



BNP PARIBAS

BNP Paribas Arbitrage Issuance B.V.

**EMISIONES DE WARRANTS CON
VENCIMIENTO 19/06/08
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	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	88177	NL0006174039	750,000	WARRANT	PUT	Apple Inc	USD 110		20	0.05	13/02/08	26/02/08	19/06/08	24/06/08	USD 180.98	1.5481	0.00
2	88179	NL0006174054	750,000	WARRANT	PUT	Apple Inc	USD 130		20	0.05	13/02/08	26/02/08	19/06/08	24/06/08	USD 180.98	1.5481	0.00
3	63361	NL0006052912	1,000,000	WARRANT	PUT	Apple Inc	USD 150		20	0.05	13/11/07	30/11/07	19/06/08	24/06/08	USD 180.98	1.5481	0.00
4	63363	NL0006052938	1,000,000	WARRANT	PUT	Apple Inc	USD 170		20	0.05	13/11/07	30/11/07	19/06/08	24/06/08	USD 180.98	1.5481	0.00
5	88189	NL0006174153	500,000	WARRANT	PUT	ACS Actividades de Construccion y Servicios SA	EUR 30		5	0.2	13/02/08	26/02/08	19/06/08	24/06/08	EUR 34.11	1	0.00
6	63372	NL0006053027	500,000	WARRANT	PUT	ACS Actividades de Construccion y Servicios SA	EUR 38		5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	EUR 34.11	1	0.78
7	64335	NL0006131179	500,000	WARRANT	PUT	ACS Actividades de Construccion y Servicios SA	EUR 42		5	0.2	21/12/07	14/01/08	19/06/08	24/06/08	EUR 34.11	1	1.58
8	88196	NL0006174229	750,000	WARRANT	PUT	Acerinox SA	EUR 14		5	0.2	13/02/08	26/02/08	19/06/08	24/06/08	EUR 15.16	1	0.00
9	64336	NL0006131187	1,000,000	WARRANT	PUT	Acerinox SA	EUR 17		5	0.2	21/12/07	14/01/08	19/06/08	24/06/08	EUR 15.16	1	0.37
10	63377	NL0006053076	1,000,000	WARRANT	PUT	Acerinox SA	EUR 18		5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	EUR 15.16	1	0.57
11	63378	NL0006053084	1,000,000	WARRANT	PUT	Acerinox SA	EUR 19		5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	EUR 15.16	1	0.77
12	88201	NL0006174278	750,000	WARRANT	PUT	Alcatel-Lucent	EUR 4		1	1	13/02/08	26/02/08	19/06/08	24/06/08	EUR 4.245	1	0.00
13	64342	NL0006131245	1,000,000	WARRANT	PUT	Alcatel-Lucent	EUR 5		2	0.5	21/12/07	14/01/08	19/06/08	24/06/08	EUR 4.245	1	0.38
14	63385	NL0006053159	1,000,000	WARRANT	PUT	Alcatel-Lucent	EUR 5.5		2	0.5	13/11/07	30/11/07	19/06/08	24/06/08	EUR 4.245	1	0.63
15	64344	NL0006131260	1,000,000	WARRANT	PUT	Alcatel-Lucent	EUR 5.5		2	0.5	21/12/07	14/01/08	19/06/08	24/06/08	EUR 4.245	1	0.63
16	88208	NL0006174344	1,000,000	WARRANT	PUT	Acciona SA	EUR 150		50	0.02	13/02/08	26/02/08	19/06/08	24/06/08	EUR 160.5	1	0.00
17	63392	NL0006053225	1,000,000	WARRANT	PUT	Acciona SA	EUR 190		50	0.02	13/11/07	30/11/07	19/06/08	24/06/08	EUR 160.5	1	0.59
18	64348	NL0006131302	1,000,000	WARRANT	PUT	Acciona SA	EUR 210		50	0.02	21/12/07	14/01/08	19/06/08	24/06/08	EUR 160.5	1	0.99
19	88224	NL0006174500	1,500,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 11.5		2	0.5	13/02/08	26/02/08	19/06/08	24/06/08	EUR 13.07	1	0.00
20	88226	NL0006174526	1,500,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 12.5		2	0.5	13/02/08	26/02/08	19/06/08	24/06/08	EUR 13.07	1	0.00
21	63398	NL0006053282	3,000,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 15		4	0.25	13/11/07	30/11/07	19/06/08	24/06/08	EUR 13.07	1	0.48
22	63399	NL0006053290	3,000,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 16		4	0.25	13/11/07	30/11/07	19/06/08	24/06/08	EUR 13.07	1	0.73
23	64349	NL0006131310	3,000,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 17		4	0.25	21/12/07	14/01/08	19/06/08	24/06/08	EUR 13.07	1	0.98

