



**BNP PARIBAS**

**BNP Paribas Arbitrage Issuance B.V.**

**EMISIONES CON  
VENCIMIENTO 20/12/12  
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	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	C4720	NL0010019907	400,000	WARRANT	PUT	Abengoa SA	EUR 12	5	0.2	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 11.539	1	0.09
2	C5910	NL0010119970	400,000	WARRANT	PUT	Abengoa SA	EUR 10	5	0.2	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 11.539	1	0.00
3	C4739	NL0010020095	400,000	WARRANT	PUT	Acciona SA	EUR 50	10	0.1	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 59.18	1	0.00
4	C5928	NL0010120150	400,000	WARRANT	PUT	Acciona SA	EUR 40	10	0.1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 59.18	1	0.00
5	C5929	NL0010120168	400,000	WARRANT	PUT	Acciona SA	EUR 45	10	0.1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 59.18	1	0.00
6	C4732	NL0010020020	400,000	WARRANT	PUT	Acerinox SA	EUR 9	2	0.5	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 8.746	1	0.13
7	C5923	NL0010120101	400,000	WARRANT	PUT	Acerinox SA	EUR 7	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 8.746	1	0.00
8	C4726	NL0010019964	400,000	WARRANT	PUT	ACS Actividades de Construccion y Servicios SA	EUR 19	5	0.2	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 19.36	1	0.00
9	C5916	NL0010120036	400,000	WARRANT	PUT	ACS Actividades de Construccion y Servicios SA	EUR 10	5	0.2	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 19.36	1	0.00
10	C5918	NL0010120051	400,000	WARRANT	PUT	ACS Actividades de Construccion y Servicios SA	EUR 12	5	0.2	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 19.36	1	0.00
11	C4853	NL0010021234	500,000	WARRANT	PUT	adidas AG	EUR 50	10	0.1	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 67.17	1	0.00
12	C6059	NL0010121463	500,000	WARRANT	PUT	adidas AG	EUR 60	10	0.1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 67.17	1	0.00
13	C6160	NL0010159968	500,000	WARRANT	PUT	Allianz SE	EUR 70	10	0.1	21/05/2012	01/06/2012	20/12/2012	27/12/2012	EUR 105.45	1	0.00
14	C4861	NL0010021317	500,000	WARRANT	PUT	Amazon.com Inc	USD 160	20	0.05	15/03/2012	26/03/2012	20/12/2012	27/12/2012	USD 261.5	1.3246	0.00
15	C6063	NL0010121505	350,000	WARRANT	PUT	American Express Co	USD 50	5	0.2	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 57.4	1.3246	0.00
16	C6065	NL0010121521	350,000	WARRANT	PUT	American Express Co	USD 60	5	0.2	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 57.4	1.3246	0.39
17	C4844	NL0010021143	500,000	WARRANT	PUT	Apple Inc	USD 420	50	0.02	15/03/2012	26/03/2012	20/12/2012	27/12/2012	USD 521.98	1.3246	0.00
18	C4846	NL0010021168	500,000	WARRANT	PUT	Apple Inc	USD 500	50	0.02	15/03/2012	26/03/2012	20/12/2012	27/12/2012	USD 521.98	1.3246	0.00
19	C6058	NL0010121455	500,000	WARRANT	PUT	Apple Inc	USD 580	50	0.02	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 521.98	1.3246	0.88
20	C6186	NL0010160222	500,000	WARRANT	PUT	Arcelor Mittal	EUR 10	2	0.5	21/05/2012	01/06/2012	20/12/2012	27/12/2012	EUR 13.205	1	0.00
21	C6167	NL0010160032	500,000	WARRANT	PUT	Axa SA	EUR 8	2	0.5	21/05/2012	01/06/2012	20/12/2012	27/12/2012	EUR 13.275	1	0.00

