



BNP PARIBAS

BNP Paribas Arbitrage Issuance B.V.

**EMISIONES DE WARRANTS/TURBOS CON
VENCIMIENTO 19/03/10
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	Barrera Knock-Out	Knock-In Status	Paridad	Ratio	Fecha de Emisión	Fecha de Admisión	Fecha de Vencimiento	Fecha de Liquidación	Precio de Liquidación	Tipo de Cambio Aplicable	Importe de Liquidación
1	A3674	NL0009102367	1,000,000	WARRANT	CALL	DAX Index	EUR 5400			500	0.002	08/07/09	22/07/09	19/03/10	24/03/10	EUR 6041.48	1	1.28
2	A5212	NL0009240787	1,000,000	WARRANT	CALL	DAX Index	EUR 6000			500	0.002	22/09/09	30/09/09	19/03/10	24/03/10	EUR 6041.48	1	0.08
3	A5214	NL0009240803	1,000,000	WARRANT	CALL	DAX Index	EUR 6400			500	0.002	22/09/09	30/09/09	19/03/10	24/03/10	EUR 6041.48	1	0.00
4	A6099	NL0009242866	500,000	WARRANT	CALL	DAX Index	EUR 6800			500	0.002	29/10/09	06/11/09	19/03/10	24/03/10	EUR 6041.48	1	0.00
5	A3676	NL0009102383	1,000,000	WARRANT	PUT	DAX Index	EUR 4000			500	0.002	08/07/09	22/07/09	19/03/10	24/03/10	EUR 6041.48	1	0.00
6	A5215	NL0009240811	1,000,000	WARRANT	PUT	DAX Index	EUR 5000			500	0.002	22/09/09	30/09/09	19/03/10	24/03/10	EUR 6041.48	1	0.00
7	A6100	NL0009242874	500,000	WARRANT	PUT	DAX Index	EUR 5400			500	0.002	29/10/09	06/11/09	19/03/10	24/03/10	EUR 6041.48	1	0.00
8	P0004	NL0009311059	500,000	TURBO PRO	CALL	IBEX 35® Index	EUR 12150	12150	DESACTIVADO	1000	0.001	30/11/09	14/12/09	19/03/10	24/03/10	EUR 10957.1	1	0.00
9	P0005	NL0009311067	500,000	TURBO PRO	CALL	IBEX 35® Index	EUR 12250	12250	DESACTIVADO	1000	0.001	30/11/09	14/12/09	19/03/10	24/03/10	EUR 10957.1	1	0.00
10	P0006	NL0009311075	500,000	TURBO PRO	CALL	IBEX 35® Index	EUR 12350	12350	DESACTIVADO	1000	0.001	30/11/09	14/12/09	19/03/10	24/03/10	EUR 10957.1	1	0.00
11	P0009	NL0009311109	500,000	TURBO PRO	PUT	IBEX 35® Index	EUR 12250	12250	ACTIVADO	1000	0.001	30/11/09	14/12/09	19/03/10	24/03/10	EUR 10957.1	1	1.29
12	P0010	NL0009311117	500,000	TURBO PRO	PUT	IBEX 35® Index	EUR 12350	12350	ACTIVADO	1000	0.001	30/11/09	14/12/09	19/03/10	24/03/10	EUR 10957.1	1	1.39
13	P0011	NL0009311125	500,000	TURBO PRO	PUT	IBEX 35® Index	EUR 12550	12550	DESACTIVADO	1000	0.001	30/11/09	14/12/09	19/03/10	24/03/10	EUR 10957.1	1	0.00
14	P0012	NL0009311133	500,000	TURBO PRO	PUT	IBEX 35® Index	EUR 12750	12750	DESACTIVADO	1000	0.001	30/11/09	14/12/09	19/03/10	24/03/10	EUR 10957.1	1	0.00
15	54037	NL0009242577	1,500,000	TURBO	PUT	IBEX 35® Index	EUR 11300	11300		1000	0.001	22/09/09	02/02/10	19/03/10	24/03/10	EUR 10957.1	1	0.34
16	54038	NL0009242585	1,500,000	TURBO	PUT	IBEX 35® Index	EUR 11500	11500		1000	0.001	22/09/09	02/02/10	19/03/10	24/03/10	EUR 10957.1	1	0.54
17	54070	NL0009308170	1,000,000	TURBO	PUT	IBEX 35® Index	EUR 11600	11600		1000	0.001	04/11/09	02/02/10	19/03/10	24/03/10	EUR 10957.1	1	0.64
18	54071	NL0009308188	1,000,000	TURBO	PUT	IBEX 35® Index	EUR 11800	11800		1000	0.001	04/11/09	26/01/10	19/03/10	24/03/10	EUR 10957.1	1	0.84
19	54106	NL0009310721	500,000	TURBO	PUT	IBEX 35® Index	EUR 12100	12100		1000	0.001	30/11/09	25/01/10	19/03/10	24/03/10	EUR 10957.1	1	1.14
20	54042	NL0009242627	1,500,000	TURBO	PUT	IBEX 35® Index	EUR 12300	12300		1000	0.001	22/09/09	30/09/09	19/03/10	24/03/10	EUR 10957.1	1	1.34
21	54073	NL0009308204	1,000,000	TURBO	PUT	IBEX 35® Index	EUR 12400	12400		1000	0.001	04/11/09	04/12/09	19/03/10	24/03/10	EUR 10957.1	1	1.44
22	54074	NL0009308212	1,000,000	TURBO	PUT	IBEX 35® Index	EUR 12600	12600		1000	0.001	04/11/09	25/01/10	19/03/10	24/03/10	EUR 10957.1	1	1.64
23	54043	NL0009242635	1,500,000	TURBO	PUT	IBEX 35® Index	EUR 12700	12700		1000	0.001	22/09/09	30/09/09	19/03/10	24/03/10	EUR 10957.1	1	1.74