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24	63403	NL0006053332	1,500,000	WARRANT	PUT	Bankinter SA	EUR 9		2	0.5	13/11/07	30/11/07	19/06/08	24/06/08	EUR 8.21	1	0.40
25	64353	NL0006131351	1,500,000	WARRANT	PUT	Bankinter SA	EUR 12.5		2	0.5	21/12/07	14/01/08	19/06/08	24/06/08	EUR 8.21	1	2.15
26	64354	NL0006131369	1,500,000	WARRANT	PUT	Bankinter SA	EUR 13.5		2	0.5	21/12/07	14/01/08	19/06/08	24/06/08	EUR 8.21	1	2.65
27	88239	NL0006174658	1,000,000	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR 35.37		9.8238	0.1018	13/02/08	26/02/08	19/06/08	24/06/08	EUR 25.97	1	0.96
28	88241	NL0006174674	1,000,000	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR 39.3		9.8238	0.1018	13/02/08	26/02/08	19/06/08	24/06/08	EUR 25.97	1	1.36
29	88248	NL0006174740	500,000	WARRANT	PUT	Blackstone Group LP	USD 18		5	0.2	13/02/08	26/02/08	19/06/08	24/06/08	USD 18.4	1.5481	0.00
30	63414	NL0006053449	1,000,000	WARRANT	PUT	Blackstone Group LP	USD 22		5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	USD 18.4	1.5481	0.47
31	88255	NL0006174815	1,000,000	WARRANT	PUT	Cintra Concesiones de Infraestructuras de Transporte SA	EUR 8.5		2	0.5	13/02/08	26/02/08	19/06/08	24/06/08	EUR 8.49	1	0.00
32	88257	NL0006174831	1,000,000	WARRANT	PUT	Cintra Concesiones de Infraestructuras de Transporte SA	EUR 9.5		2	0.5	13/02/08	26/02/08	19/06/08	24/06/08	EUR 8.49	1	0.51
33	64360	NL0006131427	1,000,000	WARRANT	PUT	Cintra Concesiones de Infraestructuras de Transporte SA	EUR 10.5		2	0.5	21/12/07	14/01/08	19/06/08	24/06/08	EUR 8.49	1	1.01
34	64363	NL0006131450	1,000,000	WARRANT	PUT	Cisco Systems Inc	USD 27		5	0.2	21/12/07	14/01/08	19/06/08	24/06/08	USD 25.53	1.5481	0.19
