



BNP PARIBAS

BNP Paribas Arbitrage Issuance B.V.

**EMISIONES CON
VENCIMIENTO 16/09/11
IMPORTES DE LIQUIDACIÓN**

El presente documento recoge los **Importes de Liquidación** pagaderos a los tenedores de los instrumentos emitidos por BNP Paribas Arbitrage Issuance B.V. que se detallan a continuación, así como los **Precios de Liquidación** y **Tipos de Cambio Aplicables** utilizados para su cálculo, tal y como se detalla en las Condiciones Finales.



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	SIBE	ISIN	Producto	Tipo	Activo Subyacente	Precio de Ejercicio	Barrera Knock-Out	Knock-In Status	Paridad	Ratio	Fecha de Vencimiento	Fecha de Liquidación	Precio de Liquidación	Tipo de Cambio Aplicable	Importe de Liquidación (EUR)
1	B5919	NL0009676261	WARRANT	CALL	DAX Index	EUR 7600			500	0.002	16/09/11	21/09/11	EUR 5575.88	1	0.00
2	B7252	NL0009734672	WARRANT	CALL	DAX Index	EUR 8000			500	0.002	16/09/11	21/09/11	EUR 5575.88	1	0.00
3	B5921	NL0009676287	WARRANT	CALL	DAX Index	EUR 8200			500	0.002	16/09/11	21/09/11	EUR 5575.88	1	0.00
4	B5922	NL0009676295	WARRANT	PUT	DAX Index	EUR 6800			500	0.002	16/09/11	21/09/11	EUR 5575.88	1	2.45
5	B7255	NL0009734706	WARRANT	PUT	DAX Index	EUR 7200			500	0.002	16/09/11	21/09/11	EUR 5575.88	1	3.25
6	B8634	NL0009799691	WARRANT	CALL	IBEX 35® Index	EUR 10500			1000	0.001	16/09/11	21/09/11	EUR 8374	1	0.00
7	B5924	NL0009676311	WARRANT	CALL	IBEX 35® Index	EUR 11000			1000	0.001	16/09/11	21/09/11	EUR 8374	1	0.00
8	B7256	NL0009734714	WARRANT	CALL	IBEX 35® Index	EUR 11500			1000	0.001	16/09/11	21/09/11	EUR 8374	1	0.00
9	B5925	NL0009676329	WARRANT	CALL	IBEX 35® Index	EUR 12000			1000	0.001	16/09/11	21/09/11	EUR 8374	1	0.00
10	B5927	NL0009676345	WARRANT	CALL	IBEX 35® Index	EUR 13000			1000	0.001	16/09/11	21/09/11	EUR 8374	1	0.00
11	B5928	NL0009676352	WARRANT	PUT	IBEX 35® Index	EUR 9000			1000	0.001	16/09/11	21/09/11	EUR 8374	1	0.63
12	B5930	NL0009676378	WARRANT	PUT	IBEX 35® Index	EUR 10000			1000	0.001	16/09/11	21/09/11	EUR 8374	1	1.63



