



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

## MINI FUTURE OPTIONSSCHEINE AUF AKTIEN

(Mini Future Warrants on Stocks)

### Ausgestaltung/Details

<b>Produkt</b> <i>Product</i>	<b>Mini Future Optionsscheine</b> <i>Mini Future Warrants</i>
<b>Emissionstag</b> <i>Issue Date</i>	<b>16. August 2011</b>
<b>Valuta</b> <i>Value Date</i>	<b>18. August 2011</b>
<b>Stil</b> <i>Style</i>	<b>amerikanisch</b> <i>american</i>
<b>Mindest-Handelsgröße</b> <i>Minimum Trading Size</i>	<b>1 Optionsschein oder ein ganzzahliges Vielfaches</b> <i>1 Warrant or a multiple thereof</i>
<b>Ausübungskurs und Referenzstelle</b> <i>Exercise Price and Relevant Exchange</i>	<b>Für AEGON, ARCELORMITTAL, HEINEKEN, ING GROEP, PHILIPS ELECTRONICS, ROYAL DUTCH SHELL :</b> <b>Euronext (Amsterdam) Schlusskurs am Bewertungstag</b>  <b>Für AIR FRANCE KLM, AIR LIQUIDE, ALCATEL-LUCENT, ALSTOM, AXA, CARREFOUR, CREDIT AGRICOLE, DANONE, EADS, EDF, FRANCE TELECOM, GDF SUEZ, LAFARGE, LVMH, PEUGEOT, SAINT GOBAIN, SANOFI, SOCIETE GENERALE, TECHNIP, TOTAL, VEOLIA ENVIRONMENT, VINCI, VIVENDI :</b> <b>Euronext (Paris) Schlusskurs am Bewertungstag</b>  <i>For AEGON, ARCELORMITTAL, HEINEKEN, ING GROEP, PHILIPS ELECTRONICS, ROYAL DUTCH SHELL :</i> <i>Euronext (Amsterdam) closing price on Valuation day</i>  <i>For AIR FRANCE KLM, AIR LIQUIDE, ALCATEL-LUCENT, ALSTOM, AXA, CARREFOUR, CREDIT AGRICOLE, DANONE, EADS, EDF, FRANCE TELECOM, GDF SUEZ, LAFARGE, LVMH, PEUGEOT, SAINT GOBAIN, SANOFI, SOCIETE GENERALE, TECHNIP, TOTAL, VEOLIA ENVIRONMENT, VINCI, VIVENDI :</i> <i>Euronext (Paris) closing price on Valuation day</i>
<b>Ausübungstag</b> <i>Exercise Day</i>	<b>Der letzte Bankgeschäftstag eines jeden Monats (erstmalig am 31. August 2011), Ausübung spätestens am 2. Bankgeschäftstag vor dem Ausübungstag.</b> <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>
<b>Kündigungstermine</b> <i>Termination Dates</i>	<b>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</b> <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>
<b>Einlösungsbetrag</b> <i>Settlement Amount</i>	<b>Zahlung: 4 Bankgeschäftstage nach dem Bewertungstag; Rundung: 2 Dezimalstellen</b> <i>Payment: 4 Bank Business Days after Valuation Day; Rounding: 2 decimal places</i>



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<b>Auflösungsfrist</b> <i>Cancellation period after Stop Loss Event</i>	<b>3 Stunden nach Stop Loss Ereignis</b> <i>3 hours after a Stop Loss Event has occurred</i>
<b>Mindestausübungsgröße</b> <i>Minimum Exercise Amount</i>	<b>1000 Optionsscheine</b> <i>1000 Warrants</i>
<b>Basiskursanpassung und Stop Loss Schwellen Anpassung</b> <i>Strike Adjustment and Stop Loss Level Adjustment</i>	<b>Kalendertäglich (berechnet mit 4 Dezimalstellen)</b> <i>Every calendar day (calculated with 4 decimal figures)</i>
<b>Referenzzins</b> <i>Interest Rate</i>	<b>CHF-LIBOR 1M (LIBOR Fixing auf Reutersseite CHFLIBOR1M= wird herangezogen; www.bbalibor.com) für die in CHF notierten Basiswerte</b> <b>EURIBOR 1M (Euribor Fixing auf Reutersseite EURIBOR= wird herangezogen; www.euribor.org) für die in EUR notierten Basiswerte</b> <b>GBP-LIBOR 1M (LIBOR Fixing auf Reutersseite GBPLIBOR1M= wird herangezogen; www.bbalibor.com) für die in Britischer Währung notierten Basiswerte</b> <b>NIBOR1M (NIBOR Fixing auf Reutersseite OINOK1MD= wird herangezogen; www.norges-bank.no) für die in NOK notierten Basiswerte</b> <b>USD-LIBOR 1M (LIBOR Fixing auf Reutersseite USDLIBOR1M= wird herangezogen; www.bbalibor.com) für die in USD notierten Basiswerte</b>
<b>Zinsanpassungssatz</b> <i>Interest Rate Adjustment Factor</i>	<b>Der jeweils aktuelle Zinsanpassungssatz kann börsentäglich innerhalb der Zinsanpassungsbandbreite neu festgelegt werden</b> <i>The Interest Rate Adjustment Factor, as applicable from time to time, can be adjusted within the interest rate adjustment range on each trading day.</i>
<b>Zinsanpassungstage</b> <i>Day Count</i>	<b>Aktuelle Anzahl/360</b> <i>actual/360</i>
<b>Notierung</b> <i>Listing</i>	<b>EUWAX (Börse Stuttgart) + Scoach Premium (Börse Frankfurt)</b> <i>EUWAX (Stuttgart stock exchange) + Scoach Premium (Frankfurt stock exchange)</i>
<b>Emittent</b> <i>Issuer</i>	<b>BNP Paribas Emissions- und Handelsgesellschaft mbH, Frankfurt/Main</b>
<b>Öffentliches Angebot</b> <i>Public Offering</i>	<b>Deutschland und Österreich</b> <i>Germany and Austria</i>

### Produktliste/Product List

ISIN	WKN	Basiswert/Underlying	Typ/Type	Anfänglicher Basiskurs/ First Strike	Anfängliche Stop Loss Schwelle/ First Stop Loss Level	Anfänglicher Zinsanpassungs-satz/ Initial Interest Rate Adjustment Factor	Stop Loss Schwellen Anpassungssatz in Prozent/ Stop Loss Level Adjustment Factor in percent	Bezugsver-hältnis/ Ratio	ISIN Basiswert/ ISIN Underlying
DE000BP0J7X8	BP0J7X	AAREAL BANK	Long	13.1000	15.0650	3.50%	115.00	0.1	DE0005408116
DE000BP0J7Y6	BP0J7Y	AAREAL BANK	Long	13.7400	15.8010	3.50%	115.00	0.1	DE0005408116
DE000BP0J7Z3	BP0J7Z	AAREAL BANK	Long	14.4000	16.5600	3.50%	115.00	0.1	DE0005408116
DE000BP0J705	BP0J70	ABB	Long	14.6600	15.3930	3.50%	105.00	0.1	CH0012221716
DE000BP0J713	BP0J71	ABB	Long	16.1400	16.9470	3.50%	105.00	0.1	CH0012221716



