



BNP PARIBAS

BNP Paribas Arbitrage Issuance B.V.

**EMISIONES DE WARRANTS Y TURBOS CON
VENCIMIENTO 18/09/09
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	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	A2537	NL0006548141	1,000,000	WARRANT	CALL	DAX Index	EUR 4400		500	0.002	27/03/09	06/04/09	18/09/09	23/09/09	EUR 5736.86	1	2.67
2	A3672	NL0009102342	1,000,000	WARRANT	CALL	DAX Index	EUR 5000		500	0.002	08/07/09	22/07/09	18/09/09	23/09/09	EUR 5736.86	1	1.47
3	98992	NL0006406969	1,000,000	WARRANT	CALL	DAX Index	EUR 5600		500	0.002	26/11/08	08/12/08	18/09/09	23/09/09	EUR 5736.86	1	0.27
4	98993	NL0006406977	1,000,000	WARRANT	PUT	DAX Index	EUR 3000		500	0.002	26/11/08	08/12/08	18/09/09	23/09/09	EUR 5736.86	1	0.00
5	A2540	NL0006548174	1,000,000	WARRANT	PUT	DAX Index	EUR 3800		500	0.002	27/03/09	06/04/09	18/09/09	23/09/09	EUR 5736.86	1	0.00
6	A3678	NL0009102409	1,000,000	WARRANT	PUT	DAX Index	EUR 4600		500	0.002	08/07/09	22/07/09	18/09/09	23/09/09	EUR 5736.86	1	0.00
7	53821	NL0009101096	1,500,000	TURBO	CALL	IBEX 35® Index	EUR 6700	EUR 6700	1000	0.001	27/03/09	06/04/09	18/09/09	23/09/09	EUR 11809.7	1	5.11
8	53822	NL0009101104	1,500,000	TURBO	CALL	IBEX 35® Index	EUR 6900	EUR 6900	1000	0.001	27/03/09	06/04/09	18/09/09	23/09/09	EUR 11809.7	1	4.91
9	53823	NL0009101112	1,500,000	TURBO	CALL	IBEX 35® Index	EUR 7100	EUR 7100	1000	0.001	27/03/09	06/04/09	18/09/09	23/09/09	EUR 11809.7	1	4.71
10	53824	NL0009101120	1,500,000	TURBO	CALL	IBEX 35® Index	EUR 7300	EUR 7300	1000	0.001	27/03/09	06/04/09	18/09/09	23/09/09	EUR 11809.7	1	4.51
11	53825	NL0009101138	1,500,000	TURBO	CALL	IBEX 35® Index	EUR 7500	EUR 7500	1000	0.001	27/03/09	06/04/09	18/09/09	23/09/09	EUR 11809.7	1	4.31
12	98999	NL0006407033	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 8000		1000	0.001	26/11/08	08/12/08	18/09/09	23/09/09	EUR 11809.7	1	3.81
13	53857	NL0009101518	1,500,000	TURBO	CALL	IBEX 35® Index	EUR 8300	EUR 8300	1000	0.001	22/04/09	14/05/09	18/09/09	23/09/09	EUR 11809.7	1	3.51
14	A2541	NL0006548182	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 8500		1000	0.001	27/03/09	06/04/09	18/09/09	23/09/09	EUR 11809.7	1	3.31
15	53859	NL0009101534	1,500,000	TURBO	CALL	IBEX 35® Index	EUR 8500	EUR 8500	1000	0.001	22/04/09	14/05/09	18/09/09	23/09/09	EUR 11809.7	1	3.31
16	53860	NL0009101542	1,500,000	TURBO	CALL	IBEX 35® Index	EUR 8600	EUR 8600	1000	0.001	22/04/09	15/07/09	18/09/09	23/09/09	EUR 11809.7	1	3.21
17	53861	NL0009101559	1,500,000	TURBO	CALL	IBEX 35® Index	EUR 8700	EUR 8700	1000	0.001	22/04/09	14/05/09	18/09/09	23/09/09	EUR 11809.7	1	3.11
18	53862	NL0009101567	1,500,000	TURBO	CALL	IBEX 35® Index	EUR 8800	EUR 8800	1000	0.001	22/04/09	15/07/09	18/09/09	23/09/09	EUR 11809.7	1	3.01
