



BNP PARIBAS

BNP Paribas Arbitrage Issuance B.V.

**EMISIONES CON
VENCIMIENTO 15/12/11
IMPORTES DE LIQUIDACIÓN**

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



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SIBE	ISIN	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	B7430	NL0009736453	WARRANT	PUT	Apple Inc	USD	310	20	0.05	15/12/11	20/12/11	USD	378.94	1.3019	0.00
2	B8744	NL0009800796	WARRANT	PUT	Apple Inc	USD	330	50	0.02	15/12/11	20/12/11	USD	378.94	1.3019	0.00
3	B8745	NL0009800804	WARRANT	PUT	Apple Inc	USD	350	50	0.02	15/12/11	20/12/11	USD	378.94	1.3019	0.00
4	B9787	NL0009802990	WARRANT	PUT	Abengoa SA	EUR	16	5	0.2	15/12/11	20/12/11	EUR	16.55	1	0.00
5	B9788	NL0009803006	WARRANT	PUT	Abengoa SA	EUR	17.5	5	0.2	15/12/11	20/12/11	EUR	16.55	1	0.19
6	B8652	NL0009799873	WARRANT	PUT	Abengoa SA	EUR	19.5	5	0.2	15/12/11	20/12/11	EUR	16.55	1	0.59
7	B7278	NL0009734938	WARRANT	PUT	Abengoa SA	EUR	20.5	5	0.2	15/12/11	20/12/11	EUR	16.55	1	0.79
8	B9791	NL0009803030	WARRANT	PUT	ACS Actividades de Construccion y Servicios SA	EUR	25	5	0.2	15/12/11	20/12/11	EUR	22.19	1	0.56
9	B8656	NL0009799915	WARRANT	PUT	ACS Actividades de Construccion y Servicios SA	EUR	31	5	0.2	15/12/11	20/12/11	EUR	22.19	1	1.76
10	B7283	NL0009734987	WARRANT	PUT	ACS Actividades de Construccion y Servicios SA	EUR	33	5	0.2	15/12/11	20/12/11	EUR	22.19	1	2.16
11	B9794	NL0009803063	WARRANT	PUT	Acerinox SA	EUR	9	2	0.5	15/12/11	20/12/11	EUR	9.519	1	0.00
12	B9795	NL0009803071	WARRANT	PUT	Acerinox SA	EUR	10	2	0.5	15/12/11	20/12/11	EUR	9.519	1	0.24
13	B8660	NL0009799956	WARRANT	PUT	Acerinox SA	EUR	12	2	0.5	15/12/11	20/12/11	EUR	9.519	1	1.24
14	B7286	NL0009735018	WARRANT	PUT	Acerinox SA	EUR	13	2	0.5	15/12/11	20/12/11	EUR	9.519	1	1.74
15	B9798	NL0009803105	WARRANT	PUT	Acciona SA	EUR	60	10	0.1	15/12/11	20/12/11	EUR	63.7	1	0.00
16	B7290	NL0009735059	WARRANT	PUT	Acciona SA	EUR	70	10	0.1	15/12/11	20/12/11	EUR	63.7	1	0.63
17	B8664	NL0009799998	WARRANT	PUT	Acciona SA	EUR	75	10	0.1	15/12/11	20/12/11	EUR	63.7	1	1.13
18	B7434	NL0009736495	WARRANT	PUT	American Express Co	USD	46	5	0.2	15/12/11	20/12/11	USD	46.42	1.3019	0.00



