



BNP PARIBAS

BNP Paribas Arbitrage Issuance B.V.

**EMISIONES CON
VENCIMIENTO 17/09/10
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 Vencimiento	Fecha de Liquidación	Precio de Liquidación	Tipo de Cambio Aplicable	Importe de Liquidación (EUR)
1	B0001	NL0009416718	500,000	WARRANT	CALL	DAX Index	EUR 6000			500	0.002	17/09/10	22/09/10	EUR 6303.54	1	0.61
2	B0003	NL0009416734	500,000	WARRANT	CALL	DAX Index	EUR 6400			500	0.002	17/09/10	22/09/10	EUR 6303.54	1	0.00
3	A8557	NL0009375823	500,000	WARRANT	CALL	DAX Index	EUR 6800			500	0.002	17/09/10	22/09/10	EUR 6303.54	1	0.00
4	B0006	NL0009416767	500,000	WARRANT	PUT	DAX Index	EUR 5200			500	0.002	17/09/10	22/09/10	EUR 6303.54	1	0.00
5	B0008	NL0009416783	500,000	WARRANT	PUT	DAX Index	EUR 5600			500	0.002	17/09/10	22/09/10	EUR 6303.54	1	0.00
6	54474	NL0009467299	750,000	TURBO	CALL	IBEX 35® Index	EUR 7100	7100		1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	3.49
7	54475	NL0009467307	750,000	TURBO	CALL	IBEX 35® Index	EUR 7500	7500		1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	3.09
8	54476	NL0009467315	750,000	TURBO	CALL	IBEX 35® Index	EUR 7900	7900		1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	2.69
9	54477	NL0009467323	750,000	TURBO	CALL	IBEX 35® Index	EUR 8100	8100		1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	2.49
10	54381	NL0009415926	500,000	TURBO	CALL	IBEX 35® Index	EUR 8300	8300		1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	2.29
11	54382	NL0009415934	500,000	TURBO	CALL	IBEX 35® Index	EUR 8500	8500		1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	2.09
12	54388	NL0009415991	500,000	TURBO	CALL	IBEX 35® Index	EUR 9700	9700		1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.89
13	P0044	NL0009416619	500,000	TURBO PRO	CALL	IBEX 35® Index	EUR 10850	10850	NO ACTIVADO	1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.00
14	P0045	NL0009416627	500,000	TURBO PRO	CALL	IBEX 35® Index	EUR 11050	11050	NO ACTIVADO	1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.00
15	P0046	NL0009416635	500,000	TURBO PRO	CALL	IBEX 35® Index	EUR 11250	11250	NO ACTIVADO	1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.00
16	P0036	NL0009415876	500,000	TURBO PRO	CALL	IBEX 35® Index	EUR 11850	11850	NO ACTIVADO	1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.00
17	54397	NL0009416080	500,000	TURBO	PUT	IBEX 35® Index	EUR 11100	11100		1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.51



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18	P0038	NL0009415892	500,000	TURBO PRO	PUT	IBEX 35® Index	EUR 11150	11150	ACTIVADO	1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.56
19	54398	NL0009416098	500,000	TURBO	PUT	IBEX 35® Index	EUR 11300	11300		1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.71
20	P0039	NL0009415900	500,000	TURBO PRO	PUT	IBEX 35® Index	EUR 11350	11350	ACTIVADO	1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.76
21	54399	NL0009416106	500,000	TURBO	PUT	IBEX 35® Index	EUR 11500	11500		1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.91
22	P0040	NL0009415918	500,000	TURBO PRO	PUT	IBEX 35® Index	EUR 11550	11550	NO ACTIVADO	1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.00
23	54400	NL0009416114	500,000	TURBO	PUT	IBEX 35® Index	EUR 11700	11700		1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	1.11
24	54401	NL0009416122	500,000	TURBO	PUT	IBEX 35® Index	EUR 11900	11900		1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	1.31
25	54402	NL0009416130	500,000	TURBO	PUT	IBEX 35® Index	EUR 12100	12100		1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	1.51
26	B0009	NL0009416791	750,000	WARRANT	CALL	IBEX 35® Index	EUR 9500			1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	1.09
