



**BNP PARIBAS**

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

**EMISIONES CON  
VENCIMIENTO 16/06/11  
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.



# BNP PARIBAS

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	B4535	NL0009673078	WARRANT	PUT	Apple Inc	USD	270	20	0.05	16/06/11	21/06/11	USD	325.13	1.4088	0.00
2	B4536	NL0009673086	WARRANT	PUT	Apple Inc	USD	300	20	0.05	16/06/11	21/06/11	USD	325.13	1.4088	0.00
3	B5858	NL0009675552	WARRANT	PUT	Apple Inc	USD	350	20	0.05	16/06/11	21/06/11	USD	325.13	1.4088	0.88
4	B4412	NL0009603745	WARRANT	PUT	Abengoa SA	EUR	16.5	5	0.2	16/06/11	21/06/11	EUR	21.045	1	0.00
5	B4413	NL0009603752	WARRANT	PUT	Abengoa SA	EUR	17.5	5	0.2	16/06/11	21/06/11	EUR	21.045	1	0.00
6	B5728	NL0009674258	WARRANT	PUT	Abengoa SA	EUR	19.5	5	0.2	16/06/11	21/06/11	EUR	21.045	1	0.00
7	B5729	NL0009674266	WARRANT	PUT	Abengoa SA	EUR	20.5	5	0.2	16/06/11	21/06/11	EUR	21.045	1	0.00
8	B4417	NL0009603794	WARRANT	PUT	ACS Actividades de Construcción y Servicios SA	EUR	33	5	0.2	16/06/11	21/06/11	EUR	31.505	1	0.30
9	B4418	NL0009603802	WARRANT	PUT	ACS Actividades de Construcción y Servicios SA	EUR	35	5	0.2	16/06/11	21/06/11	EUR	31.505	1	0.70
10	B5734	NL0009674316	WARRANT	PUT	ACS Actividades de Construcción y Servicios SA	EUR	31	5	0.2	16/06/11	21/06/11	EUR	31.505	1	0.00
11	B4421	NL0009603836	WARRANT	PUT	Acerinox SA	EUR	11	2	0.5	16/06/11	21/06/11	EUR	12.07	1	0.00
12	B5740	NL0009674373	WARRANT	PUT	Acerinox SA	EUR	12	2	0.5	16/06/11	21/06/11	EUR	12.07	1	0.00



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13	B5742	NL0009674399	WARRANT	PUT	Acerinox SA	EUR 13	2	0.5	16/06/11	21/06/11	EUR 12.07	1	0.47
14	B4426	NL0009603885	WARRANT	PUT	Acciona SA	EUR 46	10	0.1	16/06/11	21/06/11	EUR 71.92	1	0.00
15	B4427	NL0009603893	WARRANT	PUT	Acciona SA	EUR 50	10	0.1	16/06/11	21/06/11	EUR 71.92	1	0.00
16	B5748	NL0009674456	WARRANT	PUT	Acciona SA	EUR 65	10	0.1	16/06/11	21/06/11	EUR 71.92	1	0.00
17	B5861	NL0009675586	WARRANT	PUT	American Express Co	USD 44	5	0.2	16/06/11	21/06/11	USD 48.42	1.4088	0.00
18	B4541	NL0009673136	WARRANT	PUT	Bank of America Corp	USD 10	2	0.5	16/06/11	21/06/11	USD 10.6	1.4088	0.00
19	B4542	NL0009673144	WARRANT	PUT	Bank of America Corp	USD 11	2	0.5	16/06/11	21/06/11	USD 10.6	1.4088	0.14
20	B5867	NL0009675644	WARRANT	PUT	Bank of America Corp	USD 14	2	0.5	16/06/11	21/06/11	USD 10.6	1.4088	1.21
21	B3150	NL0009600790	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 7.5	2	0.5	16/06/11	21/06/11	EUR 7.525	1	0.00
22	B4432	NL0009603943	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 7	2	0.5	16/06/11	21/06/11	EUR 7.525	1	0.00
23	B4433	NL0009603950	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 8	2	0.5	16/06/11	21/06/11	EUR 7.525	1	0.24
24	B5753	NL0009674506	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 8.75	2	0.5	16/06/11	21/06/11	EUR 7.525	1	0.61