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19	B7435	NL0009736503	WARRANT	PUT	American Express Co	USD	50	5	0.2	15/12/11	20/12/11	USD	46.42	1.3019	0.55
20	B9886	NL0009887793	WARRANT	PUT	Bank of America Corp	USD	8	2	0.5	15/12/11	20/12/11	USD	5.26	1.3019	1.05
21	B8750	NL0009800853	WARRANT	PUT	Bank of America Corp	USD	10	2	0.5	15/12/11	20/12/11	USD	5.26	1.3019	1.82
22	B7438	NL0009736537	WARRANT	PUT	Bank of America Corp	USD	11	2	0.5	15/12/11	20/12/11	USD	5.26	1.3019	2.20
23	B9807	NL0009803196	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR	6	2	0.5	15/12/11	20/12/11	EUR	6.158	1	0.00
24	B9808	NL0009803204	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR	6.5	2	0.5	15/12/11	20/12/11	EUR	6.158	1	0.17
25	B7297	NL0009735125	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR	7.5	2	0.5	15/12/11	20/12/11	EUR	6.158	1	0.67
26	B7298	NL0009735133	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR	8	2	0.5	15/12/11	20/12/11	EUR	6.158	1	0.92
27	B9814	NL0009803261	WARRANT	PUT	Bankinter SA	EUR	3.6	1	1	15/12/11	20/12/11	EUR	4.24	1	0.00
28	B8673	NL0009800085	WARRANT	PUT	Bankinter SA	EUR	4	1	1	15/12/11	20/12/11	EUR	4.24	1	0.00
29	B7303	NL0009735182	WARRANT	PUT	Bankinter SA	EUR	4.4	1	1	15/12/11	20/12/11	EUR	4.24	1	0.16
30	B7305	NL0009735208	WARRANT	PUT	Bankinter SA	EUR	4.8	1	1	15/12/11	20/12/11	EUR	4.24	1	0.56
31	B8678	NL0009800135	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR	18.5	5	0.2	15/12/11	20/12/11	EUR	21.035	1	0.00
32	B8679	NL0009800143	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR	19.5	5	0.2	15/12/11	20/12/11	EUR	21.035	1	0.00
33	B8681	NL0009800168	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR	20.5	5	0.2	15/12/11	20/12/11	EUR	21.035	1	0.00
34	B7309	NL0009735240	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR	21.5	5	0.2	15/12/11	20/12/11	EUR	21.035	1	0.09
35	B8753	NL0009800887	WARRANT	PUT	Berkshire Hathaway Inc	USD	70	5	0.2	15/12/11	20/12/11	USD	74.9	1.3019	0.00
36	B7443	NL0009736586	WARRANT	PUT	Berkshire Hathaway Inc	USD	75	5	0.2	15/12/11	20/12/11	USD	74.9	1.3019	0.02



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37	B7444	NL0009736594	WARRANT	PUT	Berkshire Hathaway Inc	USD	80	5	0.2	15/12/11	20/12/11	USD	74.9	1.3019	0.78
38	B9889	NL0009887827	WARRANT	PUT	Citigroup Inc	USD	28	10	0.1	15/12/11	20/12/11	USD	25.91	1.3019	0.16
39	B9890	NL0009887835	WARRANT	PUT	Citigroup Inc	USD	32	10	0.1	15/12/11	20/12/11	USD	25.91	1.3019	0.47
40	B8756	NL0009800911	WARRANT	PUT	Citigroup Inc	USD	36	10	0.1	15/12/11	20/12/11	USD	25.91	1.3019	0.78
41	B8757	NL0009800929	WARRANT	PUT	Citigroup Inc	USD	38	10	0.1	15/12/11	20/12/11	USD	25.91	1.3019	0.93
42	B7449	NL0009736644	WARRANT	PUT	Citigroup Inc	USD	40	10	0.1	15/12/11	20/12/11	USD	25.91	1.3019	1.08
43	B7451	NL0009736669	WARRANT	PUT	Citigroup Inc	USD	44	10	0.1	15/12/11	20/12/11	USD	25.91	1.3019	1.39
44	B8762	NL0009800978	WARRANT	PUT	Cisco Systems Inc	USD	13.5	2	0.5	15/12/11	20/12/11	USD	18.04	1.3019	0.00
45	B8763	NL0009800986	WARRANT	PUT	Cisco Systems Inc	USD	14.5	2	0.5	15/12/11	20/12/11	USD	18.04	1.3019	0.00
46	B7456	NL0009736719	WARRANT	PUT	Cisco Systems Inc	USD	15.5	2	0.5	15/12/11	20/12/11	USD	18.04	1.3019	0.00
47	B7458	NL0009736735	WARRANT	PUT	Cisco Systems Inc	USD	16.5	2	0.5	15/12/11	20/12/11	USD	18.04	1.3019	0.00
48	B7459	NL0009736743	WARRANT	PUT	Cisco Systems Inc	USD	17.5	2	0.5	15/12/11	20/12/11	USD	18.04	1.3019	0.00
49	B9892	NL0009887850	WARRANT	PUT	Walt Disney Co	USD	34	5	0.2	15/12/11	20/12/11	USD	35.19	1.3019	0.00
50	B8767	NL0009801026	WARRANT	PUT	Walt Disney Co	USD	36	5	0.2	15/12/11	20/12/11	USD	35.19	1.3019	0.12
51	B8768	NL0009801034	WARRANT	PUT	Walt Disney Co	USD	38	5	0.2	15/12/11	20/12/11	USD	35.19	1.3019	0.43
52	B7463	NL0009736784	WARRANT	PUT	Walt Disney Co	USD	40	5	0.2	15/12/11	20/12/11	USD	35.19	1.3019	0.74
53	B7464	NL0009736792	WARRANT	PUT	Walt Disney Co	USD	42.5	5	0.2	15/12/11	20/12/11	USD	35.19	1.3019	1.12
54	B9819	NL0009803311	WARRANT	PUT	Enagas SA	EUR	12.5	2	0.5	15/12/11	20/12/11	EUR	13.97	1	0.00