27	B0011	NL0009416817	750,000	WARRANT	CALL	IBEX 35® Index	EUR 10000			1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.59
28	A7924	NL0009342518	500,000	WARRANT	CALL	IBEX 35® Index	EUR 10500			1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.09
29	A7926	NL0009342534	500,000	WARRANT	CALL	IBEX 35® Index	EUR 11000			1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.00
30	A7928	NL0009342559	500,000	WARRANT	CALL	IBEX 35® Index	EUR 11500			1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.00
31	A8560	NL0009375856	500,000	WARRANT	CALL	IBEX 35® Index	EUR 12000			1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.00
32	A8561	NL0009375864	500,000	WARRANT	CALL	IBEX 35® Index	EUR 12500			1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.00
33	B0013	NL0009416833	750,000	WARRANT	PUT	IBEX 35® Index	EUR 8000			1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.00
34	A7929	NL0009342567	500,000	WARRANT	PUT	IBEX 35® Index	EUR 8500			1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.00

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35	B0015	NL0009416858	750,000	WARRANT	PUT	IBEX 35® Index	EUR 9000			1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.00
36	A7931	NL0009342583	500,000	WARRANT	PUT	IBEX 35® Index	EUR 9500			1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.00
37	A8562	NL0009375872	500,000	WARRANT	PUT	IBEX 35® Index	EUR 10000			1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.00
38	A8563	NL0009375880	500,000	WARRANT	PUT	IBEX 35® Index	EUR 10500			1000	0.001	17/09/10	22/09/10	EUR 10589.5	1	0.00
39	B1181	NL0009467729	500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1050			100	0.01	17/09/10	22/09/10	USD 1131.15	1.306	0.62
40	B0022	NL0009416924	500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1150			100	0.01	17/09/10	22/09/10	USD 1131.15	1.306	0.00
41	A8564	NL0009375898	500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1200			100	0.01	17/09/10	22/09/10	USD 1131.15	1.306	0.00
42	A8565	NL0009375906	500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1250			100	0.01	17/09/10	22/09/10	USD 1131.15	1.306	0.00
43	A8566	NL0009375914	500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1300			100	0.01	17/09/10	22/09/10	USD 1131.15	1.306	0.00
44	A8567	NL0009375922	500,000	WARRANT	PUT	Standard & Poors' 500 Index	USD 1000			100	0.01	17/09/10	22/09/10	USD 1131.15	1.306	0.00
45	A8568	NL0009375930	500,000	WARRANT	PUT	Standard & Poors' 500 Index	USD 1050			100	0.01	17/09/10	22/09/10	USD 1131.15	1.306	0.00
46	A8569	NL0009375948	500,000	WARRANT	PUT	Standard & Poors' 500 Index	USD 1100			100	0.01	17/09/10	22/09/10	USD 1131.15	1.306	0.00
47	B1184	NL0009467752	750,000	WARRANT	CALL	Eurostoxx 50® Index	EUR 2600			500	0.002	17/09/10	22/09/10	EUR 2813.92	1	0.43
48	A7942	NL0009342690	500,000	WARRANT	CALL	Eurostoxx 50® Index	EUR 2800			500	0.002	17/09/10	22/09/10	EUR 2813.92	1	0.03
49	A7943	NL0009342708	500,000	WARRANT	CALL	Eurostoxx 50® Index	EUR 3000			500	0.002	17/09/10	22/09/10	EUR 2813.92	1	0.00
50	A8571	NL0009375963	500,000	WARRANT	CALL	Eurostoxx 50® Index	EUR 3200			500	0.002	17/09/10	22/09/10	EUR 2813.92	1	0.00
51	A7944	NL0009342716	500,000	WARRANT	PUT	Eurostoxx 50® Index	EUR 2400			500	0.002	17/09/10	22/09/10	EUR 2813.92	1	0.00

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52	A8572	NL0009375971	500,000	WARRANT	PUT	Eurostoxx 50® Index	EUR 2600			500	0.002	17/09/10	22/09/10	EUR 2813.92	1	0.00
53	A8573	NL0009375989	500,000	WARRANT	PUT	Eurostoxx 50® Index	EUR 2800			500	0.002	17/09/10	22/09/10	EUR 2813.92	1	0.00
54	A8117	NL0009375195	250,000	WARRANT	CALL	Apple Inc	USD 200			20	0.05	17/09/10	22/09/10	USD 275.46	1.306	2.89
55	A8119	NL0009375211	250,000	WARRANT	CALL	Apple Inc	USD 220			20	0.05	17/09/10	22/09/10	USD 275.46	1.306	2.12
