



BNP PARIBAS

BNP Paribas Arbitrage Issuance B.V.

**EMISIONES CON
VENCIMIENTO 21/09/12
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	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 (EUR)
1	C2235	NL0009977008	350,000	WARRANT	CALL	Abengoa SA	EUR 18.5			5	0.2	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR 15.2	1	0.00
2	C2237	NL0009977024	350,000	WARRANT	CALL	Abengoa SA	EUR 20			5	0.2	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR 15.2	1	0.00
3	C4716	NL0010019865	400,000	WARRANT	CALL	Abengoa SA	EUR 15			5	0.2	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR 15.2	1	0.04
4	C4719	NL0010019899	400,000	WARRANT	CALL	Abengoa SA	EUR 16			5	0.2	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR 15.2	1	0.00
5	C5908	NL0010119954	400,000	WARRANT	CALL	Abengoa SA	EUR 12			5	0.2	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR 15.2	1	0.64
6	C2251	NL0009977164	350,000	WARRANT	CALL	Acciona SA	EUR 75			10	0.1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR 50.65	1	0.00
7	C4736	NL0010020061	400,000	WARRANT	CALL	Acciona SA	EUR 60			10	0.1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR 50.65	1	0.00
8	C2246	NL0009977115	350,000	WARRANT	CALL	Acerinox SA	EUR 10.5			2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR 9.385	1	0.00
9	C4730	NL0010020004	400,000	WARRANT	CALL	Acerinox SA	EUR 11.5			2	0.5	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR 9.385	1	0.00
10	C5919	NL0010120069	400,000	WARRANT	CALL	Acerinox SA	EUR 8.5			2	0.5	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR 9.385	1	0.44
11	C5921	NL0010120085	400,000	WARRANT	CALL	Acerinox SA	EUR 9.5			2	0.5	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR 9.385	1	0.00
12	C2242	NL0009977073	350,000	WARRANT	CALL	ACS Actividades de Construccion y Servicios SA	EUR 30			5	0.2	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR 17.21	1	0.00
13	C4724	NL0010019949	400,000	WARRANT	CALL	ACS Actividades de Construccion y Servicios SA	EUR 23			5	0.2	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR 17.21	1	0.00
14	C5912	NL0010119996	400,000	WARRANT	CALL	ACS Actividades de Construccion y Servicios SA	EUR 13			5	0.2	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR 17.21	1	0.84
15	C5914	NL0010120010	400,000	WARRANT	CALL	ACS Actividades de Construccion y Servicios SA	EUR 15			5	0.2	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR 17.21	1	0.44
16	C4849	NL0010021192	500,000	WARRANT	CALL	adidas AG	EUR 60			10	0.1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR 65.2	1	0.52
17	C4851	NL0010021218	500,000	WARRANT	CALL	adidas AG	EUR 66			10	0.1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR 65.2	1	0.00
18	C4856	NL0010021267	500,000	WARRANT	CALL	Amazon.com Inc	USD 190			20	0.05	15/03/2012	26/03/2012	21/09/2012	26/09/2012	USD 257.51	1.2988	2.60
19	C4859	NL0010021291	500,000	WARRANT	CALL	Amazon.com Inc	USD 210			20	0.05	15/03/2012	26/03/2012	21/09/2012	26/09/2012	USD 257.51	1.2988	1.83
20	C2399	NL0009978659	350,000	WARRANT	CALL	American Express Co	USD 52			5	0.2	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD 57.86	1.2988	0.90
21	C2401	NL0009978675	350,000	WARRANT	CALL	American Express Co	USD 60			5	0.2	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD 57.86	1.2988	0.00
22	C6061	NL0010121489	350,000	WARRANT	CALL	American Express Co	USD 68			5	0.2	14/05/2012	24/05/2012	21/09/2012	26/09/2012	USD 57.86	1.2988	0.00
23	C2394	NL0009978600	500,000	WARRANT	CALL	Apple Inc	USD 440			50	0.02	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD 700.71	1.2988	4.01
24	C2396	NL0009978626	500,000	WARRANT	CALL	Apple Inc	USD 480			50	0.02	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD 700.71	1.2988	3.40
25	C4839	NL0010021093	500,000	WARRANT	CALL	Apple Inc	USD 540			50	0.02	15/03/2012	26/03/2012	21/09/2012	26/09/2012	USD 700.71	1.2988	2.47

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26	C4842	NL0010021127	500,000	WARRANT	CALL	Apple Inc	USD	620		50	0.02	15/03/2012	26/03/2012	21/09/2012	26/09/2012	USD	700.71	1.2988	1.24
