1	BP0GLU	BEIERSDORF	Long	27.8200	3.50%	0.1	DE0005200000
DE000BP0GLV9	BP0GLV	BEIERSDORF	Long	28.4200	3.50%	0.1	DE0005200000
DE000BP0GLW7	BP0GLW	BEIERSDORF	Long	38.8000	3.50%	0.1	DE0005200000
DE000BP0GLX5	BP0GLX	BMW	Long	37.6200	3.50%	0.1	DE0005190003
DE000BP0GLY3	BP0GLY	BMW	Long	38.7200	3.50%	0.1	DE0005190003
DE000BP0GLZ0	BP0GLZ	BMW	Long	42.0300	3.50%	0.1	DE0005190003
DE000BP0GL00	BP0GL0	BMW	Long	45.3400	3.50%	0.1	DE0005190003
DE000BP0GL18	BP0GL1	BMW	Long	51.8100	3.50%	0.1	DE0005190003
DE000BP0GL26	BP0GL2	COMMERZBANK	Long	1.5000	3.50%	1	DE0008032004
DE000BP0GL34	BP0GL3	COMMERZBANK	Long	1.6700	3.50%	1	DE0008032004
DE000BP0GL42	BP0GL4	COMMERZBANK	Long	1.7300	3.50%	1	DE0008032004
DE000BP0GL59	BP0GL5	COMMERZBANK	Long	1.8200	3.50%	1	DE0008032004
DE000BP0GL67	BP0GL6	COMMERZBANK	Long	2.0200	3.50%	1	DE0008032004
DE000BP0GL75	BP0GL7	DAIMLER	Long	26.6400	3.50%	0.1	DE0007100000
DE000BP0GL83	BP0GL8	DAIMLER	Long	27.4200	3.50%	0.1	DE0007100000
DE000BP0GL91	BP0GL9	DAIMLER	Long	28.2000	3.50%	0.1	DE0007100000
DE000BP0GMA1	BP0GMA	DAIMLER	Long	32.1000	3.50%	0.1	DE0007100000
DE000BP0GMB9	BP0GMB	DAIMLER	Long	35.8200	3.50%	0.1	DE0007100000
DE000BP0GMC7	BP0GMC	DEUTSCHE BANK	Long	21.5900	3.50%	0.1	DE0005140008
DE000BP0GMD5	BP0GMD	DEUTSCHE BANK	Long	22.2300	3.50%	0.1	DE0005140008
DE000BP0GME3	BP0GME	DEUTSCHE BANK	Long	22.8700	3.50%	0.1	DE0005140008
DE000BP0GMF0	BP0GMF	DEUTSCHE BANK	Long	29.4700	3.50%	0.1	DE0005140008
DE000BP0GMG8	BP0GMG	DEUTSCHE POST	Long	8.0900	3.50%	0.1	DE0005552004
DE000BP0GMH6	BP0GMH	DEUTSCHE POST	Long	8.3100	3.50%	0.1	DE0005552004
DE000BP0GMJ2	BP0GMJ	DEUTSCHE POST	Long	9.7400	3.50%	0.1	DE0005552004
DE000BP0GMK0	BP0GMK	DEUTSCHE POST	Long	10.4000	3.50%	0.1	DE0005552004
DE000BP0GML8	BP0GML	DEUTSCHE TELEKOM	Long	6.5400	3.50%	1	DE0005557508
DE000BP0GMM6	BP0GMM	E.ON	Long	11.4300	3.50%	0.1	DE000ENAG999
DE000BP0GMN4	BP0GMN	E.ON	Long	11.7600	3.50%	0.1	DE000ENAG999
DE000BP0GMP9	BP0GMP	E.ON	Long	12.0900	3.50%	0.1	DE000ENAG999
DE000BP0GMQ7	BP0GMQ	E.ON	Long	15.3800	3.50%	0.1	DE000ENAG999
DE000BP0GMR5	BP0GMR	FRESENIUS	Long	42.7900	3.50%	0.1	DE0005785604
DE000BP0GMS3	BP0GMS	FRESENIUS	Long	44.0600	3.50%	0.1	DE0005785604
DE000BP0GMT1	BP0GMT	FRESENIUS	Long	53.1300	3.50%	0.1	DE0005785604
DE000BP0GMU9	BP0GMU	FRESENIUS	Long	59.8000	3.50%	0.1	DE0005785604
DE000BP0GMV7	BP0GMV	FRESENIUS	Long	60.9600	3.50%	0.1	DE0005785604
DE000BP0GMW5	BP0GMW	FRESENIUS MED	Long	31.5600	3.50%	0.1	DE0005785802
DE000BP0GMX3	BP0GMX	FRESENIUS MED	Long	34.3400	3.50%	0.1	DE0005785802
DE000BP0GMY1	BP0GMY	FRESENIUS MED	Long	37.1100	3.50%	0.1	DE0005785802
DE000BP0GMZ8	BP0GMZ	HEIDELBERG CEMENT	Long	22.5000	3.50%	0.1	DE0006047004
DE000BP0GM09	BP0GM0	HEIDELBERG CEMENT	Long	23.1400	3.50%	0.1	DE0006047004
DE000BP0GM17	BP0GM1	HEIDELBERG CEMENT	Long	23.7800	3.50%	0.1	DE0006047004
DE000BP0GM25	BP0GM2	HEIDELBERG CEMENT	Long	29.4300	3.50%	0.1	DE0006047004
DE000BP0GM33	BP0GM3	HENKEL VZ	Long	28.1600	3.50%	0.1	DE0006048432
DE000BP0GM41	BP0GM4	HENKEL VZ	Long	28.9800	3.50%	0.1	DE0006048432
DE000BP0GM58	BP0GM5	HENKEL VZ	Long	29.7900	3.50%	0.1	DE0006048432