19	99004	NL0006407082	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 9000		1000	0.001	26/11/08	08/12/08	18/09/09	23/09/09	EUR 11809.7	1	2.81
20	53864	NL0009101583	1,500,000	TURBO	CALL	IBEX 35® Index	EUR 9000	EUR 9000	1000	0.001	22/04/09	01/06/09	18/09/09	23/09/09	EUR 11809.7	1	2.81
21	53866	NL0009101609	1,500,000	TURBO	CALL	IBEX 35® Index	EUR 9200	EUR 9200	1000	0.001	22/04/09	01/06/09	18/09/09	23/09/09	EUR 11809.7	1	2.61

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22	99007	NL0006407116	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 9500		1000	0.001	26/11/08	08/12/08	18/09/09	23/09/09	EUR 11809.7	1	2.31
23	53869	NL0009101633	1,500,000	TURBO	CALL	IBEX 35® Index	EUR 9500	EUR 9500	1000	0.001	22/04/09	21/07/09	18/09/09	23/09/09	EUR 11809.7	1	2.31
24	53871	NL0009101658	1,500,000	TURBO	CALL	IBEX 35® Index	EUR 9700	EUR 9700	1000	0.001	22/04/09	21/07/09	18/09/09	23/09/09	EUR 11809.7	1	2.11
25	99009	NL0006407132	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 10000		1000	0.001	26/11/08	08/12/08	18/09/09	23/09/09	EUR 11809.7	1	1.81
26	99011	NL0006407157	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 10500		1000	0.001	26/11/08	08/12/08	18/09/09	23/09/09	EUR 11809.7	1	1.31
27	99013	NL0006407173	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 11000		1000	0.001	26/11/08	08/12/08	18/09/09	23/09/09	EUR 11809.7	1	0.81
28	99014	NL0006407181	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 11500		1000	0.001	26/11/08	08/12/08	18/09/09	23/09/09	EUR 11809.7	1	0.31
29	95561	NL0006313942	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 13000		1000	0.001	27/08/08	08/09/08	18/09/09	23/09/09	EUR 11809.7	1	0.00
30	95562	NL0006313959	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 15000		1000	0.001	27/08/08	08/09/08	18/09/09	23/09/09	EUR 11809.7	1	0.00
31	99019	NL0006407231	1,500,000	WARRANT	PUT	IBEX 35® Index	EUR 7000		1000	0.001	26/11/08	08/12/08	18/09/09	23/09/09	EUR 11809.7	1	0.00
32	99024	NL0006407280	1,500,000	WARRANT	PUT	IBEX 35® Index	EUR 8000		1000	0.001	26/11/08	08/12/08	18/09/09	23/09/09	EUR 11809.7	1	0.00
33	99027	NL0006407314	1,500,000	WARRANT	PUT	IBEX 35® Index	EUR 8500		1000	0.001	26/11/08	08/12/08	18/09/09	23/09/09	EUR 11809.7	1	0.00
34	95563	NL0006313967	1,500,000	WARRANT	PUT	IBEX 35® Index	EUR 9000		1000	0.001	27/08/08	08/09/08	18/09/09	23/09/09	EUR 11809.7	1	0.00
35	A2549	NL0006548265	1,000,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 800		100	0.01	27/03/09	06/04/09	18/09/09	23/09/09	USD 1068.3	1.4705	1.82
36	A2551	NL0006548281	1,000,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 900		100	0.01	27/03/09	06/04/09	18/09/09	23/09/09	USD 1068.3	1.4705	1.14
37	A3691	NL0009102532	1,000,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1000		100	0.01	08/07/09	22/07/09	18/09/09	23/09/09	USD 1068.3	1.4705	0.46