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13	B7258	NL0009734730	WARRANT	PUT	IBEX 35® Index	EUR 10500			1000	0.001	16/09/11	21/09/11	EUR 8374	1	2.13
14	B5932	NL0009676394	WARRANT	PUT	IBEX 35® Index	EUR 11000			1000	0.001	16/09/11	21/09/11	EUR 8374	1	2.63
15	P0123	NL0009801380	TURBO PRO	CALL	IBEX 35® Index	EUR 9950	9950	NO ACTIVADO	1000	0.001	16/09/11	21/09/11	EUR 8374	1	0.00
16	P0124	NL0009801398	TURBO PRO	CALL	IBEX 35® Index	EUR 10150	10150	NO ACTIVADO	1000	0.001	16/09/11	21/09/11	EUR 8374	1	0.00
17	P0125	NL0009801406	TURBO PRO	CALL	IBEX 35® Index	EUR 10350	10350	NO ACTIVADO	1000	0.001	16/09/11	21/09/11	EUR 8374	1	0.00
18	P0110	NL0009737642	TURBO PRO	CALL	IBEX 35® Index	EUR 10550	10550	NO ACTIVADO	1000	0.001	16/09/11	21/09/11	EUR 8374	1	0.00
19	P0111	NL0009737659	TURBO PRO	CALL	IBEX 35® Index	EUR 10750	10750	NO ACTIVADO	1000	0.001	16/09/11	21/09/11	EUR 8374	1	0.00
20	P0112	NL0009737667	TURBO PRO	CALL	IBEX 35® Index	EUR 10950	10950	NO ACTIVADO	1000	0.001	16/09/11	21/09/11	EUR 8374	1	0.00
21	P0113	NL0009737675	TURBO PRO	CALL	IBEX 35® Index	EUR 11150	11150	NO ACTIVADO	1000	0.001	16/09/11	21/09/11	EUR 8374	1	0.00
22	P0114	NL0009737683	TURBO PRO	CALL	IBEX 35® Index	EUR 11350	11350	NO ACTIVADO	1000	0.001	16/09/11	21/09/11	EUR 8374	1	0.00
23	P0115	NL0009737691	TURBO PRO	CALL	IBEX 35® Index	EUR 11550	11550	NO ACTIVADO	1000	0.001	16/09/11	21/09/11	EUR 8374	1	0.00
24	P0116	NL0009737709	TURBO PRO	PUT	IBEX 35® Index	EUR 9550	9550	ACTIVADO	1000	0.001	16/09/11	21/09/11	EUR 8374	1	1.18



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25	P0126	NL0009801414	TURBO PRO	PUT	IBEX 35® Index	EUR 10250	10250	ACTIVADO	1000	0.001	16/09/11	21/09/11	EUR 8374	1	1.88
26	P0127	NL0009801422	TURBO PRO	PUT	IBEX 35® Index	EUR 10450	10450	ACTIVADO	1000	0.001	16/09/11	21/09/11	EUR 8374	1	2.08
27	P0121	NL0009737758	TURBO PRO	PUT	IBEX 35® Index	EUR 10550	10550	ACTIVADO	1000	0.001	16/09/11	21/09/11	EUR 8374	1	2.18
28	P0128	NL0009801430	TURBO PRO	PUT	IBEX 35® Index	EUR 10650	10650	NO ACTIVADO	1000	0.001	16/09/11	21/09/11	EUR 8374	1	0.00
29	P0122	NL0009737766	TURBO PRO	PUT	IBEX 35® Index	EUR 10750	10750	ACTIVADO	1000	0.001	16/09/11	21/09/11	EUR 8374	1	2.38
30	54917	NL0009737568	TURBO	PUT	IBEX 35® Index	EUR 10900	10900		1000	0.001	16/09/11	21/09/11	EUR 8374	1	2.53
31	54918	NL0009737576	TURBO	PUT	IBEX 35® Index	EUR 11100	11100		1000	0.001	16/09/11	21/09/11	EUR 8374	1	2.73
32	54919	NL0009737584	TURBO	PUT	IBEX 35® Index	EUR 11300	11300		1000	0.001	16/09/11	21/09/11	EUR 8374	1	2.93
33	B8639	NL0009799741	WARRANT	CALL	Standard & Poors' 500 Index	USD 1300			100	0.01	16/09/11	21/09/11	USD 1216.74	1.376	0.00
34	B5933	NL0009676402	WARRANT	CALL	Standard & Poors' 500 Index	USD 1350			100	0.01	16/09/11	21/09/11	USD 1216.74	1.376	0.00
35	B5934	NL0009676410	WARRANT	CALL	Standard & Poors' 500 Index	USD 1400			100	0.01	16/09/11	21/09/11	USD 1216.74	1.376	0.00
36	B5935	NL0009676428	WARRANT	CALL	Standard & Poors' 500 Index	USD 1450			100	0.01	16/09/11	21/09/11	USD 1216.74	1.376	0.00

