



BNP PARIBAS

BNP Paribas Arbitrage Issuance B.V.

**EMISIONES CON
VENCIMIENTO 17/06/11
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.



	SIBE	ISIN	Producto	Tipo	Activo Subyacente	Precio de Ejercicio	Barrera Knock-Out	Knock-In Status	Paridad	Ratio	Fecha de Vencimiento	Fecha de Liquidación	Precio de Liquidación	Tipo de Cambio Aplicable	Importe de Liquidación (EUR)
1	B3104	NL0009513639	WARRANT	CALL	DAX Index	EUR 7400			500	0.002	17/06/11	22/06/11	EUR 7203.67	1	0.00
2	B5920	NL0009676279	WARRANT	CALL	DAX Index	EUR 8000			500	0.002	17/06/11	22/06/11	EUR 7203.67	1	0.00
3	B3106	NL0009513654	WARRANT	PUT	DAX Index	EUR 5800			500	0.002	17/06/11	22/06/11	EUR 7203.67	1	0.00
4	B4387	NL0009603497	WARRANT	PUT	DAX Index	EUR 6600			500	0.002	17/06/11	22/06/11	EUR 7203.67	1	0.00
5	B5923	NL0009676303	WARRANT	PUT	DAX Index	EUR 7200			500	0.002	17/06/11	22/06/11	EUR 7203.67	1	0.00
6	54860	NL0009676550	TURBO	CALL	IBEX 35® Index	EUR 9000	9000		1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	1.13
7	54861	NL0009676568	TURBO	CALL	IBEX 35® Index	EUR 9200	9200		1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	0.93
8	54862	NL0009676576	TURBO	CALL	IBEX 35® Index	EUR 9400	9400		1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	0.73
9	54863	NL0009676584	TURBO	CALL	IBEX 35® Index	EUR 9600	9600		1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	0.53
10	54864	NL0009676592	TURBO	CALL	IBEX 35® Index	EUR 9800	9800		1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	0.33
11	B4388	NL0009603505	WARRANT	CALL	IBEX 35® Index	EUR 10250			1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	0.00
12	P0099	NL0009734094	TURBO PRO	CALL	IBEX 35® Index	EUR 10750	10750	NO ACTIVADO	1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	0.00
13	P0100	NL0009734102	TURBO PRO	CALL	IBEX 35® Index	EUR 10950	10950	NO ACTIVADO	1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	0.00



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14	P0101	NL0009734110	TURBO PRO	CALL	IBEX 35® Index	EUR 11150	11150	NO ACTIVADO	1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	0.00
15	B4390	NL0009603521	WARRANT	CALL	IBEX 35® Index	EUR 11250			1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	0.00
16	P0102	NL0009734128	TURBO PRO	CALL	IBEX 35® Index	EUR 11350	11350	NO ACTIVADO	1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	0.00
17	P0103	NL0009734136	TURBO PRO	CALL	IBEX 35® Index	EUR 11550	11550	NO ACTIVADO	1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	0.00
18	B3111	NL0009513704	WARRANT	CALL	IBEX 35® Index	EUR 12250			1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	0.00
19	B4391	NL0009603539	WARRANT	PUT	IBEX 35® Index	EUR 8250			1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	0.00
20	B3112	NL0009513712	WARRANT	PUT	IBEX 35® Index	EUR 9250			1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	0.00
21	P0104	NL0009734144	TURBO PRO	PUT	IBEX 35® Index	EUR 9950	9950	NO ACTIVADO	1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	0.00
22	B5931	NL0009676386	WARRANT	PUT	IBEX 35® Index	EUR 10250			1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	0.12
23	54870	NL0009676659	TURBO	PUT	IBEX 35® Index	EUR 10800	10800		1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	0.67
24	54871	NL0009733963	TURBO	PUT	IBEX 35® Index	EUR 11000	11000		1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	0.87
25	54872	NL0009733971	TURBO	PUT	IBEX 35® Index	EUR 11200	11200		1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	1.07
26	54873	NL0009733989	TURBO	PUT	IBEX 35® Index	EUR 11400	11400		1000	0.001	17/06/11	22/06/11	EUR 10125.7	1	1.27