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DE000BP0J721	BP0J72	ADIDAS	Long	42.9900	44.7096	3.50%	104.00	0.1	DE000A1EWWWO
DE000BP0J739	BP0J73	ADIDAS	Long	44.9700	46.7688	3.50%	104.00	0.1	DE000A1EWWWO
DE000BP0J747	BP0J74	ADIDAS	Long	46.9400	48.8176	3.50%	104.00	0.1	DE000A1EWWWO
DE000BP0J754	BP0J75	AEGON	Long	1.9100	2.0055	3.50%	105.00	1	NL0000303709
DE000BP0J762	BP0J76	AEGON	Long	2.1600	2.2680	3.50%	105.00	1	NL0000303709
DE000BP0J770	BP0J77	AEGON	Long	2.5300	2.6565	3.50%	105.00	1	NL0000303709
DE000BP0J788	BP0J78	AEGON	Long	2.9600	3.1080	3.50%	105.00	1	NL0000303709
DE000BP0J796	BP0J79	AIR BERLIN	Long	2.3600	2.5960	3.50%	110.00	1	GB00B128C026
DE000BP0J8A4	BP0J8A	AIR FRANCE KLM	Long	6.7600	7.0980	3.50%	105.00	1	FR0000031122
DE000BP0J8B2	BP0J8B	AIR LIQUIDE	Long	60.9900	64.0395	3.50%	105.00	0.1	FR0000120073
DE000BP0J8C0	BP0J8C	AIXTRON	Long	11.2000	12.3200	3.50%	110.00	0.1	DE000A0WMPJ6
DE000BP0J8D8	BP0J8D	AIXTRON	Long	15.5100	17.0610	3.50%	110.00	0.1	DE000A0WMPJ6
DE000BP0J8E6	BP0J8E	AIXTRON	Long	16.2200	17.8420	3.50%	110.00	0.1	DE000A0WMPJ6
DE000BP0J8F3	BP0J8F	ALCATEL-LUCENT	Long	2.3100	2.4255	3.50%	105.00	1	FR0000130007
DE000BP0J8G1	BP0J8G	ALCATEL-LUCENT	Long	2.4900	2.6145	3.50%	105.00	1	FR0000130007
DE000BP0J8H9	BP0J8H	ALCOA	Long	9.4300	10.3730	3.50%	110.00	1	US0138171014
DE000BP0J8J5	BP0J8J	ALCOA	Long	10.6700	11.7370	3.50%	110.00	1	US0138171014
DE000BP0J8K3	BP0J8K	ALLIANZ	Long	72.6800	75.5872	3.50%	104.00	0.1	DE0008404005
DE000BP0J8L1	BP0J8L	ALSTOM	Long	25.1200	28.8880	3.50%	115.00	0.1	FR0010220475
DE000BP0J8M9	BP0J8M	AMAZON	Long	184.0900	193.2945	3.50%	105.00	0.1	US0231351067
DE000BP0J8N7	BP0J8N	ANGLO AMERICAN	Long	2073.6500	2177.3325	3.50%	105.00	0.1	GB00B1XZS820
DE000BP0J8P2	BP0J8P	ANGLO AMERICAN	Long	2225.6100	2336.8905	3.50%	105.00	0.1	GB00B1XZS820
DE000BP0J8Q0	BP0J8Q	APPLE	Long	342.9900	360.1395	3.50%	105.00	0.1	US0378331005
DE000BP0J8R8	BP0J8R	ARCELORMITTAL	Long	10.0100	11.0110	3.50%	110.00	0.1	LU0323134006
DE000BP0J8S6	BP0J8S	ARCELORMITTAL	Long	11.6200	12.7820	3.50%	110.00	0.1	LU0323134006
DE000BP0J8T4	BP0J8T	ARCELORMITTAL	Long	13.2200	14.5420	3.50%	110.00	0.1	LU0323134006
DE000BP0J8U2	BP0J8U	ARCELORMITTAL	Long	14.1300	15.5430	3.50%	110.00	0.1	LU0323134006
DE000BP0J8V0	BP0J8V	ASTRA ZENECA	Long	2433.2800	2554.9440	3.50%	105.00	0.1	GB0009895292
DE000BP0J8W8	BP0J8W	AURUBIS	Long	31.5400	34.6940	3.50%	110.00	0.1	DE0006766504
DE000BP0J8X6	BP0J8X	AURUBIS	Long	33.0000	36.3000	3.50%	110.00	0.1	DE0006766504
DE000BP0J8Y4	BP0J8Y	AURUBIS	Long	34.5300	37.9830	3.50%	110.00	0.1	DE0006766504
DE000BP0J8Z1	BP0J8Z	AXA	Long	9.2600	9.7230	3.50%	105.00	1	FR0000120628
DE000BP0J804	BP0J80	AXA	Long	10.3700	10.8885	3.50%	105.00	1	FR0000120628
DE000BP0J812	BP0J81	BASF	Long	49.2800	51.2512	3.50%	104.00	0.1	DE000BASF111
DE000BP0J820	BP0J82	BASF	Long	51.4400	53.4976	3.50%	104.00	0.1	DE000BASF111
DE000BP0J838	BP0J83	BAUER	Long	14.6500	15.7488	3.50%	107.50	0.1	DE0005168108
DE000BP0J846	BP0J84	BAUER	Long	17.8700	19.2103	3.50%	107.50	0.1	DE0005168108
DE000BP0J853	BP0J85	BAYER	Long	41.5300	43.1912	3.50%	104.00	0.1	DE000BAY0017
DE000BP0J861	BP0J86	BAYER	Long	43.3500	45.0840	3.50%	104.00	0.1	DE000BAY0017
DE000BP0J879	BP0J87	BAYWA	Long	23.9200	26.3120	3.50%	110.00	0.1	DE0005194062
DE000BP0J887	BP0J88	BBVA	Long	5.3600	5.6280	3.50%	105.00	1	ES0113211835
DE000BP0J895	BP0J89	BBVA	Long	5.9800	6.2790	3.50%	105.00	1	ES0113211835
DE000BP0J9A2	BP0J9A	BECHTLE	Long	21.8800	24.0680	3.50%	110.00	0.1	DE0005158703
DE000BP0J9B0	BP0J9B	BECHTLE	Long	22.9800	25.2780	3.50%	110.00	0.1	DE0005158703



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DE000BP0J9C8	BP0J9C	BECHTLE	Long	24.0900	26.4990	3.50%	110.00	0.1	DE0005158703
DE000BP0J9D6	BP0J9D	BECHTLE	Long	25.2000	27.7200	3.50%	110.00	0.1	DE0005158703
DE000BP0J9E4	BP0J9E	BEIERSDORF	Long	36.0100	37.4504	3.50%	104.00	0.1	DE0005200000
DE000BP0J9F1	BP0J9F	BEIERSDORF	Long	37.6800	39.1872	3.50%	104.00	0.1	DE0005200000
DE000BP0J9G9	BP0J9G	BEIERSDORF	Long	39.3400	40.9136	3.50%	104.00	0.1	DE0005200000
DE000BP0J9H7	BP0J9H	BHP BILLITON	Long	1667.7300	1751.1165	3.50%	105.00	0.1	GB0000566504
DE000BP0J9J3	BP0J9J	BHP BILLITON	Long	1836.3800	1928.1990	3.50%	105.00	0.1	GB0000566504
DE000BP0J9K1	BP0J9K	BHP BILLITON	Long	1917.1000	2012.9550	3.50%	105.00	0.1	GB0000566504
DE000BP0J9L9	BP0J9L	BILFINGER & BERGER	Long	49.4100	56.8215	3.50%	115.00	0.1	DE0005909006
DE000BP0J9M7	BP0J9M	BILFINGER & BERGER	Long	51.7900	59.5585	3.50%	115.00	0.1	DE0005909006
DE000BP0J9N5	BP0J9N	BIOTEST VZ	Long	29.3100	33.7065	3.50%	115.00	0.1	DE0005227235
DE000BP0J9P0	BP0J9P	BIOTEST VZ	Long	30.7700	35.3855	3.50%	115.00	0.1	DE0005227235
DE000BP0J9Q8	BP0J9Q	BIOTEST VZ	Long	32.2200	37.0530	3.50%	115.00	0.1	DE0005227235
DE000BP0J9R6	BP0J9R	BMW	Long	50.5200	52.5408	3.50%	104.00	0.1	DE0005190003
DE000BP0J9S4	BP0J9S	BMW	Long	56.3700	58.6248	3.50%	104.00	0.1	DE0005190003
DE000BP0J9T2	BP0J9T	BOEING	Long	50.0200	55.0220	3.50%	110.00	0.1	US0970231058
DE000BP0J9U0	BP0J9U	BOEING	Long	54.3400	59.7740	3.50%	110.00	0.1	US0970231058
DE000BP0J9V8	BP0J9V	BP PLC	Long	352.2200	369.8310	3.50%	105.00	0.1	GB0007980591
DE000BP0J9W6	BP0J9W	BP PLC	Long	368.4100	386.8305	3.50%	105.00	0.1	GB0007980591
DE000BP0J9X4	BP0J9X	BP PLC	Long	384.6100	403.8405	3.50%	105.00	0.1	GB0007980591
DE000BP0J9Y2	BP0J9Y	CARL-ZEISS MEDITEC	Long	10.8500	12.4775	3.50%	115.00	0.1	DE0005313704
DE000BP0J9Z9	BP0J9Z	CARREFOUR	Long	17.6800	18.5640	3.50%	105.00	0.1	FR0000120172
DE000BP0J903	BP0J90	CENTROTHERM PHOTOVOLTAICS	Long	17.9700	20.6655	3.50%	115.00	0.1	DE000A0JMMN2
DE000BP0J911	BP0J91	CENTROTHERM PHOTOVOLTAICS	Long	18.8500	21.6775	3.50%	115.00	0.1	DE000A0JMMN2
DE000BP0J929	BP0J92	CENTROTHERM PHOTOVOLTAICS	Long	19.7300	22.6895	3.50%	115.00	0.1	DE000A0JMMN2
DE000BP0J937	BP0J93	CISCO SYSTEMS	Long	12.6100	13.8710	3.50%	110.00	1	US17275R1023
DE000BP0J945	BP0J94	CISCO SYSTEMS	Long	13.9100	15.3010	3.50%	110.00	1	US17275R1023
DE000BP0J952	BP0J95	CITIGROUP	Long	27.1600	28.5180	3.50%	105.00	0.1	US1729674242
DE000BP0J960	BP0J96	COMMERZBANK	Long	1.5500	1.6120	3.50%	104.00	1	DE0008032004
DE000BP0J978	BP0J97	COMMERZBANK	Long	2.0100	2.0904	3.50%	104.00	1	DE0008032004
DE000BP0J986	BP0J98	COMMERZBANK	Long	2.1000	2.1840	3.50%	104.00	1	DE0008032004
DE000BP0J994	BP0J99	CREDIT AGRICOLE	Long	4.0600	4.2630	3.50%	105.00	1	FR0000045072
DE000BP0KAA8	BP0KAA	CREDIT AGRICOLE	Long	4.8500	5.0925	3.50%	105.00	1	FR0000045072
DE000BP0KAB6	BP0KAB	CREDIT AGRICOLE	Long	5.6400	5.9220	3.50%	105.00	1	FR0000045072
DE000BP0KAC4	BP0KAC	CREDIT AGRICOLE	Long	6.1000	6.4050	3.50%	105.00	1	FR0000045072
DE000BP0KAD2	BP0KAD	CREDIT SUISSE	Long	17.3300	19.0630	3.50%	110.00	0.1	CH0012138530
DE000BP0KAE0	BP0KAE	CREDIT SUISSE	Long	20.7700	22.8470	3.50%	110.00	0.1	CH0012138530
DE000BP0KAF7	BP0KAF	DAIMLER	Long	36.9300	38.4072	3.50%	104.00	0.1	DE0007100000
DE000BP0KAG5	BP0KAG	DANONE	Long	42.8200	44.9610	3.50%	105.00	0.1	FR0000120644
DE000BP0KAH3	BP0KAH	DEUTSCHE BANK	Long	27.6800	28.7872	3.50%	104.00	0.1	DE0005140008
DE000BP0KAJ9	BP0KAJ	DEUTSCHE BANK	Long	28.7800	29.9312	3.50%	104.00	0.1	DE0005140008
DE000BP0KAK7	BP0KAK	DEUTSCHE EUROSHOP	Long	21.3100	23.4410	3.50%	110.00	0.1	DE0007480204
DE000BP0KAL5	BP0KAL	DEUTSCHE EUROSHOP	Long	23.1500	25.4650	3.50%	110.00	0.1	DE0007480204
DE000BP0KAM3	BP0KAM	DEUTSCHE POST	Long	10.0700	10.4728	3.50%	104.00	1	DE0005552004



