



**BNP PARIBAS**

**BNP Paribas Arbitrage Issuance B.V.**

**EMISIONES CON  
VENCIMIENTO 16/09/10  
IMPORTES DE LIQUIDACIÓN**

El presente documento recoge los **Importes de Liquidación** pagaderos a los tenedores de los instrumentos emitidos por BNP Paribas Arbitrage Issuance B.V. que se detallan a continuación, así como los **Precios de Liquidación** y **Tipos de Cambio Aplicables** utilizados para su cálculo, tal y como se detalla en las Condiciones Finales.



# BNP PARIBAS

SIBE	ISIN	Tamaño Emisión	Producto	Tipo	Activo Subyacente	Precio de Ejercicio	Paridad	Ratio	Fecha de Vencimiento	Fecha de Liquidación	Precio de Liquidación	Tipo de Cambio Aplicable	Importe de Liquidación (EUR)	
1	A8121	NL0009375237	250,000	WARRANT	PUT	Apple Inc	USD 160	20	0.05	16/09/10	21/09/10	USD 276.57	1.3078	0.00
2	A8122	NL0009375245	250,000	WARRANT	PUT	Apple Inc	USD 180	20	0.05	16/09/10	21/09/10	USD 276.57	1.3078	0.00
3	B0201	NL0009466648	500,000	WARRANT	PUT	Apple Inc	USD 220	20	0.05	16/09/10	21/09/10	USD 276.57	1.3078	0.00
4	B0037	NL0009417070	250,000	WARRANT	PUT	Abengoa SA	EUR 14	5	0.2	16/09/10	21/09/10	EUR 20.05	1	0.00
5	A8575	NL0009376003	250,000	WARRANT	PUT	Abengoa SA	EUR 19.5	5	0.2	16/09/10	21/09/10	EUR 20.05	1	0.00
6	B0042	NL0009417120	250,000	WARRANT	PUT	ACS Actividades de Construcción y Servicios SA	EUR 27	5	0.2	16/09/10	21/09/10	EUR 35.825	1	0.00
7	A8578	NL0009376037	250,000	WARRANT	PUT	ACS Actividades de Construcción y Servicios SA	EUR 31	5	0.2	16/09/10	21/09/10	EUR 35.825	1	0.00
8	B0048	NL0009417187	250,000	WARRANT	PUT	Acerinox SA	EUR 12	2	0.5	16/09/10	21/09/10	EUR 13.38	1	0.00
9	A8581	NL0009376060	250,000	WARRANT	PUT	Acerinox SA	EUR 13	2	0.5	16/09/10	21/09/10	EUR 13.38	1	0.00
10	B0054	NL0009417245	250,000	WARRANT	PUT	Acciona SA	EUR 60	10	0.1	16/09/10	21/09/10	EUR 63.9	1	0.00
11	A8584	NL0009376094	250,000	WARRANT	PUT	Acciona SA	EUR 80	20	0.05	16/09/10	21/09/10	EUR 63.9	1	0.81
12	A8586	NL0009376110	250,000	WARRANT	PUT	Acciona SA	EUR 85	20	0.05	16/09/10	21/09/10	EUR 63.9	1	1.06
13	A8129	NL0009375310	250,000	WARRANT	PUT	Bank of America Corp	USD 13.5	2	0.5	16/09/10	21/09/10	USD 13.55	1.3078	0.00
14	B0207	NL0009466705	250,000	WARRANT	PUT	Bank of America Corp	USD 14.5	2	0.5	16/09/10	21/09/10	USD 13.55	1.3078	0.36
15	A8654	NL0009376797	250,000	WARRANT	PUT	Bank of America Corp	USD 16.5	2	0.5	16/09/10	21/09/10	USD 13.55	1.3078	1.13
16	B0062	NL0009417328	750,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 7.75	2	0.5	16/09/10	21/09/10	EUR 10.13	1	0.00