35	63424	NL0006053548	1,000,000	WARRANT	PUT	Cisco Systems Inc	USD 29		5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	USD 25.53	1.5481	0.45
36	63426	NL0006053563	1,000,000	WARRANT	PUT	Cisco Systems Inc	USD 31		5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	USD 25.53	1.5481	0.71
37	88270	NL0006174963	750,000	WARRANT	PUT	Deutsche Telekom AG	EUR 12		2	0.5	13/02/08	26/02/08	19/06/08	24/06/08	EUR 10.09	1	0.96
38	63429	NL0006053597	1,000,000	WARRANT	PUT	Deutsche Telekom AG	EUR 13		2	0.5	13/11/07	30/11/07	19/06/08	24/06/08	EUR 10.09	1	1.46
39	64368	NL0006131500	1,000,000	WARRANT	PUT	Deutsche Telekom AG	EUR 14		2	0.5	21/12/07	14/01/08	19/06/08	24/06/08	EUR 10.09	1	1.96
40	88276	NL0006175028	750,000	WARRANT	PUT	European Aeronautic Defence and Space Company NV - EADS	EUR 15		5	0.2	13/02/08	26/02/08	19/06/08	24/06/08	EUR 13.21	1	0.36
41	88278	NL0006175044	750,000	WARRANT	PUT	European Aeronautic Defence and Space Company NV - EADS	EUR 17		5	0.2	13/02/08	26/02/08	19/06/08	24/06/08	EUR 13.21	1	0.76
42	63437	NL0006053670	1,000,000	WARRANT	PUT	European Aeronautic Defence and Space Company NV - EADS	EUR 20		5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	EUR 13.21	1	1.36
43	64370	NL0006131526	1,000,000	WARRANT	PUT	European Aeronautic Defence and Space Company NV - EADS	EUR 21		5	0.2	21/12/07	14/01/08	19/06/08	24/06/08	EUR 13.21	1	1.56
44	88289	NL0006175150	1,000,000	WARRANT	PUT	Enagas SA	EUR 16		5	0.2	13/02/08	26/02/08	19/06/08	24/06/08	EUR 18.7	1	0.00
45	88291	NL0006175176	1,000,000	WARRANT	PUT	Enagas SA	EUR 17		5	0.2	13/02/08	26/02/08	19/06/08	24/06/08	EUR 18.7	1	0.00
46	63446	NL0006053761	1,000,000	WARRANT	PUT	Enagas SA	EUR 18		5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	EUR 18.7	1	0.00