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55	B9820	NL0009803329	WARRANT	PUT	Enagas SA	EUR	13.5	2	0.5	15/12/11	20/12/11	EUR	13.97	1	0.00
56	B7317	NL0009735323	WARRANT	PUT	Enagas SA	EUR	14.5	2	0.5	15/12/11	20/12/11	EUR	13.97	1	0.27
57	B8684	NL0009800192	WARRANT	PUT	Enagas SA	EUR	15.5	2	0.5	15/12/11	20/12/11	EUR	13.97	1	0.77
58	B7319	NL0009735349	WARRANT	PUT	Enagas SA	EUR	16.5	2	0.5	15/12/11	20/12/11	EUR	13.97	1	1.27
59	B9895	NL0009887884	WARRANT	PUT	Ford Motor Co	USD	10	2	0.5	15/12/11	20/12/11	USD	10.25	1.3019	0.00
60	B8771	NL0009801067	WARRANT	PUT	Ford Motor Co	USD	13	2	0.5	15/12/11	20/12/11	USD	10.25	1.3019	1.06
61	B7468	NL0009736834	WARRANT	PUT	Ford Motor Co	USD	14	2	0.5	15/12/11	20/12/11	USD	10.25	1.3019	1.44
62	B7469	NL0009736842	WARRANT	PUT	Ford Motor Co	USD	15	2	0.5	15/12/11	20/12/11	USD	10.25	1.3019	1.82
63	B9823	NL0009887165	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR	17	5	0.2	15/12/11	20/12/11	EUR	18.37	1	0.00
64	B8692	NL0009800275	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR	19.5	5	0.2	15/12/11	20/12/11	EUR	18.37	1	0.23
65	B8694	NL0009800291	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR	20.5	5	0.2	15/12/11	20/12/11	EUR	18.37	1	0.43
66	B7327	NL0009735422	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR	21.5	5	0.2	15/12/11	20/12/11	EUR	18.37	1	0.63
67	B9825	NL0009887181	WARRANT	PUT	Ferrovial SA	EUR	7.5	2	0.5	15/12/11	20/12/11	EUR	9.052	1	0.00
68	B8698	NL0009800333	WARRANT	PUT	Ferrovial SA	EUR	8	2	0.5	15/12/11	20/12/11	EUR	9.052	1	0.00
69	B8699	NL0009800341	WARRANT	PUT	Ferrovial SA	EUR	8.5	2	0.5	15/12/11	20/12/11	EUR	9.052	1	0.00
70	B7333	NL0009735489	WARRANT	PUT	Ferrovial SA	EUR	9	2	0.5	15/12/11	20/12/11	EUR	9.052	1	0.00
71	C0808	NL0009888734	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	3.2	2	0.5	15/12/11	20/12/11	EUR	3.043	1	0.08
72	B9830	NL0009887231	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	4	2	0.5	15/12/11	20/12/11	EUR	3.043	1	0.48