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25	B4437	NL0009603992	WARRANT	PUT	Bankinter SA	EUR	3.7	1	1	16/06/11	21/06/11	EUR	4.42	1	0.00
26	B4438	NL0009604008	WARRANT	PUT	Bankinter SA	EUR	4	1	1	16/06/11	21/06/11	EUR	4.42	1	0.00
27	B5759	NL0009674563	WARRANT	PUT	Bankinter SA	EUR	4.4	1	1	16/06/11	21/06/11	EUR	4.42	1	0.00
28	B4444	NL0009604065	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR	17.21	4.916	0.2034	16/06/11	21/06/11	EUR	19.39	1	0.00
29	B4445	NL0009604073	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR	18.19	4.916	0.2034	16/06/11	21/06/11	EUR	19.39	1	0.00
30	B5765	NL0009674621	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR	21.14	4.916	0.2034	16/06/11	21/06/11	EUR	19.39	1	0.36
31	B5766	NL0009674639	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR	22.12	4.916	0.2034	16/06/11	21/06/11	EUR	19.39	1	0.56
32	B5870	NL0009675677	WARRANT	PUT	Berkshire Hathaway Inc	USD	80	5	0.2	16/06/11	21/06/11	USD	75.01	1.4088	0.71
33	B4547	NL0009673193	WARRANT	PUT	Citigroup Inc	USD	42	10	0.1	16/06/11	21/06/11	USD	37.59	1.4088	0.31
34	B5874	NL0009675719	WARRANT	PUT	Citigroup Inc	USD	48	10	0.1	16/06/11	21/06/11	USD	37.59	1.4088	0.74
35	B4553	NL0009673250	WARRANT	PUT	Cisco Systems Inc	USD	17.5	2	0.5	16/06/11	21/06/11	USD	15.05	1.4088	0.87
36	B4555	NL0009673276	WARRANT	PUT	Cisco Systems Inc	USD	18.5	2	0.5	16/06/11	21/06/11	USD	15.05	1.4088	1.22



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37	B5881	NL0009675784	WARRANT	PUT	Walt Disney Co	USD	40	5	0.2	16/06/11	21/06/11	USD	38.02	1.4088	0.28
38	B4450	NL0009604123	WARRANT	PUT	Enagas SA	EUR	13.5	2	0.5	16/06/11	21/06/11	EUR	15.87	1	0.00
39	B4451	NL0009604131	WARRANT	PUT	Enagas SA	EUR	14.5	2	0.5	16/06/11	21/06/11	EUR	15.87	1	0.00
40	B5772	NL0009674696	WARRANT	PUT	Enagas SA	EUR	15.5	2	0.5	16/06/11	21/06/11	EUR	15.87	1	0.00
41	B5884	NL0009675818	WARRANT	PUT	Ford Motor Co	USD	15	2	0.5	16/06/11	21/06/11	USD	12.83	1.4088	0.77
42	B4458	NL0009604206	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR	17.5	5	0.2	16/06/11	21/06/11	EUR	20.18	1	0.00
43	B5779	NL0009674761	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR	22	5	0.2	16/06/11	21/06/11	EUR	20.18	1	0.36
44	B4461	NL0009604230	WARRANT	PUT	Ferrovial SA	EUR	7.5	2	0.5	16/06/11	21/06/11	EUR	8.48	1	0.00
45	B4462	NL0009604248	WARRANT	PUT	Ferrovial SA	EUR	8	2	0.5	16/06/11	21/06/11	EUR	8.48	1	0.00
46	B5785	NL0009674829	WARRANT	PUT	Ferrovial SA	EUR	8.5	2	0.5	16/06/11	21/06/11	EUR	8.48	1	0.01
47	B4465	NL0009604271	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	4.6	2	0.5	16/06/11	21/06/11	EUR	5.966	1	0.00
48	B5790	NL0009674878	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	5.6	2	0.5	16/06/11	21/06/11	EUR	5.966	1	0.00