BNP PARIBAS

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47	64376	NL0006131583	1,000,000	WARRANT	PUT	Enagas SA	EUR	20	5	0.2	21/12/07	14/01/08	19/06/08	24/06/08	EUR	18.7	1	0.26
48	67943	NL0000867505	2,000,000	WARRANT	PUT	Tipo de Cambio EUR/USD (expresado en número de dólares USA por 1 EURO)	USD	1.3	0.05	20	07/05/07	22/05/07	19/06/08	24/06/08	USD	1.5481	1.5481	0.00
49	69031	NL0000868578	2,000,000	WARRANT	PUT	Tipo de Cambio EUR/USD (expresado en número de dólares USA por 1 EURO)	USD	1.33	0.05	20	13/07/07	03/08/07	19/06/08	24/06/08	USD	1.5481	1.5481	0.00
50	69033	NL0000868594	2,000,000	WARRANT	PUT	Tipo de Cambio EUR/USD (expresado en número de dólares USA por 1 EURO)	USD	1.35	0.05	20	13/07/07	03/08/07	19/06/08	24/06/08	USD	1.5481	1.5481	0.00
51	63458	NL0006053886	2,000,000	WARRANT	PUT	Tipo de Cambio EUR/USD (expresado en número de dólares USA por 1 EURO)	USD	1.4	0.1	10	13/11/07	30/11/07	19/06/08	24/06/08	USD	1.5481	1.5481	0.00
52	88311	NL0006175374	750,000	WARRANT	PUT	France Telecom SA	EUR	22	5	0.2	13/02/08	26/02/08	19/06/08	24/06/08	EUR	17.95	1	0.81
53	63474	NL0006054041	1,000,000	WARRANT	PUT	France Telecom SA	EUR	23	5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	EUR	17.95	1	1.01
54	88319	NL0006175457	1,000,000	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	21	5	0.2	13/02/08	26/02/08	19/06/08	24/06/08	EUR	35	1	0.00
55	88321	NL0006175473	1,000,000	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	23	5	0.2	13/02/08	26/02/08	19/06/08	24/06/08	EUR	35	1	0.00
56	64386	NL0006131682	1,000,000	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	29	5	0.2	21/12/07	14/01/08	19/06/08	24/06/08	EUR	35	1	0.00
57	63481	NL0006054116	1,000,000	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	31	5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	EUR	35	1	0.00
58	63482	NL0006054124	1,000,000	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR	33	5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	EUR	35	1	0.00
59	88329	NL0006175556	500,000	WARRANT	PUT	Gas Natural SDG SA	EUR	30	5	0.2	13/02/08	26/02/08	19/06/08	24/06/08	EUR	35.66	1	0.00
60	88331	NL0006175572	500,000	WARRANT	PUT	Gas Natural SDG SA	EUR	34	5	0.2	13/02/08	26/02/08	19/06/08	24/06/08	EUR	35.66	1	0.00
61	63490	NL0006054207	500,000	WARRANT	PUT	Gas Natural SDG SA	EUR	40	5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	EUR	35.66	1	0.87
62	88336	NL0006175622	750,000	WARRANT	PUT	Google Inc	USD	500	100	0.01	13/02/08	26/02/08	19/06/08	24/06/08	USD	560.62	1.5481	0.00
63	63496	NL0006054264	1,000,000	WARRANT	PUT	Google Inc	USD	625	100	0.01	13/11/07	30/11/07	19/06/08	24/06/08	USD	560.62	1.5481	0.42
64	64390	NL0006131724	1,000,000	WARRANT	PUT	Google Inc	USD	675	100	0.01	21/12/07	14/01/08	19/06/08	24/06/08	USD	560.62	1.5481	0.74
65	88349	NL0006175754	1,500,000	WARRANT	PUT	Iberdrola SA	EUR	8.5	1	1	13/02/08	26/02/08	19/06/08	24/06/08	EUR	8.84	1	0.00
66	88351	NL0006175770	1,500,000	WARRANT	PUT	Iberdrola SA	EUR	9.5	1	1	13/02/08	26/02/08	19/06/08	24/06/08	EUR	8.84	1	0.66
67	63509	NL0006054397	2,000,000	WARRANT	PUT	Iberdrola SA	EUR	10.5	1	1	13/11/07	30/11/07	19/06/08	24/06/08	EUR	8.84	1	1.66
68	88358	NL0006175846	1,000,000	WARRANT	PUT	Iberia Lineas Aéreas de España SA	EUR	2	1	1	13/02/08	26/02/08	19/06/08	24/06/08	EUR	1.72	1	0.28
69	88360	NL0006175861	1,000,000	WARRANT	PUT	Iberia Lineas Aéreas de España SA	EUR	2.4	1	1	13/02/08	26/02/08	19/06/08	24/06/08	EUR	1.72	1	0.68