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73	B8705	NL0009800408	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	5	2	0.5	15/12/11	20/12/11	EUR	3.043	1	0.98
74	B7339	NL0009735547	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	5.4	2	0.5	15/12/11	20/12/11	EUR	3.043	1	1.18
75	B7340	NL0009735554	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	5.8	2	0.5	15/12/11	20/12/11	EUR	3.043	1	1.38
76	B7346	NL0009735612	WARRANT	PUT	Gas Natural SDG SA	EUR	13	2	0.5	15/12/11	20/12/11	EUR	12.83	1	0.09
77	B8706	NL0009800416	WARRANT	PUT	Gas Natural SDG SA	EUR	14	2	0.5	15/12/11	20/12/11	EUR	12.83	1	0.59
78	B8774	NL0009801091	WARRANT	PUT	Google Inc	USD	460	100	0.01	15/12/11	20/12/11	USD	619.54	1.3019	0.00
79	B7474	NL0009736891	WARRANT	PUT	Google Inc	USD	500	100	0.01	15/12/11	20/12/11	USD	619.54	1.3019	0.00
80	B9896	NL0009887892	WARRANT	PUT	Google Inc	USD	560	100	0.01	15/12/11	20/12/11	USD	619.54	1.3019	0.00
81	B7353	NL0009735687	WARRANT	PUT	Grifols SA	EUR	12.17	1.8718	0.5342	15/12/11	20/12/11	EUR	12.08	1	0.05
82	B8776	NL0009801117	WARRANT	PUT	Grifols SA	EUR	13.1	1.8718	0.5342	15/12/11	20/12/11	EUR	12.08	1	0.54
83	B8779	NL0009801141	WARRANT	PUT	Goldman Sachs Group Inc	USD	110	20	0.05	15/12/11	20/12/11	USD	91.9	1.3019	0.70
84	B7479	NL0009736941	WARRANT	PUT	Goldman Sachs Group Inc	USD	130	20	0.05	15/12/11	20/12/11	USD	91.9	1.3019	1.46
85	C0819	NL0009888841	WARRANT	PUT	Iberdrola SA	EUR	4.5	1	1	15/12/11	20/12/11	EUR	4.75	1	0.00
86	B9840	NL0009887330	WARRANT	PUT	Iberdrola SA	EUR	5	1	1	15/12/11	20/12/11	EUR	4.75	1	0.25
87	B7358	NL0009735737	WARRANT	PUT	Iberdrola SA	EUR	5.4	1	1	15/12/11	20/12/11	EUR	4.75	1	0.65
88	B7359	NL0009735745	WARRANT	PUT	Iberdrola SA	EUR	5.8	1	1	15/12/11	20/12/11	EUR	4.75	1	1.05
89	B7360	NL0009735752	WARRANT	PUT	Iberdrola SA	EUR	6.2	1	1	15/12/11	20/12/11	EUR	4.75	1	1.45
90	C0825	NL0009888908	WARRANT	PUT	Indra Sistemas SA	EUR	10.5	2	0.5	15/12/11	20/12/11	EUR	9.915	1	0.29