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27	54874	NL0009733997	TURBO	PUT	IBEX 35® Index	EUR	11600	11600	1000	0.001	17/06/11	22/06/11	EUR	10125.7	1	1.47
28	54875	NL0009734003	TURBO	PUT	IBEX 35® Index	EUR	11800	11800	1000	0.001	17/06/11	22/06/11	EUR	10125.7	1	1.67
29	B3119	NL0009513787	WARRANT	CALL	Standard & Poors' 500 Index	USD	1275		100	0.01	17/06/11	22/06/11	USD	1279.4	1.427	0.03
30	B4399	NL0009603612	WARRANT	CALL	Standard & Poors' 500 Index	USD	1325		100	0.01	17/06/11	22/06/11	USD	1279.4	1.427	0.00
31	B4401	NL0009603638	WARRANT	CALL	Standard & Poors' 500 Index	USD	1375		100	0.01	17/06/11	22/06/11	USD	1279.4	1.427	0.00
32	B4402	NL0009603646	WARRANT	CALL	Standard & Poors' 500 Index	USD	1425		100	0.01	17/06/11	22/06/11	USD	1279.4	1.427	0.00
33	B3121	NL0009513803	WARRANT	PUT	Standard & Poors' 500 Index	USD	1075		100	0.01	17/06/11	22/06/11	USD	1279.4	1.427	0.00
34	B4403	NL0009603653	WARRANT	PUT	Standard & Poors' 500 Index	USD	1125		100	0.01	17/06/11	22/06/11	USD	1279.4	1.427	0.00
35	B4404	NL0009603661	WARRANT	PUT	Standard & Poors' 500 Index	USD	1175		100	0.01	17/06/11	22/06/11	USD	1279.4	1.427	0.00
36	B5939	NL0009676469	WARRANT	PUT	Standard & Poors' 500 Index	USD	1275		100	0.01	17/06/11	22/06/11	USD	1279.4	1.427	0.00
37	B5941	NL0009676485	WARRANT	PUT	Standard & Poors' 500 Index	USD	1325		100	0.01	17/06/11	22/06/11	USD	1279.4	1.427	0.32
38	B4406	NL0009603687	WARRANT	CALL	Eurostoxx 50® Index	EUR	2900		500	0.002	17/06/11	22/06/11	EUR	2744.93	1	0.00
39	B3125	NL0009513845	WARRANT	CALL	Eurostoxx 50® Index	EUR	3100		500	0.002	17/06/11	22/06/11	EUR	2744.93	1	0.00



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40	B4407	NL0009603695	WARRANT	CALL	Eurostoxx 50® Index	EUR 3300			500	0.002	17/06/11	22/06/11	EUR 2744.93	1	0.00
41	B3127	NL0009600568	WARRANT	PUT	Eurostoxx 50® Index	EUR 2500			500	0.002	17/06/11	22/06/11	EUR 2744.93	1	0.00
42	B4408	NL0009603703	WARRANT	PUT	Eurostoxx 50® Index	EUR 2700			500	0.002	17/06/11	22/06/11	EUR 2744.93	1	0.00
43	B5946	NL0009676535	WARRANT	PUT	Eurostoxx 50® Index	EUR 2900			500	0.002	17/06/11	22/06/11	EUR 2744.93	1	0.31
44	B4532	NL0009673045	WARRANT	CALL	Apple Inc	USD 350			20	0.05	17/06/11	22/06/11	USD 320.38	1.427	0.00
45	B4534	NL0009673060	WARRANT	CALL	Apple Inc	USD 380			20	0.05	17/06/11	22/06/11	USD 320.38	1.427	0.00
46	B5856	NL0009675537	WARRANT	CALL	Apple Inc	USD 420			20	0.05	17/06/11	22/06/11	USD 320.38	1.427	0.00
47	B4409	NL0009603711	WARRANT	CALL	Abengoa SA	EUR 18.5			5	0.2	17/06/11	22/06/11	EUR 21.16	1	0.53
48	B4410	NL0009603729	WARRANT	CALL	Abengoa SA	EUR 19.5			5	0.2	17/06/11	22/06/11	EUR 21.16	1	0.33
49	B4411	NL0009603737	WARRANT	CALL	Abengoa SA	EUR 20.5			5	0.2	17/06/11	22/06/11	EUR 21.16	1	0.13
50	B5724	NL0009674217	WARRANT	CALL	Abengoa SA	EUR 21.5			5	0.2	17/06/11	22/06/11	EUR 21.16	1	0.00
51	B5725	NL0009674225	WARRANT	CALL	Abengoa SA	EUR 22.5			5	0.2	17/06/11	22/06/11	EUR 21.16	1	0.00
52	B5731	NL0009674282	WARRANT	CALL	ACS Actividades de Construcción y Servicios SA	EUR 35			5	0.2	17/06/11	22/06/11	EUR 31.625	1	0.00