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DE000BP0GM66	BP0GM6	INFINEON	Long	3.7300	3.50%	1	DE0006231004
DE000BP0GM74	BP0GM7	INFINEON	Long	3.8400	3.50%	1	DE0006231004
DE000BP0GM82	BP0GM8	INFINEON	Long	3.9400	3.50%	1	DE0006231004
DE000BP0GM90	BP0GM9	INFINEON	Long	4.6000	3.50%	1	DE0006231004
DE000BP0GNA9	BP0GNA	INFINEON	Long	4.8800	3.50%	1	DE0006231004
DE000BP0GNB7	BP0GNB	INFINEON	Long	5.2900	3.50%	1	DE0006231004
DE000BP0GNC5	BP0GNC	K+S AG	Long	28.8000	3.50%	0.1	DE000KSAG888
DE000BP0GND3	BP0GND	K+S AG	Long	29.6500	3.50%	0.1	DE000KSAG888
DE000BP0GNE1	BP0GNE	K+S AG	Long	30.4900	3.50%	0.1	DE000KSAG888
DE000BP0GNF8	BP0GNF	K+S AG	Long	31.3400	3.50%	0.1	DE000KSAG888
DE000BP0GNG6	BP0GNG	K+S AG	Long	32.1800	3.50%	0.1	DE000KSAG888
DE000BP0GNH4	BP0GNH	K+S AG	Long	33.8700	3.50%	0.1	DE000KSAG888
DE000BP0GNJ0	BP0GNJ	K+S AG	Long	35.5800	3.50%	0.1	DE000KSAG888
DE000BP0GNK8	BP0GNK	K+S AG	Long	36.8500	3.50%	0.1	DE000KSAG888
DE000BP0GNL6	BP0GNL	K+S AG	Long	39.3900	3.50%	0.1	DE000KSAG888
DE000BP0GNM4	BP0GNM	LINDE	Long	67.5700	3.50%	0.1	DE0006483001
DE000BP0GNN2	BP0GNN	LINDE	Long	69.6700	3.50%	0.1	DE0006483001
DE000BP0GNP7	BP0GNP	LINDE	Long	71.7700	3.50%	0.1	DE0006483001
DE000BP0GNQ5	BP0GNQ	LINDE	Long	75.9800	3.50%	0.1	DE0006483001
DE000BP0GNR3	BP0GNR	LINDE	Long	87.9000	3.50%	0.1	DE0006483001
DE000BP0GNS1	BP0GNS	LUFTHANSA	Long	8.8900	3.50%	0.1	DE0008232125
DE000BP0GNT9	BP0GNT	LUFTHANSA	Long	9.7100	3.50%	0.1	DE0008232125
DE000BP0GNU7	BP0GNU	LUFTHANSA	Long	10.0700	3.50%	0.1	DE0008232125
DE000BP0GNV5	BP0GNV	MERCK KGAA	Long	43.6200	3.50%	0.1	DE0006599905
DE000BP0GNW3	BP0GNW	MERCK KGAA	Long	44.9200	3.50%	0.1	DE0006599905
DE000BP0GNX1	BP0GNX	METRO	Long	21.0500	3.50%	0.1	DE0007257503
DE000BP0GNY9	BP0GNY	METRO	Long	21.6500	3.50%	0.1	DE0007257503
DE000BP0GNZ6	BP0GNZ	METRO	Long	22.2500	3.50%	0.1	DE0007257503
DE000BP0GN08	BP0GN0	METRO	Long	27.2000	3.50%	0.1	DE0007257503
DE000BP0GN16	BP0GN1	MÜNCHENER RÜCK	Long	60.8900	3.50%	0.1	DE0008430026
DE000BP0GN24	BP0GN2	MÜNCHENER RÜCK	Long	62.7100	3.50%	0.1	DE0008430026
DE000BP0GN32	BP0GN3	MÜNCHENER RÜCK	Long	73.6400	3.50%	0.1	DE0008430026
DE000BP0GN40	BP0GN4	RWE	Long	20.6300	3.50%	0.1	DE0007037129
DE000BP0GN57	BP0GN5	RWE	Long	21.2500	3.50%	0.1	DE0007037129
DE000BP0GN65	BP0GN6	RWE	Long	21.8600	3.50%	0.1	DE0007037129
DE000BP0GN73	BP0GN7	RWE	Long	22.4700	3.50%	0.1	DE0007037129
DE000BP0GN81	BP0GN8	RWE	Long	24.9300	3.50%	0.1	DE0007037129
DE000BP0GN99	BP0GN9	SAP	Long	25.2800	3.50%	0.1	DE0007164600
DE000BP0GPA4	BP0GPA	SAP	Long	26.0200	3.50%	0.1	DE0007164600
DE000BP0GPB2	BP0GPB	SIEMENS	Long	48.8200	3.50%	0.1	DE0007236101
DE000BP0GPC0	BP0GPC	SIEMENS	Long	50.2700	3.50%	0.1	DE0007236101
DE000BP0GPD8	BP0GPD	SIEMENS	Long	53.1700	3.50%	0.1	DE0007236101
DE000BP0GPE6	BP0GPE	SIEMENS	Long	70.7000	3.50%	0.1	DE0007236101
DE000BP0GPF3	BP0GPF	THYSSEN KRUPP	Long	16.0000	3.50%	0.1	DE0007500001
DE000BP0GPG1	BP0GPG	THYSSEN KRUPP	Long	16.4400	3.50%	0.1	DE0007500001
DE000BP0GPH9	BP0GPH	THYSSEN KRUPP	Long	16.8900	3.50%	0.1	DE0007500001
DE000BP0GPJ5	BP0GPJ	THYSSEN KRUPP	Long	17.3300	3.50%	0.1	DE0007500001
DE000BP0GPK3	BP0GPK	THYSSEN KRUPP	Long	18.6700	3.50%	0.1	DE0007500001
DE000BP0GPL1	BP0GPL	THYSSEN KRUPP	Long	19.2200	3.50%	0.1	DE0007500001