56	A8648	NL0009376730	250,000	WARRANT	CALL	Apple Inc	USD 260			20	0.05	17/09/10	22/09/10	USD 275.46	1.306	0.59
57	B0197	NL0009466606	500,000	WARRANT	CALL	Apple Inc	USD 280			20	0.05	17/09/10	22/09/10	USD 275.46	1.306	0.00
58	B0032	NL0009417021	250,000	WARRANT	CALL	Abengoa SA	EUR 15			5	0.2	17/09/10	22/09/10	EUR 19.425	1	0.89
59	B0034	NL0009417047	250,000	WARRANT	CALL	Abengoa SA	EUR 17			5	0.2	17/09/10	22/09/10	EUR 19.425	1	0.49
60	A8574	NL0009375997	250,000	WARRANT	CALL	Abengoa SA	EUR 21.5			5	0.2	17/09/10	22/09/10	EUR 19.425	1	0.00
61	B0038	NL0009417088	250,000	WARRANT	CALL	ACS Actividades de Construcción y Servicios SA	EUR 31			5	0.2	17/09/10	22/09/10	EUR 36.085	1	1.02
62	A8576	NL0009376011	250,000	WARRANT	CALL	ACS Actividades de Construcción y Servicios SA	EUR 35			5	0.2	17/09/10	22/09/10	EUR 36.085	1	0.22
63	A8577	NL0009376029	250,000	WARRANT	CALL	ACS Actividades de Construcción y Servicios SA	EUR 37			5	0.2	17/09/10	22/09/10	EUR 36.085	1	0.00
64	B0044	NL0009417146	250,000	WARRANT	CALL	Acerinox SA	EUR 13.5			2	0.5	17/09/10	22/09/10	EUR 13.18	1	0.00
65	A8579	NL0009376045	250,000	WARRANT	CALL	Acerinox SA	EUR 14.5			2	0.5	17/09/10	22/09/10	EUR 13.18	1	0.00
66	A8580	NL0009376052	250,000	WARRANT	CALL	Acerinox SA	EUR 15.5			2	0.5	17/09/10	22/09/10	EUR 13.18	1	0.00
67	B0049	NL0009417195	250,000	WARRANT	CALL	Acciona SA	EUR 65			10	0.1	17/09/10	22/09/10	EUR 62.78	1	0.00
68	B0051	NL0009417211	250,000	WARRANT	CALL	Acciona SA	EUR 75			10	0.1	17/09/10	22/09/10	EUR 62.78	1	0.00

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69	A8582	NL0009376078	250,000	WARRANT	CALL	Acciona SA	EUR 90			20	0.05	17/09/10	22/09/10	EUR 62.78	1	0.00
70	A8583	NL0009376086	250,000	WARRANT	CALL	Acciona SA	EUR 95			20	0.05	17/09/10	22/09/10	EUR 62.78	1	0.00
71	B0203	NL0009466663	250,000	WARRANT	CALL	Bank of America Corp	USD 15.5			2	0.5	17/09/10	22/09/10	USD 13.41	1.306	0.00
72	A8127	NL0009375294	250,000	WARRANT	CALL	Bank of America Corp	USD 16.5			2	0.5	17/09/10	22/09/10	USD 13.41	1.306	0.00
73	A8650	NL0009376755	250,000	WARRANT	CALL	Bank of America Corp	USD 17.5			2	0.5	17/09/10	22/09/10	USD 13.41	1.306	0.00
74	A8652	NL0009376771	250,000	WARRANT	CALL	Bank of America Corp	USD 18.5			2	0.5	17/09/10	22/09/10	USD 13.41	1.306	0.00
75	54512	NL0009468917	750,000	TURBO	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 6.5	6.5		2	0.5	17/09/10	22/09/10	EUR 10.005	1	1.75
76	54513	NL0009468925	750,000	TURBO	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 7	7		2	0.5	17/09/10	22/09/10	EUR 10.005	1	1.50
77	54514	NL0009468933	750,000	TURBO	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 7.5	7.5		2	0.5	17/09/10	22/09/10	EUR 10.005	1	1.25
78	54515	NL0009468941	750,000	TURBO	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 8	8		2	0.5	17/09/10	22/09/10	EUR 10.005	1	1.00
79	54516	NL0009468958	750,000	TURBO	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 8.5	8.5		2	0.5	17/09/10	22/09/10	EUR 10.005	1	0.75
80	54517	NL0009468966	750,000	TURBO	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 9	9		2	0.5	17/09/10	22/09/10	EUR 10.005	1	0.50
81	B1192	NL0009467836	750,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 8.75			2	0.5	17/09/10	22/09/10	EUR 10.005	1	0.63
82	B0057	NL0009417278	750,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 9.25			2	0.5	17/09/10	22/09/10	EUR 10.005	1	0.38
83	B0058	NL0009417286	750,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 9.75			2	0.5	17/09/10	22/09/10	EUR 10.005	1	0.13
84	A7960	NL0009343805	500,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 10.25			2	0.5	17/09/10	22/09/10	EUR 10.005	1	0.00
85	A8587	NL0009376128	500,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 10.75			2	0.5	17/09/10	22/09/10	EUR 10.005	1	0.00