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17	B0063	NL0009417336	750,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR	8.25	2	0.5	16/09/10	21/09/10	EUR	10.13	1	0.00
18	A7967	NL0009343870	500,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR	8.75	2	0.5	16/09/10	21/09/10	EUR	10.13	1	0.00
19	A8590	NL0009376151	500,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR	9.75	2	0.5	16/09/10	21/09/10	EUR	10.13	1	0.00
20	A8591	NL0009376169	500,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR	10.25	2	0.5	16/09/10	21/09/10	EUR	10.13	1	0.06
21	B0073	NL0009417435	250,000	WARRANT	PUT	Bankinter SA	EUR	4	1	1	16/09/10	21/09/10	EUR	5.381	1	0.00
22	B0075	NL0009417450	250,000	WARRANT	PUT	Bankinter SA	EUR	4.4	1	1	16/09/10	21/09/10	EUR	5.381	1	0.00
23	A7978	NL0009343987	250,000	WARRANT	PUT	Bankinter SA	EUR	5	1	1	16/09/10	21/09/10	EUR	5.381	1	0.00
24	A7981	NL0009344019	250,000	WARRANT	PUT	Bankinter SA	EUR	5.5	1	1	16/09/10	21/09/10	EUR	5.381	1	0.12
25	A8593	NL0009376185	250,000	WARRANT	PUT	Bankinter SA	EUR	6.4	1	1	16/09/10	21/09/10	EUR	5.381	1	1.02
26	B0082	NL0009417526	250,000	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR	16	5	0.2	16/09/10	21/09/10	EUR	20.13	1	0.00
27	B0083	NL0009417534	250,000	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR	17	5	0.2	16/09/10	21/09/10	EUR	20.13	1	0.00
28	A8597	NL0009376227	250,000	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR	17.67	4.909	0.2037	16/09/10	21/09/10	EUR	20.13	1	0.00
29	A8137	NL0009375393	250,000	WARRANT	PUT	Citigroup Inc	USD	2.8	1	1	16/09/10	21/09/10	USD	3.97	1.3078	0.00
30	A8656	NL0009376813	250,000	WARRANT	PUT	Citigroup Inc	USD	3.4	1	1	16/09/10	21/09/10	USD	3.97	1.3078	0.00
31	A8657	NL0009376821	250,000	WARRANT	PUT	Citigroup Inc	USD	3.8	1	1	16/09/10	21/09/10	USD	3.97	1.3078	0.00
32	A8661	NL0009376862	250,000	WARRANT	PUT	Cisco Systems Inc	USD	22	2	0.5	16/09/10	21/09/10	USD	21.92	1.3078	0.03



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33	A8662	NL0009376870	250,000	WARRANT	PUT	Cisco Systems Inc	USD	24	2	0.5	16/09/10	21/09/10	USD	21.92	1.3078	0.80
34	B0228	NL0009466911	250,000	WARRANT	PUT	Deutsche Bank AG	EUR	44	10	0.1	16/09/10	21/09/10	EUR	47.04	1	0.00
35	A8668	NL0009376938	250,000	WARRANT	PUT	Deutsche Bank AG	EUR	47	5	0.2	16/09/10	21/09/10	EUR	47.04	1	0.00
36	A8669	NL0009376946	250,000	WARRANT	PUT	Deutsche Bank AG	EUR	50	5	0.2	16/09/10	21/09/10	EUR	47.04	1	0.59
37	B0091	NL0009417617	250,000	WARRANT	PUT	Enagas SA	EUR	12.5	2	0.5	16/09/10	21/09/10	EUR	15.03	1	0.00
38	A8602	NL0009376276	250,000	WARRANT	PUT	Enagas SA	EUR	14	2	0.5	16/09/10	21/09/10	EUR	15.03	1	0.00
39	A8603	NL0009376284	250,000	WARRANT	PUT	Enagas SA	EUR	15	2	0.5	16/09/10	21/09/10	EUR	15.03	1	0.00
40	B1204	NL0009467950	300,000	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR	17	5	0.2	16/09/10	21/09/10	EUR	20.515	1	0.00
41	B0100	NL0009417708	250,000	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR	19	5	0.2	16/09/10	21/09/10	EUR	20.515	1	0.00
42	A8000	NL0009344209	250,000	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR	22	5	0.2	16/09/10	21/09/10	EUR	20.515	1	0.30
43	A8606	NL0009376318	250,000	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR	25	5	0.2	16/09/10	21/09/10	EUR	20.515	1	0.90
44	B0107	NL0009417773	250,000	WARRANT	PUT	Ferrovial SA	EUR	5	2	0.5	16/09/10	21/09/10	EUR	7.125	1	0.00
45	A8006	NL0009344266	250,000	WARRANT	PUT	Ferrovial SA	EUR	5.75	2	0.5	16/09/10	21/09/10	EUR	7.125	1	0.00
46	A8607	NL0009376326	250,000	WARRANT	PUT	Ferrovial SA	EUR	6.75	2	0.5	16/09/10	21/09/10	EUR	7.125	1	0.00
47	B0114	NL0009417849	250,000	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	7.25	2	0.5	16/09/10	21/09/10	EUR	5.474	1	0.89
48	B0115	NL0009417856	250,000	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	7.75	2	0.5	16/09/10	21/09/10	EUR	5.474	1	1.14