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91	B9842	NL0009887355	WARRANT	PUT	Indra Sistemas SA	EUR	11.5	2	0.5	15/12/11	20/12/11	EUR	9.915	1	0.79
92	B8712	NL0009800473	WARRANT	PUT	Indra Sistemas SA	EUR	12.5	2	0.5	15/12/11	20/12/11	EUR	9.915	1	1.29
93	B8713	NL0009800481	WARRANT	PUT	Indra Sistemas SA	EUR	13.5	2	0.5	15/12/11	20/12/11	EUR	9.915	1	1.79
94	B7364	NL0009735794	WARRANT	PUT	Indra Sistemas SA	EUR	14.5	2	0.5	15/12/11	20/12/11	EUR	9.915	1	2.29
95	B8782	NL0009801174	WARRANT	PUT	Intel Corp	USD	20	2	0.5	15/12/11	20/12/11	USD	23.31	1.3019	0.00
96	B8783	NL0009801182	WARRANT	PUT	Intel Corp	USD	21	2	0.5	15/12/11	20/12/11	USD	23.31	1.3019	0.00
97	B7485	NL0009737006	WARRANT	PUT	Intel Corp	USD	22	2	0.5	15/12/11	20/12/11	USD	23.31	1.3019	0.00
98	B7369	NL0009735844	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR	53.83	9.9684	0.1003	15/12/11	20/12/11	EUR	64.21	1	0.00
99	B8715	NL0009800507	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR	59.81	9.9684	0.1003	15/12/11	20/12/11	EUR	64.21	1	0.00
100	B9899	NL0009887926	WARRANT	PUT	JPMorgan Chase & Co	USD	36	5	0.2	15/12/11	20/12/11	USD	31.76	1.3019	0.65
101	B7490	NL0009737055	WARRANT	PUT	JPMorgan Chase & Co	USD	40	5	0.2	15/12/11	20/12/11	USD	31.76	1.3019	1.27
102	B7492	NL0009737071	WARRANT	PUT	JPMorgan Chase & Co	USD	43	5	0.2	15/12/11	20/12/11	USD	31.76	1.3019	1.73
103	B7494	NL0009737097	WARRANT	PUT	The Coca Cola Co	USD	64	5	0.2	15/12/11	20/12/11	USD	66.89	1.3019	0.00
104	B8789	NL0009801240	WARRANT	PUT	The Coca Cola Co	USD	68	5	0.2	15/12/11	20/12/11	USD	66.89	1.3019	0.17
105	B7498	NL0009737139	WARRANT	PUT	McDonald's Corp	USD	70	10	0.1	15/12/11	20/12/11	USD	98.14	1.3019	0.00
106	B7499	NL0009737147	WARRANT	PUT	McDonald's Corp	USD	75	10	0.1	15/12/11	20/12/11	USD	98.14	1.3019	0.00
107	B8791	NL0009801265	WARRANT	PUT	McDonald's Corp	USD	80	10	0.1	15/12/11	20/12/11	USD	98.14	1.3019	0.00
108	B8792	NL0009801273	WARRANT	PUT	McDonald's Corp	USD	85	10	0.1	15/12/11	20/12/11	USD	98.14	1.3019	0.00



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109	B7503	NL0009737188	WARRANT	PUT	Microsoft Corp	USD	23	5	0.2	15/12/11	20/12/11	USD	25.56	1.3019	0.00
110	B7504	NL0009737196	WARRANT	PUT	Microsoft Corp	USD	25	5	0.2	15/12/11	20/12/11	USD	25.56	1.3019	0.00
111	B7508	NL0009737238	WARRANT	PUT	Nike Inc	USD	75	10	0.1	15/12/11	20/12/11	USD	94.08	1.3019	0.00
112	B7509	NL0009737246	WARRANT	PUT	Nike Inc	USD	80	10	0.1	15/12/11	20/12/11	USD	94.08	1.3019	0.00
113	B8794	NL0009801299	WARRANT	PUT	Nike Inc	USD	85	10	0.1	15/12/11	20/12/11	USD	94.08	1.3019	0.00
114	B8795	NL0009801307	WARRANT	PUT	Nike Inc	USD	90	10	0.1	15/12/11	20/12/11	USD	94.08	1.3019	0.00
115	B9852	NL0009887454	WARRANT	PUT	Banco Popular Español SA	EUR	3	1	1	15/12/11	20/12/11	EUR	3.27	1	0.00
116	B7378	NL0009735935	WARRANT	PUT	Banco Popular Español SA	EUR	3.4	1	1	15/12/11	20/12/11	EUR	3.27	1	0.13
117	B7380	NL0009735950	WARRANT	PUT	Banco Popular Español SA	EUR	3.8	1	1	15/12/11	20/12/11	EUR	3.27	1	0.53
118	B9860	NL0009887538	WARRANT	PUT	Repsol YPF	EUR	17	5	0.2	15/12/11	20/12/11	EUR	22.24	1	0.00
119	B9862	NL0009887553	WARRANT	PUT	Repsol YPF	EUR	18.5	5	0.2	15/12/11	20/12/11	EUR	22.24	1	0.00
120	B7384	NL0009735992	WARRANT	PUT	Repsol YPF	EUR	21.5	2	0.5	15/12/11	20/12/11	EUR	22.24	1	0.00
121	B8721	NL0009800564	WARRANT	PUT	Repsol YPF	EUR	22.5	2	0.5	15/12/11	20/12/11	EUR	22.24	1	0.13
122	B7386	NL0009736016	WARRANT	PUT	Repsol YPF	EUR	23.5	2	0.5	15/12/11	20/12/11	EUR	22.24	1	0.63
123	B8722	NL0009800572	WARRANT	PUT	Repsol YPF	EUR	24.5	2	0.5	15/12/11	20/12/11	EUR	22.24	1	1.13
124	B9867	NL0009887603	WARRANT	PUT	Banco Santander SA	EUR	5.75	2	0.5	15/12/11	20/12/11	EUR	5.585	1	0.08
125	B9869	NL0009887629	WARRANT	PUT	Banco Santander SA	EUR	6.25	2	0.5	15/12/11	20/12/11	EUR	5.585	1	0.33
126	B7393	NL0009736081	WARRANT	PUT	Banco Santander SA	EUR	7.2	2	0.5	15/12/11	20/12/11	EUR	5.585	1	0.81