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24	54044	NL0009242643	1,500,000	TURBO	PUT	IBEX 35® Index	EUR 12900	12900		1000	0.001	22/09/09	11/01/10	19/03/10	24/03/10	EUR 10957.1	1	1.94
25	54045	NL0009242650	1,500,000	TURBO	PUT	IBEX 35® Index	EUR 13100	13100		1000	0.001	22/09/09	11/01/10	19/03/10	24/03/10	EUR 10957.1	1	2.14
26	54046	NL0009242668	1,500,000	TURBO	PUT	IBEX 35® Index	EUR 13300	13300		1000	0.001	22/09/09	30/09/09	19/03/10	24/03/10	EUR 10957.1	1	2.34
27	54047	NL0009242676	1,500,000	TURBO	PUT	IBEX 35® Index	EUR 13500	13500		1000	0.001	22/09/09	25/01/10	19/03/10	24/03/10	EUR 10957.1	1	2.54
28	54048	NL0009242684	1,500,000	TURBO	PUT	IBEX 35® Index	EUR 13700	13700		1000	0.001	22/09/09	25/01/10	19/03/10	24/03/10	EUR 10957.1	1	2.74
29	A3680	NL0009102425	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 10000			1000	0.001	08/07/09	22/07/09	19/03/10	24/03/10	EUR 10957.1	1	0.96
30	A7923	NL0009342500	500,000	WARRANT	CALL	IBEX 35® Index	EUR 10500			1000	0.001	08/02/10	16/02/10	19/03/10	24/03/10	EUR 10957.1	1	0.46
31	A3682	NL0009102441	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 11000			1000	0.001	08/07/09	22/07/09	19/03/10	24/03/10	EUR 10957.1	1	0.00
32	A4280	NL0009211879	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 12000			1000	0.001	05/08/09	18/08/09	19/03/10	24/03/10	EUR 10957.1	1	0.00
33	A5218	NL0009240845	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 12500			1000	0.001	22/09/09	30/09/09	19/03/10	24/03/10	EUR 10957.1	1	0.00
34	A4282	NL0009211895	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 13000			1000	0.001	05/08/09	18/08/09	19/03/10	24/03/10	EUR 10957.1	1	0.00
35	A5221	NL0009240878	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 13500			1000	0.001	22/09/09	30/09/09	19/03/10	24/03/10	EUR 10957.1	1	0.00
36	A3683	NL0009102458	1,500,000	WARRANT	PUT	IBEX 35® Index	EUR 8000			1000	0.001	08/07/09	22/07/09	19/03/10	24/03/10	EUR 10957.1	1	0.00
37	A4283	NL0009211903	1,500,000	WARRANT	PUT	IBEX 35® Index	EUR 9000			1000	0.001	05/08/09	18/08/09	19/03/10	24/03/10	EUR 10957.1	1	0.00
38	A4284	NL0009211911	1,500,000	WARRANT	PUT	IBEX 35® Index	EUR 9750			1000	0.001	05/08/09	18/08/09	19/03/10	24/03/10	EUR 10957.1	1	0.00
39	A4287	NL0009211945	1,500,000	WARRANT	PUT	IBEX 35® Index	EUR 10500			1000	0.001	05/08/09	18/08/09	19/03/10	24/03/10	EUR 10957.1	1	0.00
40	A5226	NL0009240928	1,500,000	WARRANT	PUT	IBEX 35® Index	EUR 11000			1000	0.001	22/09/09	30/09/09	19/03/10	24/03/10	EUR 10957.1	1	0.04
41	A6106	NL0009242932	1,000,000	WARRANT	PUT	IBEX 35® Index	EUR 11500			1000	0.001	29/10/09	06/11/09	19/03/10	24/03/10	EUR 10957.1	1	0.54
42	A3692	NL0009102540	1,000,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1000			100	0.01	08/07/09	22/07/09	19/03/10	24/03/10	USD 1159.9	1.3548	1.18
43	A3694	NL0009102565	1,000,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1100			100	0.01	08/07/09	22/07/09	19/03/10	24/03/10	USD 1159.9	1.3548	0.44
44	A4289	NL0009211960	1,000,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1150			100	0.01	05/08/09	18/08/09	19/03/10	24/03/10	USD 1159.9	1.3548	0.07
45	A5232	NL0009240985	1,000,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1200			100	0.01	22/09/09	30/09/09	19/03/10	24/03/10	USD 1159.9	1.3548	0.00
46	A6107	NL0009242940	500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1250			100	0.01	29/10/09	06/11/09	19/03/10	24/03/10	USD 1159.9	1.3548	0.00