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DE000BP0KAN1	BP0KAN	DEUTSCHE POST	Long	10.5100	10.9304	3.50%	104.00	1	DE0005552004
DE000BP0KAP6	BP0KAP	DEUTSCHE TELEKOM	Long	8.6700	9.0168	3.50%	104.00	1	DE0005557508
DE000BP0KAQ4	BP0KAQ	DEUTSCHE TELEKOM	Long	9.0500	9.4120	3.50%	104.00	1	DE0005557508
DE000BP0KAR2	BP0KAR	DEUTSCHE WOHNEN	Long	8.7800	10.0970	3.50%	115.00	1	DE000A0HN5C6
DE000BP0KAS0	BP0KAS	DEUTZ	Long	4.5000	5.1750	3.50%	115.00	1	DE0006305006
DE000BP0KAT8	BP0KAT	DIALOG SEMICONDUCTOR	Long	9.3200	10.4850	3.50%	112.50	1	GB0059822006
DE000BP0KAU6	BP0KAU	DIALOG SEMICONDUCTOR	Long	10.2400	11.5200	3.50%	112.50	1	GB0059822006
DE000BP0KAV4	BP0KAV	DIALOG SEMICONDUCTOR	Long	10.7600	12.1050	3.50%	112.50	1	GB0059822006
DE000BP0KAW2	BP0KAW	DIALOG SEMICONDUCTOR	Long	11.2800	12.6900	3.50%	112.50	1	GB0059822006
DE000BP0KAX0	BP0KAX	DIALOG SEMICONDUCTOR	Long	11.7900	13.2638	3.50%	112.50	1	GB0059822006
DE000BP0KAY8	BP0KAY	DRAEGERWERKE VZ.	Long	59.0900	67.9535	3.50%	115.00	0.1	DE0005550636
DE000BP0KAZ5	BP0KAZ	E.ON	Long	13.4900	14.0296	3.50%	104.00	0.1	DE000ENAG999
DE000BP0KA07	BP0KA0	E.ON	Long	14.0600	14.6224	3.50%	104.00	0.1	DE000ENAG999
DE000BP0KA15	BP0KA1	EADS	Long	18.5700	19.4985	3.50%	105.00	0.1	NL0000235190
DE000BP0KA23	BP0KA2	EADS	Long	19.4300	20.4015	3.50%	105.00	0.1	NL0000235190
DE000BP0KA31	BP0KA3	EADS	Long	20.2800	21.2940	3.50%	105.00	0.1	NL0000235190
DE000BP0KA49	BP0KA4	EBAY	Long	28.4700	29.8935	3.50%	105.00	0.1	US2786421030
DE000BP0KA56	BP0KA5	EDF	Long	20.0100	21.0105	3.50%	105.00	0.1	FR0010242511
DE000BP0KA64	BP0KA6	ELRINGKLINGER	Long	10.3900	11.9485	3.50%	115.00	0.1	DE0007856023
DE000BP0KA72	BP0KA7	ELRINGKLINGER	Long	12.4000	14.2600	3.50%	115.00	0.1	DE0007856023
DE000BP0KA80	BP0KA8	ELRINGKLINGER	Long	13.6200	15.6630	3.50%	115.00	0.1	DE0007856023
DE000BP0KA98	BP0KA9	ELRINGKLINGER	Long	14.3200	16.4680	3.50%	115.00	0.1	DE0007856023
DE000BP0KBA6	BP0KBA	ERSTE BANK	Long	21.2200	23.3420	3.50%	110.00	0.1	AT0000652011
DE000BP0KBB4	BP0KBB	ERSTE BANK	Long	23.0800	25.3880	3.50%	110.00	0.1	AT0000652011
DE000BP0KBC2	BP0KBC	EVOTEC	Long	1.4100	1.6215	3.50%	115.00	1	DE0005664809
DE000BP0KBD0	BP0KBD	EVOTEC	Long	1.6800	1.9320	3.50%	115.00	1	DE0005664809
DE000BP0KBE8	BP0KBE	EVOTEC	Long	1.7600	2.0240	3.50%	115.00	1	DE0005664809
DE000BP0KBF5	BP0KBF	EXXON MOBIL	Long	58.4500	63.1260	3.50%	108.00	0.1	US30231G1022
DE000BP0KBG3	BP0KBG	EXXON MOBIL	Long	63.4900	68.5692	3.50%	108.00	0.1	US30231G1022
DE000BP0KBH1	BP0KBH	FEDEX	Long	72.4100	79.6510	3.50%	110.00	0.1	US31428X1063
DE000BP0KBJ7	BP0KBJ	FIELMANN	Long	58.0800	63.8880	3.50%	110.00	0.1	DE0005772206
DE000BP0KBK5	BP0KBK	FIELMANN	Long	60.9300	67.0230	3.50%	110.00	0.1	DE0005772206
DE000BP0KBL3	BP0KBL	FIELMANN	Long	63.7900	70.1690	3.50%	110.00	0.1	DE0005772206
DE000BP0KBM1	BP0KBM	FRANCE TELECOM	Long	12.2700	12.8835	3.50%	105.00	1	FR0000133308
DE000BP0KBN9	BP0KBN	FRAPORT	Long	42.6900	46.9590	3.50%	110.00	0.1	DE0005773303
DE000BP0KBP4	BP0KBP	FREENET	Long	6.5500	7.5325	3.50%	115.00	1	DE000A0Z2Z25
DE000BP0KBQ2	BP0KBQ	FRESENIUS MED	Long	41.8600	43.5344	3.50%	104.00	0.1	DE0005785802
DE000BP0KBR0	BP0KBR	FRESENIUS MED	Long	43.7900	45.5416	3.50%	104.00	0.1	DE0005785802
DE000BP0KBS8	BP0KBS	FRESENIUS MED	Long	45.7100	47.5384	3.50%	104.00	0.1	DE0005785802
DE000BP0KBT6	BP0KBT	FUCHS PETROL VZ	Long	22.7200	26.1280	3.50%	115.00	0.1	DE0005790430
DE000BP0KBU4	BP0KBU	FUCHS PETROL VZ	Long	24.9500	28.6925	3.50%	115.00	0.1	DE0005790430
DE000BP0KBV2	BP0KBV	FUCHS PETROL VZ	Long	27.7900	31.9585	3.50%	115.00	0.1	DE0005790430
DE000BP0KBW0	BP0KBW	GAGFAH	Long	3.4700	3.7303	3.50%	107.50	1	LU0269583422
DE000BP0KBX8	BP0KBX	GAGFAH	Long	3.7600	4.0420	3.50%	107.50	1	LU0269583422



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

## MINI FUTURE OPTIONSSCHEINE AUF AKTIEN

(Mini Future Warrants on Stocks)