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53	B4414	NL0009603760	WARRANT	CALL	ACS Actividades de Construcción y Servicios SA	EUR	37			5	0.2	17/06/11	22/06/11	EUR	31.625	1	0.00
54	B4416	NL0009603786	WARRANT	CALL	ACS Actividades de Construcción y Servicios SA	EUR	39			5	0.2	17/06/11	22/06/11	EUR	31.625	1	0.00
55	B4419	NL0009603810	WARRANT	CALL	Acerinox SA	EUR	12			2	0.5	17/06/11	22/06/11	EUR	12.1	1	0.05
56	B4420	NL0009603828	WARRANT	CALL	Acerinox SA	EUR	13			2	0.5	17/06/11	22/06/11	EUR	12.1	1	0.00
57	B5735	NL0009674324	WARRANT	CALL	Acerinox SA	EUR	14			2	0.5	17/06/11	22/06/11	EUR	12.1	1	0.00
58	B5737	NL0009674340	WARRANT	CALL	Acerinox SA	EUR	15			2	0.5	17/06/11	22/06/11	EUR	12.1	1	0.00
59	B5739	NL0009674365	WARRANT	CALL	Acerinox SA	EUR	16			2	0.5	17/06/11	22/06/11	EUR	12.1	1	0.00
60	B4422	NL0009603844	WARRANT	CALL	Acciona SA	EUR	56			10	0.1	17/06/11	22/06/11	EUR	72.82	1	1.68
61	B4424	NL0009603869	WARRANT	CALL	Acciona SA	EUR	60			10	0.1	17/06/11	22/06/11	EUR	72.82	1	1.28
62	B4425	NL0009603877	WARRANT	CALL	Acciona SA	EUR	64			10	0.1	17/06/11	22/06/11	EUR	72.82	1	0.88
63	B5743	NL0009674407	WARRANT	CALL	Acciona SA	EUR	70			10	0.1	17/06/11	22/06/11	EUR	72.82	1	0.28
64	B5744	NL0009674415	WARRANT	CALL	Acciona SA	EUR	75			10	0.1	17/06/11	22/06/11	EUR	72.82	1	0.00
65	B5859	NL0009675560	WARRANT	CALL	American Express Co	USD	48			5	0.2	17/06/11	22/06/11	USD	48.5	1.427	0.07



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66	B5860	NL0009675578	WARRANT	CALL	American Express Co	USD	52		5	0.2	17/06/11	22/06/11	USD	48.5	1.427	0.00
67	B4538	NL0009673102	WARRANT	CALL	Bank of America Corp	USD	12		2	0.5	17/06/11	22/06/11	USD	10.68	1.427	0.00
68	B4539	NL0009673110	WARRANT	CALL	Bank of America Corp	USD	13		2	0.5	17/06/11	22/06/11	USD	10.68	1.427	0.00
69	B4540	NL0009673128	WARRANT	CALL	Bank of America Corp	USD	14		2	0.5	17/06/11	22/06/11	USD	10.68	1.427	0.00
70	B5862	NL0009675594	WARRANT	CALL	Bank of America Corp	USD	15		2	0.5	17/06/11	22/06/11	USD	10.68	1.427	0.00
71	B5863	NL0009675602	WARRANT	CALL	Bank of America Corp	USD	16		2	0.5	17/06/11	22/06/11	USD	10.68	1.427	0.00
72	B5865	NL0009675628	WARRANT	CALL	Bank of America Corp	USD	17		2	0.5	17/06/11	22/06/11	USD	10.68	1.427	0.00
73	B4430	NL0009603927	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR	8.5		2	0.5	17/06/11	22/06/11	EUR	7.942	1	0.00
74	B4431	NL0009603935	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR	9		2	0.5	17/06/11	22/06/11	EUR	7.942	1	0.00
75	B3145	NL0009600741	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR	9.5		2	0.5	17/06/11	22/06/11	EUR	7.942	1	0.00
76	B3147	NL0009600766	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR	10		2	0.5	17/06/11	22/06/11	EUR	7.942	1	0.00
77	B5751	NL0009674480	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR	10.5		2	0.5	17/06/11	22/06/11	EUR	7.942	1	0.00
78	B4435	NL0009603976	WARRANT	CALL	Bankinter SA	EUR	4.6		1	1	17/06/11	22/06/11	EUR	4.614	1	0.01



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79	B4436	NL0009603984	WARRANT	CALL	Bankinter SA	EUR	4.9								
								1	1	17/06/11	22/06/11	EUR	4.614	1	0.00
80	B5756	NL0009674530	WARRANT	CALL	Bankinter SA	EUR	5.2								
								1	1	17/06/11	22/06/11	EUR	4.614	1	0.00
81	B4440	NL0009604024	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR	19.17								
								4.916	0.2034	17/06/11	22/06/11	EUR	19.65	1	0.10
82	B4442	NL0009604040	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR	20.16								
								4.916	0.2034	17/06/11	22/06/11	EUR	19.65	1	0.00
83	B4443	NL0009604057	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR	21.14								
								4.916	0.2034	17/06/11	22/06/11	EUR	19.65	1	0.00
84	B5760	NL0009674571	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR	22.61								
								4.916	0.2034	17/06/11	22/06/11	EUR	19.65	1	0.00
85	B5762	NL0009674597	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR	24.58								
								4.916	0.2034	17/06/11	22/06/11	EUR	19.65	1	0.00
86	B5868	NL0009675651	WARRANT	CALL	Berkshire Hathaway Inc	USD	90								
								5	0.2	17/06/11	22/06/11	USD	75.51	1.427	0.00
87	B5869	NL0009675669	WARRANT	CALL	Berkshire Hathaway Inc	USD	95								
								5	0.2	17/06/11	22/06/11	USD	75.51	1.427	0.00
88	B4544	NL0009673169	WARRANT	CALL	Citigroup Inc	USD	50								
								10	0.1	17/06/11	22/06/11	USD	38.3	1.427	0.00
89	B4546	NL0009673185	WARRANT	CALL	Citigroup Inc	USD	54								
								10	0.1	17/06/11	22/06/11	USD	38.3	1.427	0.00
90	B5875	NL0009675727	WARRANT	CALL	Cisco Systems Inc	USD	19.5								
								2	0.5	17/06/11	22/06/11	USD	14.97	1.427	0.00
91	B4550	NL0009673227	WARRANT	CALL	Cisco Systems Inc	USD	20.5								
								2	0.5	17/06/11	22/06/11	USD	14.97	1.427	0.00