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22	C6169	NL0010160057	500,000	WARRANT	PUT	Axa SA	EUR 9	2	0.5	21/05/2012	01/06/2012	20/12/2012	27/12/2012	EUR 13.275	1	0.00
23	B8669	NL0009800044	750,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 7	2	0.5	07/07/2011	20/07/2011	20/12/2012	27/12/2012	EUR 7	1	0.00
24	C2262	NL0009977271	750,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 5	2	0.5	24/11/2011	05/12/2011	20/12/2012	27/12/2012	EUR 7	1	0.00
25	C4745	NL0010020152	750,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 6	2	0.5	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 7	1	0.00
26	C4748	NL0010020186	750,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 6.5	2	0.5	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 7	1	0.00
27	C5938	NL0010120259	750,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 4	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 7	1	0.00
28	C5940	NL0010120275	750,000	WARRANT	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 4.5	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 7	1	0.00
29	C2347	NL0009978139	350,000	WARRANT	PUT	Banco Popular Español SA	EUR 1.41	0.5434	1.8402	24/11/2011	05/12/2011	20/12/2012	27/12/2012	EUR 0.63	1	1.44
30	C4819	NL0010020897	400,000	WARRANT	PUT	Banco Popular Español SA	EUR 1.63	0.5434	1.8402	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 0.63	1	1.84
31	C6010	NL0010120978	400,000	WARRANT	PUT	Banco Popular Español SA	EUR 0.98	0.5434	1.8402	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 0.63	1	0.64
32	C6012	NL0010120994	400,000	WARRANT	PUT	Banco Popular Español SA	EUR 1.2	0.5434	1.8402	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 0.63	1	1.05
33	B8727	NL0009800622	750,000	WARRANT	PUT	Banco Santander SA	EUR 7	2	0.5	07/07/2011	20/07/2011	20/12/2012	27/12/2012	EUR 6.035	1	0.48
34	C2366	NL0009978329	750,000	WARRANT	PUT	Banco Santander SA	EUR 4.25	2	0.5	24/11/2011	05/12/2011	20/12/2012	27/12/2012	EUR 6.035	1	0.00
35	C4825	NL0010020954	750,000	WARRANT	PUT	Banco Santander SA	EUR 5.75	2	0.5	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 6.035	1	0.00
36	C6034	NL0010121216	750,000	WARRANT	PUT	Banco Santander SA	EUR 3.75	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 6.035	1	0.00
37	C6037	NL0010121240	750,000	WARRANT	PUT	Banco Santander SA	EUR 4.75	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 6.035	1	0.00
38	C4868	NL0010021382	500,000	WARRANT	PUT	Bank of America Corp	USD 7	2	0.5	15/03/2012	26/03/2012	20/12/2012	27/12/2012	USD 11.52	1.3246	0.00
39	C6068	NL0010121554	500,000	WARRANT	PUT	Bank of America Corp	USD 6	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 11.52	1.3246	0.00
40	C4752	NL0010020228	400,000	WARRANT	PUT	Bankinter SA	EUR 4	1	1	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 3.335	1	0.67
41	C5948	NL0010120358	400,000	WARRANT	PUT	Bankinter SA	EUR 2.4	1	1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 3.335	1	0.00
42	C5949	NL0010120366	400,000	WARRANT	PUT	Bankinter SA	EUR 2.8	1	1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 3.335	1	0.00