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86	A7963	NL0009343839	500,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 11.25			2	0.5	17/09/10	22/09/10	EUR 10.005	1	0.00
87	A8588	NL0009376136	500,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 11.75			2	0.5	17/09/10	22/09/10	EUR 10.005	1	0.00
88	A8589	NL0009376144	500,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 12.25			2	0.5	17/09/10	22/09/10	EUR 10.005	1	0.00
89	B0065	NL0009417351	250,000	WARRANT	CALL	Bankinter SA	EUR 4.8			1	1	17/09/10	22/09/10	EUR 5.204	1	0.40
90	B0067	NL0009417377	250,000	WARRANT	CALL	Bankinter SA	EUR 5.2			1	1	17/09/10	22/09/10	EUR 5.204	1	0.00
91	B0068	NL0009417385	250,000	WARRANT	CALL	Bankinter SA	EUR 5.6			1	1	17/09/10	22/09/10	EUR 5.204	1	0.00
92	B0070	NL0009417401	250,000	WARRANT	CALL	Bankinter SA	EUR 6			1	1	17/09/10	22/09/10	EUR 5.204	1	0.00
93	A7974	NL0009343946	250,000	WARRANT	CALL	Bankinter SA	EUR 6.5			1	1	17/09/10	22/09/10	EUR 5.204	1	0.00
94	A7976	NL0009343961	250,000	WARRANT	CALL	Bankinter SA	EUR 7			1	1	17/09/10	22/09/10	EUR 5.204	1	0.00
95	A8592	NL0009376177	250,000	WARRANT	CALL	Bankinter SA	EUR 7.4			1	1	17/09/10	22/09/10	EUR 5.204	1	0.00
96	B0076	NL0009417468	250,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 19			5	0.2	17/09/10	22/09/10	EUR 19.755	1	0.15
97	B0078	NL0009417484	250,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 20			5	0.2	17/09/10	22/09/10	EUR 19.755	1	0.00
98	A8594	NL0009376193	250,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 20.62			4.909	0.2037	17/09/10	22/09/10	EUR 19.755	1	0.00
99	A8595	NL0009376201	250,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 21.6			4.909	0.2037	17/09/10	22/09/10	EUR 19.755	1	0.00
100	A8596	NL0009376219	250,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 22.58			4.909	0.2037	17/09/10	22/09/10	EUR 19.755	1	0.00
101	B0209	NL0009466721	250,000	WARRANT	CALL	BNP Paribas SA	EUR 52			10	0.1	17/09/10	22/09/10	EUR 53.92	1	0.19
102	B0211	NL0009466747	250,000	WARRANT	CALL	BNP Paribas SA	EUR 56			10	0.1	17/09/10	22/09/10	EUR 53.92	1	0.00

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103	A8133	NL0009375351	250,000	WARRANT	CALL	Citigroup Inc	USD 3.6			1	1	17/09/10	22/09/10	USD 3.95	1.306	0.27
104	A8135	NL0009375377	250,000	WARRANT	CALL	Citigroup Inc	USD 4			1	1	17/09/10	22/09/10	USD 3.95	1.306	0.00
105	B0215	NL0009466788	250,000	WARRANT	CALL	Citigroup Inc	USD 4.4			1	1	17/09/10	22/09/10	USD 3.95	1.306	0.00
106	A8655	NL0009376805	250,000	WARRANT	CALL	Citigroup Inc	USD 4.8			1	1	17/09/10	22/09/10	USD 3.95	1.306	0.00
107	B1254	NL0009468453	350,000	WARRANT	CALL	Cisco Systems Inc	USD 22			2	0.5	17/09/10	22/09/10	USD 21.9	1.306	0.00
108	B0219	NL0009466820	250,000	WARRANT	CALL	Cisco Systems Inc	USD 25			2	0.5	17/09/10	22/09/10	USD 21.9	1.306	0.00
109	A8658	NL0009376839	250,000	WARRANT	CALL	Cisco Systems Inc	USD 28			2	0.5	17/09/10	22/09/10	USD 21.9	1.306	0.00
110	A8660	NL0009376854	250,000	WARRANT	CALL	Cisco Systems Inc	USD 30			2	0.5	17/09/10	22/09/10	USD 21.9	1.306	0.00
111	B1257	NL0009468487	350,000	WARRANT	CALL	Deutsche Bank AG	EUR 46			10	0.1	17/09/10	22/09/10	EUR 46.19	1	0.02
112	B0223	NL0009466861	250,000	WARRANT	CALL	Deutsche Bank AG	EUR 50			10	0.1	17/09/10	22/09/10	EUR 46.19	1	0.00
113	B0225	NL0009466887	250,000	WARRANT	CALL	Deutsche Bank AG	EUR 54			10	0.1	17/09/10	22/09/10	EUR 46.19	1	0.00
114	A8665	NL0009376904	250,000	WARRANT	CALL	Deutsche Bank AG	EUR 57			5	0.2	17/09/10	22/09/10	EUR 46.19	1	0.00
115	A8667	NL0009376920	250,000	WARRANT	CALL	Deutsche Bank AG	EUR 61			5	0.2	17/09/10	22/09/10	EUR 46.19	1	0.00
116	A7993	NL0009344134	250,000	WARRANT	CALL	Ercros SA	EUR 1.6			1	1	17/09/10	22/09/10	EUR 0.828	1	0.00
117	B1198	NL0009467893	250,000	WARRANT	CALL	Enagas SA	EUR 13			2	0.5	17/09/10	22/09/10	EUR 14.795	1	0.90