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49	B4469	NL0009604313	WARRANT	PUT	Gas Natural SDG SA	EUR	10	2	0.5	16/06/11	21/06/11	EUR	13.765	1	0.00
50	B4470	NL0009604321	WARRANT	PUT	Gas Natural SDG SA	EUR	11	2	0.5	16/06/11	21/06/11	EUR	13.765	1	0.00
51	B5794	NL0009674910	WARRANT	PUT	Gas Natural SDG SA	EUR	12	2	0.5	16/06/11	21/06/11	EUR	13.765	1	0.00
52	B4560	NL0009673326	WARRANT	PUT	Google Inc	USD	500	100	0.01	16/06/11	21/06/11	USD	500.37	1.4088	0.00
53	B4561	NL0009673334	WARRANT	PUT	Google Inc	USD	540	100	0.01	16/06/11	21/06/11	USD	500.37	1.4088	0.28
54	B4562	NL0009673342	WARRANT	PUT	Google Inc	USD	580	100	0.01	16/06/11	21/06/11	USD	500.37	1.4088	0.57
55	B4565	NL0009673375	WARRANT	PUT	Goldman Sachs Group Inc	USD	150	20	0.05	16/06/11	21/06/11	USD	136.09	1.4088	0.49
56	B3187	NL0009601160	WARRANT	PUT	Iberdrola SA	EUR	5.6	1	1	16/06/11	21/06/11	EUR	5.957	1	0.00
57	B4476	NL0009604388	WARRANT	PUT	Iberdrola SA	EUR	4.8	1	1	16/06/11	21/06/11	EUR	5.957	1	0.00
58	B4477	NL0009604396	WARRANT	PUT	Iberdrola SA	EUR	5.2	1	1	16/06/11	21/06/11	EUR	5.957	1	0.00
59	B5803	NL0009675008	WARRANT	PUT	Iberdrola SA	EUR	6.2	1	1	16/06/11	21/06/11	EUR	5.957	1	0.24
60	B4482	NL0009604446	WARRANT	PUT	Indra Sistemas SA	EUR	11.5	2	0.5	16/06/11	21/06/11	EUR	13.505	1	0.00



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61	B4483	NL0009604453	WARRANT	PUT	Indra Sistemas SA	EUR	12.5	2	0.5	16/06/11	21/06/11	EUR	13.505	1	0.00
62	B5810	NL0009675073	WARRANT	PUT	Indra Sistemas SA	EUR	13.5	2	0.5	16/06/11	21/06/11	EUR	13.505	1	0.00
63	B4570	NL0009673425	WARRANT	PUT	Intel Corp	USD	20	2	0.5	16/06/11	21/06/11	USD	21.4	1.4088	0.00
64	B4571	NL0009673433	WARRANT	PUT	Intel Corp	USD	21	2	0.5	16/06/11	21/06/11	USD	21.4	1.4088	0.00
65	B4487	NL0009604495	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR	52	10	0.1	16/06/11	21/06/11	EUR	60.63	1	0.00
66	B4488	NL0009604503	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR	56	10	0.1	16/06/11	21/06/11	EUR	60.63	1	0.00
67	B4489	NL0009604511	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR	60	10	0.1	16/06/11	21/06/11	EUR	60.63	1	0.00
68	B5814	NL0009675115	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR	48	10	0.1	16/06/11	21/06/11	EUR	60.63	1	0.00
69	B4577	NL0009673490	WARRANT	PUT	JPMorgan Chase & Co	USD	35	5	0.2	16/06/11	21/06/11	USD	40.36	1.4088	0.00
70	B4578	NL0009673508	WARRANT	PUT	JPMorgan Chase & Co	USD	37	5	0.2	16/06/11	21/06/11	USD	40.36	1.4088	0.00
71	B4580	NL0009673524	WARRANT	PUT	JPMorgan Chase & Co	USD	39	5	0.2	16/06/11	21/06/11	USD	40.36	1.4088	0.00
72	B5898	NL0009675958	WARRANT	PUT	JPMorgan Chase & Co	USD	45	5	0.2	16/06/11	21/06/11	USD	40.36	1.4088	0.66



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73	B5901	NL0009675982	WARRANT	PUT	The Coca Cola Co	USD	60	5	0.2	16/06/11	21/06/11	USD	65.49	1.4088	0.00
74	B5904	NL0009676014	WARRANT	PUT	McDonald's Corp	USD	70	10	0.1	16/06/11	21/06/11	USD	81.81	1.4088	0.00
75	B4583	NL0009673557	WARRANT	PUT	Microsoft Corp	USD	25	5	0.2	16/06/11	21/06/11	USD	23.99	1.4088	0.14
76	B4584	NL0009673565	WARRANT	PUT	Microsoft Corp	USD	27	5	0.2	16/06/11	21/06/11	USD	23.99	1.4088	0.43
77	B5912	NL0009676097	WARRANT	PUT	Nike Inc	USD	80	10	0.1	16/06/11	21/06/11	USD	80.29	1.4088	0.00
78	B4497	NL0009672690	WARRANT	PUT	Banco Popular Español SA	EUR	3.6	1	1	16/06/11	21/06/11	EUR	3.861	1	0.00
79	B4498	NL0009672708	WARRANT	PUT	Banco Popular Español SA	EUR	3.9	1	1	16/06/11	21/06/11	EUR	3.861	1	0.04
80	B4499	NL0009672716	WARRANT	PUT	Banco Popular Español SA	EUR	4.2	1	1	16/06/11	21/06/11	EUR	3.861	1	0.34
81	B3207	NL0009601368	WARRANT	PUT	Repsol YPF	EUR	18.5	2	0.5	16/06/11	21/06/11	EUR	22.075	1	0.00
82	B4501	NL0009672732	WARRANT	PUT	Repsol YPF	EUR	19.5	2	0.5	16/06/11	21/06/11	EUR	22.075	1	0.00
83	B4502	NL0009672740	WARRANT	PUT	Repsol YPF	EUR	20.5	2	0.5	16/06/11	21/06/11	EUR	22.075	1	0.00
84	B5830	NL0009675271	WARRANT	PUT	Repsol YPF	EUR	22.5	2	0.5	16/06/11	21/06/11	EUR	22.075	1	0.21