38	99047	NL0006542938	1,000,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1100		100	0.01	26/11/08	08/12/08	18/09/09	23/09/09	USD 1068.3	1.4705	0.00
39	99051	NL0006542979	1,000,000	WARRANT	PUT	Standard & Poors' 500 Index	USD 700		100	0.01	26/11/08	08/12/08	18/09/09	23/09/09	USD 1068.3	1.4705	0.00
40	A3697	NL0009102599	1,000,000	WARRANT	PUT	Standard & Poors' 500 Index	USD 900		100	0.01	08/07/09	22/07/09	18/09/09	23/09/09	USD 1068.3	1.4705	0.00
41	A2554	NL0006548315	1,000,000	WARRANT	CALL	Dow Jones Eurostoxx 50® Index	EUR 2200		500	0.002	27/03/09	06/04/09	18/09/09	23/09/09	EUR 2903.96	1	1.41
42	A2556	NL0006548331	1,000,000	WARRANT	CALL	Dow Jones Eurostoxx 50® Index	EUR 2400		500	0.002	27/03/09	06/04/09	18/09/09	23/09/09	EUR 2903.96	1	1.01

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43	99059	NL0006543050	1,000,000	WARRANT	CALL	Dow Jones Eurostoxx 50® Index	EUR 2600		500	0.002	26/11/08	08/12/08	18/09/09	23/09/09	EUR 2903.96	1	0.61
44	99062	NL0006543084	1,000,000	WARRANT	CALL	Dow Jones Eurostoxx 50® Index	EUR 3000		500	0.002	26/11/08	08/12/08	18/09/09	23/09/09	EUR 2903.96	1	0.00
45	99066	NL0006543126	1,000,000	WARRANT	PUT	Dow Jones Eurostoxx 50® Index	EUR 2000		500	0.002	26/11/08	08/12/08	18/09/09	23/09/09	EUR 2903.96	1	0.00
46	A3703	NL0009102656	1,000,000	WARRANT	PUT	Dow Jones Eurostoxx 50® Index	EUR 2300		500	0.002	08/07/09	22/07/09	18/09/09	23/09/09	EUR 2903.96	1	0.00
47	A2558	NL0006548356	750,000	WARRANT	CALL	Apple Inc	USD 110		20	0.05	27/03/09	06/04/09	18/09/09	23/09/09	USD 185.02	1.4705	2.55
48	A2559	NL0006548364	750,000	WARRANT	CALL	Apple Inc	USD 120		20	0.05	27/03/09	06/04/09	18/09/09	23/09/09	USD 185.02	1.4705	2.21
49	A3704	NL0009102664	750,000	WARRANT	CALL	Apple Inc	USD 140		20	0.05	08/07/09	22/07/09	18/09/09	23/09/09	USD 185.02	1.4705	1.53
50	A3706	NL0009102680	750,000	WARRANT	CALL	Apple Inc	USD 160		20	0.05	08/07/09	22/07/09	18/09/09	23/09/09	USD 185.02	1.4705	0.85
51	A3710	NL0009102722	250,000	WARRANT	CALL	Abengoa SA	EUR 16.5		5	0.2	08/07/09	22/07/09	18/09/09	23/09/09	EUR 20.48	1	0.80
52	A3712	NL0009102748	250,000	WARRANT	CALL	Abengoa SA	EUR 17.5		5	0.2	08/07/09	22/07/09	18/09/09	23/09/09	EUR 20.48	1	0.60
53	A2572	NL0006548497	500,000	WARRANT	CALL	Acciona SA	EUR 90		50	0.02	27/03/09	06/04/09	18/09/09	23/09/09	EUR 97.6	1	0.15
54	A3725	NL0009102870	500,000	WARRANT	CALL	Acciona SA	EUR 100		50	0.02	08/07/09	22/07/09	18/09/09	23/09/09	EUR 97.6	1	0.00
55	A2578	NL0006548554	500,000	WARRANT	CALL	Avanzit SA	EUR 0.8		1	1	27/03/09	06/04/09	18/09/09	23/09/09	EUR 1.022	1	0.22
56	99127	NL0006543738	1,000,000	WARRANT	CALL	Avanzit SA	EUR 1.2		0.9991	1.0009	26/11/08	08/12/08	18/09/09	23/09/09	EUR 1.022	1	0.00
57	95633	NL0006314668	1,000,000	WARRANT	CALL	Avanzit SA	EUR 2.5		0.9991	1.0009	27/08/08	08/09/08	18/09/09	23/09/09	EUR 1.022	1	0.00