DE000BP0KBY6	BP0KBY	GDF SUEZ	Long	19.7200	20.7060	3.50%	105.00	0.1	FR0010208488
DE000BP0KBZ3	BP0KBZ	GEA GROUP	Long	16.7000	18.3700	3.50%	110.00	0.1	DE0006602006
DE000BP0KB06	BP0KB0	GEA GROUP	Long	18.8400	20.7240	3.50%	110.00	0.1	DE0006602006
DE000BP0KB14	BP0KB1	GENERAL ELECTRIC	Long	14.4500	15.1725	3.50%	105.00	0.1	US3696041033
DE000BP0KB22	BP0KB2	GILDEMEISTER	Long	9.2500	10.1750	3.50%	110.00	1	DE0005878003
DE000BP0KB30	BP0KB3	GILDEMEISTER	Long	10.4200	11.4620	3.50%	110.00	1	DE0005878003
DE000BP0KB48	BP0KB4	GOOGLE INC	Long	487.3500	511.7175	3.50%	105.00	0.1	US38259P5089
DE000BP0KB55	BP0KB5	GOOGLE INC	Long	509.9000	535.3950	3.50%	105.00	0.1	US38259P5089
DE000BP0KB63	BP0KB6	GRAMMER	Long	9.8400	11.3160	3.50%	115.00	0.1	DE0005895403
DE000BP0KB71	BP0KB7	GRAMMER	Long	10.7100	12.3165	3.50%	115.00	0.1	DE0005895403
DE000BP0KB89	BP0KB8	HANNOVER RÜCK	Long	27.9900	30.0893	3.50%	107.50	0.1	DE0008402215
DE000BP0KB97	BP0KB9	HANNOVER RÜCK	Long	29.3100	31.5083	3.50%	107.50	0.1	DE0008402215
DE000BP0KCA4	BP0KCA	HANNOVER RÜCK	Long	30.6300	32.9273	3.50%	107.50	0.1	DE0008402215
DE000BP0KCB2	BP0KCB	HEIDELBERG CEMENT	Long	29.1400	30.3056	3.50%	104.00	0.1	DE0006047004
DE000BP0KCC0	BP0KCC	HEIDELBERG CEMENT	Long	30.4800	31.6992	3.50%	104.00	0.1	DE0006047004
DE000BP0KCD8	BP0KCD	HEIDELBERGER DRUCK	Long	1.1600	1.2760	3.50%	110.00	1	DE0007314007
DE000BP0KCE6	BP0KCE	HEIDELBERGER DRUCK	Long	1.2800	1.4080	3.50%	110.00	1	DE0007314007
DE000BP0KCF3	BP0KCF	HEIDELBERGER DRUCK	Long	1.4300	1.5730	3.50%	110.00	1	DE0007314007
DE000BP0KCG1	BP0KCG	HEIDELBERGER DRUCK	Long	1.4900	1.6390	3.50%	110.00	1	DE0007314007
DE000BP0KCH9	BP0KCH	HEINEKEN	Long	30.5900	32.1195	3.50%	105.00	0.1	NL000009165
DE000BP0KCJ5	BP0KCJ	HENKEL VZ	Long	38.9200	40.4768	3.50%	104.00	0.1	DE0006048432
DE000BP0KCK3	BP0KCK	HENKEL VZ	Long	42.0100	43.6904	3.50%	104.00	0.1	DE0006048432
DE000BP0KCL1	BP0KCL	HOCHTIEF	Long	39.8300	43.8130	3.50%	110.00	0.1	DE0006070006
DE000BP0KCM9	BP0KCM	HOCHTIEF	Long	43.7400	48.1140	3.50%	110.00	0.1	DE0006070006
DE000BP0KCN7	BP0KCN	HUGO BOSS VZ	Long	51.2900	56.4190	3.50%	110.00	0.1	DE0005245534
DE000BP0KCP2	BP0KCP	HUGO BOSS VZ	Long	54.0500	59.4550	3.50%	110.00	0.1	DE0005245534
DE000BP0KCQ0	BP0KCQ	HUGO BOSS VZ	Long	56.8100	62.4910	3.50%	110.00	0.1	DE0005245534
DE000BP0KCR8	BP0KCR	HUGO BOSS VZ	Long	59.5700	65.5270	3.50%	110.00	0.1	DE0005245534
DE000BP0KCS6	BP0KCS	HUGO BOSS VZ	Long	62.3300	68.5630	3.50%	110.00	0.1	DE0005245534
DE000BP0KCT4	BP0KCT	IBERDROLA	Long	4.6000	4.8300	3.50%	105.00	1	ES0144580Y14
DE000BP0KCU2	BP0KCU	IBM	Long	157.2400	165.1020	3.50%	105.00	0.1	US4592001014
DE000BP0KCV0	BP0KCV	INFINEON	Long	4.8300	5.0232	3.50%	104.00	1	DE0006231004
DE000BP0KCW8	BP0KCW	INFINEON	Long	5.2800	5.4912	3.50%	104.00	1	DE0006231004
DE000BP0KCX6	BP0KCX	INFINEON	Long	5.7300	5.9592	3.50%	104.00	1	DE0006231004
DE000BP0KCY4	BP0KCY	INFINEON	Long	5.9800	6.2192	3.50%	104.00	1	DE0006231004
DE000BP0KCZ1	BP0KCZ	ING GROEP	Long	4.7200	5.1920	3.50%	110.00	1	NL0000303600
DE000BP0KC05	BP0KC0	ING GROEP	Long	5.1100	5.6210	3.50%	110.00	1	NL0000303600
DE000BP0KC13	BP0KC1	ING GROEP	Long	5.3600	5.8960	3.50%	110.00	1	NL0000303600
DE000BP0KC21	BP0KC2	ING GROEP	Long	5.6000	6.1600	3.50%	110.00	1	NL0000303600
DE000BP0KC39	BP0KC3	INTEL	Long	18.7900	20.2932	3.50%	108.00	0.1	US4581401001
DE000BP0KC47	BP0KC4	IVG IMMOBILIEN	Long	2.7700	3.1855	3.50%	115.00	1	DE0006205701
DE000BP0KC54	BP0KC5	JENOPTIK	Long	3.8500	4.4275	3.50%	115.00	1	DE0006229107
DE000BP0KC62	BP0KC6	JOHNSON&JOHNSON	Long	59.1200	63.2584	3.50%	107.00	0.1	US4781601046
DE000BP0KC70	BP0KC7	JPMORGAN CHASE	Long	22.8700	24.0135	3.50%	105.00	0.1	US46625H1005





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

## MINI FUTURE OPTIONSSCHEINE AUF AKTIEN

(Mini Future Warrants on Stocks)

DE000BP0KC88	BP0KC8	JUNGHEINRICH VZ	Long	18.6100	20.4710	3.50%	110.00	0.1	DE0006219934
DE000BP0KC96	BP0KC9	K+S AG	Long	37.3700	38.8648	3.50%	104.00	0.1	DE000KSAG888
DE000BP0KDA2	BP0KDA	K+S AG	Long	40.8900	42.5256	3.50%	104.00	0.1	DE000KSAG888
DE000BP0KDB0	BP0KDB	K+S AG	Long	42.6900	44.3976	3.50%	104.00	0.1	DE000KSAG888
DE000BP0KDC8	BP0KDC	KLÖCKNER	Long	8.5800	9.8670	3.50%	115.00	0.1	DE000KC01000
DE000BP0KDD6	BP0KDD	KLÖCKNER	Long	9.3400	10.7410	3.50%	115.00	0.1	DE000KC01000
DE000BP0KDE4	BP0KDE	KOENIG + BAUER	Long	8.4200	9.6830	3.50%	115.00	0.1	DE0007193500
DE000BP0KDF1	BP0KDF	KOENIG + BAUER	Long	9.3900	10.7985	3.50%	115.00	0.1	DE0007193500
DE000BP0KDG9	BP0KDG	KOENIG + BAUER	Long	10.3600	11.9140	3.50%	115.00	0.1	DE0007193500
DE000BP0KDH7	BP0KDH	KONTRON	Long	5.5200	6.3480	3.50%	115.00	1	DE0006053952
DE000BP0KDJ3	BP0KDJ	KRAFT FOODS	Long	32.2300	33.8415	3.50%	105.00	0.1	US50075N1046
DE000BP0KDK1	BP0KDK	KRONES	Long	36.6800	40.3480	3.50%	110.00	0.1	DE0006335003
DE000BP0KDL9	BP0KDL	KRONES	Long	39.9800	43.9780	3.50%	110.00	0.1	DE0006335003
DE000BP0KDM7	BP0KDM	LAFARGE	Long	20.4400	21.4620	3.50%	105.00	0.1	FR0000120537
DE000BP0KDN5	BP0KDN	LAFARGE	Long	23.9600	25.1580	3.50%	105.00	0.1	FR0000120537
DE000BP0KDP0	BP0KDP	LAFARGE	Long	27.8700	29.2635	3.50%	105.00	0.1	FR0000120537
DE000BP0Kdq8	BP0Kdq	LANXESS	Long	35.7400	39.3140	3.50%	110.00	0.1	DE0005470405
DE000BP0KDR6	BP0KDR	LANXESS	Long	40.1700	44.1870	3.50%	110.00	0.1	DE0005470405
DE000BP0KDS4	BP0KDS	LANXESS	Long	42.0100	46.2110	3.50%	110.00	0.1	DE0005470405
DE000BP0KDT2	BP0KDT	LEONI	Long	23.2200	27.8640	3.50%	120.00	0.1	DE0005408884
DE000BP0KDU0	BP0KDU	LEONI	Long	26.1900	31.4280	3.50%	120.00	0.1	DE0005408884
DE000BP0KDV8	BP0KDV	LINDE	Long	95.4000	99.2160	3.50%	104.00	0.1	DE0006483001
DE000BP0KDW6	BP0KDW	LINDE	Long	99.7800	103.7712	3.50%	104.00	0.1	DE0006483001
DE000BP0KDX4	BP0KDX	LINDE	Long	104.1700	108.3368	3.50%	104.00	0.1	DE0006483001
DE000BP0KDY2	BP0KDY	LUFTHANSA	Long	11.2400	11.6896	3.50%	104.00	1	DE0008232125
DE000BP0KDZ9	BP0KDZ	LUFTHANSA	Long	11.7300	12.1992	3.50%	104.00	1	DE0008232125
DE000BP0KD04	BP0KD0	LVMH	Long	104.4200	109.6410	3.50%	105.00	0.1	FR0000121014
DE000BP0KD12	BP0KD1	LVMH	Long	109.0100	114.4605	3.50%	105.00	0.1	FR0000121014
DE000BP0KD20	BP0KD2	MANZ AUTOMATION	Long	17.2900	19.8835	3.50%	115.00	1	DE000A0JQ5U3
DE000BP0KD38	BP0KD3	MANZ AUTOMATION	Long	18.7700	21.5855	3.50%	115.00	1	DE000A0JQ5U3
DE000BP0KD46	BP0KD4	MCDONALDS	Long	69.0200	72.4710	3.50%	105.00	0.1	US5801351017
DE000BP0KD53	BP0KD5	MCDONALDS	Long	72.4800	76.1040	3.50%	105.00	0.1	US5801351017
DE000BP0KD61	BP0KD6	MCDONALDS	Long	75.9400	79.7370	3.50%	105.00	0.1	US5801351017
DE000BP0KD79	BP0KD7	MERCK & Co	Long	29.6900	31.1745	3.50%	105.00	0.1	US58933Y1055
DE000BP0KD87	BP0KD8	MERCK KGAA	Long	61.5700	64.0328	3.50%	104.00	0.1	DE0006599905
DE000BP0KD95	BP0KD9	METRO	Long	21.9700	22.8488	3.50%	104.00	0.1	DE0007257503
DE000BP0KEA0	BP0KEA	METRO	Long	29.8300	31.0232	3.50%	104.00	0.1	DE0007257503
DE000BP0KEB8	BP0KEB	METRO	Long	31.1400	32.3856	3.50%	104.00	0.1	DE0007257503
DE000BP0KEC6	BP0KEC	MICROSOFT	Long	23.2300	24.3915	3.50%	105.00	0.1	US5949181045
DE000BP0KED4	BP0KED	MORPHOSYS	Long	13.3400	14.6740	3.50%	110.00	0.1	DE0006632003
DE000BP0KEE2	BP0KEE	MORPHOSYS	Long	15.2500	16.7750	3.50%	110.00	0.1	DE0006632003
DE000BP0KEF9	BP0KEF	MORPHOSYS	Long	15.9900	17.5890	3.50%	110.00	0.1	DE0006632003
DE000BP0KEG7	BP0KEG	MORPHOSYS	Long	16.7200	18.3920	3.50%	110.00	0.1	DE0006632003
DE000BP0KEH5	BP0KEH	MTU AERO ENGINES	Long	40.7300	44.8030	3.50%	110.00	0.1	DE000A0D9PT0