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DE000BP0GPM9	BP0GPM	THYSSEN KRUPP	Long	21.2200	3.50%	0.1	DE0007500001
DE000BP0GPN7	BP0GPN	VOLKSWAGEN VZ.	Long	72.6700	3.50%	0.1	DE0007664039
DE000BP0GPP2	BP0GPP	VOLKSWAGEN VZ.	Long	77.0300	3.50%	0.1	DE0007664039
DE000BP0GPQ0	BP0GPQ	VOLKSWAGEN VZ.	Long	81.3800	3.50%	0.1	DE0007664039
DE000BP0GPR8	BP0GPR	VOLKSWAGEN VZ.	Long	85.7400	3.50%	0.1	DE0007664039
DE000BP0GPS6	BP0GPS	ADIDAS	Short	45.8100	3.50%	0.1	DE000A1EWWW0
DE000BP0GPT4	BP0GPT	ADIDAS	Short	46.4900	3.50%	0.1	DE000A1EWWW0
DE000BP0GPU2	BP0GPU	ADIDAS	Short	47.1700	3.50%	0.1	DE000A1EWWW0
DE000BP0GPV0	BP0GPV	ADIDAS	Short	47.8500	3.50%	0.1	DE000A1EWWW0
DE000BP0GPW8	BP0GPW	ADIDAS	Short	48.5300	3.50%	0.1	DE000A1EWWW0
DE000BP0GPX6	BP0GPX	BASF	Short	52.2300	3.50%	0.1	DE000BASF111
DE000BP0GPY4	BP0GPY	BASF	Short	52.9900	3.50%	0.1	DE000BASF111
DE000BP0GPZ1	BP0GPZ	BASF	Short	53.7600	3.50%	0.1	DE000BASF111
DE000BP0GP06	BP0GP0	BASF	Short	54.5200	3.50%	0.1	DE000BASF111
DE000BP0GPP14	BP0GPP1	BASF	Short	55.2800	3.50%	0.1	DE000BASF111
DE000BP0GPP22	BP0GPP2	BASF	Short	56.0500	3.50%	0.1	DE000BASF111
DE000BP0GPP30	BP0GPP3	BASF	Short	56.8100	3.50%	0.1	DE000BASF111
DE000BP0GPP48	BP0GPP4	BASF	Short	57.5800	3.50%	0.1	DE000BASF111
DE000BP0GPP55	BP0GPP5	BAYER	Short	47.6000	3.50%	0.1	DE000BAY0017
DE000BP0GPP63	BP0GPP6	BAYER	Short	48.3000	3.50%	0.1	DE000BAY0017
DE000BP0GPP71	BP0GPP7	BAYER	Short	49.0000	3.50%	0.1	DE000BAY0017
DE000BP0GPP89	BP0GPP8	BAYER	Short	49.7000	3.50%	0.1	DE000BAY0017
DE000BP0GPP97	BP0GPP9	BAYER	Short	50.4100	3.50%	0.1	DE000BAY0017
DE000BP0GPPQA2	BP0GPPQA	BAYER	Short	51.1100	3.50%	0.1	DE000BAY0017
DE000BP0GQB0	BP0GQB	BEIERSDORF	Short	41.2200	3.50%	0.1	DE0005200000
DE000BP0GQC8	BP0GQC	BEIERSDORF	Short	41.8200	3.50%	0.1	DE0005200000
DE000BP0GQD6	BP0GQD	BEIERSDORF	Short	42.4200	3.50%	0.1	DE0005200000
DE000BP0GQE4	BP0GQE	BEIERSDORF	Short	43.0200	3.50%	0.1	DE0005200000
DE000BP0GQF1	BP0GQF	BMW	Short	55.1400	3.50%	0.1	DE0005190003
DE000BP0GQG9	BP0GQG	BMW	Short	55.9700	3.50%	0.1	DE0005190003
DE000BP0GQH7	BP0GQH	BMW	Short	56.7900	3.50%	0.1	DE0005190003
DE000BP0GQJ3	BP0GQJ	BMW	Short	57.6200	3.50%	0.1	DE0005190003
DE000BP0GQK1	BP0GQK	BMW	Short	58.4500	3.50%	0.1	DE0005190003
DE000BP0GQL9	BP0GQL	BMW	Short	59.2800	3.50%	0.1	DE0005190003
DE000BP0GQM7	BP0GQM	BMW	Short	60.1000	3.50%	0.1	DE0005190003
DE000BP0GQN5	BP0GQN	BMW	Short	60.9300	3.50%	0.1	DE0005190003
DE000BP0GQP0	BP0GQP	BMW	Short	61.7600	3.50%	0.1	DE0005190003
DE000BP0GQQ8	BP0GQQ	COMMERZBANK	Short	2.0900	3.50%	1	DE0008032004
DE000BP0GQR6	BP0GQR	COMMERZBANK	Short	2.1200	3.50%	1	DE0008032004
DE000BP0GQS4	BP0GQS	COMMERZBANK	Short	2.1500	3.50%	1	DE0008032004
DE000BP0GQT2	BP0GQT	COMMERZBANK	Short	2.1800	3.50%	1	DE0008032004
DE000BP0GQU0	BP0GQU	COMMERZBANK	Short	2.2100	3.50%	1	DE0008032004
DE000BP0GQV8	BP0GQV	COMMERZBANK	Short	2.2400	3.50%	1	DE0008032004
DE000BP0GQW6	BP0GQW	COMMERZBANK	Short	2.2700	3.50%	1	DE0008032004
DE000BP0GQX4	BP0GQX	COMMERZBANK	Short	2.3000	3.50%	1	DE0008032004
DE000BP0GQY2	BP0GQY	DAIMLER	Short	40.0000	3.50%	0.1	DE0007100000
DE000BP0GQZ9	BP0GQZ	DAIMLER	Short	40.5800	3.50%	0.1	DE0007100000
DE000BP0GQ05	BP0GQ0	DAIMLER	Short	41.1700	3.50%	0.1	DE0007100000
DE000BP0GQ13	BP0GQ1	DAIMLER	Short	41.7500	3.50%	0.1	DE0007100000