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49	A8610	NL0009376359	250,000	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	8.75	2	0.5	16/09/10	21/09/10	EUR	5.474	1	1.64
50	A8611	NL0009376367	250,000	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	9.25	2	0.5	16/09/10	21/09/10	EUR	5.474	1	1.89
51	B0121	NL0009417914	250,000	WARRANT	PUT	Gas Natural SDG SA	EUR	10.5	2	0.5	16/09/10	21/09/10	EUR	11.475	1	0.00
52	A8020	NL0009344407	250,000	WARRANT	PUT	Gas Natural SDG SA	EUR	11.5	2	0.5	16/09/10	21/09/10	EUR	11.475	1	0.01
53	A8022	NL0009344423	250,000	WARRANT	PUT	Gas Natural SDG SA	EUR	12.5	2	0.5	16/09/10	21/09/10	EUR	11.475	1	0.51
54	A8612	NL0009376375	250,000	WARRANT	PUT	Gas Natural SDG SA	EUR	13.5	2	0.5	16/09/10	21/09/10	EUR	11.475	1	1.01
55	B1262	NL0009468537	350,000	WARRANT	PUT	Google Inc	USD	425	100	0.01	16/09/10	21/09/10	USD	481.06	1.3078	0.00
56	A8148	NL0009375500	250,000	WARRANT	PUT	Google Inc	USD	450	100	0.01	16/09/10	21/09/10	USD	481.06	1.3078	0.00
57	A8672	NL0009376979	250,000	WARRANT	PUT	Google Inc	USD	550	100	0.01	16/09/10	21/09/10	USD	481.06	1.3078	0.53
58	A8153	NL0009375559	250,000	WARRANT	PUT	Goldman Sachs Group Inc	USD	120	20	0.05	16/09/10	21/09/10	USD	152.23	1.3078	0.00
59	A8676	NL0009377019	250,000	WARRANT	PUT	Goldman Sachs Group Inc	USD	160	20	0.05	16/09/10	21/09/10	USD	152.23	1.3078	0.30
60	B1219	NL0009468107	500,000	WARRANT	PUT	Iberdrola SA	EUR	4.2	1	1	16/09/10	21/09/10	EUR	5.695	1	0.00
61	B1221	NL0009468123	500,000	WARRANT	PUT	Iberdrola SA	EUR	4.6	1	1	16/09/10	21/09/10	EUR	5.695	1	0.00
62	A8032	NL0009344522	500,000	WARRANT	PUT	Iberdrola SA	EUR	5	1	1	16/09/10	21/09/10	EUR	5.695	1	0.00
63	A8035	NL0009344555	500,000	WARRANT	PUT	Iberdrola SA	EUR	5.4	1	1	16/09/10	21/09/10	EUR	5.695	1	0.00
64	A8614	NL0009376391	500,000	WARRANT	PUT	Iberdrola SA	EUR	5.8	1	1	16/09/10	21/09/10	EUR	5.695	1	0.11