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

## MINI FUTURE OPTIONSSCHEINE AUF AKTIEN

(Mini Future Warrants on Stocks)

DE000BP0KEJ1	BP0KEJ	MÜNCHENER RÜCK	Long	87.5300	91.0312	3.50%	104.00	0.1	DE0008430026
DE000BP0KEK9	BP0KEK	NESTLE	Long	44.7400	46.9770	3.50%	105.00	0.1	CH0038863350
DE000BP0KEL7	BP0KEL	NESTLE	Long	46.7000	49.0350	3.50%	105.00	0.1	CH0038863350
DE000BP0KEM5	BP0KEM	NEWMONT	Long	50.5200	53.0460	3.50%	105.00	0.1	US6516391066
DE000BP0KEN3	BP0KEN	NORDEX	Long	2.6700	3.0705	3.50%	115.00	1	DE000A0D6554
DE000BP0KEP8	BP0KEP	NORDEX	Long	2.9600	3.4040	3.50%	115.00	1	DE000A0D6554
DE000BP0KEQ6	BP0KEQ	NORDEX	Long	3.2500	3.7375	3.50%	115.00	1	DE000A0D6554
DE000BP0KER4	BP0KER	NORDEX	Long	3.5600	4.0940	3.50%	115.00	1	DE000A0D6554
DE000BP0KES2	BP0KES	NOVARTIS	Long	40.4700	42.4935	3.50%	105.00	0.1	CH0012005267
DE000BP0KET0	BP0KET	PEUGEOT	Long	18.1800	19.6344	3.50%	108.00	0.1	FR0000121501
DE000BP0KEU8	BP0KEU	PFEIFFER VACUUM	Long	54.3800	62.5370	3.50%	115.00	0.1	DE0006916604
DE000BP0KEV6	BP0KEV	PFEIFFER VACUUM	Long	59.2800	68.1720	3.50%	115.00	0.1	DE0006916604
DE000BP0KEW4	BP0KEW	PFIZER	Long	16.0900	17.3772	3.50%	108.00	0.1	US7170811035
DE000BP0KEX2	BP0KEX	PHILIPS ELECTRONICS	Long	9.3700	9.8385	3.50%	105.00	0.1	NL0000009538
DE000BP0KEY0	BP0KEY	PHILIPS ELECTRONICS	Long	9.9500	10.4475	3.50%	105.00	0.1	NL0000009538
DE000BP0KEZ7	BP0KEZ	PHILIPS ELECTRONICS	Long	12.8600	13.5030	3.50%	105.00	0.1	NL0000009538
DE000BP0KE03	BP0KE0	PHILIPS ELECTRONICS	Long	13.4400	14.1120	3.50%	105.00	0.1	NL0000009538
DE000BP0KE11	BP0KE1	PORSCHE VZ	Long	38.5200	40.4460	3.50%	105.00	0.1	DE000PAH0038
DE000BP0KE29	BP0KE2	PORSCHE VZ	Long	42.3100	44.4255	3.50%	105.00	0.1	DE000PAH0038
DE000BP0KE37	BP0KE3	PORSCHE VZ	Long	44.1700	46.3785	3.50%	105.00	0.1	DE000PAH0038
DE000BP0KE45	BP0KE4	PRAKTIKER	Long	1.5500	1.7825	3.50%	115.00	1	DE000A0F6MD5
DE000BP0KE52	BP0KE5	PRAKTIKER	Long	1.9400	2.2310	3.50%	115.00	1	DE000A0F6MD5
DE000BP0KE60	BP0KE6	PRAKTIKER	Long	2.2300	2.5645	3.50%	115.00	1	DE000A0F6MD5
DE000BP0KE78	BP0KE7	PROCTER & GAMBLE	Long	52.9000	57.1320	3.50%	108.00	0.1	US7427181091
DE000BP0KE86	BP0KE8	PROCTER & GAMBLE	Long	55.3400	59.7672	3.50%	108.00	0.1	US7427181091
DE000BP0KE94	BP0KE9	Q-CELLS	Long	0.6000	0.6600	3.50%	110.00	1	DE0005558662
DE000BP0KFA7	BP0KFA	Q-CELLS	Long	0.7400	0.8140	3.50%	110.00	1	DE0005558662
DE000BP0KFB5	BP0KFB	Q-CELLS	Long	0.8800	0.9680	3.50%	110.00	1	DE0005558662
DE000BP0KFC3	BP0KFC	QIAGEN	Long	9.6200	10.5820	3.50%	110.00	1	NL0000240000
DE000BP0KFD1	BP0KFD	RHEINMETALL	Long	39.5800	43.5380	3.50%	110.00	0.1	DE0007030009
DE000BP0KFE9	BP0KFE	RHEINMETALL	Long	44.1400	48.5540	3.50%	110.00	0.1	DE0007030009
DE000BP0KFF6	BP0KFF	RHÖN KLINIKUM	Long	14.5300	15.9830	3.50%	110.00	0.1	DE0007042301
DE000BP0KFG4	BP0KFG	RIO TINTO	Long	3061.4600	3214.5330	3.50%	105.00	0.1	GB0007188757
DE000BP0KFH2	BP0KFH	RIO TINTO	Long	3209.0000	3369.4500	3.50%	105.00	0.1	GB0007188757
DE000BP0KFJ8	BP0KFJ	RIO TINTO	Long	3356.5400	3524.3670	3.50%	105.00	0.1	GB0007188757
DE000BP0KFK6	BP0KFK	RIO TINTO	Long	3504.0800	3679.2840	3.50%	105.00	0.1	GB0007188757
DE000BP0KFL4	BP0KFL	ROCHE HOLDING	Long	120.3700	126.3885	3.50%	105.00	0.1	CH0012032048
DE000BP0KFM2	BP0KFM	ROYAL BANK OF SCOTLAND GROUP	Long	17.2100	18.0705	3.50%	105.00	0.1	GB0007547838
DE000BP0KFN0	BP0KFN	ROYAL BANK OF SCOTLAND GROUP	Long	21.1800	22.2390	3.50%	105.00	0.1	GB0007547838
DE000BP0KFP5	BP0KFP	ROYAL DUTCH SHELL	Long	20.8200	21.8610	3.50%	105.00	0.1	GB00B03MLX29
DE000BP0KFQ3	BP0KFQ	RWE	Long	19.3300	20.1032	3.50%	104.00	0.1	DE0007037129
DE000BP0KFR1	BP0KFR	RWE	Long	24.3100	25.2824	3.50%	104.00	0.1	DE0007037129
DE000BP0KFS9	BP0KFS	RWE	Long	26.5200	27.5808	3.50%	104.00	0.1	DE0007037129
DE000BP0KFT7	BP0KFT	SAINT GOBAIN	Long	28.7800	30.2190	3.50%	105.00	0.1	FR0000125007





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

## MINI FUTURE OPTIONSSCHEINE AUF AKTIEN

(Mini Future Warrants on Stocks)