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47	A5233	NL0009240993	1,000,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1300			100	0.01	22/09/09	30/09/09	19/03/10	24/03/10	USD 1159.9	1.3548	0.00
48	A3695	NL0009102573	1,000,000	WARRANT	PUT	Standard & Poors' 500 Index	USD 800			100	0.01	08/07/09	22/07/09	19/03/10	24/03/10	USD 1159.9	1.3548	0.00
49	A4291	NL0009211986	1,000,000	WARRANT	PUT	Standard & Poors' 500 Index	USD 900			100	0.01	05/08/09	18/08/09	19/03/10	24/03/10	USD 1159.9	1.3548	0.00
50	A6108	NL0009242957	500,000	WARRANT	PUT	Standard & Poors' 500 Index	USD 1000			100	0.01	29/10/09	06/11/09	19/03/10	24/03/10	USD 1159.9	1.3548	0.00
51	A6347	NL0009308584	500,000	WARRANT	PUT	Standard & Poors' 500 Index	USD 1050			100	0.01	30/11/09	14/12/09	19/03/10	24/03/10	USD 1159.9	1.3548	0.00
52	A3698	NL0009102607	1,000,000	WARRANT	CALL	Eurostoxx 50® Index	EUR 2600			500	0.002	08/07/09	22/07/09	19/03/10	24/03/10	EUR 2931.35	1	0.66
53	A3700	NL0009102623	1,000,000	WARRANT	CALL	Eurostoxx 50® Index	EUR 2800			500	0.002	08/07/09	22/07/09	19/03/10	24/03/10	EUR 2931.35	1	0.26
54	A4293	NL0009212000	1,000,000	WARRANT	CALL	Eurostoxx 50® Index	EUR 3000			500	0.002	05/08/09	18/08/09	19/03/10	24/03/10	EUR 2931.35	1	0.00
55	A5235	NL0009241017	1,000,000	WARRANT	CALL	Eurostoxx 50® Index	EUR 3200			500	0.002	22/09/09	30/09/09	19/03/10	24/03/10	EUR 2931.35	1	0.00
56	A5237	NL0009241033	1,000,000	WARRANT	CALL	Eurostoxx 50® Index	EUR 3400			500	0.002	22/09/09	30/09/09	19/03/10	24/03/10	EUR 2931.35	1	0.00
57	A3701	NL0009102631	1,000,000	WARRANT	PUT	Eurostoxx 50® Index	EUR 2000			500	0.002	08/07/09	22/07/09	19/03/10	24/03/10	EUR 2931.35	1	0.00
58	A4296	NL0009212034	1,000,000	WARRANT	PUT	Eurostoxx 50® Index	EUR 2400			500	0.002	05/08/09	18/08/09	19/03/10	24/03/10	EUR 2931.35	1	0.00
59	A5238	NL0009241041	1,000,000	WARRANT	PUT	Eurostoxx 50® Index	EUR 2600			500	0.002	22/09/09	30/09/09	19/03/10	24/03/10	EUR 2931.35	1	0.00
60	A6110	NL0009242973	750,000	WARRANT	PUT	Eurostoxx 50® Index	EUR 2800			500	0.002	29/10/09	06/11/09	19/03/10	24/03/10	EUR 2931.35	1	0.00
61	A4298	NL0009212059	750,000	WARRANT	CALL	Apple Inc	USD 200			20	0.05	05/08/09	18/08/09	19/03/10	24/03/10	USD 222.3	1.3548	0.82
62	A6157	NL0009243443	500,000	WARRANT	CALL	Apple Inc	USD 220			20	0.05	29/10/09	06/11/09	19/03/10	24/03/10	USD 222.3	1.3548	0.08
63	A6349	NL0009308600	250,000	WARRANT	CALL	Abengoa SA	EUR 20			5	0.2	30/11/09	14/12/09	19/03/10	24/03/10	EUR 20.515	1	0.10
64	A4300	NL0009212075	250,000	WARRANT	CALL	Abengoa SA	EUR 22			5	0.2	05/08/09	18/08/09	19/03/10	24/03/10	EUR 20.515	1	0.00
65	A5244	NL0009241108	250,000	WARRANT	CALL	Abengoa SA	EUR 24			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	EUR 20.515	1	0.00
66	A6353	NL0009308642	250,000	WARRANT	CALL	ACS Actividades de Construccion y Servicios SA	EUR 35			10	0.1	30/11/09	14/12/09	19/03/10	24/03/10	EUR 34.15	1	0.00
67	A5245	NL0009241116	250,000	WARRANT	CALL	ACS Actividades de Construccion y Servicios SA	EUR 37			10	0.1	22/09/09	30/09/09	19/03/10	24/03/10	EUR 34.15	1	0.00
68	A4301	NL0009212083	250,000	WARRANT	CALL	ACS Actividades de Construccion y Servicios SA	EUR 39			10	0.1	05/08/09	18/08/09	19/03/10	24/03/10	EUR 34.15	1	0.00
69	A3716	NL0009102789	250,000	WARRANT	CALL	ACS Actividades de Construccion y Servicios SA	EUR 42			10	0.1	08/07/09	22/07/09	19/03/10	24/03/10	EUR 34.15	1	0.00



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70	A6357	NL0009308683	250,000	WARRANT	CALL	Acerinox SA	EUR 14.5			5	0.2	30/11/09	14/12/09	19/03/10	24/03/10	EUR 13.665	1	0.00
71	A6359	NL0009308709	250,000	WARRANT	CALL	Acerinox SA	EUR 15.5			5	0.2	30/11/09	14/12/09	19/03/10	24/03/10	EUR 13.665	1	0.00
72	A4303	NL0009212109	500,000	WARRANT	CALL	Acerinox SA	EUR 16.5			5	0.2	05/08/09	18/08/09	19/03/10	24/03/10	EUR 13.665	1	0.00
73	A5249	NL0009241157	500,000	WARRANT	CALL	Acerinox SA	EUR 17.5			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	EUR 13.665	1	0.00
74	A5250	NL0009241165	500,000	WARRANT	CALL	Acerinox SA	EUR 18.5			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	EUR 13.665	1	0.00
75	A4305	NL0009212125	500,000	WARRANT	CALL	Acciona SA	EUR 90			50	0.02	05/08/09	18/08/09	19/03/10	24/03/10	EUR 84.6	1	0.00
76	A4306	NL0009212133	500,000	WARRANT	CALL	Acciona SA	EUR 95			50	0.02	05/08/09	18/08/09	19/03/10	24/03/10	EUR 84.6	1	0.00
77	A3726	NL0009102888	500,000	WARRANT	CALL	Acciona SA	EUR 100			50	0.02	08/07/09	22/07/09	19/03/10	24/03/10	EUR 84.6	1	0.00
78	A5256	NL0009241223	500,000	WARRANT	CALL	Acciona SA	EUR 115			50	0.02	22/09/09	30/09/09	19/03/10	24/03/10	EUR 84.6	1	0.00
79	A6367	NL0009308782	250,000	WARRANT	CALL	Avanzit SA	EUR 0.85			1	1	30/11/09	14/12/09	19/03/10	24/03/10	EUR 0.75	1	0.00
80	A6111	NL0009242981	500,000	WARRANT	CALL	Avanzit SA	EUR 1			1	1	29/10/09	06/11/09	19/03/10	24/03/10	EUR 0.75	1	0.00
81	A5259	NL0009241256	500,000	WARRANT	CALL	Avanzit SA	EUR 1.5			1	1	22/09/09	30/09/09	19/03/10	24/03/10	EUR 0.75	1	0.00
82	A8125	NL0009375278	250,000	WARRANT	CALL	Bank of America Corp	USD 15.5			2	0.5	08/02/10	16/02/10	19/03/10	24/03/10	USD 16.82	1.3548	0.49
83	A6159	NL0009243468	500,000	WARRANT	CALL	Bank of America Corp	USD 18			2	0.5	29/10/09	06/11/09	19/03/10	24/03/10	USD 16.82	1.3548	0.00
84	A6160	NL0009243476	500,000	WARRANT	CALL	Bank of America Corp	USD 19.5			2	0.5	29/10/09	06/11/09	19/03/10	24/03/10	USD 16.82	1.3548	0.00
85	A6161	NL0009243484	500,000	WARRANT	CALL	Bank of America Corp	USD 21			2	0.5	29/10/09	06/11/09	19/03/10	24/03/10	USD 16.82	1.3548	0.00
86	A7958	NL0009343789	500,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 10			2	0.5	08/02/10	16/02/10	19/03/10	24/03/10	EUR 10.33	1	0.17
87	A3733	NL0009102953	1,000,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 10.5			2	0.5	08/07/09	22/07/09	19/03/10	24/03/10	EUR 10.33	1	0.00
88	A4311	NL0009212182	1,000,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 12.5			2	0.5	05/08/09	18/08/09	19/03/10	24/03/10	EUR 10.33	1	0.00
89	A4313	NL0009212208	1,000,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 13.5			2	0.5	05/08/09	18/08/09	19/03/10	24/03/10	EUR 10.33	1	0.00
90	A5260	NL0009241264	1,000,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 14.5			2	0.5	22/09/09	30/09/09	19/03/10	24/03/10	EUR 10.33	1	0.00
91	A7971	NL0009343912	250,000	WARRANT	CALL	Bankinter SA	EUR 6			1	1	08/02/10	16/02/10	19/03/10	24/03/10	EUR 6.413	1	0.41
92	A7973	NL0009343938	250,000	WARRANT	CALL	Bankinter SA	EUR 6.5			1	1	08/02/10	16/02/10	19/03/10	24/03/10	EUR 6.413	1	0.00