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85	B5831	NL0009675289	WARRANT	PUT	Repsol YPF	EUR	23.5	2	0.5	16/06/11	21/06/11	EUR	22.075	1	0.71
86	B3215	NL0009601442	WARRANT	PUT	Banco Santander SA	EUR	8.25	2	0.5	16/06/11	21/06/11	EUR	7.622	1	0.31
87	B4508	NL0009672807	WARRANT	PUT	Banco Santander SA	EUR	7.25	2	0.5	16/06/11	21/06/11	EUR	7.622	1	0.00
88	B4510	NL0009672823	WARRANT	PUT	Banco Santander SA	EUR	7.75	2	0.5	16/06/11	21/06/11	EUR	7.622	1	0.06
89	B5836	NL0009675339	WARRANT	PUT	Banco Santander SA	EUR	8.7	2	0.5	16/06/11	21/06/11	EUR	7.622	1	0.54
90	B3226	NL0009601558	WARRANT	PUT	Telefónica SA	EUR	17.5	2	0.5	16/06/11	21/06/11	EUR	16.08	1	0.71
91	B3228	NL0009601574	WARRANT	PUT	Telefónica SA	EUR	18.5	2	0.5	16/06/11	21/06/11	EUR	16.08	1	1.21
92	B4521	NL0009672930	WARRANT	PUT	Telefónica SA	EUR	14.5	2	0.5	16/06/11	21/06/11	EUR	16.08	1	0.00
93	B4522	NL0009672948	WARRANT	PUT	Telefónica SA	EUR	15.5	2	0.5	16/06/11	21/06/11	EUR	16.08	1	0.00
94	B4523	NL0009672955	WARRANT	PUT	Telefónica SA	EUR	16.5	2	0.5	16/06/11	21/06/11	EUR	16.08	1	0.21
95	B5915	NL0009676121	WARRANT	PUT	Wal-Mart Stores Inc	USD	52	4	0.25	16/06/11	21/06/11	USD	52.83	1.4088	0.00
96	A8193	NL0009344886	WARRANT	PUT	ORO (1 onza troy)	USD	900	100	0.01	16/06/11	21/06/11	USD	1523.25	1.4088	0.00



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97	B0263	NL0009467265	WARRANT	PUT	ORO (1 onza troy)	USD 1000	100	0.01	16/06/11	21/06/11	USD 1523.25	1.4088	0.00
98	B0264	NL0009467273	WARRANT	PUT	ORO (1 onza troy)	USD 1100	100	0.01	16/06/11	21/06/11	USD 1523.25	1.4088	0.00
99	B0265	NL0009467281	WARRANT	PUT	ORO (1 onza troy)	USD 1200	100	0.01	16/06/11	21/06/11	USD 1523.25	1.4088	0.00
100	B3298	NL0009602275	WARRANT	PUT	ORO (1 onza troy)	USD 1300	100	0.01	16/06/11	21/06/11	USD 1523.25	1.4088	0.00
101	B6687	NL0009734334	WARRANT	PUT	ORO (1 onza troy)	USD 1400	100	0.01	16/06/11	21/06/11	USD 1523.25	1.4088	0.00
102	B5918	NL0009676154	WARRANT	PUT	Exxon Mobil Corp	USD 78	5	0.2	16/06/11	21/06/11	USD 79.22	1.4088	0.00



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En Madrid, a 17 de Junio de 2011

El Emisor: BNP Paribas Arbitrage Issuance B.V.