118	B0086	NL0009417567	250,000	WARRANT	CALL	Enagas SA	EUR 14			2	0.5	17/09/10	22/09/10	EUR 14.795	1	0.40
119	B0088	NL0009417583	250,000	WARRANT	CALL	Enagas SA	EUR 15			2	0.5	17/09/10	22/09/10	EUR 14.795	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 Vencimiento	Fecha de Liquidación	Precio de Liquidación	Tipo de Cambio Aplicable	Importe de Liquidación (EUR)
120	A8599	NL0009376243	250,000	WARRANT	CALL	Enagas SA	EUR 16			2	0.5	17/09/10	22/09/10	EUR 14.795	1	0.00
121	A8600	NL0009376250	250,000	WARRANT	CALL	Enagas SA	EUR 17			2	0.5	17/09/10	22/09/10	EUR 14.795	1	0.00
122	A8601	NL0009376268	250,000	WARRANT	CALL	Enagas SA	EUR 18			2	0.5	17/09/10	22/09/10	EUR 14.795	1	0.00
123	A7957	NL0009343771	250,000	WARRANT	CALL	Grupo Ezentis S.A.	EUR 0.8			1	1	17/09/10	22/09/10	EUR 0.597	1	0.00
124	A7995	NL0009344159	250,000	WARRANT	CALL	Faes Farma SA	EUR 3.6			0.9233	1.0831	17/09/10	22/09/10	EUR 3.29	1	0.00
125	B1201	NL0009467927	300,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 19			5	0.2	17/09/10	22/09/10	EUR 20.15	1	0.23
126	B0093	NL0009417633	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 21			5	0.2	17/09/10	22/09/10	EUR 20.15	1	0.00
127	B0095	NL0009417658	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 23			5	0.2	17/09/10	22/09/10	EUR 20.15	1	0.00
128	B0097	NL0009417674	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 25			5	0.2	17/09/10	22/09/10	EUR 20.15	1	0.00
129	A8605	NL0009376300	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 28			5	0.2	17/09/10	22/09/10	EUR 20.15	1	0.00
130	A7999	NL0009344191	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 30			5	0.2	17/09/10	22/09/10	EUR 20.15	1	0.00
131	B0101	NL0009417716	250,000	WARRANT	CALL	Ferrovial SA	EUR 5.75			2	0.5	17/09/10	22/09/10	EUR 7.09	1	0.67
132	B0103	NL0009417732	250,000	WARRANT	CALL	Ferrovial SA	EUR 6.25			2	0.5	17/09/10	22/09/10	EUR 7.09	1	0.42
133	B0105	NL0009417757	250,000	WARRANT	CALL	Ferrovial SA	EUR 6.75			2	0.5	17/09/10	22/09/10	EUR 7.09	1	0.17
134	A8003	NL0009344233	250,000	WARRANT	CALL	Ferrovial SA	EUR 7.25			2	0.5	17/09/10	24/03/10	EUR 7.09	1	0.00
135	A8005	NL0009344258	250,000	WARRANT	CALL	Ferrovial SA	EUR 7.75			2	0.5	17/09/10	22/09/10	EUR 7.09	1	0.00
136	B1207	NL0009467984	300,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 7.5			2	0.5	17/09/10	22/09/10	EUR 5.329	1	0.00



	SIBE	ISIN	Tamaño Emisión	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)
137	B0109	NL0009417799	250,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 8.25			2	0.5	17/09/10	22/09/10	EUR 5.329	1	0.00
138	B0111	NL0009417815	250,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 9.25			2	0.5	17/09/10	22/09/10	EUR 5.329	1	0.00
139	A8608	NL0009376334	250,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 9.75			2	0.5	17/09/10	22/09/10	EUR 5.329	1	0.00
140	A8609	NL0009376342	250,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 10.75			2	0.5	17/09/10	22/09/10	EUR 5.329	1	0.00
141	B1210	NL0009468016	300,000	WARRANT	CALL	Gas Natural SDG SA	EUR 11.5			2	0.5	17/09/10	22/09/10	EUR 11.12	1	0.00
142	B0116	NL0009417864	250,000	WARRANT	CALL	Gas Natural SDG SA	EUR 12.5			2	0.5	17/09/10	22/09/10	EUR 11.12	1	0.00
143	B0118	NL0009417880	250,000	WARRANT	CALL	Gas Natural SDG SA	EUR 13.5			2	0.5	17/09/10	22/09/10	EUR 11.12	1	0.00
144	A8018	NL0009344381	250,000	WARRANT	CALL	Gas Natural SDG SA	EUR 14.5			2	0.5	17/09/10	22/09/10	EUR 11.12	1	0.00
145	A8019	NL0009344399	250,000	WARRANT	CALL	Gas Natural SDG SA	EUR 15.5			2	0.5	17/09/10	22/09/10	EUR 11.12	1	0.00
146	B1259	NL0009468503	350,000	WARRANT	CALL	Google Inc	USD 450			100	0.01	17/09/10	22/09/10	USD 490.43	1.306	0.31
147	B0230	NL0009466937	250,000	WARRANT	CALL	Google Inc	USD 500			100	0.01	17/09/10	22/09/10	USD 490.43	1.306	0.00