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92	B4551	NL0009673235	WARRANT	CALL	Cisco Systems Inc	USD 21.5			2	0.5	17/06/11	22/06/11	USD 14.97	1.427	0.00
93	B4552	NL0009673243	WARRANT	CALL	Cisco Systems Inc	USD 22.5			2	0.5	17/06/11	22/06/11	USD 14.97	1.427	0.00
94	B5879	NL0009675768	WARRANT	CALL	Walt Disney Co	USD 45			5	0.2	17/06/11	22/06/11	USD 38.04	1.427	0.00
95	B5880	NL0009675776	WARRANT	CALL	Walt Disney Co	USD 50			5	0.2	17/06/11	22/06/11	USD 38.04	1.427	0.00
96	B4447	NL0009604099	WARRANT	CALL	Ercros SA	EUR 0.77			1	1	17/06/11	22/06/11	EUR 0.918	1	0.15
97	B5767	NL0009674647	WARRANT	CALL	Ercros SA	EUR 0.95			0.5	2	17/06/11	22/06/11	EUR 0.918	1	0.00
98	B4448	NL0009604107	WARRANT	CALL	Enagas SA	EUR 16.5			2	0.5	17/06/11	22/06/11	EUR 16.01	1	0.00
99	B4449	NL0009604115	WARRANT	CALL	Enagas SA	EUR 17.5			2	0.5	17/06/11	22/06/11	EUR 16.01	1	0.00
100	B5770	NL0009674670	WARRANT	CALL	Enagas SA	EUR 18.5			2	0.5	17/06/11	22/06/11	EUR 16.01	1	0.00
101	B4453	NL0009604156	WARRANT	CALL	Grupo Ezentis S.A.	EUR 0.5			1	1	17/06/11	22/06/11	EUR 0.25	1	0.00
102	B5773	NL0009674704	WARRANT	CALL	Grupo Ezentis S.A.	EUR 0.6			0.5	2	17/06/11	22/06/11	EUR 0.25	1	0.00
103	B5882	NL0009675792	WARRANT	CALL	Ford Motor Co	USD 17			2	0.5	17/06/11	22/06/11	USD 12.78	1.427	0.00
104	B5883	NL0009675800	WARRANT	CALL	Ford Motor Co	USD 18			2	0.5	17/06/11	22/06/11	USD 12.78	1.427	0.00

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105	B4454	NL0009604164	WARRANT	CALL	Faes Farma SA	EUR	3.2								
								1	1	17/06/11	22/06/11	EUR	2.22	1	0.00
106	B4455	NL0009604172	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	19.5								
								5	0.2	17/06/11	22/06/11	EUR	20.3	1	0.16
107	B4457	NL0009604198	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	20.5								
								5	0.2	17/06/11	22/06/11	EUR	20.3	1	0.00
108	B5775	NL0009674720	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	24								
								5	0.2	17/06/11	22/06/11	EUR	20.3	1	0.00
109	B5777	NL0009674746	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	26								
								5	0.2	17/06/11	22/06/11	EUR	20.3	1	0.00
110	B4459	NL0009604214	WARRANT	CALL	Ferrovial SA	EUR	8.5								
								2	0.5	17/06/11	22/06/11	EUR	8.547	1	0.02
111	B4460	NL0009604222	WARRANT	CALL	Ferrovial SA	EUR	9								
								2	0.5	17/06/11	22/06/11	EUR	8.547	1	0.00
112	B5781	NL0009674787	WARRANT	CALL	Ferrovial SA	EUR	9.5								
								2	0.5	17/06/11	22/06/11	EUR	8.547	1	0.00
113	B5783	NL0009674803	WARRANT	CALL	Ferrovial SA	EUR	10								
								2	0.5	17/06/11	22/06/11	EUR	8.547	1	0.00
114	B4463	NL0009604255	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	5.4								
								2	0.5	17/06/11	22/06/11	EUR	5.971	1	0.29
115	B4464	NL0009604263	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	5.8								
								2	0.5	17/06/11	22/06/11	EUR	5.971	1	0.09
116	B5786	NL0009674837	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	6.2								
								2	0.5	17/06/11	22/06/11	EUR	5.971	1	0.00
117	B5788	NL0009674852	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	6.6								
								2	0.5	17/06/11	22/06/11	EUR	5.971	1	0.00