58	A2580	NL0006548570	1,000,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 6		2	0.5	27/03/09	06/04/09	18/09/09	23/09/09	EUR 12.21	1	3.11
59	A2582	NL0006548596	1,000,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 7		2	0.5	27/03/09	06/04/09	18/09/09	23/09/09	EUR 12.21	1	2.61
60	A3731	NL0009102938	1,000,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 9		2	0.5	08/07/09	22/07/09	18/09/09	23/09/09	EUR 12.21	1	1.61
61	99134	NL0006543803	1,500,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 10		2	0.5	26/11/08	08/12/08	18/09/09	23/09/09	EUR 12.21	1	1.11
62	A2586	NL0006548638	500,000	WARRANT	CALL	Bankinter SA	EUR 7.52		1.8812	0.5316	27/03/09	06/04/09	18/09/09	23/09/09	EUR 8.835	1	0.70
63	A3737	NL0009102995	500,000	WARRANT	CALL	Bankinter SA	EUR 9		2	0.5	08/07/09	22/07/09	18/09/09	23/09/09	EUR 8.835	1	0.00



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64	A3739	NL0009103019	500,000	WARRANT	CALL	Bankinter SA	EUR 9.75		2	0.5	08/07/09	22/07/09	18/09/09	23/09/09	EUR 8.835	1	0.00
65	99145	NL0006543910	1,500,000	WARRANT	CALL	Bankinter SA	EUR 9.88		1.8812	0.5316	26/11/08	08/12/08	18/09/09	23/09/09	EUR 8.835	1	0.00
66	A2590	NL0006548679	500,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 19		10	0.1	27/03/09	06/04/09	18/09/09	23/09/09	EUR 25.7	1	0.67
67	A3743	NL0009103050	500,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 21		10	0.1	08/07/09	22/07/09	18/09/09	23/09/09	EUR 25.7	1	0.47
68	99153	NL0006543993	1,000,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 23		10	0.1	26/11/08	08/12/08	18/09/09	23/09/09	EUR 25.7	1	0.27
69	A2593	NL0006548703	250,000	WARRANT	CALL	Cintra Concesiones de Infraestructuras de Transporte SA	EUR 4.5		1	1	27/03/09	06/04/09	18/09/09	23/09/09	EUR 7.02	1	2.52
70	A2598	NL0006548752	500,000	WARRANT	CALL	Enagas SA	EUR 13.5		5	0.2	27/03/09	06/04/09	18/09/09	23/09/09	EUR 14.33	1	0.17
71	A3750	NL0009103126	500,000	WARRANT	CALL	Enagas SA	EUR 14		5	0.2	08/07/09	22/07/09	18/09/09	23/09/09	EUR 14.33	1	0.07
72	A3751	NL0009103134	500,000	WARRANT	CALL	Enagas SA	EUR 15		5	0.2	08/07/09	22/07/09	18/09/09	23/09/09	EUR 14.33	1	0.00
73	A2602	NL0006548794	250,000	WARRANT	CALL	Faes Farma SA	EUR 3.25		2	0.5	27/03/09	06/04/09	18/09/09	23/09/09	EUR 4.01	1	0.38
74	A2605	NL0006548828	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 24		10	0.1	27/03/09	06/04/09	18/09/09	23/09/09	EUR 28.44	1	0.44
75	A3762	NL0009103241	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 27		10	0.1	08/07/09	22/07/09	18/09/09	23/09/09	EUR 28.44	1	0.14
76	A3764	NL0009103266	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 31		10	0.1	08/07/09	22/07/09	18/09/09	23/09/09	EUR 28.44	1	0.00
77	A2608	NL0006548851	250,000	WARRANT	CALL	Grupo Ferrovial SA	EUR 20		10	0.1	27/03/09	06/04/09	18/09/09	23/09/09	EUR 28.88	1	0.89