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93	A6374	NL0009308857	250,000	WARRANT	CALL	Bankinter SA	EUR 7.5			2	0.5	30/11/09	14/12/09	19/03/10	24/03/10	EUR 6.413	1	0.00
94	A6376	NL0009308873	250,000	WARRANT	CALL	Bankinter SA	EUR 8			2	0.5	30/11/09	14/12/09	19/03/10	24/03/10	EUR 6.413	1	0.00
95	A6378	NL0009308899	250,000	WARRANT	CALL	Bankinter SA	EUR 8.5			2	0.5	30/11/09	14/12/09	19/03/10	24/03/10	EUR 6.413	1	0.00
96	A4321	NL0009212281	500,000	WARRANT	CALL	Bankinter SA	EUR 9			2	0.5	05/08/09	18/08/09	19/03/10	24/03/10	EUR 6.413	1	0.00
97	A5262	NL0009241280	500,000	WARRANT	CALL	Bankinter SA	EUR 9.5			2	0.5	22/09/09	30/09/09	19/03/10	24/03/10	EUR 6.413	1	0.00
98	A4322	NL0009212299	500,000	WARRANT	CALL	Bankinter SA	EUR 10			2	0.5	05/08/09	18/08/09	19/03/10	24/03/10	EUR 6.413	1	0.00
99	A5264	NL0009241306	500,000	WARRANT	CALL	Bankinter SA	EUR 10.5			2	0.5	22/09/09	30/09/09	19/03/10	24/03/10	EUR 6.413	1	0.00
100	A7983	NL0009344035	250,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 20			5	0.2	08/02/10	16/02/10	19/03/10	24/03/10	EUR 20.365	1	0.07
101	A7985	NL0009344050	250,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 21			5	0.2	08/02/10	16/02/10	19/03/10	24/03/10	EUR 20.365	1	0.00
102	A6114	NL0009243013	500,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 24			10	0.1	29/10/09	06/11/09	19/03/10	24/03/10	EUR 20.365	1	0.00
103	A6115	NL0009243021	500,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 25			10	0.1	29/10/09	06/11/09	19/03/10	24/03/10	EUR 20.365	1	0.00
104	A6116	NL0009243039	500,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 26			10	0.1	29/10/09	06/11/09	19/03/10	24/03/10	EUR 20.365	1	0.00
105	A6384	NL0009308956	250,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 27			10	0.1	30/11/09	14/12/09	19/03/10	24/03/10	EUR 20.365	1	0.00
106	A4326	NL0009212331	500,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 28			10	0.1	05/08/09	18/08/09	19/03/10	24/03/10	EUR 20.365	1	0.00
107	A5268	NL0009241348	500,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 30			10	0.1	22/09/09	30/09/09	19/03/10	24/03/10	EUR 20.365	1	0.00
108	A8131	NL0009375336	250,000	WARRANT	CALL	Citigroup Inc	USD 3.3			1	1	08/02/10	16/02/10	19/03/10	24/03/10	USD 3.9	1.3548	0.44
109	A6163	NL0009243500	500,000	WARRANT	CALL	Citigroup Inc	USD 5			1	1	29/10/09	06/11/09	19/03/10	24/03/10	USD 3.9	1.3548	0.00
110	A6164	NL0009243518	500,000	WARRANT	CALL	Citigroup Inc	USD 5.5			1	1	29/10/09	06/11/09	19/03/10	24/03/10	USD 3.9	1.3548	0.00
111	A6165	NL0009243526	500,000	WARRANT	CALL	Citigroup Inc	USD 6			1	1	29/10/09	06/11/09	19/03/10	24/03/10	USD 3.9	1.3548	0.00
112	A4328	NL0009212356	750,000	WARRANT	CALL	Cisco Systems Inc	USD 26			5	0.2	05/08/09	18/08/09	19/03/10	24/03/10	USD 26.17	1.3548	0.03
113	A5272	NL0009241389	750,000	WARRANT	CALL	Cisco Systems Inc	USD 28			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	USD 26.17	1.3548	0.00
114	A6388	NL0009308998	250,000	WARRANT	CALL	Ercros SA	EUR 1.8			1	1	30/11/09	14/12/09	19/03/10	24/03/10	EUR 1.323	1	0.00
115	A6118	NL0009243054	500,000	WARRANT	CALL	Enagas SA	EUR 14			5	0.2	29/10/09	06/11/09	19/03/10	24/03/10	EUR 16.17	1	0.43