SIBE	ISIN	Producto	Tipo	Activo Subyacente	Precio de Ejercicio	Barrera Knock-Out	Knock-In Status	Paridad	Ratio	Fecha de Vencimiento	Fecha de Liquidación	Precio de Liquidación	Tipo de Cambio Aplicable	Importe de Liquidación (EUR)	
118	B4467	NL0009604297	WARRANT	CALL	Gas Natural SDG SA	EUR	12	2	0.5	17/06/11	22/06/11	EUR	13.775	1	0.89
119	B4468	NL0009604305	WARRANT	CALL	Gas Natural SDG SA	EUR	13	2	0.5	17/06/11	22/06/11	EUR	13.775	1	0.39
120	B5792	NL0009674894	WARRANT	CALL	Gas Natural SDG SA	EUR	14	2	0.5	17/06/11	22/06/11	EUR	13.775	1	0.00
121	B4557	NL0009673292	WARRANT	CALL	Google Inc	USD	620	100	0.01	17/06/11	22/06/11	USD	485	1.427	0.00
122	B4558	NL0009673300	WARRANT	CALL	Google Inc	USD	660	100	0.01	17/06/11	22/06/11	USD	485	1.427	0.00
123	B4559	NL0009673318	WARRANT	CALL	Google Inc	USD	700	100	0.01	17/06/11	22/06/11	USD	485	1.427	0.00
124	B4471	NL0009604339	WARRANT	CALL	Grifols SA	EUR	11	2	0.5	17/06/11	22/06/11	EUR	13.31	1	1.16
125	B4472	NL0009604347	WARRANT	CALL	Grifols SA	EUR	12	2	0.5	17/06/11	22/06/11	EUR	13.31	1	0.66
126	B4473	NL0009604354	WARRANT	CALL	Grifols SA	EUR	13	2	0.5	17/06/11	22/06/11	EUR	13.31	1	0.16
127	B4563	NL0009673359	WARRANT	CALL	Goldman Sachs Group Inc	USD	170	20	0.05	17/06/11	22/06/11	USD	137.23	1.427	0.00
128	B4564	NL0009673367	WARRANT	CALL	Goldman Sachs Group Inc	USD	190	20	0.05	17/06/11	22/06/11	USD	137.23	1.427	0.00
129	54670	NL0009602598	TURBO	CALL	Iberdrola SA	EUR	4.4	4.4	0.5	17/06/11	22/06/11	EUR	6.028	1	0.81
130	54671	NL0009602606	TURBO	CALL	Iberdrola SA	EUR	4.8	4.8	0.5	17/06/11	22/06/11	EUR	6.028	1	0.61



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131	54672	NL0009602614	TURBO	CALL	Iberdrola SA	EUR	5.2	5.2	2	0.5	17/06/11	22/06/11	EUR	6.028	1	0.41
132	54673	NL0009602622	TURBO	CALL	Iberdrola SA	EUR	5.6	5.6	2	0.5	17/06/11	22/06/11	EUR	6.028	1	0.21
133	B4474	NL0009604362	WARRANT	CALL	Iberdrola SA	EUR	5.6		1	1	17/06/11	22/06/11	EUR	6.028	1	0.43
134	B4475	NL0009604370	WARRANT	CALL	Iberdrola SA	EUR	6		1	1	17/06/11	22/06/11	EUR	6.028	1	0.03
135	B3185	NL0009601145	WARRANT	CALL	Iberdrola SA	EUR	6.4		1	1	17/06/11	22/06/11	EUR	6.028	1	0.00
136	B5797	NL0009674944	WARRANT	CALL	Iberdrola SA	EUR	6.8		1	1	17/06/11	22/06/11	EUR	6.028	1	0.00
137	B5799	NL0009674969	WARRANT	CALL	Iberdrola SA	EUR	7.2		1	1	17/06/11	22/06/11	EUR	6.028	1	0.00
138	54677	NL0009602663	TURBO	PUT	Iberdrola SA	EUR	6.8	6.8	2	0.5	17/06/11	22/06/11	EUR	6.028	1	0.39
139	54678	NL0009602671	TURBO	PUT	Iberdrola SA	EUR	7.2	7.2	2	0.5	17/06/11	22/06/11	EUR	6.028	1	0.59
140	B4480	NL0009604420	WARRANT	CALL	Indra Sistemas SA	EUR	13.5		2	0.5	17/06/11	22/06/11	EUR	13.555	1	0.03
141	B4481	NL0009604438	WARRANT	CALL	Indra Sistemas SA	EUR	14.5		2	0.5	17/06/11	22/06/11	EUR	13.555	1	0.00
142	B5807	NL0009675040	WARRANT	CALL	Indra Sistemas SA	EUR	15.5		2	0.5	17/06/11	22/06/11	EUR	13.555	1	0.00
143	B4566	NL0009673383	WARRANT	CALL	Intel Corp	USD	22		2	0.5	17/06/11	22/06/11	USD	21.2	1.427	0.00