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37	B5936	NL0009676436	WARRANT	CALL	Standard & Poors' 500 Index	USD 1500			100	0.01	16/09/11	21/09/11	USD 1216.74	1.376	0.00
38	B5937	NL0009676444	WARRANT	PUT	Standard & Poors' 500 Index	USD 1200			100	0.01	16/09/11	21/09/11	USD 1216.74	1.376	0.00
39	B5938	NL0009676451	WARRANT	PUT	Standard & Poors' 500 Index	USD 1250			100	0.01	16/09/11	21/09/11	USD 1216.74	1.376	0.24
40	B5940	NL0009676477	WARRANT	PUT	Standard & Poors' 500 Index	USD 1300			100	0.01	16/09/11	21/09/11	USD 1216.74	1.376	0.61
41	B7272	NL0009734870	WARRANT	PUT	Standard & Poors' 500 Index	USD 1350			100	0.01	16/09/11	21/09/11	USD 1216.74	1.376	0.97
42	B8645	NL0009799808	WARRANT	CALL	Eurostoxx 50® Index	EUR 2800			500	0.002	16/09/11	21/09/11	EUR 2175.08	1	0.00
43	B5942	NL0009676493	WARRANT	CALL	Eurostoxx 50® Index	EUR 3000			500	0.002	16/09/11	21/09/11	EUR 2175.08	1	0.00
44	B5943	NL0009676501	WARRANT	CALL	Eurostoxx 50® Index	EUR 3200			500	0.002	16/09/11	21/09/11	EUR 2175.08	1	0.00
45	B5944	NL0009676519	WARRANT	CALL	Eurostoxx 50® Index	EUR 3400			500	0.002	16/09/11	21/09/11	EUR 2175.08	1	0.00
46	B5945	NL0009676527	WARRANT	PUT	Eurostoxx 50® Index	EUR 2800			500	0.002	16/09/11	21/09/11	EUR 2175.08	1	1.25
47	B5947	NL0009676543	WARRANT	PUT	Eurostoxx 50® Index	EUR 3000			500	0.002	16/09/11	21/09/11	EUR 2175.08	1	1.65
48	B8741	NL0009800762	WARRANT	CALL	Apple Inc	USD 340			50	0.02	16/09/11	21/09/11	USD 400.5	1.376	0.88



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49	B5854	NL0009675511	WARRANT	CALL	Apple Inc	USD 360			20	0.05	16/09/11	21/09/11	USD 400.5	1.376	1.47
50	B7428	NL0009736438	WARRANT	CALL	Apple Inc	USD 380			20	0.05	16/09/11	21/09/11	USD 400.5	1.376	0.74
51	B5855	NL0009675529	WARRANT	CALL	Apple Inc	USD 400			20	0.05	16/09/11	21/09/11	USD 400.5	1.376	0.02
52	B5723	NL0009674209	WARRANT	CALL	Abengoa SA	EUR 21			5	0.2	16/09/11	21/09/11	EUR 17.04	1	0.00
53	B5726	NL0009674233	WARRANT	CALL	Abengoa SA	EUR 23			5	0.2	16/09/11	21/09/11	EUR 17.04	1	0.00
54	B7277	NL0009734920	WARRANT	CALL	Abengoa SA	EUR 24			5	0.2	16/09/11	21/09/11	EUR 17.04	1	0.00
55	B8653	NL0009799881	WARRANT	CALL	ACS Actividades de Construcción y Servicios SA	EUR 32			5	0.2	16/09/11	21/09/11	EUR 26.59	1	0.00
56	B5730	NL0009674274	WARRANT	CALL	ACS Actividades de Construcción y Servicios SA	EUR 34			5	0.2	16/09/11	21/09/11	EUR 26.59	1	0.00
57	B7280	NL0009734953	WARRANT	CALL	ACS Actividades de Construcción y Servicios SA	EUR 36			5	0.2	16/09/11	21/09/11	EUR 26.59	1	0.00
58	B5732	NL0009674290	WARRANT	CALL	ACS Actividades de Construcción y Servicios SA	EUR 38			5	0.2	16/09/11	21/09/11	EUR 26.59	1	0.00
59	B8657	NL0009799923	WARRANT	CALL	Acerinox SA	EUR 12.5			2	0.5	16/09/11	21/09/11	EUR 9.364	1	0.00
60	B7284	NL0009734995	WARRANT	CALL	Acerinox SA	EUR 13.5			2	0.5	16/09/11	21/09/11	EUR 9.364	1	0.00