	SIBE	ISIN	Tamaño Emisión	Producto	Tipo	Activo Subyacente	Precio de Ejercicio	Barrera Knock-Out	Knock-In Status	Paridad	Ratio	Fecha de Emisión	Fecha de Admisión	Fecha de Vencimiento	Fecha de Liquidación	Precio de Liquidación	Tipo de Cambio Aplicable	Importe de Liquidación
116	A5275	NL0009241413	500,000	WARRANT	CALL	Enagas SA	EUR 15			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	EUR 16.17	1	0.23
117	A5276	NL0009241421	500,000	WARRANT	CALL	Enagas SA	EUR 16			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	EUR 16.17	1	0.03
118	A5277	NL0009241439	500,000	WARRANT	CALL	Enagas SA	EUR 17			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	EUR 16.17	1	0.00
119	A6395	NL0009309061	250,000	WARRANT	CALL	Faes Farma SA	EUR 3.69			1.8465	0.5416	30/11/09	14/12/09	19/03/10	24/03/10	EUR 3.485	1	0.00
120	A7996	NL0009344167	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 27			5	0.2	08/02/10	16/02/10	19/03/10	24/03/10	EUR 26.285	1	0.00
121	A5284	NL0009241504	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 30			10	0.1	22/09/09	30/09/09	19/03/10	24/03/10	EUR 26.285	1	0.00
122	A5286	NL0009241520	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 32			10	0.1	22/09/09	30/09/09	19/03/10	24/03/10	EUR 26.285	1	0.00
123	A5287	NL0009241538	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 34			10	0.1	22/09/09	30/09/09	19/03/10	24/03/10	EUR 26.285	1	0.00
124	A6120	NL0009243070	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 36			10	0.1	29/10/09	06/11/09	19/03/10	24/03/10	EUR 26.285	1	0.00
125	A6121	NL0009243088	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 38			10	0.1	29/10/09	06/11/09	19/03/10	24/03/10	EUR 26.285	1	0.00
126	A4331	NL0009212380	250,000	WARRANT	CALL	Ferrovial SA	EUR 6.75			2.5	0.4	05/08/09	18/08/09	19/03/10	24/03/10	EUR 7.46	1	0.28
127	A5289	NL0009241553	250,000	WARRANT	CALL	Ferrovial SA	EUR 7.25			2.5	0.4	22/09/09	30/09/09	19/03/10	24/03/10	EUR 7.46	1	0.08
128	A5291	NL0009241579	250,000	WARRANT	CALL	Ferrovial SA	EUR 7.75			2.5	0.4	22/09/09	30/09/09	19/03/10	24/03/10	EUR 7.46	1	0.00
129	A5292	NL0009241587	250,000	WARRANT	CALL	Ferrovial SA	EUR 8.25			2.5	0.4	22/09/09	30/09/09	19/03/10	24/03/10	EUR 7.46	1	0.00
130	A6122	NL0009243096	250,000	WARRANT	CALL	Ferrovial SA	EUR 8.75			2.5	0.4	29/10/09	06/11/09	19/03/10	24/03/10	EUR 7.46	1	0.00
131	A6124	NL0009243112	250,000	WARRANT	CALL	Ferrovial SA	EUR 9.25			2.5	0.4	29/10/09	06/11/09	19/03/10	24/03/10	EUR 7.46	1	0.00
132	A6125	NL0009243120	250,000	WARRANT	CALL	Ferrovial SA	EUR 9.75			2.5	0.4	29/10/09	06/11/09	19/03/10	24/03/10	EUR 7.46	1	0.00
133	A8009	NL0009344290	250,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 9.75			2	0.5	08/02/10	16/02/10	19/03/10	24/03/10	EUR 9.777	1	0.01
134	A8011	NL0009344316	250,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 10.25			2	0.5	08/02/10	16/02/10	19/03/10	24/03/10	EUR 9.777	1	0.00
135	A6408	NL0009309194	250,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 13.5			5	0.2	30/11/09	14/12/09	19/03/10	24/03/10	EUR 9.777	1	0.00
136	A6126	NL0009243138	500,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 14.5			5	0.2	29/10/09	06/11/09	19/03/10	24/03/10	EUR 9.777	1	0.00
137	A6127	NL0009243146	500,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 15.5			5	0.2	29/10/09	06/11/09	19/03/10	24/03/10	EUR 9.777	1	0.00
138	A5293	NL0009241595	750,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 16.5			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	EUR 9.777	1	0.00