SIBE	ISIN	Producto	Tipo	Activo Subyacente	Precio de Ejercicio	Barrera Knock-Out	Knock-In Status	Paridad	Ratio	Fecha de Vencimiento	Fecha de Liquidación	Precio de Liquidación	Tipo de Cambio Aplicable	Importe de Liquidación (EUR)	
144	B4567	NL0009673391	WARRANT	CALL	Intel Corp	USD	23	2	0.5	17/06/11	22/06/11	USD	21.2	1.427	0.00
145	B4569	NL0009673417	WARRANT	CALL	Intel Corp	USD	24	2	0.5	17/06/11	22/06/11	USD	21.2	1.427	0.00
146	B5811	NL0009675081	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR	56	10	0.1	17/06/11	22/06/11	EUR	60.58	1	0.46
147	B4484	NL0009604461	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR	64	10	0.1	17/06/11	22/06/11	EUR	60.58	1	0.00
148	B4485	NL0009604479	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR	68	10	0.1	17/06/11	22/06/11	EUR	60.58	1	0.00
149	B4486	NL0009604487	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR	72	10	0.1	17/06/11	22/06/11	EUR	60.58	1	0.00
150	B4491	NL0009604537	WARRANT	CALL	Jazztel PLC	EUR	3.8	2	0.5	17/06/11	22/06/11	EUR	4.509	1	0.35
151	B5816	NL0009675131	WARRANT	CALL	Jazztel PLC	EUR	4.2	2	0.5	17/06/11	22/06/11	EUR	4.509	1	0.15
152	B4573	NL0009673458	WARRANT	CALL	JPMorgan Chase & Co	USD	41	5	0.2	17/06/11	22/06/11	USD	40.8	1.427	0.00
153	B4574	NL0009673466	WARRANT	CALL	JPMorgan Chase & Co	USD	43	5	0.2	17/06/11	22/06/11	USD	40.8	1.427	0.00
154	B4575	NL0009673474	WARRANT	CALL	JPMorgan Chase & Co	USD	45	5	0.2	17/06/11	22/06/11	USD	40.8	1.427	0.00
155	B4576	NL0009673482	WARRANT	CALL	JPMorgan Chase & Co	USD	47	5	0.2	17/06/11	22/06/11	USD	40.8	1.427	0.00
156	B5894	NL0009675917	WARRANT	CALL	JPMorgan Chase & Co	USD	49	5	0.2	17/06/11	22/06/11	USD	40.8	1.427	0.00



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157	B5895	NL0009675925	WARRANT	CALL	JPMorgan Chase & Co	USD	51								
								5	0.2	17/06/11	22/06/11	USD	40.8	1.427	0.00
158	B5899	NL0009675966	WARRANT	CALL	The Coca Cola Co	USD	66								
								5	0.2	17/06/11	22/06/11	USD	65.62	1.427	0.00
159	B5900	NL0009675974	WARRANT	CALL	The Coca Cola Co	USD	70								
								5	0.2	17/06/11	22/06/11	USD	65.62	1.427	0.00
160	B4492	NL0009604545	WARRANT	CALL	Mapfre SA	EUR	2.3								
								1	1	17/06/11	22/06/11	EUR	2.635	1	0.34
161	B5818	NL0009675156	WARRANT	CALL	Mapfre SA	EUR	2.8								
								1	1	17/06/11	22/06/11	EUR	2.635	1	0.00
162	B5902	NL0009675990	WARRANT	CALL	McDonald's Corp	USD	80								
								10	0.1	17/06/11	22/06/11	USD	82.52	1.427	0.18
163	B5903	NL0009676006	WARRANT	CALL	McDonald's Corp	USD	85								
								10	0.1	17/06/11	22/06/11	USD	82.52	1.427	0.00
164	B5905	NL0009676022	WARRANT	CALL	Microsoft Corp	USD	27								
								5	0.2	17/06/11	22/06/11	USD	24.27	1.427	0.00
165	B4581	NL0009673532	WARRANT	CALL	Microsoft Corp	USD	29								
								5	0.2	17/06/11	22/06/11	USD	24.27	1.427	0.00
166	B4582	NL0009673540	WARRANT	CALL	Microsoft Corp	USD	31								
								5	0.2	17/06/11	22/06/11	USD	24.27	1.427	0.00
167	B5910	NL0009676071	WARRANT	CALL	Nike Inc	USD	90								
								10	0.1	17/06/11	22/06/11	USD	81.11	1.427	0.00
168	B5911	NL0009676089	WARRANT	CALL	Nike Inc	USD	95								
								10	0.1	17/06/11	22/06/11	USD	81.11	1.427	0.00
169	B4494	NL0009672666	WARRANT	CALL	Banco Popular Español SA	EUR	4.5								
								1	1	17/06/11	22/06/11	EUR	3.964	1	0.00