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61	B5736	NL0009674332	WARRANT	CALL	Acerinox SA	EUR	14.5		2	0.5	16/09/11	21/09/11	EUR	9.364	1	0.00
62	B5738	NL0009674357	WARRANT	CALL	Acerinox SA	EUR	15.5		2	0.5	16/09/11	21/09/11	EUR	9.364	1	0.00
63	B5745	NL0009674423	WARRANT	CALL	Acciona SA	EUR	75		10	0.1	16/09/11	21/09/11	EUR	64.74	1	0.00
64	B5746	NL0009674431	WARRANT	CALL	Acciona SA	EUR	80		10	0.1	16/09/11	21/09/11	EUR	64.74	1	0.00
65	B7288	NL0009735034	WARRANT	CALL	Acciona SA	EUR	85		10	0.1	16/09/11	21/09/11	EUR	64.74	1	0.00
66	B8748	NL0009800838	WARRANT	CALL	Bank of America Corp	USD	11.5		2	0.5	16/09/11	21/09/11	USD	7.23	1.376	0.00
67	B7436	NL0009736511	WARRANT	CALL	Bank of America Corp	USD	13		2	0.5	16/09/11	21/09/11	USD	7.23	1.376	0.00
68	B5864	NL0009675610	WARRANT	CALL	Bank of America Corp	USD	16.5		2	0.5	16/09/11	21/09/11	USD	7.23	1.376	0.00
69	B8666	NL0009800010	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR	8.25		2	0.5	16/09/11	21/09/11	EUR	5.95	1	0.00
70	B7292	NL0009735075	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR	8.75		2	0.5	16/09/11	21/09/11	EUR	5.95	1	0.00
71	B7294	NL0009735091	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR	9.25		2	0.5	16/09/11	21/09/11	EUR	5.95	1	0.00
72	B5749	NL0009674464	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR	9.75		2	0.5	16/09/11	21/09/11	EUR	5.95	1	0.00

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73	B5750	NL0009674472	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 10.25			2	0.5	16/09/11	21/09/11	EUR 5.95	1	0.00
74	B8670	NL0009800051	WARRANT	CALL	Bankinter SA	EUR 4.6			1	1	16/09/11	21/09/11	EUR 3.902	1	0.00
75	B5755	NL0009674522	WARRANT	CALL	Bankinter SA	EUR 5			1	1	16/09/11	21/09/11	EUR 3.902	1	0.00
76	B5757	NL0009674548	WARRANT	CALL	Bankinter SA	EUR 5.4			1	1	16/09/11	21/09/11	EUR 3.902	1	0.00
77	B7301	NL0009735166	WARRANT	CALL	Bankinter SA	EUR 5.8			1	1	16/09/11	21/09/11	EUR 3.902	1	0.00
78	B8675	NL0009800101	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 21			5	0.2	16/09/11	21/09/11	EUR 19.13	1	0.00
79	B5761	NL0009674589	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 23.6			4.916	0.2034	16/09/11	21/09/11	EUR 19.13	1	0.00
80	B7308	NL0009735232	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 25			5	0.2	16/09/11	21/09/11	EUR 19.13	1	0.00
81	B5763	NL0009674605	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 25.56			4.916	0.2034	16/09/11	21/09/11	EUR 19.13	1	0.00
82	B7446	NL0009736610	WARRANT	CALL	Citigroup Inc	USD 48			10	0.1	16/09/11	21/09/11	USD 28.99	1.376	0.00
83	B5871	NL0009675685	WARRANT	CALL	Citigroup Inc	USD 52			10	0.1	16/09/11	21/09/11	USD 28.99	1.376	0.00
84	B5872	NL0009675693	WARRANT	CALL	Citigroup Inc	USD 56			10	0.1	16/09/11	21/09/11	USD 28.99	1.376	0.00