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65	A8615	NL0009376409	500,000	WARRANT	PUT	Iberdrola SA	EUR	6.2	1	1	16/09/10	21/09/10	EUR	5.695	1	0.51
66	A8040	NL0009344605	250,000	WARRANT	PUT	Iberia Líneas Aéreas de España SA	EUR	2	1	1	16/09/10	21/09/10	EUR	2.8	1	0.00
67	A8618	NL0009376433	250,000	WARRANT	PUT	Iberia Líneas Aéreas de España SA	EUR	2.3	1	1	16/09/10	21/09/10	EUR	2.8	1	0.00
68	A8047	NL0009344670	250,000	WARRANT	PUT	Indra Sistemas SA	EUR	13	2	0.5	16/09/10	21/09/10	EUR	14.1	1	0.00
69	A8049	NL0009344696	250,000	WARRANT	PUT	Indra Sistemas SA	EUR	14	2	0.5	16/09/10	21/09/10	EUR	14.1	1	0.00
70	A8620	NL0009376458	250,000	WARRANT	PUT	Indra Sistemas SA	EUR	15	2	0.5	16/09/10	21/09/10	EUR	14.1	1	0.45
71	A8159	NL0009375617	250,000	WARRANT	PUT	Intel Corp	USD	17.5	2	0.5	16/09/10	21/09/10	USD	18.97	1.3078	0.00
72	A8679	NL0009377043	250,000	WARRANT	PUT	Intel Corp	USD	20	2	0.5	16/09/10	21/09/10	USD	18.97	1.3078	0.39
73	A8053	NL0009344738	250,000	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR	38	10	0.1	16/09/10	21/09/10	EUR	57.03	1	0.00
74	A8623	NL0009376482	250,000	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR	42	10	0.1	16/09/10	21/09/10	EUR	57.03	1	0.00
75	A8624	NL0009376490	250,000	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR	44	10	0.1	16/09/10	21/09/10	EUR	57.03	1	0.00
76	A8168	NL0009375708	250,000	WARRANT	PUT	JPMorgan Chase & Co	USD	32	5	0.2	16/09/10	21/09/10	USD	40.99	1.3078	0.00
77	B0246	NL0009467091	250,000	WARRANT	PUT	JPMorgan Chase & Co	USD	36	5	0.2	16/09/10	21/09/10	USD	40.99	1.3078	0.00
78	A8682	NL0009377076	250,000	WARRANT	PUT	JPMorgan Chase & Co	USD	38	5	0.2	16/09/10	21/09/10	USD	40.99	1.3078	0.00
79	A8684	NL0009377092	250,000	WARRANT	PUT	JPMorgan Chase & Co	USD	42	5	0.2	16/09/10	21/09/10	USD	40.99	1.3078	0.15
80	B1276	NL0009468677	350,000	WARRANT	PUT	Microsoft Corp	USD	22	5	0.2	16/09/10	21/09/10	USD	25.33	1.3078	0.00