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Unlimited Turbo Warrants on Stocks

DE000BP0GQ21	BP0GQ2	DAIMLER	Short	42.3400	3.50%	0.1	DE0007100000
DE000BP0GQ39	BP0GQ3	DAIMLER	Short	42.9200	3.50%	0.1	DE0007100000
DE000BP0GQ47	BP0GQ4	DAIMLER	Short	43.5100	3.50%	0.1	DE0007100000
DE000BP0GQ54	BP0GQ5	DAIMLER	Short	44.0900	3.50%	0.1	DE0007100000
DE000BP0GQ62	BP0GQ6	DAIMLER	Short	44.6800	3.50%	0.1	DE0007100000
DE000BP0GQ70	BP0GQ7	DAIMLER	Short	48.1900	3.50%	0.1	DE0007100000
DE000BP0GQ88	BP0GQ8	DEUTSCHE BANK	Short	32.0000	3.50%	0.1	DE0005140008
DE000BP0GQ96	BP0GQ9	DEUTSCHE BANK	Short	32.4800	3.50%	0.1	DE0005140008
DE000BP0GRA0	BP0GRA	DEUTSCHE BANK	Short	32.9600	3.50%	0.1	DE0005140008
DE000BP0GRB8	BP0GRB	DEUTSCHE BANK	Short	33.4400	3.50%	0.1	DE0005140008
DE000BP0GRC6	BP0GRC	DEUTSCHE BANK	Short	33.9200	3.50%	0.1	DE0005140008
DE000BP0GRD4	BP0GRD	DEUTSCHE BANK	Short	34.4000	3.50%	0.1	DE0005140008
DE000BP0GRE2	BP0GRE	DEUTSCHE BANK	Short	36.3200	3.50%	0.1	DE0005140008
DE000BP0GRF9	BP0GRF	DEUTSCHE POST	Short	11.3800	3.50%	0.1	DE0005552004
DE000BP0GRG7	BP0GRG	DEUTSCHE POST	Short	11.5400	3.50%	0.1	DE0005552004
DE000BP0GRH5	BP0GRH	DEUTSCHE POST	Short	11.6900	3.50%	0.1	DE0005552004
DE000BP0GRJ1	BP0GRJ	DEUTSCHE TELEKOM	Short	9.8200	3.50%	1	DE0005557508
DE000BP0GRK9	BP0GRK	DEUTSCHE TELEKOM	Short	9.9700	3.50%	1	DE0005557508
DE000BP0GRL7	BP0GRL	DEUTSCHE TELEKOM	Short	10.1200	3.50%	1	DE0005557508
DE000BP0GRM5	BP0GRM	E.ON	Short	17.7300	3.50%	0.1	DE000ENAG999
DE000BP0GRN3	BP0GRN	E.ON	Short	17.9800	3.50%	0.1	DE000ENAG999
DE000BP0GRP8	BP0GRP	E.ON	Short	18.2300	3.50%	0.1	DE000ENAG999
DE000BP0GRQ6	BP0GRQ	E.ON	Short	18.4700	3.50%	0.1	DE000ENAG999
DE000BP0GRR4	BP0GRR	E.ON	Short	18.7200	3.50%	0.1	DE000ENAG999