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85	B8759	NL0009800945	WARRANT	CALL	Cisco Systems Inc	USD	16		2	0.5	16/09/11	21/09/11	USD	16.62	1.376	0.23
86	B7452	NL0009736677	WARRANT	CALL	Cisco Systems Inc	USD	18		2	0.5	16/09/11	21/09/11	USD	16.62	1.376	0.00
87	B7454	NL0009736693	WARRANT	CALL	Cisco Systems Inc	USD	19		2	0.5	16/09/11	21/09/11	USD	16.62	1.376	0.00
88	B5876	NL0009675735	WARRANT	CALL	Cisco Systems Inc	USD	20		2	0.5	16/09/11	21/09/11	USD	16.62	1.376	0.00
89	B5877	NL0009675743	WARRANT	CALL	Cisco Systems Inc	USD	22		2	0.5	16/09/11	21/09/11	USD	16.62	1.376	0.00
90	B5768	NL0009674654	WARRANT	CALL	Ercros SA	EUR	1		0.5	2	16/09/11	21/09/11	EUR	0.78	1	0.00
91	B7312	NL0009735273	WARRANT	CALL	Ercros SA	EUR	1.2		0.5	2	16/09/11	21/09/11	EUR	0.78	1	0.00
92	B5769	NL0009674662	WARRANT	CALL	Enagas SA	EUR	17		2	0.5	16/09/11	21/09/11	EUR	13.81	1	0.00
93	B7315	NL0009735307	WARRANT	CALL	Enagas SA	EUR	18		2	0.5	16/09/11	21/09/11	EUR	13.81	1	0.00
94	B7321	NL0009735364	WARRANT	CALL	Faes Farma SA	EUR	2.76		0.9526	1.0498	16/09/11	21/09/11	EUR	1.28	1	0.00
95	B5774	NL0009674712	WARRANT	CALL	Faes Farma SA	EUR	3.33		0.9526	1.0498	16/09/11	21/09/11	EUR	1.28	1	0.00
96	B8688	NL0009800234	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	21		5	0.2	16/09/11	21/09/11	EUR	17.1	1	0.00

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97	B7323	NL0009735380	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	23	5	0.2	16/09/11	21/09/11	EUR	17.1	1	0.00
98	B7324	NL0009735398	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	24	5	0.2	16/09/11	21/09/11	EUR	17.1	1	0.00
99	B5776	NL0009674738	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	25	5	0.2	16/09/11	21/09/11	EUR	17.1	1	0.00
100	B8695	NL0009800309	WARRANT	CALL	Ferrovial SA	EUR	8.75	2	0.5	16/09/11	21/09/11	EUR	8.16	1	0.00
101	B5780	NL0009674779	WARRANT	CALL	Ferrovial SA	EUR	9.25	2	0.5	16/09/11	21/09/11	EUR	8.16	1	0.00
102	B5782	NL0009674795	WARRANT	CALL	Ferrovial SA	EUR	9.75	2	0.5	16/09/11	21/09/11	EUR	8.16	1	0.00
103	B7331	NL0009735463	WARRANT	CALL	Ferrovial SA	EUR	10.25	2	0.5	16/09/11	21/09/11	EUR	8.16	1	0.00
104	B8702	NL0009800374	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	5.6	2	0.5	16/09/11	21/09/11	EUR	3.521	1	0.00
105	B5787	NL0009674845	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	6.4	2	0.5	16/09/11	21/09/11	EUR	3.521	1	0.00
106	B7336	NL0009735513	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	6.8	2	0.5	16/09/11	21/09/11	EUR	3.521	1	0.00
107	B7338	NL0009735539	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	7.2	2	0.5	16/09/11	21/09/11	EUR	3.521	1	0.00
108	B5791	NL0009674886	WARRANT	CALL	Gas Natural SDG SA	EUR	13.5	2	0.5	16/09/11	21/09/11	EUR	12.64	1	0.00