27	C2256	NL0009977214	750,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR	6.25		2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	6.55	1	0.15
28	C2259	NL0009977248	750,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR	7.25		2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	6.55	1	0.00
29	C4741	NL0010020111	750,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR	6.75		2	0.5	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	6.55	1	0.00
30	C4744	NL0010020145	750,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR	7.75		2	0.5	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	6.55	1	0.00
31	C5931	NL0010120184	750,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR	5.25		2	0.5	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	6.55	1	0.65
32	C5934	NL0010120218	750,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR	5.75		2	0.5	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	6.55	1	0.40
33	C2342	NL0009978089	350,000	WARRANT	CALL	Banco Popular Español SA	EUR	3.2		1	1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	1.837	1	0.00
34	C2344	NL0009978105	350,000	WARRANT	CALL	Banco Popular Español SA	EUR	4		1	1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	1.837	1	0.00
35	C4818	NL0010020889	400,000	WARRANT	CALL	Banco Popular Español SA	EUR	3.6		1	1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	1.837	1	0.00
36	C6008	NL0010120952	400,000	WARRANT	CALL	Banco Popular Español SA	EUR	2.4		1	1	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	1.837	1	0.00
37	C2361	NL0009978279	750,000	WARRANT	CALL	Banco Santander SA	EUR	6		2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	6.25	1	0.13
38	C2364	NL0009978303	750,000	WARRANT	CALL	Banco Santander SA	EUR	7		2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	6.25	1	0.00
39	C4824	NL0010020947	750,000	WARRANT	CALL	Banco Santander SA	EUR	6.5		2	0.5	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	6.25	1	0.00
40	C6026	NL0010121133	750,000	WARRANT	CALL	Banco Santander SA	EUR	5		2	0.5	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	6.25	1	0.63
41	C6029	NL0010121166	750,000	WARRANT	CALL	Banco Santander SA	EUR	5.5		2	0.5	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	6.25	1	0.38
42	C2407	NL0009978733	350,000	WARRANT	CALL	Bank of America Corp	USD	7.5		2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	9.11	1.2988	0.62
43	C4864	NL0010021341	500,000	WARRANT	CALL	Bank of America Corp	USD	8.5		2	0.5	15/03/2012	26/03/2012	21/09/2012	26/09/2012	USD	9.11	1.2988	0.23
44	C4866	NL0010021366	500,000	WARRANT	CALL	Bank of America Corp	USD	9.5		2	0.5	15/03/2012	26/03/2012	21/09/2012	26/09/2012	USD	9.11	1.2988	0.00
45	C2266	NL0009977313	350,000	WARRANT	CALL	Bankinter SA	EUR	4.6		1	1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	3.398	1	0.00
46	C2268	NL0009977339	350,000	WARRANT	CALL	Bankinter SA	EUR	5		1	1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	3.398	1	0.00
47	C4751	NL0010020210	400,000	WARRANT	CALL	Bankinter SA	EUR	5.6		1	1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	3.398	1	0.00
48	C5943	NL0010120309	400,000	WARRANT	CALL	Bankinter SA	EUR	3.4		1	1	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	3.398	1	0.00
49	C5945	NL0010120325	400,000	WARRANT	CALL	Bankinter SA	EUR	3.8		1	1	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	3.398	1	0.00
50	C4871	NL0010021416	500,000	WARRANT	CALL	BASF SE	EUR	68		10	0.1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	67.9	1	0.00

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51	C4874	NL0010021440	500,000	WARRANT	CALL	BASF SE	EUR	72	10	0.1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	67.9	1	0.00
52	C6069	NL0010121562	500,000	WARRANT	CALL	BASF SE	EUR	60	10	0.1	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	67.9	1	0.79
53	C2417	NL0009978832	350,000	WARRANT	CALL	Berkshire Hathaway Inc	USD	90	10	0.1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	89.54	1.2988	0.00
54	C4888	NL0010021580	500,000	WARRANT	CALL	Berkshire Hathaway Inc	USD	82	10	0.1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	USD	89.54	1.2988	0.58