BNP PARIBAS

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70	63513	NL0006054439	1,000,000	WARRANT	PUT	Iberia Lineas Aéreas de España SA	EUR 3.2		1	1	13/11/07	30/11/07	19/06/08	24/06/08	EUR 1.72	1	1.48
71	88368	NL0006175945	500,000	WARRANT	PUT	Indra Sistemas SA	EUR 14.5		2	0.5	13/02/08	26/02/08	19/06/08	24/06/08	EUR 17.2	1	0.00
72	88370	NL0006175960	500,000	WARRANT	PUT	Indra Sistemas SA	EUR 16.5		2	0.5	13/02/08	26/02/08	19/06/08	24/06/08	EUR 17.2	1	0.00
73	63519	NL0006054496	500,000	WARRANT	PUT	Indra Sistemas SA	EUR 17.5		2	0.5	13/11/07	30/11/07	19/06/08	24/06/08	EUR 17.2	1	0.15
74	63520	NL0006054504	500,000	WARRANT	PUT	Indra Sistemas SA	EUR 18.5		2	0.5	13/11/07	30/11/07	19/06/08	24/06/08	EUR 17.2	1	0.65
75	88376	NL0006176026	750,000	WARRANT	PUT	Intel Corp	USD 18		5	0.2	13/02/08	26/02/08	19/06/08	24/06/08	USD 22.85	1.5481	0.00
76	63524	NL0006054546	1,000,000	WARRANT	PUT	Intel Corp	USD 23		5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	USD 22.85	1.5481	0.02
77	63525	NL0006054553	1,000,000	WARRANT	PUT	Intel Corp	USD 25		5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	USD 22.85	1.5481	0.28
78	88383	NL0006176091	1,500,000	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR 32		10	0.1	13/02/08	26/02/08	19/06/08	24/06/08	EUR 30.51	1	0.15
79	64399	NL0006131815	1,000,000	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR 43		10	0.1	21/12/07	14/01/08	19/06/08	24/06/08	EUR 30.51	1	1.25
80	63535	NL0006054652	1,000,000	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR 45		10	0.1	13/11/07	30/11/07	19/06/08	24/06/08	EUR 30.51	1	1.45
81	63537	NL0006054678	1,000,000	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR 47		10	0.1	13/11/07	30/11/07	19/06/08	24/06/08	EUR 30.51	1	1.65
82	88396	NL0006176224	750,000	WARRANT	PUT	Microsoft Corp	USD 29		5	0.2	13/02/08	26/02/08	19/06/08	24/06/08	USD 28.93	1.5481	0.01
83	63555	NL0006054850	1,000,000	WARRANT	PUT	Microsoft Corp	USD 32		5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	USD 28.93	1.5481	0.40
84	64407	NL0006131898	1,000,000	WARRANT	PUT	Microsoft Corp	USD 34		5	0.2	21/12/07	14/01/08	19/06/08	24/06/08	USD 28.93	1.5481	0.65
85	63565	NL0006054959	1,000,000	WARRANT	PUT	Nokia Oyj	EUR 24		5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	EUR 15.85	1	1.63
86	63567	NL0006054975	1,000,000	WARRANT	PUT	Nokia Oyj	EUR 26		5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	EUR 15.85	1	2.03
87	63573	NL0006055030	1,500,000	WARRANT	PUT	Banco Popular Español SA	EUR 10		2	0.5	13/11/07	30/11/07	19/06/08	24/06/08	EUR 9.45	1	0.28
88	63574	NL0006055048	1,500,000	WARRANT	PUT	Banco Popular Español SA	EUR 11		2	0.5	13/11/07	30/11/07	19/06/08	24/06/08	EUR 9.45	1	0.78
89	64412	NL0006131948	1,500,000	WARRANT	PUT	Banco Popular Español SA	EUR 12		2	0.5	21/12/07	14/01/08	19/06/08	24/06/08	EUR 9.45	1	1.28
90	88425	NL0006224248	1,500,000	WARRANT	PUT	Repsol YPF	EUR 19		5	0.2	13/02/08	26/02/08	19/06/08	24/06/08	EUR 26.18	1	0.00
91	88427	NL0006224263	1,500,000	WARRANT	PUT	Repsol YPF	EUR 21		5	0.2	13/02/08	26/02/08	19/06/08	24/06/08	EUR 26.18	1	0.00
92	64414	NL0006131963	2,000,000	WARRANT	PUT	Repsol YPF	EUR 23		5	0.2	21/12/07	14/01/08	19/06/08	24/06/08	EUR 26.18	1	0.00