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109	B7342	NL0009735570	WARRANT	CALL	Gas Natural SDG SA	EUR			2	0.5	16/09/11	21/09/11	EUR	12.64	1	0.00
110	B7344	NL0009735596	WARRANT	CALL	Gas Natural SDG SA	EUR			2	0.5	16/09/11	21/09/11	EUR	12.64	1	0.00
111	B8772	NL0009801075	WARRANT	CALL	Google Inc	USD			100	0.01	16/09/11	21/09/11	USD	546.68	1.376	0.19
112	B7470	NL0009736859	WARRANT	CALL	Google Inc	USD			100	0.01	16/09/11	21/09/11	USD	546.68	1.376	0.00
113	B7472	NL0009736875	WARRANT	CALL	Google Inc	USD			100	0.01	16/09/11	21/09/11	USD	546.68	1.376	0.00
114	B5885	NL0009675826	WARRANT	CALL	Google Inc	USD			100	0.01	16/09/11	21/09/11	USD	546.68	1.376	0.00
115	B5795	NL0009674928	WARRANT	CALL	Grifols SA	EUR			2	0.5	16/09/11	21/09/11	EUR	13.85	1	0.68
116	B7348	NL0009735638	WARRANT	CALL	Grifols SA	EUR			2	0.5	16/09/11	21/09/11	EUR	13.85	1	0.00
117	B7350	NL0009735653	WARRANT	CALL	Grifols SA	EUR			2	0.5	16/09/11	21/09/11	EUR	13.85	1	0.00
118	B7476	NL0009736917	WARRANT	CALL	Goldman Sachs Group Inc	USD			20	0.05	16/09/11	21/09/11	USD	107.49	1.376	0.00
119	B5887	NL0009675842	WARRANT	CALL	Goldman Sachs Group Inc	USD			20	0.05	16/09/11	21/09/11	USD	107.49	1.376	0.00
120	B5888	NL0009675859	WARRANT	CALL	Goldman Sachs Group Inc	USD			20	0.05	16/09/11	21/09/11	USD	107.49	1.376	0.00



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	SIBE	ISIN	Producto	Tipo	Activo Subyacente	Precio de Ejercicio	Barrera Knock-Out	Knock-In Status	Paridad	Ratio	Fecha de Vencimiento	Fecha de Liquidación	Precio de Liquidación	Tipo de Cambio Aplicable	Importe de Liquidación (EUR)	
121	B8707	NL0009800424	WARRANT	CALL	Iberdrola SA	EUR	6.2		1	1	16/09/11	21/09/11	EUR	5.023	1	0.00
122	B5796	NL0009674936	WARRANT	CALL	Iberdrola SA	EUR	6.6		1	1	16/09/11	21/09/11	EUR	5.023	1	0.00
123	B5798	NL0009674951	WARRANT	CALL	Iberdrola SA	EUR	7		1	1	16/09/11	21/09/11	EUR	5.023	1	0.00
124	B5800	NL0009674977	WARRANT	CALL	Iberdrola SA	EUR	7.4		1	1	16/09/11	21/09/11	EUR	5.023	1	0.00
125	B8709	NL0009800440	WARRANT	CALL	Indra Sistemas SA	EUR	14		2	0.5	16/09/11	21/09/11	EUR	11.54	1	0.00
126	B5806	NL0009675032	WARRANT	CALL	Indra Sistemas SA	EUR	15		2	0.5	16/09/11	21/09/11	EUR	11.54	1	0.00
127	B5808	NL0009675057	WARRANT	CALL	Indra Sistemas SA	EUR	16		2	0.5	16/09/11	21/09/11	EUR	11.54	1	0.00
128	B7362	NL0009735778	WARRANT	CALL	Indra Sistemas SA	EUR	17		2	0.5	16/09/11	21/09/11	EUR	11.54	1	0.00
129	B5890	NL0009675875	WARRANT	CALL	Intel Corp	USD	22.5		2	0.5	16/09/11	21/09/11	USD	21.97	1.376	0.00
130	B5891	NL0009675883	WARRANT	CALL	Intel Corp	USD	23.5		2	0.5	16/09/11	21/09/11	USD	21.97	1.376	0.00
131	B7482	NL0009736974	WARRANT	CALL	Intel Corp	USD	24.5		2	0.5	16/09/11	21/09/11	USD	21.97	1.376	0.00
132	B7484	NL0009736990	WARRANT	CALL	Intel Corp	USD	25.5		2	0.5	16/09/11	21/09/11	USD	21.97	1.376	0.00