55	C4879	NL0010021499	500,000	WARRANT	CALL	BMW Bayerische Motoren Werke AG	EUR	70	10	0.1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	59.79	1	0.00
56	C4882	NL0010021523	500,000	WARRANT	CALL	BMW Bayerische Motoren Werke AG	EUR	80	10	0.1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	59.79	1	0.00
57	C2411	NL0009978774	350,000	WARRANT	CALL	BNP Paribas SA	EUR	35	10	0.1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	39.665	1	0.47
58	C2413	NL0009978790	350,000	WARRANT	CALL	BNP Paribas SA	EUR	40	10	0.1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	39.665	1	0.00
59	C6079	NL0010121661	500,000	WARRANT	CALL	BNP Paribas SA	EUR	30	10	0.1	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	39.665	1	0.97
60	C2273	NL0009977388	350,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR	23.48	4.8909	0.2045	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	17.12	1	0.00
61	C4755	NL0010020251	400,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR	19.56	4.8909	0.2045	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	17.12	1	0.00
62	C4756	NL0010020269	400,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR	21.52	4.8909	0.2045	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	17.12	1	0.00
63	C5951	NL0010120382	400,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR	18	5	0.2	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	17.12	1	0.00
64	C2429	NL0009978956	350,000	WARRANT	CALL	Cisco Systems Inc	USD	19.25	2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	18.895	1.2988	0.00
65	C2433	NL0009978998	350,000	WARRANT	CALL	Cisco Systems Inc	USD	22.25	2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	18.895	1.2988	0.00
66	C6086	NL0010121737	350,000	WARRANT	CALL	Cisco Systems Inc	USD	20.75	2	0.5	14/05/2012	24/05/2012	21/09/2012	26/09/2012	USD	18.895	1.2988	0.00
67	C2421	NL0009978873	350,000	WARRANT	CALL	Citigroup Inc	USD	34	10	0.1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	33.67	1.2988	0.00
68	C2423	NL0009978899	350,000	WARRANT	CALL	Citigroup Inc	USD	38	10	0.1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	33.67	1.2988	0.00
69	C4895	NL0010118139	500,000	WARRANT	CALL	Citigroup Inc	USD	42	10	0.1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	USD	33.67	1.2988	0.00
70	C2200	NL0009976653	500,000	WARRANT	CALL	DAX® Index	EUR	6600	1000	0.001	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	7476.08	1	0.88
71	C4680	NL0010019428	500,000	WARRANT	CALL	DAX® Index	EUR	7200	1000	0.001	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	7476.08	1	0.28
72	C4683	NL0010019451	500,000	WARRANT	CALL	DAX® Index	EUR	7800	1000	0.001	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	7476.08	1	0.00
73	C4760	NL0010020301	400,000	WARRANT	CALL	Distribuidora Internacional de Alimentación SA	EUR	3.8	1	1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	4.329	1	0.53
74	C4763	NL0010020335	400,000	WARRANT	CALL	Distribuidora Internacional de Alimentación SA	EUR	4.2	1	1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	4.329	1	0.13
75	C2278	NL0009977438	350,000	WARRANT	CALL	Enagas SA	EUR	16	2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	15.64	1	0.00

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76	C4767	NL0010020376	400,000	WARRANT	CALL	Enagas SA	EUR	17.5	2	0.5	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	15.64	1	0.00
77	C5957	NL0010120440	400,000	WARRANT	CALL	Enagas SA	EUR	14	2	0.5	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	15.64	1	0.82
78	C2227	NL0009976927	750,000	WARRANT	CALL	Eurostoxx 50® Index	EUR	2400	500	0.002	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	2564.02	1	0.33
79	C2228	NL0009976935	750,000	WARRANT	CALL	Eurostoxx 50® Index	EUR	2600	500	0.002	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	2564.02	1	0.00
80	C2229	NL0009976943	750,000	WARRANT	CALL	Eurostoxx 50® Index	EUR	2800	500	0.002	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	2564.02	1	0.00
81	C4711	NL0010019816	750,000	WARRANT	CALL	Eurostoxx 50® Index	EUR	3000	500	0.002	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	2564.02	1	0.00