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43	C4876	NL0010021465	500,000	WARRANT	PUT	BASF SE	EUR 55	10	0.1	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 72.3	1	0.00
44	C6071	NL0010121588	500,000	WARRANT	PUT	BASF SE	EUR 48	10	0.1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 72.3	1	0.00
45	C4891	NL0010021614	500,000	WARRANT	PUT	Berkshire Hathaway Inc	USD 70	10	0.1	15/03/2012	26/03/2012	20/12/2012	27/12/2012	USD 90.69	1.3246	0.00
46	C6082	NL0010121695	500,000	WARRANT	PUT	Berkshire Hathaway Inc	USD 80	10	0.1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 90.69	1.3246	0.00
47	C4883	NL0010021531	500,000	WARRANT	PUT	BMW Bayerische Motoren Werke AG	EUR 60	10	0.1	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 72.17	1	0.00
48	C6075	NL0010121620	500,000	WARRANT	PUT	BMW Bayerische Motoren Werke AG	EUR 55	10	0.1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 72.17	1	0.00
49	C6077	NL0010121646	500,000	WARRANT	PUT	BMW Bayerische Motoren Werke AG	EUR 65	10	0.1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 72.17	1	0.00
50	C4758	NL0010020285	400,000	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR 18.1	4.8909	0.2045	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 19.08	1	0.00
51	C5953	NL0010120408	400,000	WARRANT	PUT	Bolsas y Mercados Españoles SA	EUR 13	5	0.2	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 19.08	1	0.00
52	C6088	NL0010121752	350,000	WARRANT	PUT	Cisco Systems Inc	USD 16	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 20.24	1.3246	0.00
53	C6089	NL0010121760	350,000	WARRANT	PUT	Cisco Systems Inc	USD 18	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 20.24	1.3246	0.00
54	C4896	NL0010118147	500,000	WARRANT	PUT	Citigroup Inc	USD 28	10	0.1	15/03/2012	26/03/2012	20/12/2012	27/12/2012	USD 40.17	1.3246	0.00
55	C6084	NL0010121711	500,000	WARRANT	PUT	Citigroup Inc	USD 24	10	0.1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 40.17	1.3246	0.00
56	C6174	NL0010160107	500,000	WARRANT	PUT	Deutsche Bank AG	EUR 26	10	0.1	21/05/2012	01/06/2012	20/12/2012	27/12/2012	EUR 33.535	1	0.00
57	C4769	NL0010020392	400,000	WARRANT	PUT	Enagas SA	EUR 13.5	2	0.5	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 16.35	1	0.00
58	C5958	NL0010120457	400,000	WARRANT	PUT	Enagas SA	EUR 11.5	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 16.35	1	0.00
59	C6146	NL0010159778	500,000	WARRANT	PUT	Exxon Mobil Corp	USD 65	10	0.1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 88.89	1.3246	0.00
60	C6147	NL0010159786	500,000	WARRANT	PUT	Exxon Mobil Corp	USD 75	10	0.1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 88.89	1.3246	0.00
61	C6148	NL0010159794	500,000	WARRANT	PUT	Exxon Mobil Corp	USD 85	10	0.1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 88.89	1.3246	0.00
62	C4779	NL0010020491	400,000	WARRANT	PUT	Ferrovial SA	EUR 8.5	2	0.5	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 11.23	1	0.00
63	C5968	NL0010120556	400,000	WARRANT	PUT	Ferrovial SA	EUR 6.5	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 11.23	1	0.00

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64	C5970	NL0010120572	400,000	WARRANT	PUT	Ferrovial SA	EUR 7.5	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 11.23	1	0.00
65	C5963	NL0010120507	400,000	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR 9.5	5	0.2	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 10.63	1	0.00
66	C5965	NL0010120523	400,000	WARRANT	PUT	Fomento de Construcciones y Contratas SA	EUR 11	5	0.2	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 10.63	1	0.07
67	C6098	NL0010121851	500,000	WARRANT	PUT	Ford Motor Co	USD 9	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 11.77	1.3246	0.00
68	C6099	NL0010121869	500,000	WARRANT	PUT	Ford Motor Co	USD 10.5	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 11.77	1.3246	0.00
69	C4785	NL0010020558	400,000	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR 1.8	1	1	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 1.889	1	0.00
70	C5974	NL0010120614	400,000	WARRANT	PUT	Gamesa Corporación Tecnológica SA	EUR 1.4	1	1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 1.889	1	0.00
71	C4792	NL0010020624	400,000	WARRANT	PUT	Gas Natural SDG SA	EUR 11	2	0.5	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 13.53	1	0.00
72	C4793	NL0010020632	400,000	WARRANT	PUT	Gas Natural SDG SA	EUR 12	2	0.5	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 13.53	1	0.00
73	C5980	NL0010120671	400,000	WARRANT	PUT	Gas Natural SDG SA	EUR 8	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 13.53	1	0.00
74	C5982	NL0010120697	400,000	WARRANT	PUT	Gas Natural SDG SA	EUR 9	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 13.53	1	0.00
75	C6105	NL0010121927	350,000	WARRANT	PUT	Goldman Sachs Group Inc	USD 90	20	0.05	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 129.69	1.3246	0.00
76	C4902	NL0010118204	500,000	WARRANT	PUT	Google Inc	USD 520	100	0.01	15/03/2012	26/03/2012	20/12/2012	27/12/2012	USD 722.36	1.3246	0.00
77	C4903	NL0010118212	500,000	WARRANT	PUT	Google Inc	USD 580	100	0.01	15/03/2012	26/03/2012	20/12/2012	27/12/2012	USD 722.36	1.3246	0.00
78	C6102	NL0010121893	500,000	WARRANT	PUT	Google Inc	USD 460	100	0.01	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 722.36	1.3246	0.00
79	C5985	NL0010120721	400,000	WARRANT	PUT	Grifols SA	EUR 15.42	1.9277	0.5188	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 24.36	1	0.00
80	C2318	NL0009977834	500,000	WARRANT	PUT	Iberdrola SA	EUR 4.2	1	1	24/11/2011	05/12/2011	20/12/2012	27/12/2012	EUR 4.112	1	0.09
81	C4799	NL0010020699	500,000	WARRANT	PUT	Iberdrola SA	EUR 3.8	1	1	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 4.112	1	0.00
82	C5991	NL0010120788	500,000	WARRANT	PUT	Iberdrola SA	EUR 2.6	1	1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 4.112	1	0.00
83	C5992	NL0010120796	500,000	WARRANT	PUT	Iberdrola SA	EUR 3	1	1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 4.112	1	0.00
84	C5994	NL0010120812	500,000	WARRANT	PUT	Iberdrola SA	EUR 3.4	1	1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 4.112	1	0.00