78	A3766	NL0009103282	250,000	WARRANT	CALL	Grupo Ferrovial SA	EUR 22		10	0.1	08/07/09	22/07/09	18/09/09	23/09/09	EUR 28.88	1	0.69
79	A3768	NL0009210384	250,000	WARRANT	CALL	Grupo Ferrovial SA	EUR 24		10	0.1	08/07/09	22/07/09	18/09/09	23/09/09	EUR 28.88	1	0.49
80	A2610	NL0006548877	750,000	WARRANT	CALL	France Telecom SA	EUR 19		5	0.2	27/03/09	06/04/09	18/09/09	23/09/09	EUR 18.185	1	0.00
81	A2612	NL0006548893	750,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 10.5		5	0.2	27/03/09	06/04/09	18/09/09	23/09/09	EUR 15.995	1	1.10
82	A3771	NL0009210418	750,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 14.5		5	0.2	08/07/09	22/07/09	18/09/09	23/09/09	EUR 15.995	1	0.30
83	A3773	NL0009210434	750,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 15.5		5	0.2	08/07/09	22/07/09	18/09/09	23/09/09	EUR 15.995	1	0.10
84	A2617	NL0006548943	500,000	WARRANT	CALL	Gas Natural SDG SA	EUR 11.16		4.9605	0.2016	27/03/09	06/04/09	18/09/09	23/09/09	EUR 14.47	1	0.67

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85	A2619	NL0006548968	500,000	WARRANT	CALL	Gas Natural SDG SA	EUR 11.41		4.9605	0.2016	27/03/09	06/04/09	18/09/09	23/09/09	EUR 14.47	1	0.62
86	A3779	NL0009210491	500,000	WARRANT	CALL	Gas Natural SDG SA	EUR 12.5		5	0.2	08/07/09	22/07/09	18/09/09	23/09/09	EUR 14.47	1	0.39
87	A3781	NL0009210517	500,000	WARRANT	CALL	Gas Natural SDG SA	EUR 13.5		5	0.2	08/07/09	22/07/09	18/09/09	23/09/09	EUR 14.47	1	0.19
88	A3787	NL0009210574	750,000	WARRANT	CALL	Google Inc	USD 475		100	0.01	08/07/09	22/07/09	18/09/09	23/09/09	USD 491.46	1.4705	0.11
89	A2627	NL0009101476	500,000	WARRANT	CALL	Grifols SA	EUR 12		5	0.2	27/03/09	06/04/09	18/09/09	23/09/09	EUR 12.61	1	0.12
90	A3790	NL0009210608	500,000	WARRANT	CALL	Grifols SA	EUR 13		5	0.2	08/07/09	22/07/09	18/09/09	23/09/09	EUR 12.61	1	0.00
91	A3792	NL0009210624	500,000	WARRANT	CALL	Grifols SA	EUR 15		5	0.2	08/07/09	22/07/09	18/09/09	23/09/09	EUR 12.61	1	0.00
92	A3794	NL0009210640	750,000	WARRANT	CALL	Iberdrola SA	EUR 5.75		2	0.5	08/07/09	22/07/09	18/09/09	23/09/09	EUR 6.89	1	0.57
93	A2628	NL0009101484	750,000	WARRANT	CALL	Iberdrola SA	EUR 6		2	0.5	27/03/09	06/04/09	18/09/09	23/09/09	EUR 6.89	1	0.45
94	A3796	NL0009210665	750,000	WARRANT	CALL	Iberdrola SA	EUR 6.25		2	0.5	08/07/09	22/07/09	18/09/09	23/09/09	EUR 6.89	1	0.32
95	A3800	NL0009210707	750,000	WARRANT	CALL	Iberia Lineas Aéreas de España SA	EUR 1.6		1	1	08/07/09	22/07/09	18/09/09	23/09/09	EUR 2.063	1	0.46
96	A2632	NL0009100304	750,000	WARRANT	CALL	Iberia Lineas Aéreas de España SA	EUR 1.8		1	1	27/03/09	06/04/09	18/09/09	23/09/09	EUR 2.063	1	0.26
97	A2635	NL0009100338	500,000	WARRANT	CALL	Iberdrola Renovables SA	EUR 3.4		1	1	27/03/09	06/04/09	18/09/09	23/09/09	EUR 3.375	1	0.00