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170	B4496	NL0009672682	WARRANT	CALL	Banco Popular Español SA	EUR	5		1	1	17/06/11	22/06/11	EUR	3.964	1	0.00
171	54790	NL0009673771	TURBO	CALL	Repsol YPF	EUR	18	18	4	0.25	17/06/11	22/06/11	EUR	22.43	1	1.11
172	54791	NL0009673789	TURBO	CALL	Repsol YPF	EUR	18.5	18.5	4	0.25	17/06/11	22/06/11	EUR	22.43	1	0.98
173	54792	NL0009673797	TURBO	CALL	Repsol YPF	EUR	19	19	4	0.25	17/06/11	22/06/11	EUR	22.43	1	0.86
174	54793	NL0009673805	TURBO	CALL	Repsol YPF	EUR	19.5	19.5	4	0.25	17/06/11	22/06/11	EUR	22.43	1	0.73
175	54794	NL0009673813	TURBO	CALL	Repsol YPF	EUR	20	20	4	0.25	17/06/11	22/06/11	EUR	22.43	1	0.61
176	54795	NL0009673821	TURBO	CALL	Repsol YPF	EUR	20.5	20.5	4	0.25	17/06/11	22/06/11	EUR	22.43	1	0.48
177	54796	NL0009673839	TURBO	CALL	Repsol YPF	EUR	21	21	4	0.25	17/06/11	22/06/11	EUR	22.43	1	0.36
178	B3202	NL0009601319	WARRANT	CALL	Repsol YPF	EUR	21.5		2	0.5	17/06/11	22/06/11	EUR	22.43	1	0.47
179	54797	NL0009673847	TURBO	CALL	Repsol YPF	EUR	21.5	21.5	4	0.25	17/06/11	22/06/11	EUR	22.43	1	0.23
180	B4500	NL0009672724	WARRANT	CALL	Repsol YPF	EUR	22.5		2	0.5	17/06/11	22/06/11	EUR	22.43	1	0.00
181	B3205	NL0009601343	WARRANT	CALL	Repsol YPF	EUR	23.5		2	0.5	17/06/11	22/06/11	EUR	22.43	1	0.00
182	B5824	NL0009675214	WARRANT	CALL	Repsol YPF	EUR	24.5		2	0.5	17/06/11	22/06/11	EUR	22.43	1	0.00



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183	B5826	NL0009675230	WARRANT	CALL	Repsol YPF	EUR 25.5			2	0.5	17/06/11	22/06/11	EUR 22.43	1	0.00
184	B5827	NL0009675248	WARRANT	CALL	Repsol YPF	EUR 26.5			2	0.5	17/06/11	22/06/11	EUR 22.43	1	0.00
185	54855	NL0009676212	TURBO	PUT	Repsol YPF	EUR 25	25		4	0.25	17/06/11	22/06/11	EUR 22.43	1	0.64
186	54856	NL0009676220	TURBO	PUT	Repsol YPF	EUR 26	26		4	0.25	17/06/11	22/06/11	EUR 22.43	1	0.89
187	54857	NL0009676238	TURBO	PUT	Repsol YPF	EUR 27	27		4	0.25	17/06/11	22/06/11	EUR 22.43	1	1.14
188	B4505	NL0009672773	WARRANT	CALL	Banco Santander SA	EUR 8.75			2	0.5	17/06/11	22/06/11	EUR 7.95	1	0.00
189	B4507	NL0009672799	WARRANT	CALL	Banco Santander SA	EUR 9.25			2	0.5	17/06/11	22/06/11	EUR 7.95	1	0.00
190	B3211	NL0009601400	WARRANT	CALL	Banco Santander SA	EUR 9.75			2	0.5	17/06/11	22/06/11	EUR 7.95	1	0.00
191	B5834	NL0009675313	WARRANT	CALL	Banco Santander SA	EUR 10.25			2	0.5	17/06/11	22/06/11	EUR 7.95	1	0.00
192	B3213	NL0009601426	WARRANT	CALL	Banco Santander SA	EUR 10.75			2	0.5	17/06/11	22/06/11	EUR 7.95	1	0.00
193	B4511	NL0009672831	WARRANT	CALL	Sol Melia SA	EUR 6.75			2	0.5	17/06/11	22/06/11	EUR 7.905	1	0.58
194	B4512	NL0009672849	WARRANT	CALL	Sol Melia SA	EUR 7.25			2	0.5	17/06/11	22/06/11	EUR 7.905	1	0.33
195	B5837	NL0009675347	WARRANT	CALL	Sol Melia SA	EUR 8.2			2	0.5	17/06/11	22/06/11	EUR 7.905	1	0.00