DE000BP0KFU5	BP0KFU	SAINT GOBAIN	Long	32.9400	34.5870	3.50%	105.00	0.1	FR0000125007
DE000BP0KFV3	BP0KFV	SALZGITTER	Long	36.7700	39.5278	3.50%	107.50	0.1	DE0006202005
DE000BP0KFW1	BP0KFW	SALZGITTER	Long	40.9600	44.0320	3.50%	107.50	0.1	DE0006202005
DE000BP0KFX9	BP0KFX	SANOFI	Long	46.0700	48.3735	3.50%	105.00	0.1	FR0000120578
DE000BP0KFY7	BP0KFY	SAP	Long	33.8800	35.2352	3.50%	104.00	0.1	DE0007164600
DE000BP0KFZ4	BP0KFZ	SAP	Long	35.3700	36.7848	3.50%	104.00	0.1	DE0007164600
DE000BP0KF02	BP0KF0	SGL CARBON	Long	26.8000	29.4800	3.50%	110.00	0.1	DE0007235301
DE000BP0KF10	BP0KF1	SGL CARBON	Long	28.1700	30.9870	3.50%	110.00	0.1	DE0007235301
DE000BP0KF28	BP0KF2	SGL CARBON	Long	29.5300	32.4830	3.50%	110.00	0.1	DE0007235301
DE000BP0KF36	BP0KF3	SGL CARBON	Long	30.9000	33.9900	3.50%	110.00	0.1	DE0007235301
DE000BP0KF44	BP0KF4	SIEMENS	Long	70.4000	73.2160	3.50%	104.00	0.1	DE0007236101
DE000BP0KF51	BP0KF5	SINGULUS TECHNOLOGIES	Long	2.5000	2.8750	3.50%	115.00	1	DE0007238909
DE000BP0KF69	BP0KF6	SMA SOLAR TECHNOLOGY	Long	48.4300	55.6945	3.50%	115.00	0.1	DE000A0DJ6J9
DE000BP0KF77	BP0KF7	SMA SOLAR TECHNOLOGY	Long	53.5500	61.5825	3.50%	115.00	0.1	DE000A0DJ6J9
DE000BP0KF85	BP0KF8	SMA SOLAR TECHNOLOGY	Long	58.6700	67.4705	3.50%	115.00	0.1	DE000A0DJ6J9
DE000BP0KF93	BP0KF9	SOCIETE GENERALE	Long	15.1800	15.9390	3.50%	105.00	0.1	FR0000130809
DE000BP0KGA5	BP0KGA	SOCIETE GENERALE	Long	18.5800	19.5090	3.50%	105.00	0.1	FR0000130809
DE000BP0KGB3	BP0KGB	SOCIETE GENERALE	Long	20.2900	21.3045	3.50%	105.00	0.1	FR0000130809
DE000BP0KGC1	BP0KGC	SOCIETE GENERALE	Long	22.1100	23.2155	3.50%	105.00	0.1	FR0000130809
DE000BP0KGD9	BP0KGD	SOCIETE GENERALE	Long	23.0900	24.2445	3.50%	105.00	0.1	FR0000130809
DE000BP0KGE7	BP0KGE	SOFTWARE AG	Long	24.9100	27.4010	3.50%	110.00	0.1	DE0003304002
DE000BP0KGF4	BP0KGF	SOFTWARE AG	Long	26.0600	28.6660	3.50%	110.00	0.1	DE0003304002
DE000BP0KGG2	BP0KGG	SOFTWARE AG	Long	27.2000	29.9200	3.50%	110.00	0.1	DE0003304002
DE000BP0KGH0	BP0KGH	STADA	Long	20.2500	22.2750	3.50%	110.00	0.1	DE0007251803
DE000BP0KGJ6	BP0KGJ	STADA	Long	21.1600	23.2760	3.50%	110.00	0.1	DE0007251803
DE000BP0KGK4	BP0KGK	STADA	Long	22.1300	24.3430	3.50%	110.00	0.1	DE0007251803
DE000BP0KGL2	BP0KGL	STARBUCKS	Long	32.0500	35.2550	3.50%	110.00	0.1	US8552441094
DE000BP0KGM0	BP0KGM	STARBUCKS	Long	33.5400	36.8940	3.50%	110.00	0.1	US8552441094
DE000BP0KGN8	BP0KGN	SÜDZUCKER	Long	18.3800	19.7585	3.50%	107.50	0.1	DE0007297004
DE000BP0KGP3	BP0KGP	SÜDZUCKER	Long	20.1200	21.6290	3.50%	107.50	0.1	DE0007297004
DE000BP0KGQ1	BP0KGQ	SÜDZUCKER	Long	21.0600	22.6395	3.50%	107.50	0.1	DE0007297004
DE000BP0KGR9	BP0KGR	SÜDZUCKER	Long	22.0100	23.6608	3.50%	107.50	0.1	DE0007297004
DE000BP0KGS7	BP0KGS	SYMRISE	Long	14.3400	16.4910	3.50%	115.00	0.1	DE000SYM9999
DE000BP0KGT5	BP0KGT	TECHNIP	Long	56.6200	62.2820	3.50%	110.00	0.1	FR0000131708
DE000BP0KGU3	BP0KGU	TELEFONICA	Long	13.0400	13.6920	3.50%	105.00	0.1	ES0178430E18
DE000BP0KGV1	BP0KGV	TELEFONICA	Long	13.6200	14.3010	3.50%	105.00	0.1	ES0178430E18
DE000BP0KGW9	BP0KGW	THYSSEN KRUPP	Long	20.6800	21.5072	3.50%	104.00	0.1	DE0007500001
DE000BP0KGX7	BP0KGX	THYSSEN KRUPP	Long	22.4900	23.3896	3.50%	104.00	0.1	DE0007500001
DE000BP0KGY5	BP0KGY	THYSSEN KRUPP	Long	23.4700	24.4088	3.50%	104.00	0.1	DE0007500001
DE000BP0KGZ2	BP0KGZ	TOTAL	Long	31.4400	33.0120	3.50%	105.00	0.1	FR0000120271
DE000BP0KG01	BP0KG0	TRANSOCEAN	Long	40.0200	46.0230	3.50%	115.00	0.1	CH0048265513
DE000BP0KG19	BP0KG1	TRANSOCEAN	Long	43.9200	50.5080	3.50%	115.00	0.1	CH0048265513
DE000BP0KG27	BP0KG2	TRAVELERS COMPANIES	Long	43.8900	49.3763	3.50%	112.50	0.1	US89417E1091
DE000BP0KG35	BP0KG3	TUI	Long	3.9300	4.1265	3.50%	105.00	1	DE000TUAG000



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

## MINI FUTURE OPTIONSSCHEINE AUF AKTIEN

(Mini Future Warrants on Stocks)

DE000BP0KG43	BP0KG4	TUI	Long	4.6400	4.8720	3.50%	105.00	1	DE000TUAG000
DE000BP0KG50	BP0KG5	UBS	Long	7.4300	8.1730	3.50%	110.00	0.1	CH0024899483
DE000BP0KG68	BP0KG6	UBS	Long	8.6000	9.4600	3.50%	110.00	0.1	CH0024899483
DE000BP0KG76	BP0KG7	UBS	Long	9.2200	10.1420	3.50%	110.00	0.1	CH0024899483
DE000BP0KG84	BP0KG8	UBS	Long	10.0900	11.0990	3.50%	110.00	0.1	CH0024899483
DE000BP0KG92	BP0KG9	UBS	Long	10.5500	11.6050	3.50%	110.00	0.1	CH0024899483
DE000BP0KHA3	BP0KHA	UNITED INTERNET	Long	10.3900	11.4290	3.50%	110.00	1	DE0005089031
DE000BP0KHB1	BP0KHB	UNITED INTERNET	Long	10.9000	11.9900	3.50%	110.00	1	DE0005089031
DE000BP0KHC9	BP0KHC	UNITED INTERNET	Long	11.4100	12.5510	3.50%	110.00	1	DE0005089031
DE000BP0KHD7	BP0KHD	VEOLIA ENVIRONMENT	Long	8.4500	8.8725	3.50%	105.00	0.1	FR0000124141
DE000BP0KHE5	BP0KHE	VEOLIA ENVIRONMENT	Long	10.4000	10.9200	3.50%	105.00	0.1	FR0000124141
DE000BP0KHF2	BP0KHF	VINCI	Long	32.9800	34.6290	3.50%	105.00	0.1	FR0000125486
DE000BP0KHG0	BP0KHG	VIVENDI	Long	14.7700	15.5085	3.50%	105.00	0.1	FR0000127771
DE000BP0KHH8	BP0KHH	VODAFONE	Long	117.1500	123.0075	3.50%	105.00	0.1	GB00B16GWD56
DE000BP0KHJ4	BP0KHJ	VOLKSWAGEN VZ.	Long	99.6800	103.6672	3.50%	104.00	0.1	DE0007664039
DE000BP0KHK2	BP0KHK	VOLKSWAGEN VZ.	Long	108.5600	112.9024	3.50%	104.00	0.1	DE0007664039
DE000BP0KHL0	BP0KHL	VOLKSWAGEN VZ.	Long	113.3400	117.8736	3.50%	104.00	0.1	DE0007664039
DE000BP0KHM8	BP0KHM	VOSSLOH	Long	65.4300	75.2445	3.50%	115.00	0.1	DE0007667107
DE000BP0KHN6	BP0KHN	VOSSLOH	Long	68.6300	78.9245	3.50%	115.00	0.1	DE0007667107
DE000BP0KHP1	BP0KHP	WACKER CHEMIE	Long	68.9700	79.3155	3.50%	115.00	0.1	DE000WCH8881
DE000BP0KHQ9	BP0KHQ	WACKER CHEMIE	Long	82.8800	95.3120	3.50%	115.00	0.1	DE000WCH8881
DE000BP0KHR7	BP0KHR	WACKER CHEMIE	Long	92.6600	106.5590	3.50%	115.00	0.1	DE000WCH8881
DE000BP0KHS5	BP0KHS	WALT DISNEY	Long	26.8000	28.1400	3.50%	105.00	0.1	US2546871060
DE000BP0KHT3	BP0KHT	WALT DISNEY	Long	29.1200	30.5760	3.50%	105.00	0.1	US2546871060
DE000BP0KHU1	BP0KHU	WINCOR NIXDORF	Long	25.6400	28.2040	3.50%	110.00	0.1	DE000A0CAYB2
DE000BP0KHV9	BP0KHV	WINCOR NIXDORF	Long	31.7600	34.9360	3.50%	110.00	0.1	DE000A0CAYB2
DE000BP0KHW7	BP0KHW	WIRE CARD	Long	9.2800	10.6720	3.50%	115.00	1	DE0007472060
DE000BP0KHX5	BP0KHX	XSTRATA	Long	728.6400	765.0720	3.50%	105.00	0.1	GB0031411001
DE000BP0KHY3	BP0KHY	XSTRATA	Long	859.9600	902.9580	3.50%	105.00	0.1	GB0031411001
DE000BP0KHZ0	BP0KHZ	XSTRATA	Long	934.9300	981.6765	3.50%	105.00	0.1	GB0031411001
DE000BP0KH00	BP0KH0	XSTRATA	Long	1017.4500	1068.3225	3.50%	105.00	0.1	GB0031411001
DE000BP0KH18	BP0KH1	YAHOO	Long	11.4600	12.0330	3.50%	105.00	1	US9843321061
DE000BP0KH26	BP0KH2	YAHOO	Long	12.4100	13.0305	3.50%	105.00	1	US9843321061
DE000BP0KH34	BP0KH3	YARA INTERNATIONAL	Long	204.2200	224.6420	3.50%	110.00	0.1	NO0010208051
DE000BP0KH42	BP0KH4	YARA INTERNATIONAL	Long	222.4200	244.6620	3.50%	110.00	0.1	NO0010208051
DE000BP0KH59	BP0KH5	YARA INTERNATIONAL	Long	232.2100	255.4310	3.50%	110.00	0.1	NO0010208051
DE000BP0KH67	BP0KH6	ZURICH FINANCIAL	Long	161.0700	169.1235	3.50%	105.00	0.1	CH0011075394
DE000BP0KH75	BP0KH7	ADIDAS	Short	56.9900	54.7104	3.50%	96.00	0.1	DE000A1EWWW0
DE000BP0KH83	BP0KH8	ADIDAS	Short	61.4300	58.9728	3.50%	96.00	0.1	DE000A1EWWW0
DE000BP0KH91	BP0KH9	AIXTRON	Short	21.8700	19.6830	3.75%	90.00	0.1	DE000A0WMPJ6
DE000BP0KJA9	BP0KJA	AIXTRON	Short	23.4700	21.1230	3.75%	90.00	0.1	DE000A0WMPJ6
DE000BP0KJB7	BP0KJB	ANGLO AMERICAN	Short	3270.5400	3107.0130	3.50%	95.00	0.1	GB00B1XZS820
DE000BP0KJC5	BP0KJC	APPLE	Short	403.3800	383.2110	3.50%	95.00	0.1	US0378331005
DE000BP0KJD3	BP0KJD	ARCELORMITTAL	Short	20.1600	18.1440	3.50%	90.00	0.1	LU0323134006