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139	A5294	NL0009241603	750,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 17.5			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	EUR 9.777	1	0.00
140	A4333	NL0009212406	750,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 18			5	0.2	05/08/09	18/08/09	19/03/10	24/03/10	EUR 9.777	1	0.00
141	A5297	NL0009241637	750,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 19.5			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	EUR 9.777	1	0.00
142	A8016	NL0009344365	250,000	WARRANT	CALL	Gas Natural SDG SA	EUR 13.5			2	0.5	08/02/10	16/02/10	19/03/10	24/03/10	EUR 13.975	1	0.24
143	A6129	NL0009243161	500,000	WARRANT	CALL	Gas Natural SDG SA	EUR 14.5			5	0.2	29/10/09	06/11/09	19/03/10	24/03/10	EUR 13.975	1	0.00
144	A6415	NL0009309269	250,000	WARRANT	CALL	Gas Natural SDG SA	EUR 15			5	0.2	30/11/09	14/12/09	19/03/10	24/03/10	EUR 13.975	1	0.00
145	A5300	NL0009241660	500,000	WARRANT	CALL	Gas Natural SDG SA	EUR 15.5			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	EUR 13.975	1	0.00
146	A4336	NL0009212430	500,000	WARRANT	CALL	Gas Natural SDG SA	EUR 16			5	0.2	05/08/09	18/08/09	19/03/10	24/03/10	EUR 13.975	1	0.00
147	A5302	NL0009241686	500,000	WARRANT	CALL	Gas Natural SDG SA	EUR 16.5			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	EUR 13.975	1	0.00
148	A5304	NL0009241702	500,000	WARRANT	CALL	Gas Natural SDG SA	EUR 17.5			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	EUR 13.975	1	0.00
149	A4339	NL0009212463	750,000	WARRANT	CALL	Google Inc	USD 550			100	0.01	05/08/09	18/08/09	19/03/10	24/03/10	USD 560.03	1.3548	0.07
150	A6169	NL0009243567	500,000	WARRANT	CALL	Google Inc	USD 600			100	0.01	29/10/09	06/11/09	19/03/10	24/03/10	USD 560.03	1.3548	0.00
151	A6170	NL0009243575	500,000	WARRANT	CALL	Google Inc	USD 650			100	0.01	29/10/09	06/11/09	19/03/10	24/03/10	USD 560.03	1.3548	0.00
152	A8023	NL0009344431	250,000	WARRANT	CALL	Grifols SA	EUR 11			2	0.5	08/02/10	16/02/10	19/03/10	24/03/10	EUR 11.19	1	0.09
153	A6130	NL0009243179	500,000	WARRANT	CALL	Grifols SA	EUR 12			5	0.2	29/10/09	06/11/09	19/03/10	24/03/10	EUR 11.19	1	0.00
154	A6131	NL0009243187	500,000	WARRANT	CALL	Grifols SA	EUR 13			5	0.2	29/10/09	06/11/09	19/03/10	24/03/10	EUR 11.19	1	0.00
155	A6132	NL0009243195	500,000	WARRANT	CALL	Grifols SA	EUR 14			5	0.2	29/10/09	06/11/09	19/03/10	24/03/10	EUR 11.19	1	0.00
156	A8150	NL0009375526	250,000	WARRANT	CALL	Goldman Sachs Group Inc	USD 160			20	0.05	08/02/10	16/02/10	19/03/10	24/03/10	USD 177.9	1.3548	0.66
157	A6173	NL0009243609	500,000	WARRANT	CALL	Goldman Sachs Group Inc	USD 200			20	0.05	29/10/09	06/11/09	19/03/10	24/03/10	USD 177.9	1.3548	0.00
158	A6174	NL0009243617	500,000	WARRANT	CALL	Goldman Sachs Group Inc	USD 220			20	0.05	29/10/09	06/11/09	19/03/10	24/03/10	USD 177.9	1.3548	0.00
159	A6175	NL0009243625	500,000	WARRANT	CALL	Goldman Sachs Group Inc	USD 240			20	0.05	29/10/09	06/11/09	19/03/10	24/03/10	USD 177.9	1.3548	0.00
160	A4340	NL0009212471	750,000	WARRANT	CALL	Iberdrola SA	EUR 6.25			2	0.5	05/08/09	18/08/09	19/03/10	24/03/10	EUR 6.255	1	0.00
161	A6133	NL0009243203	500,000	WARRANT	CALL	Iberdrola SA	EUR 6.75			2	0.5	29/10/09	06/11/09	19/03/10	24/03/10	EUR 6.255	1	0.00



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162	A4341	NL0009212489	750,000	WARRANT	CALL	Iberdrola SA	EUR 7.25			2	0.5	05/08/09	18/08/09	19/03/10	24/03/10	EUR 6.255	1	0.00
163	A5311	NL0009241777	750,000	WARRANT	CALL	Iberdrola SA	EUR 7.75			2	0.5	22/09/09	30/09/09	19/03/10	24/03/10	EUR 6.255	1	0.00
164	A4343	NL0009212505	750,000	WARRANT	CALL	Iberia Lineas Aéreas de España SA	EUR 1.8			1	1	05/08/09	18/08/09	19/03/10	24/03/10	EUR 2.597	1	0.80
165	A5316	NL0009241827	750,000	WARRANT	CALL	Iberia Lineas Aéreas de España SA	EUR 2.3			1	1	22/09/09	30/09/09	19/03/10	24/03/10	EUR 2.597	1	0.30
166	A5318	NL0009241843	750,000	WARRANT	CALL	Iberia Lineas Aéreas de España SA	EUR 2.5			1	1	22/09/09	30/09/09	19/03/10	24/03/10	EUR 2.597	1	0.10
167	A6135	NL0009243229	500,000	WARRANT	CALL	Iberia Lineas Aéreas de España SA	EUR 2.7			1	1	29/10/09	06/11/09	19/03/10	24/03/10	EUR 2.597	1	0.00
168	A6137	NL0009243245	250,000	WARRANT	CALL	Iberdrola Renovables SA	EUR 3.4			1	1	29/10/09	06/11/09	19/03/10	24/03/10	EUR 3.117	1	0.00
169	A6138	NL0009243252	250,000	WARRANT	CALL	Iberdrola Renovables SA	EUR 3.8			1	1	29/10/09	06/11/09	19/03/10	24/03/10	EUR 3.117	1	0.00
170	A6429	NL0009309400	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 16			5	0.2	30/11/09	14/12/09	19/03/10	24/03/10	EUR 15.1	1	0.00
171	A4344	NL0009212513	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 17			5	0.2	05/08/09	18/08/09	19/03/10	24/03/10	EUR 15.1	1	0.00
172	A5322	NL0009241884	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 18			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	EUR 15.1	1	0.00
173	A4345	NL0009212521	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 19			5	0.2	05/08/09	18/08/09	19/03/10	24/03/10	EUR 15.1	1	0.00
174	A6139	NL0009243260	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 20			5	0.2	29/10/09	06/11/09	19/03/10	24/03/10	EUR 15.1	1	0.00
175	A5325	NL0009241918	750,000	WARRANT	CALL	Intel Corp	USD 20			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	USD 22.01	1.3548	0.30
176	A4348	NL0009212554	750,000	WARRANT	CALL	Intel Corp	USD 22			5	0.2	05/08/09	18/08/09	19/03/10	24/03/10	USD 22.01	1.3548	0.00
177	A6177	NL0009243641	500,000	WARRANT	CALL	Intel Corp	USD 24			5	0.2	29/10/09	06/11/09	19/03/10	24/03/10	USD 22.01	1.3548	0.00
178	A4350	NL0009212570	1,000,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 41			10	0.1	05/08/09	18/08/09	19/03/10	24/03/10	EUR 48.79	1	0.78
179	A4352	NL0009212596	1,000,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 44			10	0.1	05/08/09	18/08/09	19/03/10	24/03/10	EUR 48.79	1	0.48
180	A5329	NL0009241959	1,000,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 46			10	0.1	22/09/09	30/09/09	19/03/10	24/03/10	EUR 48.79	1	0.28
181	A6443	NL0009309541	250,000	WARRANT	CALL	Jazztel PLC	EUR 3.2			5	0.2	30/11/09	14/12/09	19/03/10	24/03/10	EUR 2.744	1	0.00
182	A8162	NL0009375641	250,000	WARRANT	CALL	JPMorgan Chase & Co	USD 40			5	0.2	08/02/10	16/02/10	19/03/10	24/03/10	USD 43.45	1.3548	0.51
183	A6179	NL0009243666	500,000	WARRANT	CALL	JPMorgan Chase & Co	USD 50			5	0.2	29/10/09	06/11/09	19/03/10	24/03/10	USD 43.45	1.3548	0.00
184	A6180	NL0009243674	500,000	WARRANT	CALL	JPMorgan Chase & Co	USD 55			5	0.2	29/10/09	06/11/09	19/03/10	24/03/10	USD 43.45	1.3548	0.00