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196	B4513	NL0009672856	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	4.43			1.9261	0.5192	17/06/11	22/06/11	EUR	6.449	1	1.05
197	B4514	NL0009672864	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	4.81			1.9261	0.5192	17/06/11	22/06/11	EUR	6.449	1	0.85
198	B4515	NL0009672872	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	5.2			1.9261	0.5192	17/06/11	22/06/11	EUR	6.449	1	0.65
199	B5839	NL0009675362	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	8.25			1.9412	0.5151	17/06/11	22/06/11	EUR	6.449	1	0.00
200	B5841	NL0009675388	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	9.22			1.9412	0.5151	17/06/11	22/06/11	EUR	6.449	1	0.00
201	B4516	NL0009672880	WARRANT	CALL	Telefónica SA	EUR	17.5			2	0.5	17/06/11	22/06/11	EUR	16.495	1	0.00
202	B4518	NL0009672906	WARRANT	CALL	Telefónica SA	EUR	18.5			2	0.5	17/06/11	22/06/11	EUR	16.495	1	0.00
203	B4519	NL0009672914	WARRANT	CALL	Telefónica SA	EUR	19.5			2	0.5	17/06/11	22/06/11	EUR	16.495	1	0.00
204	B4520	NL0009672922	WARRANT	CALL	Telefónica SA	EUR	20.5			2	0.5	17/06/11	22/06/11	EUR	16.495	1	0.00
205	B3225	NL0009601541	WARRANT	CALL	Telefónica SA	EUR	21.5			2	0.5	17/06/11	22/06/11	EUR	16.495	1	0.00
206	B4525	NL0009672971	WARRANT	CALL	Mediaset España Comunicación S.A.	EUR	8.87			1.971	0.5074	17/06/11	22/06/11	EUR	5.84	1	0.00
207	B4526	NL0009672989	WARRANT	CALL	Mediaset España Comunicación S.A.	EUR	9.66			1.971	0.5074	17/06/11	22/06/11	EUR	5.84	1	0.00
208	B4527	NL0009672997	WARRANT	CALL	Mediaset España Comunicación S.A.	EUR	10.45			1.971	0.5074	17/06/11	22/06/11	EUR	5.84	1	0.00



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209	B5848	NL0009675453	WARRANT	CALL	Técnicas Reunidas SA	EUR	44			10	0.1	17/06/11	22/06/11	EUR	35.32	1	0.00
210	B4528	NL0009673003	WARRANT	CALL	Técnicas Reunidas SA	EUR	48			10	0.1	17/06/11	22/06/11	EUR	35.32	1	0.00
211	B4529	NL0009673011	WARRANT	CALL	Técnicas Reunidas SA	EUR	52			10	0.1	17/06/11	22/06/11	EUR	35.32	1	0.00
212	B5913	NL0009676105	WARRANT	CALL	Wal-Mart Stores Inc	USD	58			4	0.25	17/06/11	22/06/11	USD	52.82	1.427	0.00
213	B5914	NL0009676113	WARRANT	CALL	Wal-Mart Stores Inc	USD	62			4	0.25	17/06/11	22/06/11	USD	52.82	1.427	0.00
214	A8191	NL0009344860	WARRANT	CALL	ORO (1 onza troy)	USD	1200			100	0.01	17/06/11	22/06/11	USD	1537.5	1.427	2.37
215	B0261	NL0009467240	WARRANT	CALL	ORO (1 onza troy)	USD	1300			100	0.01	17/06/11	22/06/11	USD	1537.5	1.427	1.66
216	B0262	NL0009467257	WARRANT	CALL	ORO (1 onza troy)	USD	1400			100	0.01	17/06/11	22/06/11	USD	1537.5	1.427	0.96
217	A8192	NL0009344878	WARRANT	CALL	ORO (1 onza troy)	USD	1500			100	0.01	17/06/11	22/06/11	USD	1537.5	1.427	0.26
218	B3294	NL0009602234	WARRANT	CALL	ORO (1 onza troy)	USD	1600			100	0.01	17/06/11	22/06/11	USD	1537.5	1.427	0.00
219	B3296	NL0009602259	WARRANT	CALL	ORO (1 onza troy)	USD	1700			100	0.01	17/06/11	22/06/11	USD	1537.5	1.427	0.00
220	B5916	NL0009676139	WARRANT	CALL	Exxon Mobil Corp	USD	90			5	0.2	17/06/11	22/06/11	USD	79.02	1.427	0.00
221	B5917	NL0009676147	WARRANT	CALL	Exxon Mobil Corp	USD	95			5	0.2	17/06/11	22/06/11	USD	79.02	1.427	0.00



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222	B4531	NL0009673037	WARRANT	CALL	Zeltia SA	EUR 3.2			2	0.5	17/06/11	22/06/11	EUR 2.38	1	0.00
223	B5852	NL0009675495	WARRANT	CALL	Zeltia SA	EUR 3.6			1	1	17/06/11	22/06/11	EUR 2.38	1	0.00
224	B3236	NL0009601657	WARRANT	CALL	Zeltia SA	EUR 4			2	0.5	17/06/11	22/06/11	EUR 2.38	1	0.00



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En Madrid, a 21 de Junio de 2011

El Emisor: BNP Paribas Arbitrage Issuance B.V.