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

## MINI FUTURE OPTIONSSCHEINE AUF AKTIEN

(Mini Future Warrants on Stocks)

DE000BP0KJE1	BP0KJE	ARCELORMITTAL	Short	21.6100	19.4490	3.50%	90.00	0.1	LU0323134006
DE000BP0KJF8	BP0KJF	BASF	Short	59.3900	57.0144	3.50%	96.00	0.1	DE000BASF111
DE000BP0KJG6	BP0KJG	BASF	Short	64.2600	61.6896	3.50%	96.00	0.1	DE000BASF111
DE000BP0KJH4	BP0KJH	BAYER	Short	49.5800	47.5968	3.50%	96.00	0.1	DE000BAY0017
DE000BP0KJJ0	BP0KJJ	BAYER	Short	53.6900	51.5424	3.50%	96.00	0.1	DE000BAY0017
DE000BP0KJK8	BP0KJK	BAYER	Short	57.8000	55.4880	3.50%	96.00	0.1	DE000BAY0017
DE000BP0KJL6	BP0KJL	BMW	Short	65.1600	62.5536	3.50%	96.00	0.1	DE0005190003
DE000BP0KJM4	BP0KJM	BMW	Short	70.5000	67.6800	3.50%	96.00	0.1	DE0005190003
DE000BP0KJN2	BP0KJN	BP PLC	Short	469.8300	446.3385	3.50%	95.00	0.1	GB0007980591
DE000BP0KJP7	BP0KJP	BP PLC	Short	530.5500	504.0225	3.50%	95.00	0.1	GB0007980591
DE000BP0KJQ5	BP0KJQ	CELESIO	Short	14.7600	13.2840	3.75%	90.00	1	DE000CLS1001
DE000BP0KJR3	BP0KJR	CELESIO	Short	15.8200	14.2380	3.75%	90.00	1	DE000CLS1001
DE000BP0KJS1	BP0KJS	COMMERZBANK	Short	2.5100	2.4096	3.50%	96.00	1	DE0008032004
DE000BP0KJT9	BP0KJT	COMMERZBANK	Short	2.7100	2.6016	3.50%	96.00	1	DE0008032004
DE000BP0KJU7	BP0KJU	COMMERZBANK	Short	2.9100	2.7936	3.50%	96.00	1	DE0008032004
DE000BP0KJV5	BP0KJV	DAIMLER	Short	43.3500	41.6160	3.50%	96.00	0.1	DE0007100000
DE000BP0KJW3	BP0KJW	DAIMLER	Short	46.8500	44.9760	3.50%	96.00	0.1	DE0007100000
DE000BP0KJX1	BP0KJX	DAIMLER	Short	50.3500	48.3360	3.50%	96.00	0.1	DE0007100000
DE000BP0KJY9	BP0KJY	DANONE	Short	54.7000	51.9650	3.50%	95.00	0.1	FR0000120644
DE000BP0KJZ6	BP0KJZ	DEUTSCHE BANK	Short	32.7300	31.4208	3.50%	96.00	0.1	DE0005140008
DE000BP0KJ08	BP0KJ0	DEUTSCHE BANK	Short	35.4600	34.0416	3.50%	96.00	0.1	DE0005140008
DE000BP0KJ16	BP0KJ1	DEUTSCHE BANK	Short	38.1800	36.6528	3.50%	96.00	0.1	DE0005140008
DE000BP0KJ24	BP0KJ2	DEUTSCHE BANK	Short	40.9100	39.2736	3.50%	96.00	0.1	DE0005140008
DE000BP0KJ32	BP0KJ3	DEUTSCHE POST	Short	12.7600	12.2496	3.50%	96.00	1	DE0005552004
DE000BP0KJ40	BP0KJ4	DEUTSCHE POST	Short	13.7500	13.2000	3.50%	96.00	1	DE0005552004
DE000BP0KJ57	BP0KJ5	DEUTSCHE TELEKOM	Short	11.0200	10.5792	3.50%	96.00	1	DE0005557508
DE000BP0KJ65	BP0KJ6	E.ON	Short	16.7900	16.1184	3.50%	96.00	0.1	DE000ENAG999
DE000BP0KJ73	BP0KJ7	E.ON	Short	18.1200	17.3952	3.50%	96.00	0.1	DE000ENAG999
DE000BP0KJ81	BP0KJ8	E.ON	Short	19.4600	18.6816	3.50%	96.00	0.1	DE000ENAG999
DE000BP0KJ99	BP0KJ9	EADS	Short	25.9000	24.6050	3.50%	95.00	0.1	NL0000235190
DE000BP0KKA7	BP0KKA	FRESENIUS MED	Short	53.2300	51.1008	3.50%	96.00	0.1	DE0005785802
DE000BP0KKB5	BP0KKB	FRESENIUS MED	Short	57.5600	55.2576	3.50%	96.00	0.1	DE0005785802
DE000BP0KKC3	BP0KKC	HEIDELBERG CEMENT	Short	39.1700	37.6032	3.50%	96.00	0.1	DE0006047004
DE000BP0KKD1	BP0KKD	HEIDELBERG CEMENT	Short	42.1800	40.4928	3.50%	96.00	0.1	DE0006047004
DE000BP0KKE9	BP0KKE	INFINEON	Short	6.7400	6.4704	3.50%	96.00	1	DE0006231004
DE000BP0KKF6	BP0KKF	INFINEON	Short	7.3100	7.0176	3.50%	96.00	1	DE0006231004
DE000BP0KKG4	BP0KKG	INFINEON	Short	7.8800	7.5648	3.50%	96.00	1	DE0006231004
DE000BP0KKH2	BP0KKH	K+S AG	Short	52.3200	50.2272	3.50%	96.00	0.1	DE000KSAG888
DE000BP0KKJ8	BP0KKJ	K+S AG	Short	56.3700	54.1152	3.50%	96.00	0.1	DE000KSAG888
DE000BP0KKK6	BP0KKK	LAFARGE	Short	34.4700	32.7465	3.50%	95.00	0.1	FR0000120537
DE000BP0KKL4	BP0KKL	LAFARGE	Short	37.1100	35.2545	3.50%	95.00	0.1	FR0000120537
DE000BP0KKM2	BP0KKM	LAFARGE	Short	39.7500	37.7625	3.50%	95.00	0.1	FR0000120537
DE000BP0KKN0	BP0KKN	LANXESS	Short	53.7100	48.3390	3.75%	90.00	0.1	DE0005470405
DE000BP0KKP5	BP0KKP	LANXESS	Short	57.8600	52.0740	3.75%	90.00	0.1	DE0005470405



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

## MINI FUTURE OPTIONSSCHEINE AUF AKTIEN

(Mini Future Warrants on Stocks)