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81	A8175	NL0009375773	250,000	WARRANT	PUT	Microsoft Corp	USD	24	5	0.2	16/09/10	21/09/10	USD	25.33	1.3078	0.00
82	A8176	NL0009375781	250,000	WARRANT	PUT	Microsoft Corp	USD	26	5	0.2	16/09/10	21/09/10	USD	25.33	1.3078	0.10
83	A8686	NL0009377118	250,000	WARRANT	PUT	Microsoft Corp	USD	28	5	0.2	16/09/10	21/09/10	USD	25.33	1.3078	0.41
84	B0153	NL0009418235	250,000	WARRANT	PUT	Banco Popular Español SA	EUR	3.8	1	1	16/09/10	21/09/10	EUR	4.85	1	0.00
85	A8066	NL0009374685	250,000	WARRANT	PUT	Banco Popular Español SA	EUR	4.2	1	1	16/09/10	21/09/10	EUR	4.85	1	0.00
86	A8630	NL0009376557	250,000	WARRANT	PUT	Banco Popular Español SA	EUR	5	1	1	16/09/10	21/09/10	EUR	4.85	1	0.15
87	A8631	NL0009376565	250,000	WARRANT	PUT	Banco Popular Español SA	EUR	5.4	1	1	16/09/10	21/09/10	EUR	4.85	1	0.55
88	A8078	NL0009374800	500,000	WARRANT	PUT	Repsol YPF	EUR	13	2	0.5	16/09/10	21/09/10	EUR	18.86	1	0.00
89	A8080	NL0009374826	500,000	WARRANT	PUT	Repsol YPF	EUR	14	2	0.5	16/09/10	21/09/10	EUR	18.86	1	0.00
90	A8082	NL0009374842	500,000	WARRANT	PUT	Repsol YPF	EUR	15	2	0.5	16/09/10	21/09/10	EUR	18.86	1	0.00
91	B0161	NL0009418318	500,000	WARRANT	PUT	Repsol YPF	EUR	16	2	0.5	16/09/10	21/09/10	EUR	18.86	1	0.00
92	A8632	NL0009376573	500,000	WARRANT	PUT	Repsol YPF	EUR	17	2	0.5	16/09/10	21/09/10	EUR	18.86	1	0.00
93	A8089	NL0009374917	500,000	WARRANT	PUT	Banco Santander SA	EUR	7	2	0.5	16/09/10	21/09/10	EUR	9.87	1	0.00
94	B0169	NL0009466325	750,000	WARRANT	PUT	Banco Santander SA	EUR	7.5	2	0.5	16/09/10	21/09/10	EUR	9.87	1	0.00
95	A8092	NL0009374941	500,000	WARRANT	PUT	Banco Santander SA	EUR	8	2	0.5	16/09/10	21/09/10	EUR	9.87	1	0.00
96	B1239	NL0009468305	750,000	WARRANT	PUT	Banco Santander SA	EUR	8.5	2	0.5	16/09/10	21/09/10	EUR	9.87	1	0.00



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97	A8095	NL0009374974	500,000	WARRANT	PUT	Banco Santander SA	EUR 9	2	0.5	16/09/10	21/09/10	EUR 9.87	1	0.00
98	A8635	NL0009376607	500,000	WARRANT	PUT	Banco Santander SA	EUR 10	2	0.5	16/09/10	21/09/10	EUR 9.87	1	0.07
99	A8105	NL0009375070	500,000	WARRANT	PUT	Telefónica SA	EUR 13	2	0.5	16/09/10	21/09/10	EUR 18.17	1	0.00
100	B0181	NL0009466440	750,000	WARRANT	PUT	Telefónica SA	EUR 14	2	0.5	16/09/10	21/09/10	EUR 18.17	1	0.00
101	A8108	NL0009375104	500,000	WARRANT	PUT	Telefónica SA	EUR 15	2	0.5	16/09/10	21/09/10	EUR 18.17	1	0.00
102	A8642	NL0009376672	500,000	WARRANT	PUT	Telefónica SA	EUR 16	2	0.5	16/09/10	21/09/10	EUR 18.17	1	0.00
103	A8643	NL0009376680	500,000	WARRANT	PUT	Telefónica SA	EUR 17	2	0.5	16/09/10	21/09/10	EUR 18.17	1	0.00
104	A8690	NL0009377159	250,000	WARRANT	PUT	UBS AG	CHF 16	2	0.5	16/09/10	21/09/10	CHF 18.27	1.3225	0.00





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En Madrid, a 17 de Septiembre de 2010

El Emisor: BNP Paribas Arbitrage Issuance B.V.