148	B0232	NL0009466952	250,000	WARRANT	CALL	Google Inc	USD 550			100	0.01	17/09/10	22/09/10	USD 490.43	1.306	0.00
149	A8147	NL0009375492	250,000	WARRANT	CALL	Google Inc	USD 600			100	0.01	17/09/10	22/09/10	USD 490.43	1.306	0.00
150	A8671	NL0009376961	250,000	WARRANT	CALL	Google Inc	USD 650			100	0.01	17/09/10	22/09/10	USD 490.43	1.306	0.00
151	B1213	NL0009468040	250,000	WARRANT	CALL	Grifols SA	EUR 8.5			2	0.5	17/09/10	22/09/10	EUR 10.005	1	0.75
152	B0123	NL0009417930	250,000	WARRANT	CALL	Grifols SA	EUR 9.5			2	0.5	17/09/10	22/09/10	EUR 10.005	1	0.25
153	B0125	NL0009417955	250,000	WARRANT	CALL	Grifols SA	EUR 10.5			2	0.5	17/09/10	22/09/10	EUR 10.005	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 Vencimiento	Fecha de Liquidación	Precio de Liquidación	Tipo de Cambio Aplicable	Importe de Liquidación (EUR)
154	A8025	NL0009344456	250,000	WARRANT	CALL	Grifols SA	EUR 12			2	0.5	17/09/10	22/09/10	EUR 10.005	1	0.00
155	A8613	NL0009376383	250,000	WARRANT	CALL	Grifols SA	EUR 13			2	0.5	17/09/10	22/09/10	EUR 10.005	1	0.00
156	B1264	NL0009468552	350,000	WARRANT	CALL	Goldman Sachs Group Inc	USD 140			20	0.05	17/09/10	22/09/10	USD 150.98	1.306	0.42
157	B0236	NL0009466994	250,000	WARRANT	CALL	Goldman Sachs Group Inc	USD 160			20	0.05	17/09/10	22/09/10	USD 150.98	1.306	0.00
158	A8673	NL0009376987	250,000	WARRANT	CALL	Goldman Sachs Group Inc	USD 180			20	0.05	17/09/10	22/09/10	USD 150.98	1.306	0.00
159	A8674	NL0009376995	250,000	WARRANT	CALL	Goldman Sachs Group Inc	USD 200			20	0.05	17/09/10	22/09/10	USD 150.98	1.306	0.00
160	A8675	NL0009377001	250,000	WARRANT	CALL	Goldman Sachs Group Inc	USD 220			20	0.05	17/09/10	22/09/10	USD 150.98	1.306	0.00
161	B1216	NL0009468073	500,000	WARRANT	CALL	Iberdrola SA	EUR 5			1	1	17/09/10	22/09/10	EUR 5.616	1	0.62
162	B0127	NL0009417971	500,000	WARRANT	CALL	Iberdrola SA	EUR 5.4			1	1	17/09/10	22/09/10	EUR 5.616	1	0.22
163	B0129	NL0009417997	500,000	WARRANT	CALL	Iberdrola SA	EUR 5.8			1	1	17/09/10	22/09/10	EUR 5.616	1	0.00
164	A8027	NL0009344472	500,000	WARRANT	CALL	Iberdrola SA	EUR 6.2			1	1	17/09/10	22/09/10	EUR 5.616	1	0.00
165	A8029	NL0009344498	500,000	WARRANT	CALL	Iberdrola SA	EUR 6.6			1	1	17/09/10	22/09/10	EUR 5.616	1	0.00
166	A8030	NL0009344506	500,000	WARRANT	CALL	Iberdrola SA	EUR 7			1	1	17/09/10	22/09/10	EUR 5.616	1	0.00
167	A8037	NL0009344571	250,000	WARRANT	CALL	Iberia Lineas Aéreas de España SA	EUR 2.5			1	1	17/09/10	22/09/10	EUR 2.834	1	0.33
168	A8038	NL0009344589	250,000	WARRANT	CALL	Iberia Lineas Aéreas de España SA	EUR 2.7			1	1	17/09/10	22/09/10	EUR 2.834	1	0.13
169	A8616	NL0009376417	250,000	WARRANT	CALL	Iberia Lineas Aéreas de España SA	EUR 2.9			1	1	17/09/10	22/09/10	EUR 2.834	1	0.00
170	A8043	NL0009344639	250,000	WARRANT	CALL	Iberdrola Renovables SA	EUR 3.4			1	1	17/09/10	22/09/10	EUR 2.491	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 Vencimiento	Fecha de Liquidación	Precio de Liquidación	Tipo de Cambio Aplicable	Importe de Liquidación (EUR)
171	B1224	NL0009468156	300,000	WARRANT	CALL	Indra Sistemas SA	EUR 14			2	0.5	17/09/10	22/09/10	EUR 14.025	1	0.01
172	B0135	NL0009418052	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 15			2	0.5	17/09/10	22/09/10	EUR 14.025	1	0.00
173	A8045	NL0009344654	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 16			2	0.5	17/09/10	22/09/10	EUR 14.025	1	0.00
174	A8046	NL0009344662	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 17			2	0.5	17/09/10	22/09/10	EUR 14.025	1	0.00
175	A8619	NL0009376441	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 18			2	0.5	17/09/10	22/09/10	EUR 14.025	1	0.00
176	B1265	NL0009468560	350,000	WARRANT	CALL	Intel Corp	USD 19.5			2	0.5	17/09/10	22/09/10	USD 18.83	1.306	0.00