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85	C4806	NL0010020764	400,000	WARRANT	PUT	Indra Sistemas SA	EUR 9	2	0.5	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 10.09	1	0.00
86	C5999	NL0010120861	400,000	WARRANT	PUT	Indra Sistemas SA	EUR 6	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 10.09	1	0.00
87	C6001	NL0010120887	400,000	WARRANT	PUT	Indra Sistemas SA	EUR 7	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 10.09	1	0.00
88	C2330	NL0009977966	350,000	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR 53.89	9.9797	0.1002	24/11/2011	05/12/2011	20/12/2012	27/12/2012	EUR 107.85	1	0.00
89	C4808	NL0010020780	400,000	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR 61.87	9.9797	0.1002	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 107.85	1	0.00
90	C8731	NL0010163499	400,000	WARRANT	PUT	Industria de Diseño Textil SA (Inditex SA)	EUR 89.82	9.9797	0.1002	28/09/2012	05/10/2012	20/12/2012	27/12/2012	EUR 107.85	1	0.00
91	C6109	NL0010121968	500,000	WARRANT	PUT	Intel Corp	USD 22	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 21.03	1.3246	0.37
92	C6110	NL0010121976	500,000	WARRANT	PUT	Intel Corp	USD 26	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 21.03	1.3246	1.88
93	C6113	NL0010122008	500,000	WARRANT	PUT	JPMorgan Chase & Co	USD 34	5	0.2	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 44.53	1.3246	0.00
94	C6114	NL0010122016	500,000	WARRANT	PUT	JPMorgan Chase & Co	USD 40	5	0.2	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 44.53	1.3246	0.00
95	C4912	NL0010118303	500,000	WARRANT	PUT	LVMH Moet Hennessy Louis Vuitton SA	EUR 110	20	0.05	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 139.8	1	0.00
96	C6122	NL0010122099	350,000	WARRANT	PUT	McDonald's Corp	USD 80	10	0.1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 90.04	1.3246	0.00
97	C6123	NL0010122107	350,000	WARRANT	PUT	McDonald's Corp	USD 90	10	0.1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 90.04	1.3246	0.00
98	C6126	NL0010159570	500,000	WARRANT	PUT	Microsoft Corp	USD 24	5	0.2	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 27.68	1.3246	0.00
99	C6127	NL0010159588	500,000	WARRANT	PUT	Microsoft Corp	USD 28	5	0.2	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 27.68	1.3246	0.05
100	C6130	NL0010159612	350,000	WARRANT	PUT	Nike Inc	USD 90	10	0.1	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 99	1.3246	0.00
101	C4928	NL0010118469	500,000	WARRANT	PUT	Oracle Corp	USD 26	5	0.2	15/03/2012	26/03/2012	20/12/2012	27/12/2012	USD 33.94	1.3246	0.00
102	C6135	NL0010159661	500,000	WARRANT	PUT	Oracle Corp	USD 22	5	0.2	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 33.94	1.3246	0.00
103	C2356	NL0009978220	500,000	WARRANT	PUT	Repsol YPF	EUR 19	5	0.2	24/11/2011	05/12/2011	20/12/2012	27/12/2012	EUR 16.4	1	0.52
104	C4822	NL0010020921	500,000	WARRANT	PUT	Repsol YPF	EUR 17	5	0.2	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 16.4	1	0.12
105	C6022	NL0010121091	500,000	WARRANT	PUT	Repsol YPF	EUR 11	5	0.2	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 16.4	1	0.00