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185	A6181	NL0009243682	500,000	WARRANT	CALL	JPMorgan Chase & Co	USD 60			5	0.2	29/10/09	06/11/09	19/03/10	24/03/10	USD 43.45	1.3548	0.00
186	A4357	NL0009212646	500,000	WARRANT	CALL	Mapfre SA	EUR 3.2			1	1	05/08/09	18/08/09	19/03/10	24/03/10	EUR 2.729	1	0.00
187	A5336	NL0009242023	500,000	WARRANT	CALL	Mapfre SA	EUR 3.5			1	1	22/09/09	30/09/09	19/03/10	24/03/10	EUR 2.729	1	0.00
188	A6142	NL0009243294	500,000	WARRANT	CALL	Mapfre SA	EUR 3.8			1	1	29/10/09	06/11/09	19/03/10	24/03/10	EUR 2.729	1	0.00
189	A8060	NL0009374628	250,000	WARRANT	CALL	Banco Popular Español SA	EUR 5			1	1	08/02/10	16/02/10	19/03/10	24/03/10	EUR 5.404	1	0.40
190	A8062	NL0009374644	250,000	WARRANT	CALL	Banco Popular Español SA	EUR 5.4			1	1	08/02/10	16/02/10	19/03/10	24/03/10	EUR 5.404	1	0.00
191	A6444	NL0009309558	250,000	WARRANT	CALL	Banco Popular Español SA	EUR 6			2	0.5	30/11/09	14/12/09	19/03/10	24/03/10	EUR 5.404	1	0.00
192	A6446	NL0009309574	250,000	WARRANT	CALL	Banco Popular Español SA	EUR 6.5			2	0.5	30/11/09	14/12/09	19/03/10	24/03/10	EUR 5.404	1	0.00
193	A6143	NL0009243302	500,000	WARRANT	CALL	Banco Popular Español SA	EUR 7			2	0.5	29/10/09	06/11/09	19/03/10	24/03/10	EUR 5.404	1	0.00
194	A4358	NL0009212653	750,000	WARRANT	CALL	Banco Popular Español SA	EUR 7.5			2	0.5	05/08/09	18/08/09	19/03/10	24/03/10	EUR 5.404	1	0.00
195	A5338	NL0009242049	750,000	WARRANT	CALL	Banco Popular Español SA	EUR 8			2	0.5	22/09/09	30/09/09	19/03/10	24/03/10	EUR 5.404	1	0.00
196	A5340	NL0009242064	750,000	WARRANT	CALL	Banco Popular Español SA	EUR 8.5			2	0.5	22/09/09	30/09/09	19/03/10	24/03/10	EUR 5.404	1	0.00
197	A4360	NL0009212679	750,000	WARRANT	CALL	Repsol YPF	EUR 17			5	0.2	05/08/09	18/08/09	19/03/10	24/03/10	EUR 17.86	1	0.17
198	A4361	NL0009212687	750,000	WARRANT	CALL	Repsol YPF	EUR 19			5	0.2	05/08/09	18/08/09	19/03/10	24/03/10	EUR 17.86	1	0.00
199	A5345	NL0009242114	750,000	WARRANT	CALL	Repsol YPF	EUR 20			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	EUR 17.86	1	0.00
200	A5347	NL0009242130	750,000	WARRANT	CALL	Repsol YPF	EUR 21			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	EUR 17.86	1	0.00
201	A5349	NL0009242155	750,000	WARRANT	CALL	Repsol YPF	EUR 22			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	EUR 17.86	1	0.00
202	A3853	NL0009211234	750,000	WARRANT	CALL	Banco Santander SA	EUR 9.5			2	0.5	08/07/09	22/07/09	19/03/10	24/03/10	EUR 10.03	1	0.27
203	A4365	NL0009212729	750,000	WARRANT	CALL	Banco Santander SA	EUR 10.25			2	0.5	05/08/09	18/08/09	19/03/10	24/03/10	EUR 10.03	1	0.00
204	A4367	NL0009212745	750,000	WARRANT	CALL	Banco Santander SA	EUR 11			2	0.5	05/08/09	18/08/09	19/03/10	24/03/10	EUR 10.03	1	0.00
205	A4369	NL0009212760	750,000	WARRANT	CALL	Banco Santander SA	EUR 11.75			2	0.5	05/08/09	18/08/09	19/03/10	24/03/10	EUR 10.03	1	0.00
206	A6458	NL0009309699	500,000	WARRANT	CALL	Banco Santander SA	EUR 12			2	0.5	30/11/09	14/12/09	19/03/10	24/03/10	EUR 10.03	1	0.00
207	A4371	NL0009212786	750,000	WARRANT	CALL	Banco Santander SA	EUR 12.5			2	0.5	05/08/09	18/08/09	19/03/10	24/03/10	EUR 10.03	1	0.00