177	A8158	NL0009375609	250,000	WARRANT	CALL	Intel Corp	USD 21.5			2	0.5	17/09/10	22/09/10	USD 18.83	1.306	0.00
178	A8678	NL0009377035	250,000	WARRANT	CALL	Intel Corp	USD 23			2	0.5	17/09/10	22/09/10	USD 18.83	1.306	0.00
179	A8050	NL0009344704	250,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 46			10	0.1	17/09/10	22/09/10	EUR 57.61	1	1.16
180	A8621	NL0009376466	250,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 48			10	0.1	17/09/10	22/09/10	EUR 57.61	1	0.96
181	A8051	NL0009344712	250,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 50			10	0.1	17/09/10	22/09/10	EUR 57.61	1	0.76
182	A8622	NL0009376474	250,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 52			10	0.1	17/09/10	22/09/10	EUR 57.61	1	0.56
183	A8056	NL0009374586	250,000	WARRANT	CALL	Jazztel PLC	EUR 2.7			2	0.5	17/09/10	22/09/10	EUR 2.78	1	0.04
184	A8626	NL0009376516	250,000	WARRANT	CALL	Jazztel PLC	EUR 3.2			2	0.5	17/09/10	22/09/10	EUR 2.78	1	0.00
185	B0242	NL0009467059	250,000	WARRANT	CALL	JPMorgan Chase & Co	USD 38			5	0.2	17/09/10	22/09/10	USD 40.05	1.306	0.31
186	A8164	NL0009375666	250,000	WARRANT	CALL	JPMorgan Chase & Co	USD 42			5	0.2	17/09/10	22/09/10	USD 40.05	1.306	0.00
187	A8167	NL0009375690	250,000	WARRANT	CALL	JPMorgan Chase & Co	USD 46			5	0.2	17/09/10	22/09/10	USD 40.05	1.306	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 Vencimiento	Fecha de Liquidación	Precio de Liquidación	Tipo de Cambio Aplicable	Importe de Liquidación (EUR)
188	A8681	NL0009377068	250,000	WARRANT	CALL	JPMorgan Chase & Co	USD 50			5	0.2	17/09/10	22/09/10	USD 40.05	1.306	0.00
189	A8059	NL0009374610	250,000	WARRANT	CALL	Mapfre SA	EUR 3.29			0.9973	1.0027	17/09/10	22/09/10	EUR 2.291	1	0.00
190	B1272	NL0009468636	350,000	WARRANT	CALL	Microsoft Corp	USD 24			5	0.2	17/09/10	22/09/10	USD 25.22	1.306	0.19
191	A8173	NL0009375757	250,000	WARRANT	CALL	Microsoft Corp	USD 30			5	0.2	17/09/10	22/09/10	USD 25.22	1.306	0.00
192	A8174	NL0009375765	250,000	WARRANT	CALL	Microsoft Corp	USD 32			5	0.2	17/09/10	22/09/10	USD 25.22	1.306	0.00
193	A8685	NL0009377100	250,000	WARRANT	CALL	Microsoft Corp	USD 34			5	0.2	17/09/10	22/09/10	USD 25.22	1.306	0.00
194	B0146	NL0009418169	250,000	WARRANT	CALL	Banco Popular Español SA	EUR 4.6			1	1	17/09/10	22/09/10	EUR 4.749	1	0.15
195	B0148	NL0009418185	250,000	WARRANT	CALL	Banco Popular Español SA	EUR 5			1	1	17/09/10	22/09/10	EUR 4.749	1	0.00
196	A8627	NL0009376524	250,000	WARRANT	CALL	Banco Popular Español SA	EUR 5.4			1	1	17/09/10	22/09/10	EUR 4.749	1	0.00
197	A8064	NL0009374669	250,000	WARRANT	CALL	Banco Popular Español SA	EUR 5.8			1	1	17/09/10	22/09/10	EUR 4.749	1	0.00
198	A8628	NL0009376532	250,000	WARRANT	CALL	Banco Popular Español SA	EUR 6.2			1	1	17/09/10	22/09/10	EUR 4.749	1	0.00
199	A8629	NL0009376540	250,000	WARRANT	CALL	Banco Popular Español SA	EUR 6.6			1	1	17/09/10	22/09/10	EUR 4.749	1	0.00
200	A8072	NL0009374743	500,000	WARRANT	CALL	Repsol YPF	EUR 17			2	0.5	17/09/10	22/09/10	EUR 18.585	1	0.79
201	A8074	NL0009374768	500,000	WARRANT	CALL	Repsol YPF	EUR 18			2	0.5	17/09/10	22/09/10	EUR 18.585	1	0.29
202	A8076	NL0009374784	500,000	WARRANT	CALL	Repsol YPF	EUR 19			2	0.5	17/09/10	22/09/10	EUR 18.585	1	0.00
203	A8077	NL0009374792	500,000	WARRANT	CALL	Repsol YPF	EUR 20			2	0.5	17/09/10	22/09/10	EUR 18.585	1	0.00
204	B0163	NL0009418334	750,000	WARRANT	CALL	Banco Santander SA	EUR 9			2	0.5	17/09/10	22/09/10	EUR 9.67	1	0.34



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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 Vencimiento	Fecha de Liquidación	Precio de Liquidación	Tipo de Cambio Aplicable	Importe de Liquidación (EUR)			
205	B0164	NL0009418342	750,000	WARRANT	CALL	Banco Santander SA	EUR	9.5			2	0.5	17/09/10	22/09/10	EUR	9.67	1	0.09