DE000BP0GRS2	BP0GRS	E.ON	Short	18.9700	3.50%	0.1	DE000ENAG999
DE000BP0GRT0	BP0GRT	FRESENIUS	Short	64.5600	3.50%	0.1	DE0005785604
DE000BP0GRU8	BP0GRU	FRESENIUS	Short	65.5100	3.50%	0.1	DE0005785604
DE000BP0GRV6	BP0GRV	FRESENIUS	Short	66.4600	3.50%	0.1	DE0005785604
DE000BP0GRW4	BP0GRW	FRESENIUS	Short	67.4100	3.50%	0.1	DE0005785604
DE000BP0GRX2	BP0GRX	FRESENIUS	Short	68.3700	3.50%	0.1	DE0005785604
DE000BP0GRY0	BP0GRY	FRESENIUS	Short	69.3200	3.50%	0.1	DE0005785604
DE000BP0GRZ7	BP0GRZ	FRESENIUS	Short	70.2700	3.50%	0.1	DE0005785604
DE000BP0GR04	BP0GR0	FRESENIUS	Short	71.2200	3.50%	0.1	DE0005785604
DE000BP0GR12	BP0GR1	FRESENIUS	Short	72.1800	3.50%	0.1	DE0005785604
DE000BP0GR20	BP0GR2	FRESENIUS MED	Short	46.2400	3.50%	0.1	DE0005785802
DE000BP0GR38	BP0GR3	FRESENIUS MED	Short	46.9300	3.50%	0.1	DE0005785802
DE000BP0GR46	BP0GR4	FRESENIUS MED	Short	47.6200	3.50%	0.1	DE0005785802
DE000BP0GR53	BP0GR5	FRESENIUS MED	Short	48.3200	3.50%	0.1	DE0005785802
DE000BP0GR61	BP0GR6	FRESENIUS MED	Short	49.0100	3.50%	0.1	DE0005785802
DE000BP0GR79	BP0GR7	FRESENIUS MED	Short	51.7800	3.50%	0.1	DE0005785802
DE000BP0GR87	BP0GR8	HEIDELBERG CEMENT	Short	34.4500	3.50%	0.1	DE0006047004
DE000BP0GR95	BP0GR9	HEIDELBERG CEMENT	Short	34.9300	3.50%	0.1	DE0006047004
DE000BP0GSA8	BP0GSA	HEIDELBERG CEMENT	Short	35.4000	3.50%	0.1	DE0006047004
DE000BP0GSB6	BP0GSB	HEIDELBERG CEMENT	Short	35.8800	3.50%	0.1	DE0006047004
DE000BP0GSC4	BP0GSC	HEIDELBERG CEMENT	Short	36.3600	3.50%	0.1	DE0006047004
DE000BP0GSD2	BP0GSD	HEIDELBERG CEMENT	Short	36.8400	3.50%	0.1	DE0006047004
DE000BP0GSE0	BP0GSE	HEIDELBERG CEMENT	Short	37.3200	3.50%	0.1	DE0006047004
DE000BP0GSF7	BP0GSF	HENKEL VZ	Short	42.1800	3.50%	0.1	DE0006048432
DE000BP0GSG5	BP0GSG	HENKEL VZ	Short	42.7900	3.50%	0.1	DE0006048432