98	A3804	NL0009210749	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 15.5		5	0.2	08/07/09	22/07/09	18/09/09	23/09/09	EUR 17.63	1	0.43
99	A2637	NL0009100353	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 16.5		5	0.2	27/03/09	06/04/09	18/09/09	23/09/09	EUR 17.63	1	0.23
100	A3806	NL0009210764	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 17		5	0.2	08/07/09	22/07/09	18/09/09	23/09/09	EUR 17.63	1	0.13
101	A2643	NL0009100411	1,000,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 28		10	0.1	27/03/09	06/04/09	18/09/09	23/09/09	EUR 40	1	1.20
102	A2644	NL0009100429	1,000,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 30		10	0.1	27/03/09	06/04/09	18/09/09	23/09/09	EUR 40	1	1.00
103	A2645	NL0009100437	1,000,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 32		10	0.1	27/03/09	06/04/09	18/09/09	23/09/09	EUR 40	1	0.80
104	A3812	NL0009210822	1,000,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 35		10	0.1	08/07/09	22/07/09	18/09/09	23/09/09	EUR 40	1	0.50
105	A3814	NL0009210848	1,000,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 37		10	0.1	08/07/09	22/07/09	18/09/09	23/09/09	EUR 40	1	0.30



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	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
106	A3816	NL0009210863	1,000,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 39		10	0.1	08/07/09	22/07/09	18/09/09	23/09/09	EUR 40	1	0.10
107	99299	NL0006545451	1,000,000	WARRANT	CALL	Jazztel PLC	EUR 0.15		0.4049	2.4697	26/11/08	08/12/08	18/09/09	23/09/09	EUR 0.279	1	0.32
108	99300	NL0006545469	1,000,000	WARRANT	CALL	Jazztel PLC	EUR 0.17		0.4049	2.4697	26/11/08	08/12/08	18/09/09	23/09/09	EUR 0.279	1	0.27
109	A2664	NL0009100627	750,000	WARRANT	CALL	Banco Popular Español SA	EUR 5		2	0.5	27/03/09	06/04/09	18/09/09	23/09/09	EUR 6.91	1	0.96
110	A3830	NL0009211002	750,000	WARRANT	CALL	Banco Popular Español SA	EUR 6.5		2	0.5	08/07/09	22/07/09	18/09/09	23/09/09	EUR 6.91	1	0.21
111	A3832	NL0009211028	750,000	WARRANT	CALL	Banco Popular Español SA	EUR 7		2	0.5	08/07/09	22/07/09	18/09/09	23/09/09	EUR 6.91	1	0.00
112	A2669	NL0009100676	750,000	WARRANT	CALL	Repsol YPF	EUR 13.5		5	0.2	27/03/09	06/04/09	18/09/09	23/09/09	EUR 18.77	1	1.05
113	A2671	NL0009100692	750,000	WARRANT	CALL	Repsol YPF	EUR 14.5		5	0.2	27/03/09	06/04/09	18/09/09	23/09/09	EUR 18.77	1	0.85
114	A3838	NL0009211085	750,000	WARRANT	CALL	Repsol YPF	EUR 16		5	0.2	08/07/09	22/07/09	18/09/09	23/09/09	EUR 18.77	1	0.55
115	A3840	NL0009211101	750,000	WARRANT	CALL	Repsol YPF	EUR 17		5	0.2	08/07/09	22/07/09	18/09/09	23/09/09	EUR 18.77	1	0.35
116	A3842	NL0009211127	750,000	WARRANT	CALL	Repsol YPF	EUR 18		5	0.2	08/07/09	22/07/09	18/09/09	23/09/09	EUR 18.77	1	0.15
117	A2677	NL0009100759	750,000	WARRANT	CALL	Banco Santander SA	EUR 5.75		2	0.5	27/03/09	06/04/09	18/09/09	23/09/09	EUR 11.055	1	2.65