82	C5897	NL0010119848	750,000	WARRANT	CALL	Eurostoxx 50® Index	EUR	2200	500	0.002	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	2564.02	1	0.73
83	C2511	NL0010017661	350,000	WARRANT	CALL	Exxon Mobil Corp	USD	90	10	0.1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	91.92	1.2988	0.15
84	C2290	NL0009977552	350,000	WARRANT	CALL	Ferrovial SA	EUR	11	2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	10.625	1	0.00
85	C4777	NL0010020475	400,000	WARRANT	CALL	Ferrovial SA	EUR	10	2	0.5	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	10.625	1	0.31
86	C5967	NL0010120549	400,000	WARRANT	CALL	Ferrovial SA	EUR	9	2	0.5	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	10.625	1	0.81
87	C2285	NL0009977503	350,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	20	5	0.2	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	11.95	1	0.00
88	C2287	NL0009977529	350,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	22	5	0.2	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	11.95	1	0.00
89	C4773	NL0010020434	400,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	18	5	0.2	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	11.95	1	0.00
90	C5961	NL0010120481	400,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	14.75	5	0.2	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	11.95	1	0.00
91	C2444	NL0009979103	350,000	WARRANT	CALL	Ford Motor Co	USD	13	2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	10.4	1.2988	0.00
92	C6096	NL0010121836	500,000	WARRANT	CALL	Ford Motor Co	USD	11.5	2	0.5	14/05/2012	24/05/2012	21/09/2012	26/09/2012	USD	10.4	1.2988	0.00
93	C2295	NL0009977602	350,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	3.8	2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	1.905	1	0.00
94	C2296	NL0009977610	350,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	4.2	2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	1.905	1	0.00
95	C4781	NL0010020517	400,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	2.3	1	1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	1.905	1	0.00
96	C4783	NL0010020533	400,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	2.6	1	1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	1.905	1	0.00
97	C5972	NL0010120598	400,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	2	1	1	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	1.905	1	0.00
98	C2301	NL0009977669	350,000	WARRANT	CALL	Gas Natural SDG SA	EUR	14.5	2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	12.35	1	0.00
99	C4788	NL0010020582	400,000	WARRANT	CALL	Gas Natural SDG SA	EUR	12.5	2	0.5	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	12.35	1	0.00
100	C4790	NL0010020608	400,000	WARRANT	CALL	Gas Natural SDG SA	EUR	13.5	2	0.5	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	12.35	1	0.00

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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 (EUR)
101	C5976	NL0010120630	400,000	WARRANT	CALL	Gas Natural SDG SA	EUR 10.5			2	0.5	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR 12.35	1	0.93
102	C5978	NL0010120655	400,000	WARRANT	CALL	Gas Natural SDG SA	EUR 11.5			2	0.5	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR 12.35	1	0.43
103	C2458	NL0009979244	350,000	WARRANT	CALL	Goldman Sachs Group Inc	USD 130			20	0.05	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD 116.72	1.2988	0.00
104	C2449	NL0009979152	350,000	WARRANT	CALL	Google Inc	USD 640			100	0.01	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD 733.95	1.2988	0.72
105	C2452	NL0009979186	350,000	WARRANT	CALL	Google Inc	USD 680			100	0.01	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD 733.95	1.2988	0.42
106	C4794	NL0010020640	400,000	WARRANT	CALL	Grifols SA	EUR 17			2	0.5	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR 26.295	1	4.65
107	C2312	NL0009977776	500,000	WARRANT	CALL	Iberdrola SA	EUR 5.2			1	1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR 3.779	1	0.00
108	C2315	NL0009977800	500,000	WARRANT	CALL	Iberdrola SA	EUR 6			1	1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR 3.779	1	0.00
109	C4797	NL0010020673	500,000	WARRANT	CALL	Iberdrola SA	EUR 4.6			1	1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR 3.779	1	0.00
110	C5987	NL0010120747	500,000	WARRANT	CALL	Iberdrola SA	EUR 3.6			1	1	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR 3.779	1	0.18
111	C5989	NL0010120762	500,000	WARRANT	CALL	Iberdrola SA	EUR 4			1	1	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR 3.779	1	0.00
112	C2209	NL0009976745	750,000	WARRANT	CALL	IBEX 35® Index	EUR 9250			1000	0.001	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR 8182.1	1	0.00
113	C4688	NL0010019501	750,000	WARRANT	CALL	IBEX 35® Index	EUR 8750			1000	0.001	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR 8182.1	1	0.00
114	C4689	NL0010019519	750,000	WARRANT	CALL	IBEX 35® Index	EUR 9750			1000	0.001	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR 8182.1	1	0.00
115	C5871	NL0010119582	750,000	WARRANT	CALL	IBEX 35® Index	EUR 7250			1000	0.001	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR 8182.1	1	0.93
116	C5874	NL0010119616	750,000	WARRANT	CALL	IBEX 35® Index	EUR 7750			1000	0.001	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR 8182.1	1	0.43
117	C2320	NL0009977859	350,000	WARRANT	CALL	Indra Sistemas SA	EUR 12.75			2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR 7.992	1	0.00
118	C2322	NL0009977875	350,000	WARRANT	CALL	Indra Sistemas SA	EUR 14.25			2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR 7.992	1	0.00
119	C4802	NL0010020723	400,000	WARRANT	CALL	Indra Sistemas SA	EUR 10.5			2	0.5	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR 7.992	1	0.00
120	C5995	NL0010120820	400,000	WARRANT	CALL	Indra Sistemas SA	EUR 7.5			2	0.5	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR 7.992	1	0.25
121	C5997	NL0010120846	400,000	WARRANT	CALL	Indra Sistemas SA	EUR 8.5			2	0.5	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR 7.992	1	0.00
122	C2326	NL0009977925	350,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 66			10	0.1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR 99.38	1	3.34
123	C2328	NL0009977941	350,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 72			10	0.1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR 99.38	1	2.74
124	C2464	NL0009979319	350,000	WARRANT	CALL	Intel Corp	USD 26			2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD 23.14	1.2988	0.00
125	C2466	NL0009979335	350,000	WARRANT	CALL	Intel Corp	USD 28			2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD 23.14	1.2988	0.00

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126	C6107	NL0010121943	500,000	WARRANT	CALL	Intel Corp	USD	30	2	0.5	14/05/2012	24/05/2012	21/09/2012	26/09/2012	USD	23.14	1.2988	0.00
127	C2334	NL0009978006	350,000	WARRANT	CALL	Jazztel PLC	EUR	4.5	2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	4.852	1	0.18
128	C4812	NL0010020822	350,000	WARRANT	CALL	Jazztel PLC	EUR	5.2	2	0.5	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	4.852	1	0.00
129	C2470	NL0009979376	350,000	WARRANT	CALL	JPMorgan Chase & Co	USD	38	5	0.2	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	40.88	1.2988	0.44
130	C2471	NL0009979384	350,000	WARRANT	CALL	JPMorgan Chase & Co	USD	42	5	0.2	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	40.88	1.2988	0.00
131	C4908	NL0010118261	500,000	WARRANT	CALL	LVMH Moet Hennessy Louis Vuitton SA	EUR	130	20	0.05	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	122.55	1	0.00
132	C4911	NL0010118295	500,000	WARRANT	CALL	LVMH Moet Hennessy Louis Vuitton SA	EUR	150	20	0.05	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	122.55	1	0.00
133	C2337	NL0009978030	350,000	WARRANT	CALL	Mapfre SA	EUR	3	1	1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	2.152	1	0.00
134	C2483	NL0009979509	350,000	WARRANT	CALL	McDonald's Corp	USD	100	10	0.1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	93.71	1.2988	0.00
135	C2385	NL0009978519	350,000	WARRANT	CALL	Mediaset España Comunicación S.A.	EUR	5.5	2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	4.649	1	0.00