	SIBE	ISIN	Tamaño Emisión	Producto	Tipo	Activo Subyacente	Precio de Ejercicio	Barrera Knock-Out	Knock-In Status	Paridad	Ratio	Fecha de Emisión	Fecha de Admisión	Fecha de Vencimiento	Fecha de Liquidación	Precio de Liquidación	Tipo de Cambio Aplicable	Importe de Liquidación
208	A6460	NL0009309715	500,000	WARRANT	CALL	Banco Santander SA	EUR 13			2	0.5	30/11/09	14/12/09	19/03/10	24/03/10	EUR 10.03	1	0.00
209	A5354	NL0009242205	750,000	WARRANT	CALL	Banco Santander SA	EUR 13.5			2	0.5	22/09/09	30/09/09	19/03/10	24/03/10	EUR 10.03	1	0.00
210	A6146	NL0009243336	500,000	WARRANT	CALL	Banco Santander SA	EUR 14			2	0.5	29/10/09	06/11/09	19/03/10	24/03/10	EUR 10.03	1	0.00
211	A6466	NL0009309772	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 10			5	0.2	30/11/09	14/12/09	19/03/10	24/03/10	EUR 6.961	1	0.00
212	A6468	NL0009309798	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 11			5	0.2	30/11/09	14/12/09	19/03/10	24/03/10	EUR 6.961	1	0.00
213	A5357	NL0009242239	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 12			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	EUR 6.961	1	0.00
214	A5358	NL0009242247	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 13			5	0.2	22/09/09	30/09/09	19/03/10	24/03/10	EUR 6.961	1	0.00
215	A4376	NL0009212836	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 14			5	0.2	05/08/09	18/08/09	19/03/10	24/03/10	EUR 6.961	1	0.00
216	A6151	NL0009243385	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 15			5	0.2	29/10/09	06/11/09	19/03/10	24/03/10	EUR 6.961	1	0.00
217	A8100	NL0009375021	500,000	WARRANT	CALL	Telefónica SA	EUR 17			2	0.5	08/02/10	16/02/10	19/03/10	24/03/10	EUR 17.775	1	0.39
218	A3866	NL0009211366	750,000	WARRANT	CALL	Telefónica SA	EUR 18			2	0.5	08/07/09	22/07/09	19/03/10	24/03/10	EUR 17.775	1	0.00
219	A4377	NL0009212844	750,000	WARRANT	CALL	Telefónica SA	EUR 19			2	0.5	05/08/09	18/08/09	19/03/10	24/03/10	EUR 17.775	1	0.00
220	A4379	NL0009212869	750,000	WARRANT	CALL	Telefónica SA	EUR 20			2	0.5	05/08/09	18/08/09	19/03/10	24/03/10	EUR 17.775	1	0.00
221	A4381	NL0009212885	750,000	WARRANT	CALL	Telefónica SA	EUR 21			2	0.5	05/08/09	18/08/09	19/03/10	24/03/10	EUR 17.775	1	0.00
222	A5360	NL0009242262	750,000	WARRANT	CALL	Telefónica SA	EUR 22			2	0.5	22/09/09	30/09/09	19/03/10	24/03/10	EUR 17.775	1	0.00
223	A5362	NL0009242288	750,000	WARRANT	CALL	Telefónica SA	EUR 23			2	0.5	22/09/09	30/09/09	19/03/10	24/03/10	EUR 17.775	1	0.00
224	A6480	NL0009309913	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR 8			2	0.5	30/11/09	14/12/09	19/03/10	24/03/10	EUR 11.795	1	1.90
225	A6155	NL0009243427	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR 8.5			2	0.5	29/10/09	06/11/09	19/03/10	24/03/10	EUR 11.795	1	1.65
226	A4385	NL0009212927	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR 9.5			2	0.5	05/08/09	18/08/09	19/03/10	24/03/10	EUR 11.795	1	1.15
227	A4386	NL0009212935	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR 10.5			2	0.5	05/08/09	18/08/09	19/03/10	24/03/10	EUR 11.795	1	0.65
228	A6483	NL0009309947	250,000	WARRANT	CALL	Técnicas Reunidas SA	EUR 38			10	0.1	30/11/09	14/12/09	19/03/10	24/03/10	EUR 45.14	1	0.71
229	A6485	NL0009309962	250,000	WARRANT	CALL	Técnicas Reunidas SA	EUR 40			10	0.1	30/11/09	14/12/09	19/03/10	24/03/10	EUR 45.14	1	0.51
230	A4388	NL0009212950	250,000	WARRANT	CALL	Técnicas Reunidas SA	EUR 42			10	0.1	05/08/09	18/08/09	19/03/10	24/03/10	EUR 45.14	1	0.31



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	SIBE	ISIN	Tamaño Emisión	Producto	Tipo	Activo Subyacente	Precio de Ejercicio	Barrera Knock-Out	Knock-In Status	Paridad	Ratio	Fecha de Emisión	Fecha de Admisión	Fecha de Vencimiento	Fecha de Liquidación	Precio de Liquidación	Tipo de Cambio Aplicable	Importe de Liquidación
231	A5366	NL0009242320	250,000	WARRANT	CALL	Técnicas Reunidas SA	EUR 45			10	0.1	22/09/09	30/09/09	19/03/10	24/03/10	EUR 45.14	1	0.01
232	A5367	NL0009242338	250,000	WARRANT	CALL	Técnicas Reunidas SA	EUR 48			10	0.1	22/09/09	30/09/09	19/03/10	24/03/10	EUR 45.14	1	0.00
233	A5372	NL0009242387	250,000	WARRANT	CALL	Zeltia SA	EUR 4.25			2	0.5	22/09/09	30/09/09	19/03/10	24/03/10	EUR 4.04	1	0.00
234	A5373	NL0009242395	250,000	WARRANT	CALL	Zeltia SA	EUR 4.75			2	0.5	22/09/09	30/09/09	19/03/10	24/03/10	EUR 4.04	1	0.00
235	A6490	NL0009310010	250,000	WARRANT	CALL	Zeltia SA	EUR 5.25			2	0.5	30/11/09	14/12/09	19/03/10	24/03/10	EUR 4.04	1	0.00



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En Madrid, a 22 de Marzo de 2010

El Emisor: BNP Paribas Arbitrage Issuance B.V.