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UNLIMITED TURBO OPTIONSSCHEINE AUF AKTIEN*Unlimited Turbo Warrants on Stocks*

DE000BP0GSH3	BP0GSH	HENKEL VZ	Short	43.4000	3.50%	0.1	DE0006048432
DE000BP0GSJ9	BP0GSJ	HENKEL VZ	Short	44.0100	3.50%	0.1	DE0006048432
DE000BP0GSK7	BP0GSK	HENKEL VZ	Short	44.6200	3.50%	0.1	DE0006048432
DE000BP0GSL5	BP0GSL	INFINEON	Short	5.5300	3.50%	1	DE0006231004
DE000BP0GSM3	BP0GSM	INFINEON	Short	5.6100	3.50%	1	DE0006231004
DE000BP0GSN1	BP0GSN	INFINEON	Short	5.6900	3.50%	1	DE0006231004
DE000BP0GSP6	BP0GSP	INFINEON	Short	5.7700	3.50%	1	DE0006231004
DE000BP0GSQ4	BP0GSQ	INFINEON	Short	5.8600	3.50%	1	DE0006231004
DE000BP0GSR2	BP0GSR	INFINEON	Short	5.9400	3.50%	1	DE0006231004
DE000BP0GSS0	BP0GSS	K+S AG	Short	42.2700	3.50%	0.1	DE000KSAG888
DE000BP0GST8	BP0GST	K+S AG	Short	42.9000	3.50%	0.1	DE000KSAG888
DE000BP0GSU6	BP0GSU	K+S AG	Short	43.5300	3.50%	0.1	DE000KSAG888
DE000BP0GSV4	BP0GSV	K+S AG	Short	44.1700	3.50%	0.1	DE000KSAG888
DE000BP0GSW2	BP0GSW	K+S AG	Short	44.8000	3.50%	0.1	DE000KSAG888
DE000BP0GSX0	BP0GSX	K+S AG	Short	45.4300	3.50%	0.1	DE000KSAG888
DE000BP0GSY8	BP0GSY	K+S AG	Short	46.0700	3.50%	0.1	DE000KSAG888
DE000BP0GSZ5	BP0GSZ	K+S AG	Short	46.7000	3.50%	0.1	DE000KSAG888
DE000BP0GS03	BP0GS0	K+S AG	Short	47.3400	3.50%	0.1	DE000KSAG888
DE000BP0GS11	BP0GS1	K+S AG	Short	47.9700	3.50%	0.1	DE000KSAG888
DE000BP0GS29	BP0GS2	K+S AG	Short	48.6000	3.50%	0.1	DE000KSAG888
DE000BP0GS37	BP0GS3	K+S AG	Short	49.2400	3.50%	0.1	DE000KSAG888
DE000BP0GS45	BP0GS4	LINDE	Short	106.4400	3.50%	0.1	DE0006483001
DE000BP0GS52	BP0GS5	LINDE	Short	108.0200	3.50%	0.1	DE0006483001
DE000BP0GS60	BP0GS6	LINDE	Short	109.5900	3.50%	0.1	DE0006483001
DE000BP0GS78	BP0GS7	LINDE	Short	115.9000	3.50%	0.1	DE0006483001
DE000BP0GS86	BP0GS8	LUFTHANSA	Short	12.1700	3.50%	0.1	DE0008232125
DE000BP0GS94	BP0GS9	LUFTHANSA	Short	12.3500	3.50%	0.1	DE0008232125



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Unlimited Turbo Warrants on Stocks