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	SIBE	ISIN	Producto	Tipo	Activo Subyacente	Precio de Ejercicio	Barrera Knock-Out	Knock-In Status	Paridad	Ratio	Fecha de Vencimiento	Fecha de Liquidación	Precio de Liquidación	Tipo de Cambio Aplicable	Importe de Liquidación (EUR)	
133	B5812	NL0009675099	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR	58		10	0.1	16/09/11	21/09/11	EUR	62.98	1	0.50
134	B5813	NL0009675107	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR	62		10	0.1	16/09/11	21/09/11	EUR	62.98	1	0.10
135	B7367	NL0009735828	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR	66		10	0.1	16/09/11	21/09/11	EUR	62.98	1	0.00
136	B5817	NL0009675149	WARRANT	CALL	Jazztel PLC	EUR	4.4		2	0.5	16/09/11	21/09/11	EUR	3.54	1	0.00
137	B8784	NL0009801190	WARRANT	CALL	JPMorgan Chase & Co	USD	42		5	0.2	16/09/11	21/09/11	USD	33.43	1.376	0.00
138	B7487	NL0009737022	WARRANT	CALL	JPMorgan Chase & Co	USD	46		5	0.2	16/09/11	21/09/11	USD	33.43	1.376	0.00
139	B5893	NL0009675909	WARRANT	CALL	JPMorgan Chase & Co	USD	48		5	0.2	16/09/11	21/09/11	USD	33.43	1.376	0.00
140	B5896	NL0009675933	WARRANT	CALL	JPMorgan Chase & Co	USD	52		5	0.2	16/09/11	21/09/11	USD	33.43	1.376	0.00
141	B5819	NL0009675164	WARRANT	CALL	Mapfre SA	EUR	3		1	1	16/09/11	21/09/11	EUR	2.249	1	0.00
142	B5838	NL0009675354	WARRANT	CALL	Sol Melia SA	EUR	8.5		2	0.5	16/09/11	21/09/11	EUR	5.32	1	0.00
143	B7398	NL0009736131	WARRANT	CALL	Sol Melia SA	EUR	9		2	0.5	16/09/11	21/09/11	EUR	5.32	1	0.00
144	B7500	NL0009737154	WARRANT	CALL	Microsoft Corp	USD	26		5	0.2	16/09/11	21/09/11	USD	27.12	1.376	0.16



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145	B5906	NL0009676030	WARRANT	CALL	Microsoft Corp	USD	28		5	0.2	16/09/11	21/09/11	USD	27.12	1.376	0.00
146	B5907	NL0009676048	WARRANT	CALL	Microsoft Corp	USD	30		5	0.2	16/09/11	21/09/11	USD	27.12	1.376	0.00
147	B8718	NL0009800531	WARRANT	CALL	Banco Popular Español SA	EUR	4		1	1	16/09/11	21/09/11	EUR	3.42	1	0.00
148	B5820	NL0009675172	WARRANT	CALL	Banco Popular Español SA	EUR	4.4		1	1	16/09/11	21/09/11	EUR	3.42	1	0.00
149	B5821	NL0009675180	WARRANT	CALL	Banco Popular Español SA	EUR	4.8		1	1	16/09/11	21/09/11	EUR	3.42	1	0.00
150	B5822	NL0009675198	WARRANT	CALL	Banco Popular Español SA	EUR	5.2		1	1	16/09/11	21/09/11	EUR	3.42	1	0.00
151	B5825	NL0009675222	WARRANT	CALL	Repsol YPF	EUR	25		2	0.5	16/09/11	21/09/11	EUR	19.78	1	0.00
152	B7382	NL0009735976	WARRANT	CALL	Repsol YPF	EUR	26		2	0.5	16/09/11	21/09/11	EUR	19.78	1	0.00
153	B5828	NL0009675255	WARRANT	CALL	Repsol YPF	EUR	27		2	0.5	16/09/11	21/09/11	EUR	19.78	1	0.00
154	B8723	NL0009800580	WARRANT	CALL	Banco Santander SA	EUR	8		2	0.5	16/09/11	21/09/11	EUR	5.92	1	0.00
155	B8725	NL0009800606	WARRANT	CALL	Banco Santander SA	EUR	8.5		2	0.5	16/09/11	21/09/11	EUR	5.92	1	0.00
156	B7389	NL0009736040	WARRANT	CALL	Banco Santander SA	EUR	9		2	0.5	16/09/11	21/09/11	EUR	5.92	1	0.00