206	B0166	NL0009466291	750,000	WARRANT	CALL	Banco Santander SA	EUR	10			2	0.5	17/09/10	22/09/10	EUR	9.67	1	0.00
207	A8088	NL0009374909	500,000	WARRANT	CALL	Banco Santander SA	EUR	11			2	0.5	17/09/10	22/09/10	EUR	9.67	1	0.00
208	A8634	NL0009376599	500,000	WARRANT	CALL	Banco Santander SA	EUR	12			2	0.5	17/09/10	22/09/10	EUR	9.67	1	0.00
209	B0250	NL0009467133	250,000	WARRANT	CALL	Societe Generale	EUR	40			5	0.2	17/09/10	22/09/10	EUR	44	1	0.80
210	B0252	NL0009467158	250,000	WARRANT	CALL	Societe Generale	EUR	44			5	0.2	17/09/10	22/09/10	EUR	44	1	0.00
211	B1240	NL0009468313	250,000	WARRANT	CALL	Sol Melia SA	EUR	5.2			2	0.5	17/09/10	22/09/10	EUR	6.25	1	0.53
212	A8636	NL0009376615	250,000	WARRANT	CALL	Sol Melia SA	EUR	7			2	0.5	17/09/10	22/09/10	EUR	6.25	1	0.00
213	B1242	NL0009468339	250,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	4.3			2	0.5	17/09/10	22/09/10	EUR	3.876	1	0.00
214	B0172	NL0009466358	250,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	4.8			2	0.5	17/09/10	22/09/10	EUR	3.876	1	0.00
215	A8638	NL0009376631	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	7.25			2	0.5	17/09/10	22/09/10	EUR	3.876	1	0.00
216	A8639	NL0009376649	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	7.75			2	0.5	17/09/10	22/09/10	EUR	3.876	1	0.00
217	B0174	NL0009466374	750,000	WARRANT	CALL	Telefónica SA	EUR	16			2	0.5	17/09/10	22/09/10	EUR	17.95	1	0.98
218	B0176	NL0009466390	750,000	WARRANT	CALL	Telefónica SA	EUR	17			2	0.5	17/09/10	22/09/10	EUR	17.95	1	0.48
219	A8102	NL0009375047	500,000	WARRANT	CALL	Telefónica SA	EUR	18			2	0.5	17/09/10	22/09/10	EUR	17.95	1	0.00
220	A8640	NL0009376656	500,000	WARRANT	CALL	Telefónica SA	EUR	19			2	0.5	17/09/10	22/09/10	EUR	17.95	1	0.00
221	A8104	NL0009375062	500,000	WARRANT	CALL	Telefónica SA	EUR	20			2	0.5	17/09/10	22/09/10	EUR	17.95	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 Vencimiento	Fecha de Liquidación	Precio de Liquidación	Tipo de Cambio Aplicable	Importe de Liquidación (EUR)
222	A8641	NL0009376664	500,000	WARRANT	CALL	Telefónica SA	EUR 21			2	0.5	17/09/10	22/09/10	EUR 17.95	1	0.00
223	B1246	NL0009468370	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR 7			2	0.5	17/09/10	22/09/10	EUR 8.693	1	0.85
224	B0184	NL0009466473	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR 9			2	0.5	17/09/10	22/09/10	EUR 8.693	1	0.00
225	B0186	NL0009466499	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR 10			2	0.5	17/09/10	22/09/10	EUR 8.693	1	0.00
226	A8644	NL0009376698	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR 11.5			2	0.5	17/09/10	22/09/10	EUR 8.693	1	0.00
227	A8645	NL0009376706	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR 12.5			2	0.5	17/09/10	22/09/10	EUR 8.693	1	0.00
228	B1249	NL0009468404	250,000	WARRANT	CALL	Técnicas Reunidas SA	EUR 38			10	0.1	17/09/10	22/09/10	EUR 39.01	1	0.10
229	A8646	NL0009376714	250,000	WARRANT	CALL	Técnicas Reunidas SA	EUR 46			10	0.1	17/09/10	22/09/10	EUR 39.01	1	0.00
230	A8647	NL0009376722	250,000	WARRANT	CALL	Técnicas Reunidas SA	EUR 50			10	0.1	17/09/10	22/09/10	EUR 39.01	1	0.00
231	A8687	NL0009377126	250,000	WARRANT	CALL	UBS AG	CHF 17			2	0.5	17/09/10	22/09/10	CHF 18.01	1.321	0.38
232	A8689	NL0009377142	250,000	WARRANT	CALL	UBS AG	CHF 18			2	0.5	17/09/10	22/09/10	CHF 18.01	1.321	0.00
233	B0191	NL0009466549	250,000	WARRANT	CALL	Zeltia SA	EUR 3.8			2	0.5	17/09/10	22/09/10	EUR 3.67	1	0.00
234	A8114	NL0009375161	250,000	WARRANT	CALL	Zeltia SA	EUR 4.2			2	0.5	17/09/10	22/09/10	EUR 3.67	1	0.00
235	A8115	NL0009375179	250,000	WARRANT	CALL	Zeltia SA	EUR 4.6			2	0.5	17/09/10	22/09/10	EUR 3.67	1	0.00
236	A8116	NL0009375187	250,000	WARRANT	CALL	Zeltia SA	EUR 5			2	0.5	17/09/10	22/09/10	EUR 3.67	1	0.00



BNP PARIBAS

En Madrid, a 20 de Septiembre de 2010

El Emisor: BNP Paribas Arbitrage Issuance B.V.