DE000BP0GTA6	BP0GTA	LUFTHANSA	Short	12.5200	3.50%	0.1	DE0008232125
DE000BP0GTB4	BP0GTB	LUFTHANSA	Short	12.7000	3.50%	0.1	DE0008232125
DE000BP0GTC2	BP0GTC	MERCK KGAA	Short	65.1100	3.50%	0.1	DE0006599905
DE000BP0GTD0	BP0GTD	MERCK KGAA	Short	66.0800	3.50%	0.1	DE0006599905
DE000BP0GTE8	BP0GTE	MERCK KGAA	Short	67.0500	3.50%	0.1	DE0006599905
DE000BP0GTF5	BP0GTF	MERCK KGAA	Short	68.0200	3.50%	0.1	DE0006599905
DE000BP0GTG3	BP0GTG	METRO	Short	30.6900	3.50%	0.1	DE0007257503
DE000BP0GTH1	BP0GTH	METRO	Short	31.1500	3.50%	0.1	DE0007257503
DE000BP0GTJ7	BP0GTJ	METRO	Short	31.6000	3.50%	0.1	DE0007257503
DE000BP0GTK5	BP0GTK	METRO	Short	32.0500	3.50%	0.1	DE0007257503
DE000BP0GTL3	BP0GTL	METRO	Short	32.5100	3.50%	0.1	DE0007257503
DE000BP0GTM1	BP0GTM	RWE	Short	30.7500	3.50%	0.1	DE0007037129
DE000BP0GTN9	BP0GTN	RWE	Short	31.2100	3.50%	0.1	DE0007037129
DE000BP0GTP4	BP0GTP	RWE	Short	31.6700	3.50%	0.1	DE0007037129
DE000BP0GTQ2	BP0GTQ	RWE	Short	32.1300	3.50%	0.1	DE0007037129
DE000BP0GTR0	BP0GTR	RWE	Short	32.5900	3.50%	0.1	DE0007037129
DE000BP0GTS8	BP0GTS	RWE	Short	33.0500	3.50%	0.1	DE0007037129
DE000BP0GTT6	BP0GTT	RWE	Short	33.5100	3.50%	0.1	DE0007037129
DE000BP0GTU4	BP0GTU	SAP	Short	37.0500	3.50%	0.1	DE0007164600
DE000BP0GTV2	BP0GTV	SAP	Short	37.6000	3.50%	0.1	DE0007164600
DE000BP0GTW0	BP0GTW	SAP	Short	38.1600	3.50%	0.1	DE0007164600
DE000BP0GTX8	BP0GTX	SAP	Short	38.7100	3.50%	0.1	DE0007164600
DE000BP0GTY6	BP0GTY	SAP	Short	39.2700	3.50%	0.1	DE0007164600
DE000BP0GTZ3	BP0GTZ	SAP	Short	39.8200	3.50%	0.1	DE0007164600
DE000BP0GT02	BP0GT0	SIEMENS	Short	73.3600	3.50%	0.1	DE0007236101
DE000BP0GT10	BP0GT1	SIEMENS	Short	74.4400	3.50%	0.1	DE0007236101
DE000BP0GT28	BP0GT2	SIEMENS	Short	75.5300	3.50%	0.1	DE0007236101
DE000BP0GT36	BP0GT3	SIEMENS	Short	76.6200	3.50%	0.1	DE0007236101
DE000BP0GT44	BP0GT4	SIEMENS	Short	77.7100	3.50%	0.1	DE0007236101
DE000BP0GT51	BP0GT5	SIEMENS	Short	84.2300	3.50%	0.1	DE0007236101
DE000BP0GT69	BP0GT6	THYSSEN KRUPP	Short	22.6500	3.50%	0.1	DE0007500001
DE000BP0GT77	BP0GT7	THYSSEN KRUPP	Short	22.9800	3.50%	0.1	DE0007500001
DE000BP0GT85	BP0GT8	THYSSEN KRUPP	Short	23.3100	3.50%	0.1	DE0007500001
DE000BP0GT93	BP0GT9	THYSSEN KRUPP	Short	23.6500	3.50%	0.1	DE0007500001
DE000BP0GUA4	BP0GUA	THYSSEN KRUPP	Short	23.9800	3.50%	0.1	DE0007500001
DE000BP0GUB2	BP0GUB	THYSSEN KRUPP	Short	24.3200	3.50%	0.1	DE0007500001
DE000BP0GUC0	BP0GUC	THYSSEN KRUPP	Short	24.6500	3.50%	0.1	DE0007500001
DE000BP0GUD8	BP0GUD	THYSSEN KRUPP	Short	24.9800	3.50%	0.1	DE0007500001
DE000BP0GUE6	BP0GUE	THYSSEN KRUPP	Short	25.3200	3.50%	0.1	DE0007500001
DE000BP0GUF3	BP0GUF	THYSSEN KRUPP	Short	25.6500	3.50%	0.1	DE0007500001
DE000BP0GUG1	BP0GUG	THYSSEN KRUPP	Short	26.6500	3.50%	0.1	DE0007500001
DE000BP0GUH9	BP0GUH	VOLKSWAGEN VZ.	Short	109.6500	3.50%	0.1	DE0007664039
DE000BP0GUJ5	BP0GUJ	VOLKSWAGEN VZ.	Short	111.2800	3.50%	0.1	DE0007664039
DE000BP0GUK3	BP0GUK	VOLKSWAGEN VZ.	Short	112.9100	3.50%	0.1	DE0007664039
DE000BP0GUL1	BP0GUL	VOLKSWAGEN VZ.	Short	114.5400	3.50%	0.1	DE0007664039
DE000BP0GUM9	BP0GUM	VOLKSWAGEN VZ.	Short	116.1800	3.50%	0.1	DE0007664039
DE000BP0GUN7	BP0GUN	VOLKSWAGEN VZ.	Short	117.8100	3.50%	0.1	DE0007664039
DE000BP0GUP2	BP0GUP	VOLKSWAGEN VZ.	Short	119.4400	3.50%	0.1	DE0007664039
DE000BP0GUQ0	BP0GUQ	VOLKSWAGEN VZ.	Short	121.0700	3.50%	0.1	DE0007664039