# BNP PARIBAS

	SIBE	ISIN	Tamaño Emisión	Producto	Tipo	Activo Subyacente	Precio de Ejercicio	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)
106	C6024	NL0010121117	500,000	WARRANT	PUT	Repsol YPF	EUR 13	5	0.2	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 16.4	1	0.00
107	C4934	NL0010118527	500,000	WARRANT	PUT	Research In Motion Ltd	USD 10	2	0.5	15/03/2012	26/03/2012	20/12/2012	27/12/2012	USD 14.13	1.3246	0.00
108	C4942	NL0010118600	500,000	WARRANT	PUT	Siemens AG	EUR 60	10	0.1	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 82.98	1	0.00
109	C6194	NL0010160305	500,000	WARRANT	PUT	Societe Generale	EUR 14	5	0.2	21/05/2012	01/06/2012	20/12/2012	27/12/2012	EUR 29.485	1	0.00
110	C6196	NL0010160321	500,000	WARRANT	PUT	Societe Generale	EUR 16	5	0.2	21/05/2012	01/06/2012	20/12/2012	27/12/2012	EUR 29.485	1	0.00
111	B8736	NL0009800713	750,000	WARRANT	PUT	Telefónica SA	EUR 13.5	2	0.5	07/07/2011	20/07/2011	20/12/2012	27/12/2012	EUR 10.195	1	1.65
112	C2380	NL0009978469	750,000	WARRANT	PUT	Telefónica SA	EUR 11.5	2	0.5	24/11/2011	05/12/2011	20/12/2012	27/12/2012	EUR 10.195	1	0.65
113	C4833	NL0010021036	750,000	WARRANT	PUT	Telefónica SA	EUR 10.5	2	0.5	15/03/2012	26/03/2012	20/12/2012	27/12/2012	EUR 10.195	1	0.15
114	C6050	NL0010121372	750,000	WARRANT	PUT	Telefónica SA	EUR 8.5	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 10.195	1	0.00
115	C6052	NL0010121398	750,000	WARRANT	PUT	Telefónica SA	EUR 9.5	2	0.5	14/05/2012	24/05/2012	20/12/2012	27/12/2012	EUR 10.195	1	0.00
116	C6117	NL0010122040	500,000	WARRANT	PUT	The Coca Cola Co	USD 33	2.5	0.4	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 37.05	1.3246	0.00
117	C6118	NL0010122057	500,000	WARRANT	PUT	The Coca Cola Co	USD 37	2.5	0.4	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 37.05	1.3246	0.00
118	C6141	NL0010159729	500,000	WARRANT	PUT	Wal-Mart Stores Inc	USD 50	4	0.25	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 69	1.3246	0.00
119	C6142	NL0010159737	500,000	WARRANT	PUT	Wal-Mart Stores Inc	USD 58	4	0.25	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 69	1.3246	0.00
120	C6094	NL0010121810	350,000	WARRANT	PUT	Walt Disney Co	USD 38	5	0.2	14/05/2012	24/05/2012	20/12/2012	27/12/2012	USD 50.95	1.3246	0.00



**BNP PARIBAS**

En Madrid, a 21 de Diciembre de 2012

El Emisor: BNP Paribas Arbitrage Issuance B.V.