136	C4836	NL0010021069	400,000	WARRANT	CALL	Mediaset España Comunicación S.A.	EUR	4.75	2	0.5	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	4.649	1	0.00
137	C2339	NL0009978055	350,000	WARRANT	CALL	Melia Hotels International SA	EUR	5.4	2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	5.365	1	0.00
138	C2491	NL0009979590	350,000	WARRANT	CALL	Microsoft Corp	USD	30	5	0.2	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	31.23	1.2988	0.19
139	C4916	NL0010118345	500,000	WARRANT	CALL	Microsoft Corp	USD	34	5	0.2	15/03/2012	26/03/2012	21/09/2012	26/09/2012	USD	31.23	1.2988	0.00
140	C4918	NL0010118360	500,000	WARRANT	CALL	Microsoft Corp	USD	38	5	0.2	15/03/2012	26/03/2012	21/09/2012	26/09/2012	USD	31.23	1.2988	0.00
141	C2498	NL0009979665	350,000	WARRANT	CALL	Nike Inc	USD	115	10	0.1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	96.52	1.2988	0.00
142	C4922	NL0010118402	500,000	WARRANT	CALL	Nokia Oyj	EUR	4.5	1	1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	2.114	1	0.00
143	C4923	NL0010118410	500,000	WARRANT	CALL	Nokia Oyj	EUR	5.5	1	1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	2.114	1	0.00
144	C4814	NL0010020848	350,000	WARRANT	CALL	Obrascon Huarte Lain SA	EUR	24.5	5	0.2	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	19.555	1	0.00
145	C4815	NL0010020855	350,000	WARRANT	CALL	Obrascon Huarte Lain SA	EUR	26.5	5	0.2	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	19.555	1	0.00
146	C4924	NL0010118428	500,000	WARRANT	CALL	Oracle Corp	USD	30	5	0.2	15/03/2012	26/03/2012	21/09/2012	26/09/2012	USD	32.46	1.2988	0.38
147	C4927	NL0010118451	500,000	WARRANT	CALL	Oracle Corp	USD	34	5	0.2	15/03/2012	26/03/2012	21/09/2012	26/09/2012	USD	32.46	1.2988	0.00
148	C2350	NL0009978162	500,000	WARRANT	CALL	Repsol YPF	EUR	22	5	0.2	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	16.3	1	0.00
149	C2352	NL0009978188	500,000	WARRANT	CALL	Repsol YPF	EUR	24	5	0.2	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	16.3	1	0.00
150	C2354	NL0009978204	500,000	WARRANT	CALL	Repsol YPF	EUR	26	5	0.2	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	16.3	1	0.00

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151	C4820	NL0010020905	500,000	WARRANT	CALL	Repsol YPF	EUR	20	5	0.2	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	16.3	1	0.00
152	C6014	NL0010121018	500,000	WARRANT	CALL	Repsol YPF	EUR	14	5	0.2	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	16.3	1	0.46
153	C6017	NL0010121042	500,000	WARRANT	CALL	Repsol YPF	EUR	16	5	0.2	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	16.3	1	0.06
154	C4932	NL0010118501	500,000	WARRANT	CALL	Research In Motion Ltd	USD	16	2	0.5	15/03/2012	26/03/2012	21/09/2012	26/09/2012	USD	6.47	1.2988	0.00
155	C6136	NL0010159679	500,000	WARRANT	CALL	Research In Motion Ltd	USD	13	2	0.5	14/05/2012	24/05/2012	21/09/2012	26/09/2012	USD	6.47	1.2988	0.00
156	C2374	NL0009978402	350,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	5.71	1.9048	0.525	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	1.939	1	0.00
157	C4828	NL0010020988	350,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	2.86	1.9048	0.525	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	1.939	1	0.00
158	C4937	NL0010118550	500,000	WARRANT	CALL	Siemens AG	EUR	75	10	0.1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	79.15	1	0.42
159	C4940	NL0010118584	500,000	WARRANT	CALL	Siemens AG	EUR	85	10	0.1	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	79.15	1	0.00
160	C2216	NL0009976810	500,000	WARRANT	CALL	Standard & Poor's 500 Index	USD	1300	100	0.01	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	1467.17	1.2988	1.29
161	C2217	NL0009976828	500,000	WARRANT	CALL	Standard & Poor's 500 Index	USD	1400	100	0.01	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	1467.17	1.2988	0.52
162	C4700	NL0010019709	500,000	WARRANT	CALL	Standard & Poor's 500 Index	USD	1450	100	0.01	15/03/2012	26/03/2012	21/09/2012	26/09/2012	USD	1467.17	1.2988	0.13
163	C4702	NL0010019725	500,000	WARRANT	CALL	Standard & Poor's 500 Index	USD	1500	100	0.01	15/03/2012	26/03/2012	21/09/2012	26/09/2012	USD	1467.17	1.2988	0.00
164	C5886	NL0010119731	500,000	WARRANT	CALL	Standard & Poor's 500 Index	USD	1350	100	0.01	14/05/2012	24/05/2012	21/09/2012	26/09/2012	USD	1467.17	1.2988	0.90
165	C2388	NL0009978543	350,000	WARRANT	CALL	Técnicas Reunidas SA	EUR	30	10	0.1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	37.145	1	0.71
166	C2390	NL0009978568	350,000	WARRANT	CALL	Técnicas Reunidas SA	EUR	34	10	0.1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	37.145	1	0.31
167	C2376	NL0009978428	750,000	WARRANT	CALL	Telefónica SA	EUR	15	2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	11.35	1	0.00
168	C2378	NL0009978444	750,000	WARRANT	CALL	Telefónica SA	EUR	16	2	0.5	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	11.35	1	0.00
169	C4829	NL0010020996	750,000	WARRANT	CALL	Telefónica SA	EUR	13	2	0.5	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	11.35	1	0.00
170	C4832	NL0010021028	750,000	WARRANT	CALL	Telefónica SA	EUR	14	2	0.5	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	11.35	1	0.00
171	C6041	NL0010121281	750,000	WARRANT	CALL	Telefónica SA	EUR	11	2	0.5	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	11.35	1	0.18
172	C6044	NL0010121315	750,000	WARRANT	CALL	Telefónica SA	EUR	12	2	0.5	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	11.35	1	0.00
173	C2475	NL0009979426	350,000	WARRANT	CALL	The Coca Cola Co	USD	36	2.5	0.4	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	38.03	1.2988	0.63
174	C2477	NL0009979442	350,000	WARRANT	CALL	The Coca Cola Co	USD	39.5	2.5	0.4	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	38.03	1.2988	0.00
175	C2505	NL0009979749	350,000	WARRANT	CALL	Wal-Mart Stores Inc	USD	70	4	0.25	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	74.45	1.2988	0.86

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176	C4945	NL0010118634	500,000	WARRANT	CALL	Wal-Mart Stores Inc	USD	62		4	0.25	15/03/2012	26/03/2012	21/09/2012	26/09/2012	USD	74.45	1.2988	2.40	
177	C2436	NL0009979020	350,000	WARRANT	CALL	Walt Disney Co	USD	35		5	0.2	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	52.74	1.2988	2.73	
178	C2439	NL0009979053	350,000	WARRANT	CALL	Walt Disney Co	USD	40		5	0.2	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	52.74	1.2988	1.96	
179	C6092	NL0010121794	350,000	WARRANT	CALL	Walt Disney Co	USD	52		5	0.2	14/05/2012	24/05/2012	21/09/2012	26/09/2012	USD	52.74	1.2988	0.11	
180	C2391	NL0009978576	350,000	WARRANT	CALL	Zeltia SA	EUR	2		1	1	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	1.52	1	0.00	
181	C2199	NL0009976646	500,000	WARRANT	PUT	DAX® Index	EUR	5000		1000	0.001	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	7476.08	1	0.00	
182	C4684	NL0010019469	500,000	WARRANT	PUT	DAX® Index	EUR	6200		1000	0.001	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	7476.08	1	0.00	
183	C4687	NL0010019493	500,000	WARRANT	PUT	DAX® Index	EUR	6800		1000	0.001	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	7476.08	1	0.00	
184	C5867	NL0010119541	500,000	WARRANT	PUT	DAX® Index	EUR	5600		1000	0.001	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	7476.08	1	0.00	
185	C2224	NL0009976893	750,000	WARRANT	PUT	Eurostoxx 50® Index	EUR	1800		500	0.002	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	2564.02	1	0.00	
186	C2225	NL0009976901	750,000	WARRANT	PUT	Eurostoxx 50® Index	EUR	2000		500	0.002	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	2564.02	1	0.00	
187	C2226	NL0009976919	750,000	WARRANT	PUT	Eurostoxx 50® Index	EUR	2200		500	0.002	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	2564.02	1	0.00	
188	C4712	NL0010019824	750,000	WARRANT	PUT	Eurostoxx 50® Index	EUR	2400		500	0.002	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	2564.02	1	0.00	
189	C2208	NL0009976737	750,000	WARRANT	PUT	IBEX 35® Index	EUR	7750		1000	0.001	24/11/2011	05/12/2011	21/09/2012	26/09/2012	EUR	8182.1	1	0.00	
190	C4691	NL0010019535	750,000	WARRANT	PUT	IBEX 35® Index	EUR	8250		1000	0.001	15/03/2012	26/03/2012	21/09/2012	26/09/2012	EUR	8182.1	1	0.07	
191	C5881	NL0010119681	750,000	WARRANT	PUT	IBEX 35® Index	EUR	6250		1000	0.001	14/05/2012	24/05/2012	21/09/2012	26/09/2012	EUR	8182.1	1	0.00	
192	C2214	NL0009976794	500,000	WARRANT	PUT	Standard & Poor's 500 Index	USD	1100		100	0.01	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	1467.17	1.2988	0.00	
193	C2215	NL0009976802	500,000	WARRANT	PUT	Standard & Poor's 500 Index	USD	1200		100	0.01	24/11/2011	05/12/2011	21/09/2012	26/09/2012	USD	1467.17	1.2988	0.00	
194	C4705	NL0010019758	500,000	WARRANT	PUT	Standard & Poor's 500 Index	USD	1300		100	0.01	15/03/2012	26/03/2012	21/09/2012	26/09/2012	USD	1467.17	1.2988	0.00	
195	C5896	NL0010119830	500,000	WARRANT	PUT	Standard & Poor's 500 Index	USD	1350		100	0.01	14/05/2012	24/05/2012	21/09/2012	26/09/2012	USD	1467.17	1.2988	0.00	
196	P0179	NL0010119376	750,000	TURBO PRO	CALL	IBEX 35® Index	EUR	7150	7150	1000	0.001	23/04/2012	02/05/2012	21/09/2012	26/09/2012	EUR	8182.1	1	1.03	
197	P0180	NL0010119384	750,000	TURBO PRO	CALL	IBEX 35® Index	EUR	7350	7350	1000	0.001	23/04/2012	02/05/2012	21/09/2012	26/09/2012	EUR	8182.1	1	0.83	
198	P0181	NL0010119392	750,000	TURBO PRO	CALL	IBEX 35® Index	EUR	7550	7550	1000	0.001	23/04/2012	02/05/2012	21/09/2012	26/09/2012	EUR	8182.1	1	0.63	
199	P0182	NL0010119400	750,000	TURBO PRO	CALL	IBEX 35® Index	EUR	7750	7750	1000	0.001	23/04/2012	02/05/2012	21/09/2012	26/09/2012	EUR	8182.1	1	0.43	
200	P0183	NL0010119418	750,000	TURBO PRO	CALL	IBEX 35® Index	EUR	7950	7950	Knock-in No Activado	1000	0.001	23/04/2012	02/05/2012	21/09/2012	26/09/2012	EUR	8182.1	1	0.23

**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 (EUR)
201	P0184	NL0010119426	750,000	TURBO PRO	CALL	IBEX 35® Index	EUR 8150	8150	Knock-in No Activado	1000	0.001	23/04/2012	02/05/2012	21/09/2012	26/09/2012	EUR 8182.1	1	0.03
202	P0185	NL0010119434	750,000	TURBO PRO	PUT	IBEX 35® Index	EUR 5750	5750	Knock-in No Activado	1000	0.001	23/04/2012	02/05/2012	21/09/2012	26/09/2012	EUR 8182.1	1	0.00
203	P0186	NL0010119442	750,000	TURBO PRO	PUT	IBEX 35® Index	EUR 5950	5950	Knock-in No Activado	1000	0.001	23/04/2012	02/05/2012	21/09/2012	26/09/2012	EUR 8182.1	1	0.00
204	P0187	NL0010119459	750,000	TURBO PRO	PUT	IBEX 35® Index	EUR 6150	6150	Knock-in No Activado	1000	0.001	23/04/2012	02/05/2012	21/09/2012	26/09/2012	EUR 8182.1	1	0.00
205	55317	NL0010118907	750,000	TURBO	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 3	3		2	0.5	23/04/2012	01/06/2012	21/09/2012	26/09/2012	EUR 6.55	1	1.78
206	55318	NL0010118915	750,000	TURBO	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 3.5	3.5		2	0.5	23/04/2012	01/06/2012	21/09/2012	26/09/2012	EUR 6.55	1	1.53
207	55320	NL0010118931	750,000	TURBO	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 5	5		2	0.5	23/04/2012	04/09/2012	21/09/2012	26/09/2012	EUR 6.55	1	0.78
208	55325	NL0010118980	750,000	TURBO	CALL	Banco Santander SA	EUR 3.25	3.25		2	0.5	23/04/2012	01/06/2012	21/09/2012	26/09/2012	EUR 6.25	1	1.50
209	55326	NL0010118998	750,000	TURBO	CALL	Banco Santander SA	EUR 3.75	3.75		2	0.5	23/04/2012	12/06/2012	21/09/2012	26/09/2012	EUR 6.25	1	1.25
210	55327	NL0010119004	750,000	TURBO	CALL	Banco Santander SA	EUR 4.5	4.5		2	0.5	23/04/2012	04/09/2012	21/09/2012	26/09/2012	EUR 6.25	1	0.88
211	55328	NL0010119012	750,000	TURBO	CALL	Banco Santander SA	EUR 5	5		2	0.5	23/04/2012	04/09/2012	21/09/2012	26/09/2012	EUR 6.25	1	0.63
212	55301	NL0010019592	750,000	TURBO	CALL	IBEX 35® Index	EUR 5500	5500		1000	0.001	23/04/2012	01/06/2012	21/09/2012	26/09/2012	EUR 8182.1	1	2.68
213	55302	NL0010019600	750,000	TURBO	CALL	IBEX 35® Index	EUR 5700	5700		1000	0.001	23/04/2012	01/06/2012	21/09/2012	26/09/2012	EUR 8182.1	1	2.48
214	55303	NL0010019618	750,000	TURBO	CALL	IBEX 35® Index	EUR 5900	5900		1000	0.001	23/04/2012	12/06/2012	21/09/2012	26/09/2012	EUR 8182.1	1	2.28
215	55345	NL0010119186	750,000	TURBO	PUT	Telefónica SA	EUR 12.5	12.5		4	0.25	23/04/2012	02/05/2012	21/09/2012	26/09/2012	EUR 11.35	1	0.29



BNP PARIBAS

En Madrid, a 25 de Septiembre de 2012

El Emisor: BNP Paribas Arbitrage Issuance B.V.