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Unlimited Turbo Warrants on Stocks

Optionsrecht/Option Right

Einlösungsbetrag Unlimited Turbo Long Optionsscheine

Vorbehaltlich eines Knock-Out-Ereignisses ist der Einlösungsbetrag die Differenz "D" zwischen dem Ausübungskurs und dem Maßgeblichen Basiskurs multipliziert mit dem Bezugsverhältnis "B"

D = (Ausübungskurs – Maßgeblicher Basiskurs) x (B)

Settlement Amount Unlimited Turbo Long Warrants

Subject to a Knock Out Event the settlement amount will be calculated as the difference "D" between the exercise price and the relevant strike multiplied with the ratio "B"

D = (Exercise Price – Relevant Strike) x (B)

Einlösungsbetrag Unlimited Turbo Short Optionsscheine

Vorbehaltlich eines Knock-Out-Ereignisses ist der Einlösungsbetrag die Differenz "D" zwischen dem Maßgeblichen Basiskurs und dem Ausübungskurs multipliziert mit dem Bezugsverhältnis "B"

D = (Maßgeblicher Basiskurs - Ausübungskurs) x (B)

Settlement Amount Unlimited Turbo Short Warrants

Subject to a Knock Out Event the settlement amount will be calculated as the difference "D" between the relevant strike and the exercise price multiplied with the ratio "B"

D = (Relevant Strike - Exercise Price) x (B)

Basiskursanpassung Unlimited Turbo Long Optionsscheine

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

Strike adjustment for Unlimited Turbo Long Warrants

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

Basiskursanpassung Unlimited Turbo Short Optionsscheine

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

Strike adjustment for Unlimited Turbo Short Warrants

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

Knock Out Ereignis / Knock Out Event

Ein Knock-Out Ereignis findet statt wenn innerhalb der Frist vom Emissionstag bis zum Bewertungstag (jeweils einschl.) irgendein von der Referenzbörse festgestellter Referenzkurs den Basiskurs erreicht oder unterschreitet (bei Unlimited Turbo-Long-Optionsscheinen) bzw. erreicht oder überschreitet (bei Unlimited Turbo-Short-Optionsscheinen). In diesem Fall verfallen die Optionsscheine und werden wertlos.

A Knock-Out Event occurs if during the period of time from issue date till Valuation Day date (both dates included) any reference price drops below the Knock-Out-Barrier (in the case of an Unlimited Turbo Long Warrants) or hits or rises above the Knock-Out-Barrier (in the case of an Unlimited Turbo Short Warrants).When a Knock-Out-Event occurs, the warrant expires worthless.



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UNLIMITED TURBO OPTIONSSCHEINE AUF AKTIEN

Unlimited Turbo Warrants on Stocks

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Verkaufsbeschränkung/Selling Restrictions

Die Optionsscheine dürfen in anderen Ländern und an fremde Staatsangehörige nur in Übereinstimmung mit den entsprechenden Gesetzen und Beschränkungen verkauft werden.
A trading of these products in foreign countries or jurisdiction must be done according to the relevant laws and/or restrictions in these countries.

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