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93	63581	NL0006055113	2,000,000	WARRANT	PUT	Repsol YPF	EUR 25		5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	EUR 26.18	1	0.00
94	88436	NL0006224354	1,500,000	WARRANT	PUT	Banco Santander SA	EUR 10		2	0.5	13/02/08	26/02/08	19/06/08	24/06/08	EUR 12.02	1	0.00
95	88438	NL0006224370	1,500,000	WARRANT	PUT	Banco Santander SA	EUR 11		2	0.5	13/02/08	26/02/08	19/06/08	24/06/08	EUR 12.02	1	0.00
96	63587	NL0006055170	3,000,000	WARRANT	PUT	Banco Santander SA	EUR 13		2	0.5	13/11/07	30/11/07	19/06/08	24/06/08	EUR 12.02	1	0.49
97	63589	NL0006055196	3,000,000	WARRANT	PUT	Banco Santander SA	EUR 14		2	0.5	13/11/07	30/11/07	19/06/08	24/06/08	EUR 12.02	1	0.99
98	88455	NL0006224545	500,000	WARRANT	PUT	Sol Melia SA	EUR 9		4	0.25	13/02/08	26/02/08	19/06/08	24/06/08	EUR 7.5	1	0.38
99	64427	NL0006132094	500,000	WARRANT	PUT	Sol Melia SA	EUR 10.5		4	0.25	21/12/07	14/01/08	19/06/08	24/06/08	EUR 7.5	1	0.75
100	63604	NL0006130445	500,000	WARRANT	PUT	Sol Melia SA	EUR 12		4	0.25	13/11/07	30/11/07	19/06/08	24/06/08	EUR 7.5	1	1.13
101	88472	NL0006224719	1,500,000	WARRANT	PUT	Telefónica SA	EUR 18.5		2	0.5	13/02/08	26/02/08	19/06/08	24/06/08	EUR 17.2	1	0.65
102	63616	NL0006130569	3,000,000	WARRANT	PUT	Telefónica SA	EUR 20.5		2	0.5	13/11/07	30/11/07	19/06/08	24/06/08	EUR 17.2	1	1.65
103	63618	NL0006130585	3,000,000	WARRANT	PUT	Telefónica SA	EUR 21.5		2	0.5	13/11/07	30/11/07	19/06/08	24/06/08	EUR 17.2	1	2.15
104	64431	NL0006132136	3,000,000	WARRANT	PUT	Telefónica SA	EUR 22.5		2	0.5	21/12/07	14/01/08	19/06/08	24/06/08	EUR 17.2	1	2.65
105	88477	NL0006224768	750,000	WARRANT	PUT	Total SA	EUR 42		10	0.1	13/02/08	26/02/08	19/06/08	24/06/08	EUR 51.655	1	0.00
106	88479	NL0006224784	750,000	WARRANT	PUT	Total SA	EUR 46		10	0.1	13/02/08	26/02/08	19/06/08	24/06/08	EUR 51.655	1	0.00
107	63622	NL0006130627	1,000,000	WARRANT	PUT	Total SA	EUR 49		10	0.1	13/11/07	30/11/07	19/06/08	24/06/08	EUR 51.655	1	0.00
108	64432	NL0006132144	1,000,000	WARRANT	PUT	Total SA	EUR 55		10	0.1	21/12/07	14/01/08	19/06/08	24/06/08	EUR 51.655	1	0.33
109	88484	NL0006224834	500,000	WARRANT	PUT	Unión Fenosa SA	EUR 38		5	0.2	13/02/08	26/02/08	19/06/08	24/06/08	EUR 39.79	1	0.00
110	63630	NL0006130700	500,000	WARRANT	PUT	Unión Fenosa SA	EUR 41		5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	EUR 39.79	1	0.24
111	63632	NL0006130726	500,000	WARRANT	PUT	Unión Fenosa SA	EUR 43		5	0.2	13/11/07	30/11/07	19/06/08	24/06/08	EUR 39.79	1	0.64
112	69043	NL0000868693	2,000,000	WARRANT	PUT	ORO	USD 625		50	0.02	13/07/07	03/08/07	19/06/08	24/06/08	USD 903	1.5481	0.00
113	69044	NL0000868701	2,000,000	WARRANT	PUT	ORO	USD 650		50	0.02	13/07/07	03/08/07	19/06/08	24/06/08	USD 903	1.5481	0.00
114	63640	NL0006130809	2,000,000	WARRANT	PUT	ORO	USD 750		50	0.02	13/11/07	30/11/07	19/06/08	24/06/08	USD 903	1.5481	0.00



BNP PARIBAS

En Madrid, a 20 de Junio de 2008

El Emisor: BNP Paribas Arbitrage Issuance B.V.

P.p.:

D^a: Maria Amparo Pérez-Camino Pinto

D. Alberto Domínguez Fernández