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SIBE	ISIN	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)			
127	B7395	NL0009736107	WARRANT	PUT	Banco Santander SA	EUR	7.7	2	0.5	15/12/11	20/12/11	EUR	5.585	1	1.06
128	B7397	NL0009736123	WARRANT	PUT	Banco Santander SA	EUR	8.2	2	0.5	15/12/11	20/12/11	EUR	5.585	1	1.31
129	B9876	NL0009887694	WARRANT	PUT	Telefónica SA	EUR	13.5	2	0.5	15/12/11	20/12/11	EUR	13.05	1	0.23
130	B9878	NL0009887710	WARRANT	PUT	Telefónica SA	EUR	14.5	2	0.5	15/12/11	20/12/11	EUR	13.05	1	0.73
131	B7410	NL0009736255	WARRANT	PUT	Telefónica SA	EUR	15.5	2	0.5	15/12/11	20/12/11	EUR	13.05	1	1.23
132	B7412	NL0009736271	WARRANT	PUT	Telefónica SA	EUR	16.5	2	0.5	15/12/11	20/12/11	EUR	13.05	1	1.73
133	B7413	NL0009736289	WARRANT	PUT	Telefónica SA	EUR	17.5	2	0.5	15/12/11	20/12/11	EUR	13.05	1	2.23
134	B7513	NL0009737287	WARRANT	PUT	Wal-Mart Stores Inc	USD	48	4	0.25	15/12/11	20/12/11	USD	57.95	1.3019	0.00
135	B7514	NL0009737295	WARRANT	PUT	Wal-Mart Stores Inc	USD	52	4	0.25	15/12/11	20/12/11	USD	57.95	1.3019	0.00
136	B9902	NL0009887959	WARRANT	PUT	Exxon Mobil Corp	USD	70	10	0.1	15/12/11	20/12/11	USD	80.03	1.3019	0.00
137	B7519	NL0009737345	WARRANT	PUT	Exxon Mobil Corp	USD	75	5	0.2	15/12/11	20/12/11	USD	80.03	1.3019	0.00
138	B7520	NL0009737352	WARRANT	PUT	Exxon Mobil Corp	USD	80	5	0.2	15/12/11	20/12/11	USD	80.03	1.3019	0.00
139	B7521	NL0009737360	WARRANT	PUT	Exxon Mobil Corp	USD	85	5	0.2	15/12/11	20/12/11	USD	80.03	1.3019	0.76



BNP PARIBAS

En Madrid, a 16 de Diciembre de 2011

El Emisor: BNP Paribas Arbitrage Issuance B.V.