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157	B5832	NL0009675297	WARRANT	CALL	Banco Santander SA	EUR	9.5		2	0.5	16/09/11	21/09/11	EUR	5.92	1	0.00
158	B5833	NL0009675305	WARRANT	CALL	Banco Santander SA	EUR	10		2	0.5	16/09/11	21/09/11	EUR	5.92	1	0.00
159	B5840	NL0009675370	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	8.74		1.9412	0.5151	16/09/11	21/09/11	EUR	4.619	1	0.00
160	B7401	NL0009736164	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	9.22		1.9412	0.5151	16/09/11	21/09/11	EUR	4.619	1	0.00
161	B5842	NL0009675396	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	9.71		1.9412	0.5151	16/09/11	21/09/11	EUR	4.619	1	0.00
162	B8733	NL0009800689	WARRANT	CALL	Telefónica SA	EUR	17		2	0.5	16/09/11	21/09/11	EUR	14.1	1	0.00
163	B7405	NL0009736206	WARRANT	CALL	Telefónica SA	EUR	18		2	0.5	16/09/11	21/09/11	EUR	14.1	1	0.00
164	B7407	NL0009736222	WARRANT	CALL	Telefónica SA	EUR	19		2	0.5	16/09/11	21/09/11	EUR	14.1	1	0.00
165	B5843	NL0009675404	WARRANT	CALL	Telefónica SA	EUR	20		2	0.5	16/09/11	21/09/11	EUR	14.1	1	0.00
166	B5844	NL0009675412	WARRANT	CALL	Telefónica SA	EUR	21		2	0.5	16/09/11	21/09/11	EUR	14.1	1	0.00
167	B7414	NL0009736297	WARRANT	CALL	Mediaset España Comunicación S.A.	EUR	7.75		2	0.5	16/09/11	21/09/11	EUR	4.559	1	0.00
168	B7416	NL0009736313	WARRANT	CALL	Mediaset España Comunicación S.A.	EUR	8.25		2	0.5	16/09/11	21/09/11	EUR	4.559	1	0.00



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169	B7418	NL0009736339	WARRANT	CALL	Mediaset España Comunicación S.A.	EUR 8.75			2	0.5	16/09/11	21/09/11	EUR 4.559	1	0.00
170	B5847	NL0009675446	WARRANT	CALL	Mediaset España Comunicación S.A.	EUR 10.1			1.971	0.5074	16/09/11	21/09/11	EUR 4.559	1	0.00
171	B7421	NL0009736362	WARRANT	CALL	Técnicas Reunidas SA	EUR 42			10	0.1	16/09/11	21/09/11	EUR 26.555	1	0.00
172	B5849	NL0009675461	WARRANT	CALL	Técnicas Reunidas SA	EUR 46			10	0.1	16/09/11	21/09/11	EUR 26.555	1	0.00
173	B5850	NL0009675479	WARRANT	CALL	Técnicas Reunidas SA	EUR 50			10	0.1	16/09/11	21/09/11	EUR 26.555	1	0.00
174	B7425	NL0009736404	WARRANT	CALL	Zeltia SA	EUR 3			1	1	16/09/11	21/09/11	EUR 1.595	1	0.00
175	B5851	NL0009675487	WARRANT	CALL	Zeltia SA	EUR 3.4			1	1	16/09/11	21/09/11	EUR 1.595	1	0.00
176	B5853	NL0009675503	WARRANT	CALL	Zeltia SA	EUR 3.8			1	1	16/09/11	21/09/11	EUR 1.595	1	0.00



BNP PARIBAS

En Madrid, a 19 de Septiembre de 2011

El Emisor: BNP Paribas Arbitrage Issuance B.V.