DE000BP0KKQ3	BP0KKQ	LANXESS	Short	62.0200	55.8180	3.75%	90.00	0.1	DE0005470405
DE000BP0KKR1	BP0KKR	LINDE	Short	119.6000	114.8160	3.50%	96.00	0.1	DE0006483001
DE000BP0KKS9	BP0KKS	LINDE	Short	129.4600	124.2816	3.50%	96.00	0.1	DE0006483001
DE000BP0KKT7	BP0KKT	LUFTHANSA	Short	13.7300	13.1808	3.50%	96.00	1	DE0008232125
DE000BP0KKU5	BP0KKU	LUFTHANSA	Short	14.8400	14.2464	3.50%	96.00	1	DE0008232125
DE000BP0KKV3	BP0KKV	LVMH	Short	131.4700	124.8965	3.50%	95.00	0.1	FR0000121014
DE000BP0KKW1	BP0KKW	LVMH	Short	152.1200	144.5140	3.50%	95.00	0.1	FR0000121014
DE000BP0KKX9	BP0KKX	MERCK KGAA	Short	73.8800	70.9248	3.75%	96.00	0.1	DE0006599905
DE000BP0KKY7	BP0KKY	MERCK KGAA	Short	79.7200	76.5312	3.75%	96.00	0.1	DE0006599905
DE000BP0KKZ4	BP0KKZ	METRO	Short	37.7400	36.2304	3.50%	96.00	0.1	DE0007257503
DE000BP0KK05	BP0KK0	NESTLE	Short	56.3800	53.5610	3.50%	95.00	0.1	CH0038863350
DE000BP0KK13	BP0KK1	NOVARTIS	Short	49.3900	46.9205	3.50%	95.00	0.1	CH0012005267
DE000BP0KK21	BP0KK2	NOVARTIS	Short	53.2300	50.5685	3.50%	95.00	0.1	CH0012005267
DE000BP0KK39	BP0KK3	NOVARTIS	Short	57.0600	54.2070	3.50%	95.00	0.1	CH0012005267
DE000BP0KK47	BP0KK4	PHILIPS ELECTRONICS	Short	16.3900	15.5705	3.50%	95.00	0.1	NL0000009538
DE000BP0KK54	BP0KK5	PHILIPS ELECTRONICS	Short	17.7000	16.8150	3.50%	95.00	0.1	NL0000009538
DE000BP0KK62	BP0KK6	PORSCHE VZ	Short	53.3400	50.6730	3.50%	95.00	0.1	DE000PAH0038
DE000BP0KK70	BP0KK7	PORSCHE VZ	Short	57.5200	54.6440	3.50%	95.00	0.1	DE000PAH0038
DE000BP0KK88	BP0KK8	PORSCHE VZ	Short	61.7100	58.6245	3.50%	95.00	0.1	DE000PAH0038
DE000BP0KK96	BP0KK9	QIAGEN	Short	12.3500	11.1150	3.75%	90.00	1	NL0000240000
DE000BP0KLA5	BP0KLA	QIAGEN	Short	13.3000	11.9700	3.75%	90.00	1	NL0000240000
DE000BP0KLB3	BP0KLB	QIAGEN	Short	14.2600	12.8340	3.75%	90.00	1	NL0000240000
DE000BP0KLC1	BP0KLC	RHEINMETALL	Short	58.7700	52.8930	3.75%	90.00	0.1	DE0007030009
DE000BP0KLD9	BP0KLD	ROCHE HOLDING	Short	137.1700	130.3115	3.50%	95.00	0.1	CH0012032048
DE000BP0KLE7	BP0KLE	ROCHE HOLDING	Short	148.5800	141.1510	3.50%	95.00	0.1	CH0012032048
DE000BP0KLF4	BP0KLF	ROYAL DUTCH SHELL	Short	25.9600	24.6620	3.50%	95.00	0.1	GB00B03MLX29
DE000BP0KLG2	BP0KLG	RWE	Short	30.8800	29.6448	3.50%	96.00	0.1	DE0007037129
DE000BP0KLH0	BP0KLH	RWE	Short	33.3900	32.0544	3.50%	96.00	0.1	DE0007037129
DE000BP0KLJ6	BP0KLJ	RWE	Short	35.9000	34.4640	3.50%	96.00	0.1	DE0007037129
DE000BP0KLK4	BP0KLK	RWE	Short	38.4100	36.8736	3.50%	96.00	0.1	DE0007037129
DE000BP0KLL2	BP0KLL	SALZGITTER	Short	51.3200	47.4710	3.75%	92.50	0.1	DE0006202005
DE000BP0KLM0	BP0KLM	SALZGITTER	Short	55.3700	51.2173	3.75%	92.50	0.1	DE0006202005
DE000BP0KLN8	BP0KLN	SAP	Short	39.5400	37.9584	3.50%	96.00	0.1	DE0007164600
DE000BP0KLP3	BP0KLP	SAP	Short	42.9000	41.1840	3.50%	96.00	0.1	DE0007164600
DE000BP0KLQ1	BP0KLQ	SGL CARBON	Short	38.1400	34.3260	3.75%	90.00	0.1	DE0007235301
DE000BP0KLR9	BP0KLR	SGL CARBON	Short	41.2100	37.0890	3.75%	90.00	0.1	DE0007235301
DE000BP0KLS7	BP0KLS	SIEMENS	Short	81.1800	77.9328	3.50%	96.00	0.1	DE0007236101
DE000BP0KLT5	BP0KLT	SIEMENS	Short	87.8500	84.3360	3.50%	96.00	0.1	DE0007236101
DE000BP0KLU3	BP0KLU	SIEMENS	Short	94.5100	90.7296	3.50%	96.00	0.1	DE0007236101
DE000BP0KLV1	BP0KLV	SIEMENS	Short	101.1800	97.1328	3.50%	96.00	0.1	DE0007236101
DE000BP0KLW9	BP0KLW	THYSSEN KRUPP	Short	27.6600	26.5536	3.50%	96.00	0.1	DE0007500001
DE000BP0KLX7	BP0KLX	THYSSEN KRUPP	Short	29.8900	28.6944	3.50%	96.00	0.1	DE0007500001
DE000BP0KLY5	BP0KLY	THYSSEN KRUPP	Short	32.1100	30.8256	3.50%	96.00	0.1	DE0007500001
DE000BP0KLZ2	BP0KLZ	TOTAL	Short	43.1400	40.9830	3.50%	95.00	0.1	FR0000120271



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## MINI FUTURE OPTIONSSCHEINE AUF AKTIEN

(Mini Future Warrants on Stocks)

DE000BP0KL04	BP0KL0	VODAFONE	Short	188.6800	179.2460	3.50%	95.00	0.1	GB00B16GWD56
DE000BP0KL12	BP0KL1	VOLKSWAGEN VZ.	Short	137.4100	131.9136	3.50%	96.00	0.1	DE0007664039
DE000BP0KL20	BP0KL2	VOLKSWAGEN VZ.	Short	148.1500	142.2240	3.50%	96.00	0.1	DE0007664039
DE000BP0KL38	BP0KL3	WINCOR NIXDORF	Short	46.1000	41.4900	3.75%	90.00	0.1	DE000A0CAYB2
DE000BP0KL46	BP0KL4	WINCOR NIXDORF	Short	49.7100	44.7390	3.75%	90.00	0.1	DE000A0CAYB2

### Optionsrecht/Option Right

#### Einlösungsbetrag Mini Long Optionsscheine

Vorbehaltlich eines Stop Loss Ereignisses ist der Einlösungsbetrag die Differenz ("D") zwischen dem Ausübungskurs und dem Maßgeblichen Basiskurs multipliziert mit dem Bezugsverhältnis ("B")

$$D = (\text{Ausübungskurs} - \text{Maßgeblicher Basiskurs}) \times (B)$$

#### Settlement Amount Mini Long Warrants

Subject to a Stop Loss event the settlement amount will be calculated as the difference ("D") between the exercise price and the relevant strike multiplied with the ratio ("B")

$$D = (\text{Exercise Price} - \text{Relevant Strike}) \times (B)$$

#### Einlösungsbetrag Mini Short Optionsscheine

Vorbehaltlich eines Stop Loss Ereignisses ist der Einlösungsbetrag die Differenz ("D") zwischen dem Maßgeblichen Basiskurs und dem Ausübungskurs multipliziert mit dem Bezugsverhältnis ("B")

$$D = (\text{Maßgeblicher Basiskurs} - \text{Ausübungskurs}) \times (B)$$

#### Settlement Amount Mini Short Warrants

Subject to a Stop Loss event the settlement amount will be calculated as the difference ("D") between the relevant strike and the exercise price, multiplied with the ratio ("B")

$$D = (\text{Relevant Strike} - \text{Exercise Price}) \times (B)$$

#### Basiskursanpassung Mini Long Optionsscheine

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

#### Strike adjustment for Mini Long Warrants

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

#### Basiskursanpassung Mini Short Optionsscheine

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

#### Strike adjustment for Mini Short Warrants

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



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## **MINI FUTURE OPTIONSSCHEINE AUF AKTIEN** *(Mini Future Warrants on Stocks)*

### **Stop Loss Schwellen Anpassung Mini Future Optionsscheine**

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

### **Stop Loss Level Adjustment Mini Future Warrants**

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

Für die Umrechnung von Beträgen, die auf andere Währungen als EUR lauten, ist der am jeweiligen Bewertungstag von der EZB für die jeweilige Währung für diesen Tag festgelegte und auf der Reuters Bildschirmseite ECB37 veröffentlichte Referenzkurs ("Euro foreign exchange reference rate") maßgeblich. Ist auf der vorgenannten Reuters-Bildschirmseite für den relevanten Umrechnungszeitpunkt an dem Bewertungstag noch kein aktualisierter Referenzkurs verfügbar, erfolgt die Umrechnung auf Grundlage des zuletzt angezeigten Referenzkurses. Im Falle eines länger andauernden technischen Fehlers des Reuters-Systems erfolgt die maßgebliche Umrechnung auf Grundlage des jeweils aktuellen auf der Internet-Seite [www.ecb.de](http://www.ecb.de) angezeigten Referenzkurses.

Settlement amounts in other currencies than EUR will be converted into EUR using the respective reference rate published on valuation date on Reuters page ECB37. In case the Reuters page update of the respective reference rate on valuation date is delayed the currency conversion will be based on the last available reference rate on Reuters. However, should there be a longer lasting technical problem of the Reuters-System, the currency conversion will be based on the relevant reference rate published on the website of the European Central Bank: [www.ecb.de](http://www.ecb.de).

## **Stop Loss Ereignis/Stop Loss Event**

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

### **Einlösungsbetrag im Falle eines Stop Loss Ereignisses**

#### **Mini Long Optionsscheine:**

(Stop Loss Referenzstand - Maßgeblicher Basiskurs) x (B)

#### **Mini Short Optionsscheine:**

(Maßgeblicher Basiskurs - Stop Loss Referenzstand) x (B)

A Stop Loss Event occurs if during the period of time from issue date the reference price hits or drops below the Stop Loss Level (in the case of Mini Long Warrants) or hits or rises above the Stop Loss Level (in the case of Mini Short Warrants). In this case the Mini Future 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 Mini Long Warrants) or equals or is higher (for Mini Short Warrants) than the Relevant Strike.

### **Settlement Amount in case of a Stop Loss Event**

#### **Mini Long Warrants:**

(Stop Loss Reference Quote - Relevant Strike) x (B)

#### **Mini Short Warrants:**

(Relevant Strike - Stop Loss Reference Quote) x (B)





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## **MINI FUTURE OPTIONSSCHEINE AUF AKTIEN** (Mini Future Warrants on Stocks)

### **Kontakt/Contact**

<b>Hotline</b>	0800 / 0 BNP BNP [0800 / 0 267 267]	<b>Internet</b>	derivate.bnpparibas.de
<b>Telefon</b>	+49 (69) 71 93 - 23 10	<b>Reuters</b>	BNPWTS
<b>Fax</b>	+49 (69) 71 93 - 34 99		
<b>E-mail</b>	derivate@bnpparibas.com		

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