118	A2679	NL0009100775	750,000	WARRANT	CALL	Banco Santander SA	EUR 6.25		2	0.5	27/03/09	06/04/09	18/09/09	23/09/09	EUR 11.055	1	2.40
119	A3848	NL0009211184	750,000	WARRANT	CALL	Banco Santander SA	EUR 8		2	0.5	08/07/09	22/07/09	18/09/09	23/09/09	EUR 11.055	1	1.53
120	99340	NL0006545865	1,500,000	WARRANT	CALL	Banco Santander SA	EUR 8.5		2	0.5	26/11/08	08/12/08	18/09/09	23/09/09	EUR 11.055	1	1.28
121	A3851	NL0009211218	750,000	WARRANT	CALL	Banco Santander SA	EUR 9		2	0.5	08/07/09	22/07/09	18/09/09	23/09/09	EUR 11.055	1	1.03
122	A2684	NL0009100825	500,000	WARRANT	CALL	Sol Melia SA	EUR 2.5		4	0.25	27/03/09	06/04/09	18/09/09	23/09/09	EUR 6.61	1	1.03
123	A3860	NL0009211309	500,000	WARRANT	CALL	Sol Melia SA	EUR 4.5		4	0.25	08/07/09	22/07/09	18/09/09	23/09/09	EUR 6.61	1	0.53
124	A2686	NL0009100841	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 6.5		5	0.2	27/03/09	06/04/09	18/09/09	23/09/09	EUR 12.06	1	1.11
125	A3861	NL0009211317	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 10		5	0.2	08/07/09	22/07/09	18/09/09	23/09/09	EUR 12.06	1	0.41
126	A3863	NL0009211333	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 11		5	0.2	08/07/09	22/07/09	18/09/09	23/09/09	EUR 12.06	1	0.21



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	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
127	99363	NL0006546178	1,500,000	WARRANT	CALL	Telefónica SA	EUR 16		2	0.5	26/11/08	08/12/08	18/09/09	23/09/09	EUR 18.62	1	1.31
128	A2688	NL0009100874	750,000	WARRANT	CALL	Telefónica SA	EUR 17		2	0.5	27/03/09	06/04/09	18/09/09	23/09/09	EUR 18.62	1	0.81
129	99366	NL0006546202	1,500,000	WARRANT	CALL	Telefónica SA	EUR 18		2	0.5	26/11/08	08/12/08	18/09/09	23/09/09	EUR 18.62	1	0.31
130	99368	NL0006546228	1,500,000	WARRANT	CALL	Telefónica SA	EUR 20		2	0.5	26/11/08	08/12/08	18/09/09	23/09/09	EUR 18.62	1	0.00
131	A2693	NL0009100932	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR 5		2	0.5	27/03/09	06/04/09	18/09/09	23/09/09	EUR 9.445	1	2.22
132	A2694	NL0009100940	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR 5.5		2	0.5	27/03/09	06/04/09	18/09/09	23/09/09	EUR 9.445	1	1.97
133	A3870	NL0009211408	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR 7.5		2	0.5	08/07/09	22/07/09	18/09/09	23/09/09	EUR 9.445	1	0.97
134	A2695	NL0009100957	250,000	WARRANT	CALL	Técnicas Reunidas SA	EUR 26		10	0.1	27/03/09	06/04/09	18/09/09	23/09/09	EUR 40.4	1	1.44
135	A2696	NL0009100965	250,000	WARRANT	CALL	Técnicas Reunidas SA	EUR 28		10	0.1	27/03/09	06/04/09	18/09/09	23/09/09	EUR 40.4	1	1.24
136	A3872	NL0009211424	250,000	WARRANT	CALL	Técnicas Reunidas SA	EUR 34		10	0.1	08/07/09	22/07/09	18/09/09	23/09/09	EUR 40.4	1	0.64



BNP PARIBAS

En Madrid, a 21 de Septiembre de 2009

El Emisor: BNP Paribas Arbitrage Issuance B.V.
P.p.:
