



**BNP PARIBAS**

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

**EMISIONES CON  
VENCIMIENTO 17/12/10  
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.

	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	B0002	NL0009416726	500,000	WARRANT	CALL	DAX Index	EUR 6200			500	0.002	17/12/10	22/12/10	EUR 7009.39	1	1.62
2	B0004	NL0009416742	500,000	WARRANT	CALL	DAX Index	EUR 6600			500	0.002	17/12/10	22/12/10	EUR 7009.39	1	0.82
3	B3102	NL0009513613	500,000	WARRANT	CALL	DAX Index	EUR 7000			500	0.002	17/12/10	22/12/10	EUR 7009.39	1	0.02
4	B0005	NL0009416759	500,000	WARRANT	PUT	DAX Index	EUR 5000			500	0.002	17/12/10	22/12/10	EUR 7009.39	1	0.00
5	B0007	NL0009416775	500,000	WARRANT	PUT	DAX Index	EUR 5400			500	0.002	17/12/10	22/12/10	EUR 7009.39	1	0.00
6	B3109	NL0009513688	500,000	WARRANT	PUT	DAX Index	EUR 6500			500	0.002	17/12/10	22/12/10	EUR 7009.39	1	0.00
7	B1175	NL0009467661	750,000	WARRANT	CALL	IBEX 35® Index	EUR 9250			1000	0.001	17/12/10	22/12/10	EUR 9903	1	0.65
8	B0010	NL0009416809	750,000	WARRANT	CALL	IBEX 35® Index	EUR 9750			1000	0.001	17/12/10	22/12/10	EUR 9903	1	0.15
9	B1176	NL0009467679	750,000	WARRANT	CALL	IBEX 35® Index	EUR 10250			1000	0.001	17/12/10	22/12/10	EUR 9903	1	0.00
10	B0012	NL0009416825	750,000	WARRANT	CALL	IBEX 35® Index	EUR 10750			1000	0.001	17/12/10	22/12/10	EUR 9903	1	0.00
11	B1896	NL0009511237	750,000	WARRANT	CALL	IBEX 35® Index	EUR 11250			1000	0.001	17/12/10	22/12/10	EUR 9903	1	0.00
12	A6103	NL0009242908	1,000,000	WARRANT	CALL	IBEX 35® Index	EUR 13000			1000	0.001	17/12/10	22/12/10	EUR 9903	1	0.00
13	B1177	NL0009467687	750,000	WARRANT	PUT	IBEX 35® Index	EUR 7750			1000	0.001	17/12/10	22/12/10	EUR 9903	1	0.00
14	B1178	NL0009467695	750,000	WARRANT	PUT	IBEX 35® Index	EUR 8250			1000	0.001	17/12/10	22/12/10	EUR 9903	1	0.00
15	B0014	NL0009416841	750,000	WARRANT	PUT	IBEX 35® Index	EUR 8750			1000	0.001	17/12/10	22/12/10	EUR 9903	1	0.00
16	B1179	NL0009467703	750,000	WARRANT	PUT	IBEX 35® Index	EUR 9250			1000	0.001	17/12/10	22/12/10	EUR 9903	1	0.00
17	A6343	NL0009308543	500,000	WARRANT	PUT	IBEX 35® Index	EUR 10000			1000	0.001	17/12/10	22/12/10	EUR 9903	1	0.10
18	B3114	NL0009513738	750,000	WARRANT	PUT	IBEX 35® Index	EUR 10750			1000	0.001	17/12/10	22/12/10	EUR 9903	1	0.85
19	B1180	NL0009467711	500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1025			100	0.01	17/12/10	22/12/10	USD 1242.35	1.326	1.64
20	B0021	NL0009416916	500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1075			100	0.01	17/12/10	22/12/10	USD 1242.35	1.326	1.26
21	B0023	NL0009416932	500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1175			100	0.01	17/12/10	22/12/10	USD 1242.35	1.326	0.51
22	B3117	NL0009513761	500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1225			100	0.01	17/12/10	22/12/10	USD 1242.35	1.326	0.13
23	B0024	NL0009416940	500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1275			100	0.01	17/12/10	22/12/10	USD 1242.35	1.326	0.00

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24	B1182	NL0009467737	500,000	WARRANT	PUT	Standard & Poors' 500 Index	USD 925			100	0.01	17/12/10	22/12/10	USD 1242.35	1.326	0.00
25	B0025	NL0009416957	500,000	WARRANT	PUT	Standard & Poors' 500 Index	USD 975			100	0.01	17/12/10	22/12/10	USD 1242.35	1.326	0.00
26	B0026	NL0009416965	500,000	WARRANT	PUT	Standard & Poors' 500 Index	USD 1075			100	0.01	17/12/10	22/12/10	USD 1242.35	1.326	0.00
27	B3123	NL0009513829	500,000	WARRANT	PUT	Standard & Poors' 500 Index	USD 1150			100	0.01	17/12/10	22/12/10	USD 1242.35	1.326	0.00
28	B1183	NL0009467745	750,000	WARRANT	CALL	Eurostoxx 50® Index	EUR 2500			500	0.002	17/12/10	22/12/10	EUR 2837.66	1	0.68
29	B0027	NL0009416973	750,000	WARRANT	CALL	Eurostoxx 50® Index	EUR 2700			500	0.002	17/12/10	22/12/10	EUR 2837.66	1	0.28
30	B0028	NL0009416981	750,000	WARRANT	CALL	Eurostoxx 50® Index	EUR 2900			500	0.002	17/12/10	22/12/10	EUR 2837.66	1	0.00
31	B0029	NL0009416999	750,000	WARRANT	CALL	Eurostoxx 50® Index	EUR 3100			500	0.002	17/12/10	22/12/10	EUR 2837.66	1	0.00
32	B1185	NL0009467760	750,000	WARRANT	PUT	Eurostoxx 50® Index	EUR 2100			500	0.002	17/12/10	22/12/10	EUR 2837.66	1	0.00
33	B0030	NL0009417005	750,000	WARRANT	PUT	Eurostoxx 50® Index	EUR 2300			500	0.002	17/12/10	22/12/10	EUR 2837.66	1	0.00
34	B0031	NL0009417013	750,000	WARRANT	PUT	Eurostoxx 50® Index	EUR 2500			500	0.002	17/12/10	22/12/10	EUR 2837.66	1	0.00
35	B3129	NL0009600584	750,000	WARRANT	PUT	Eurostoxx 50® Index	EUR 2800			500	0.002	17/12/10	22/12/10	EUR 2837.66	1	0.00
36	B0195	NL0009466580	500,000	WARRANT	CALL	Apple Inc	USD 250			20	0.05	17/12/10	22/12/10	USD 320.61	1.326	2.66
37	B0196	NL0009466598	500,000	WARRANT	CALL	Apple Inc	USD 270			20	0.05	17/12/10	22/12/10	USD 320.61	1.326	1.91
38	B0198	NL0009466614	500,000	WARRANT	CALL	Apple Inc	USD 290			20	0.05	17/12/10	22/12/10	USD 320.61	1.326	1.15
39	B3237	NL0009601665	500,000	WARRANT	CALL	Apple Inc	USD 315			20	0.05	17/12/10	22/12/10	USD 320.61	1.326	0.21
40	B0033	NL0009417039	250,000	WARRANT	CALL	Abengoa SA	EUR 16			5	0.2	17/12/10	22/12/10	EUR 17.76	1	0.35
41	B0035	NL0009417054	250,000	WARRANT	CALL	Abengoa SA	EUR 18			5	0.2	17/12/10	22/12/10	EUR 17.76	1	0.00
42	B1186	NL0009467778	250,000	WARRANT	CALL	Abengoa SA	EUR 20			5	0.2	17/12/10	22/12/10	EUR 17.76	1	0.00
43	B1187	NL0009467786	250,000	WARRANT	CALL	Abengoa SA	EUR 22			5	0.2	17/12/10	22/12/10	EUR 17.76	1	0.00
44	B0039	NL0009417096	250,000	WARRANT	CALL	ACS Actividades de Construccion y Servicios SA	EUR 32			5	0.2	17/12/10	22/12/10	EUR 35.12	1	0.62
45	B1914	NL0009511419	350,000	WARRANT	CALL	ACS Actividades de Construccion y Servicios SA	EUR 34			5	0.2	17/12/10	22/12/10	EUR 35.12	1	0.22
46	B0040	NL0009417104	250,000	WARRANT	CALL	ACS Actividades de Construccion y Servicios SA	EUR 36			5	0.2	17/12/10	22/12/10	EUR 35.12	1	0.00

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47	B3133	NL0009600626	350,000	WARRANT	CALL	ACS Actividades de Construcción y Servicios SA	EUR 39			5	0.2	17/12/10	22/12/10	EUR 35.12	1	0.00
48	B3138	NL0009600675	350,000	WARRANT	CALL	Acerinox SA	EUR 12			2	0.5	17/12/10	22/12/10	EUR 12.5	1	0.25
49	B1918	NL0009511450	350,000	WARRANT	CALL	Acerinox SA	EUR 13			2	0.5	17/12/10	22/12/10	EUR 12.5	1	0.00
50	B0045	NL0009417153	250,000	WARRANT	CALL	Acerinox SA	EUR 14			2	0.5	17/12/10	22/12/10	EUR 12.5	1	0.00
51	B0046	NL0009417161	250,000	WARRANT	CALL	Acerinox SA	EUR 16			2	0.5	17/12/10	22/12/10	EUR 12.5	1	0.00
52	B1190	NL0009467810	250,000	WARRANT	CALL	Acciona SA	EUR 65			10	0.1	17/12/10	22/12/10	EUR 53.56	1	0.00
53	B0050	NL0009417203	250,000	WARRANT	CALL	Acciona SA	EUR 70			10	0.1	17/12/10	22/12/10	EUR 53.56	1	0.00
54	B0052	NL0009417229	250,000	WARRANT	CALL	Acciona SA	EUR 80			10	0.1	17/12/10	22/12/10	EUR 53.56	1	0.00
55	B3243	NL0009601723	350,000	WARRANT	CALL	Bank of America Corp	USD 12			2	0.5	17/12/10	22/12/10	USD 12.57	1.326	0.21
56	B2025	NL0009512524	350,000	WARRANT	CALL	Bank of America Corp	USD 13			2	0.5	17/12/10	22/12/10	USD 12.57	1.326	0.00
57	B1251	NL0009468420	350,000	WARRANT	CALL	Bank of America Corp	USD 15			2	0.5	17/12/10	22/12/10	USD 12.57	1.326	0.00
58	B0204	NL0009466671	250,000	WARRANT	CALL	Bank of America Corp	USD 17			2	0.5	17/12/10	22/12/10	USD 12.57	1.326	0.00
59	B0205	NL0009466689	250,000	WARRANT	CALL	Bank of America Corp	USD 19			2	0.5	17/12/10	22/12/10	USD 12.57	1.326	0.00
60	B0056	NL0009417260	750,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 8.65			1.9215	0.5204	17/12/10	22/12/10	EUR 7.59	1	0.00
61	B1193	NL0009467844	750,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 9.13			1.9215	0.5204	17/12/10	22/12/10	EUR 7.59	1	0.00
62	B0059	NL0009417294	750,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 9.61			1.9215	0.5204	17/12/10	22/12/10	EUR 7.59	1	0.00
63	B1927	NL0009511542	750,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 10.09			1.9215	0.5204	17/12/10	22/12/10	EUR 7.59	1	0.00
64	B0060	NL0009417302	750,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 10.57			1.9215	0.5204	17/12/10	22/12/10	EUR 7.59	1	0.00
65	A6112	NL0009242999	500,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 14.41			1.9215	0.5204	17/12/10	22/12/10	EUR 7.59	1	0.00
66	B0066	NL0009417369	250,000	WARRANT	CALL	Bankinter SA	EUR 5			1	1	17/12/10	22/12/10	EUR 4.125	1	0.00
67	B1196	NL0009467877	300,000	WARRANT	CALL	Bankinter SA	EUR 5.4			1	1	17/12/10	22/12/10	EUR 4.125	1	0.00
68	B0069	NL0009417393	250,000	WARRANT	CALL	Bankinter SA	EUR 5.8			1	1	17/12/10	22/12/10	EUR 4.125	1	0.00
69	B0071	NL0009417419	250,000	WARRANT	CALL	Bankinter SA	EUR 6.6			1	1	17/12/10	22/12/10	EUR 4.125	1	0.00

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70	B0077	NL0009417476	250,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 19.5			5	0.2	17/12/10	22/12/10	EUR 18.83	1	0.00
71	B3155	NL0009600840	350,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 20.5			5	0.2	17/12/10	22/12/10	EUR 18.83	1	0.00
72	B0079	NL0009417492	250,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 21.5			5	0.2	17/12/10	22/12/10	EUR 18.83	1	0.00
73	B0080	NL0009417500	250,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 23.5			5	0.2	17/12/10	22/12/10	EUR 18.83	1	0.00
74	B1252	NL0009468438	350,000	WARRANT	CALL	BNP Paribas SA	EUR 46			10	0.1	17/12/10	22/12/10	EUR 49.71	1	0.37
75	B1253	NL0009468446	350,000	WARRANT	CALL	BNP Paribas SA	EUR 50			10	0.1	17/12/10	22/12/10	EUR 49.71	1	0.00
76	B0210	NL0009466739	250,000	WARRANT	CALL	BNP Paribas SA	EUR 54			10	0.1	17/12/10	22/12/10	EUR 49.71	1	0.00
77	B0212	NL0009466754	250,000	WARRANT	CALL	BNP Paribas SA	EUR 58			10	0.1	17/12/10	22/12/10	EUR 49.71	1	0.00
78	B0213	NL0009466762	250,000	WARRANT	CALL	Citigroup Inc	USD 3.8			1	1	17/12/10	22/12/10	USD 4.7	1.326	0.68
79	B0214	NL0009466770	250,000	WARRANT	CALL	Citigroup Inc	USD 4.2			1	1	17/12/10	22/12/10	USD 4.7	1.326	0.38
80	B0216	NL0009466796	250,000	WARRANT	CALL	Citigroup Inc	USD 4.6			1	1	17/12/10	22/12/10	USD 4.7	1.326	0.08
81	B1255	NL0009468461	350,000	WARRANT	CALL	Cisco Systems Inc	EUR 22			2	0.5	17/12/10	22/12/10	USD 19.5	1.326	0.00
82	B0220	NL0009466838	250,000	WARRANT	CALL	Cisco Systems Inc	USD 25			2	0.5	17/12/10	22/12/10	USD 19.5	1.326	0.00
83	B0221	NL0009466846	250,000	WARRANT	CALL	Cisco Systems Inc	USD 27			2	0.5	17/12/10	22/12/10	USD 19.5	1.326	0.00
84	B3253	NL0009601822	350,000	WARRANT	CALL	Deutsche Bank AG	EUR 43			10	0.1	17/12/10	22/12/10	EUR 39.8	1	0.00
85	B1258	NL0009468495	350,000	WARRANT	CALL	Deutsche Bank AG	EUR 43.8			9.1248	0.1096	17/12/10	22/12/10	EUR 39.8	1	0.00
86	B0224	NL0009466879	250,000	WARRANT	CALL	Deutsche Bank AG	EUR 47.45			9.1248	0.1096	17/12/10	22/12/10	EUR 39.8	1	0.00
87	B0226	NL0009466895	250,000	WARRANT	CALL	Deutsche Bank AG	EUR 51.1			9.1248	0.1096	17/12/10	22/12/10	EUR 39.8	1	0.00
88	B1197	NL0009467885	250,000	WARRANT	CALL	Ercros SA	EUR 0.85			1	1	17/12/10	22/12/10	EUR 0.683	1	0.00
89	B0085	NL0009417559	250,000	WARRANT	CALL	Ercros SA	EUR 1.2			1	1	17/12/10	22/12/10	EUR 0.683	1	0.00
90	B1199	NL0009467901	250,000	WARRANT	CALL	Enagas SA	EUR 13.5			2	0.5	17/12/10	22/12/10	EUR 15.125	1	0.81
91	B0087	NL0009417575	250,000	WARRANT	CALL	Enagas SA	EUR 14.5			2	0.5	17/12/10	22/12/10	EUR 15.125	1	0.31
92	B0089	NL0009417591	250,000	WARRANT	CALL	Enagas SA	EUR 16.5			2	0.5	17/12/10	22/12/10	EUR 15.125	1	0.00

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93	B0254	NL0009467174	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.2			0.1	10	17/12/10	22/12/10	USD 1.326	1.326	0.95
94	B0255	NL0009467182	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.24			0.1	10	17/12/10	22/12/10	USD 1.326	1.326	0.65
95	B0256	NL0009467190	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.28			0.1	10	17/12/10	22/12/10	USD 1.326	1.326	0.35
96	B0257	NL0009467208	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.32			0.1	10	17/12/10	22/12/10	USD 1.326	1.326	0.05
97	A8691	NL0009377167	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.36			0.1	10	17/12/10	22/12/10	USD 1.326	1.326	0.00
98	A8182	NL0009344779	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.43			0.1	10	17/12/10	22/12/10	USD 1.326	1.326	0.00
99	A8184	NL0009344795	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.47			0.1	10	17/12/10	22/12/10	USD 1.326	1.326	0.00
100	A6509	NL0009310200	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.51			0.1	10	17/12/10	22/12/10	USD 1.326	1.326	0.00
101	A6512	NL0009310234	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.55			0.1	10	17/12/10	22/12/10	USD 1.326	1.326	0.00
102	A6514	NL0009310259	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.59			0.1	10	17/12/10	22/12/10	USD 1.326	1.326	0.00
103	A6516	NL0009310275	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.63			0.1	10	17/12/10	22/12/10	USD 1.326	1.326	0.00
104	A6518	NL0009310291	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.67			0.1	10	17/12/10	22/12/10	USD 1.326	1.326	0.00
105	A6520	NL0009310317	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.71			0.1	10	17/12/10	22/12/10	USD 1.326	1.326	0.00
106	A6522	NL0009310333	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.75			0.1	10	17/12/10	22/12/10	USD 1.326	1.326	0.00
107	B1191	NL0009467828	250,000	WARRANT	CALL	Grupo Ezentis S.A.	EUR 0.55			1	1	17/12/10	22/12/10	EUR 0.475	1	0.00
108	B0055	NL0009417252	250,000	WARRANT	CALL	Grupo Ezentis S.A.	EUR 0.65			1	1	17/12/10	22/12/10	EUR 0.475	1	0.00
109	B0092	NL0009417625	250,000	WARRANT	CALL	Faes Farma SA	EUR 3.2			1	1	17/12/10	22/12/10	EUR 2.835	1	0.00
110	B1202	NL0009467935	300,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 20			5	0.2	17/12/10	22/12/10	EUR 18.3	1	0.00
111	B0094	NL0009417641	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 22			5	0.2	17/12/10	22/12/10	EUR 18.3	1	0.00
112	B0096	NL0009417666	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 24			5	0.2	17/12/10	22/12/10	EUR 18.3	1	0.00
113	B0098	NL0009417682	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 26			5	0.2	17/12/10	22/12/10	EUR 18.3	1	0.00
114	B1205	NL0009467968	300,000	WARRANT	CALL	Ferrovial SA	EUR 5.4			2	0.5	17/12/10	22/12/10	EUR 7.862	1	1.23
115	B0102	NL0009417724	250,000	WARRANT	CALL	Ferrovial SA	EUR 6			2	0.5	17/12/10	22/12/10	EUR 7.862	1	0.93

	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)
116	B0104	NL0009417740	250,000	WARRANT	CALL	Ferrovial SA	EUR 6.5			2	0.5	17/12/10	22/12/10	EUR 7.862	1	0.68
117	B1953	NL0009511807	350,000	WARRANT	CALL	Ferrovial SA	EUR 7			2	0.5	17/12/10	22/12/10	EUR 7.862	1	0.43
118	B1955	NL0009511823	350,000	WARRANT	CALL	Ferrovial SA	EUR 7.5			2	0.5	17/12/10	22/12/10	EUR 7.862	1	0.18
119	B1956	NL0009511831	350,000	WARRANT	CALL	Ferrovial SA	EUR 8			2	0.5	17/12/10	22/12/10	EUR 7.862	1	0.00
120	B3167	NL0009600964	350,000	WARRANT	CALL	Ferrovial SA	EUR 8.5			2	0.5	17/12/10	22/12/10	EUR 7.862	1	0.00
121	B3169	NL0009600980	350,000	WARRANT	CALL	Ferrovial SA	EUR 9			2	0.5	17/12/10	22/12/10	EUR 7.862	1	0.00
122	B1960	NL0009511872	350,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 5.5			2	0.5	17/12/10	22/12/10	EUR 5.909	1	0.20
123	B1962	NL0009511898	350,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 6			2	0.5	17/12/10	22/12/10	EUR 5.909	1	0.00
124	B1206	NL0009467976	300,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 7			2	0.5	17/12/10	22/12/10	EUR 5.909	1	0.00
125	B0108	NL0009417781	250,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 8			2	0.5	17/12/10	22/12/10	EUR 5.909	1	0.00
126	B0110	NL0009417807	250,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 9			2	0.5	17/12/10	22/12/10	EUR 5.909	1	0.00
127	B0112	NL0009417823	250,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 10			2	0.5	17/12/10	22/12/10	EUR 5.909	1	0.00
128	B3179	NL0009601087	350,000	WARRANT	CALL	Gas Natural SDG SA	EUR 11			2	0.5	17/12/10	22/12/10	EUR 11.4	1	0.20
129	B1211	NL0009468024	300,000	WARRANT	CALL	Gas Natural SDG SA	EUR 12			2	0.5	17/12/10	22/12/10	EUR 11.4	1	0.00
130	B0117	NL0009417872	250,000	WARRANT	CALL	Gas Natural SDG SA	EUR 13			2	0.5	17/12/10	22/12/10	EUR 11.4	1	0.00
131	B0119	NL0009417898	250,000	WARRANT	CALL	Gas Natural SDG SA	EUR 14			2	0.5	17/12/10	22/12/10	EUR 11.4	1	0.00
132	B0120	NL0009417906	250,000	WARRANT	CALL	Gas Natural SDG SA	EUR 15			2	0.5	17/12/10	22/12/10	EUR 11.4	1	0.00
133	B1260	NL0009468511	350,000	WARRANT	CALL	Google Inc	EUR 475			100	0.01	17/12/10	22/12/10	USD 590.8	1.326	0.87
134	B0231	NL0009466945	250,000	WARRANT	CALL	Google Inc	USD 525			100	0.01	17/12/10	22/12/10	USD 590.8	1.326	0.50
135	B0233	NL0009466960	250,000	WARRANT	CALL	Google Inc	USD 570			100	0.01	17/12/10	22/12/10	USD 590.8	1.326	0.16
136	B3258	NL0009601871	350,000	WARRANT	CALL	Google Inc	USD 630			100	0.01	17/12/10	22/12/10	USD 590.8	1.326	0.00
137	B1214	NL0009468057	250,000	WARRANT	CALL	Grifols SA	EUR 9			2	0.5	17/12/10	22/12/10	EUR 10.085	1	0.54
138	B0124	NL0009417948	250,000	WARRANT	CALL	Grifols SA	EUR 10			2	0.5	17/12/10	22/12/10	EUR 10.085	1	0.04

	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)
139	B0126	NL0009417963	250,000	WARRANT	CALL	Grifols SA	EUR 11			2	0.5	17/12/10	22/12/10	EUR 10.085	1	0.00
140	B3182	NL0009601111	350,000	WARRANT	CALL	Grifols SA	EUR 12			2	0.5	17/12/10	22/12/10	EUR 10.085	1	0.00
141	B1263	NL0009468545	350,000	WARRANT	CALL	Goldman Sachs Group Inc	EUR 130			20	0.05	17/12/10	22/12/10	USD 164.04	1.326	1.28
142	B0235	NL0009466986	250,000	WARRANT	CALL	Goldman Sachs Group Inc	USD 150			20	0.05	17/12/10	22/12/10	USD 164.04	1.326	0.53
143	B0237	NL0009467000	250,000	WARRANT	CALL	Goldman Sachs Group Inc	USD 170			20	0.05	17/12/10	22/12/10	USD 164.04	1.326	0.00
144	B1215	NL0009468065	500,000	WARRANT	CALL	Iberdrola SA	EUR 4.8			1	1	17/12/10	22/12/10	EUR 5.57	1	0.77
145	B1217	NL0009468081	500,000	WARRANT	CALL	Iberdrola SA	EUR 5.2			1	1	17/12/10	22/12/10	EUR 5.57	1	0.37
146	B0128	NL0009417989	500,000	WARRANT	CALL	Iberdrola SA	EUR 5.6			1	1	17/12/10	22/12/10	EUR 5.57	1	0.00
147	B0130	NL0009418003	500,000	WARRANT	CALL	Iberdrola SA	EUR 6			1	1	17/12/10	22/12/10	EUR 5.57	1	0.00
148	B0131	NL0009418011	500,000	WARRANT	CALL	Iberdrola SA	EUR 6.4			1	1	17/12/10	22/12/10	EUR 5.57	1	0.00
149	A6134	NL0009243211	500,000	WARRANT	CALL	Iberdrola SA	EUR 7.5			2	0.5	17/12/10	22/12/10	EUR 5.57	1	0.00
150	B1222	NL0009468131	250,000	WARRANT	CALL	Iberdrola Renovables SA	EUR 2.8			1	1	17/12/10	22/12/10	EUR 2.604	1	0.00
151	B0134	NL0009418045	250,000	WARRANT	CALL	Iberdrola Renovables SA	EUR 3			1	1	17/12/10	22/12/10	EUR 2.604	1	0.00
152	B1223	NL0009468149	300,000	WARRANT	CALL	Indra Sistemas SA	EUR 13.5			2	0.5	17/12/10	22/12/10	EUR 13.1	1	0.00
153	B1225	NL0009468164	300,000	WARRANT	CALL	Indra Sistemas SA	EUR 14.5			2	0.5	17/12/10	22/12/10	EUR 13.1	1	0.00
154	B0136	NL0009418060	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 15.5			2	0.5	17/12/10	22/12/10	EUR 13.1	1	0.00
155	B0137	NL0009418078	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 17.5			2	0.5	17/12/10	22/12/10	EUR 13.1	1	0.00
156	B1266	NL0009468578	350,000	WARRANT	CALL	Intel Corp	EUR 20			2	0.5	17/12/10	22/12/10	USD 21.46	1.326	0.55
157	B1267	NL0009468586	350,000	WARRANT	CALL	Intel Corp	EUR 21			2	0.5	17/12/10	22/12/10	USD 21.46	1.326	0.17
158	B0239	NL0009467026	250,000	WARRANT	CALL	Intel Corp	USD 22			2	0.5	17/12/10	22/12/10	USD 21.46	1.326	0.00
159	B0240	NL0009467034	250,000	WARRANT	CALL	Intel Corp	USD 24			2	0.5	17/12/10	22/12/10	USD 21.46	1.326	0.00
160	B0139	NL0009418094	250,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 46.92			9.9829	0.1002	17/12/10	22/12/10	EUR 58.17	1	1.13
161	B1227	NL0009468180	300,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 48.92			9.9829	0.1002	17/12/10	22/12/10	EUR 58.17	1	0.93



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162	B0140	NL0009418102	250,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 50.91			9.9829	0.1002	17/12/10	22/12/10	EUR 58.17	1	0.73
163	B1228	NL0009468198	300,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 52.91			9.9829	0.1002	17/12/10	22/12/10	EUR 58.17	1	0.53
164	B0141	NL0009418110	250,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 54.91			9.9829	0.1002	17/12/10	22/12/10	EUR 58.17	1	0.33
165	B3194	NL0009601236	350,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 63			10	0.1	17/12/10	22/12/10	EUR 58.17	1	0.00
166	B1231	NL0009468222	250,000	WARRANT	CALL	Jazztel PLC	EUR 2.8			2	0.5	17/12/10	22/12/10	EUR 3.501	1	0.35
167	B0144	NL0009418144	250,000	WARRANT	CALL	Jazztel PLC	EUR 3			2	0.5	17/12/10	22/12/10	EUR 3.501	1	0.25
168	B1270	NL0009468610	350,000	WARRANT	CALL	JPMorgan Chase & Co	EUR 36			5	0.2	17/12/10	22/12/10	USD 39.67	1.326	0.55
169	B0243	NL0009467067	250,000	WARRANT	CALL	JPMorgan Chase & Co	USD 40			5	0.2	17/12/10	22/12/10	USD 39.67	1.326	0.00
170	B0244	NL0009467075	250,000	WARRANT	CALL	JPMorgan Chase & Co	USD 44			5	0.2	17/12/10	22/12/10	USD 39.67	1.326	0.00
171	B0145	NL0009418151	250,000	WARRANT	CALL	Mapfre SA	EUR 2.59			0.9973	1.0027	17/12/10	22/12/10	EUR 2.06	1	0.00
172	B1273	NL0009468644	350,000	WARRANT	CALL	Microsoft Corp	EUR 25			5	0.2	17/12/10	22/12/10	USD 27.79	1.326	0.42
173	B1274	NL0009468651	350,000	WARRANT	CALL	Microsoft Corp	EUR 27			5	0.2	17/12/10	22/12/10	USD 27.79	1.326	0.12
174	B0247	NL0009467109	250,000	WARRANT	CALL	Microsoft Corp	USD 29			5	0.2	17/12/10	22/12/10	USD 27.79	1.326	0.00
175	B0248	NL0009467117	250,000	WARRANT	CALL	Microsoft Corp	USD 31			5	0.2	17/12/10	22/12/10	USD 27.79	1.326	0.00
176	B1232	NL0009468230	300,000	WARRANT	CALL	Banco Popular Español SA	EUR 4.4			1	1	17/12/10	22/12/10	EUR 3.952	1	0.00
177	B0147	NL0009418177	250,000	WARRANT	CALL	Banco Popular Español SA	EUR 4.8			1	1	17/12/10	22/12/10	EUR 3.952	1	0.00
178	B0149	NL0009418193	250,000	WARRANT	CALL	Banco Popular Español SA	EUR 5.2			1	1	17/12/10	22/12/10	EUR 3.952	1	0.00
179	B0150	NL0009418201	250,000	WARRANT	CALL	Banco Popular Español SA	EUR 5.6			1	1	17/12/10	22/12/10	EUR 3.952	1	0.00
180	B0151	NL0009418219	250,000	WARRANT	CALL	Banco Popular Español SA	EUR 6			1	1	17/12/10	22/12/10	EUR 3.952	1	0.00
181	B1233	NL0009468248	500,000	WARRANT	CALL	Repsol YPF	EUR 16.5			2	0.5	17/12/10	22/12/10	EUR 20.8	1	2.15
182	B0155	NL0009418250	500,000	WARRANT	CALL	Repsol YPF	EUR 17.5			2	0.5	17/12/10	22/12/10	EUR 20.8	1	1.65
183	B0156	NL0009418268	500,000	WARRANT	CALL	Repsol YPF	EUR 18.5			2	0.5	17/12/10	22/12/10	EUR 20.8	1	1.15
184	B0157	NL0009418276	500,000	WARRANT	CALL	Repsol YPF	EUR 19.5			2	0.5	17/12/10	22/12/10	EUR 20.8	1	0.65

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185	B0158	NL0009418284	500,000	WARRANT	CALL	Repsol YPF	EUR 20.5			2	0.5	17/12/10	22/12/10	EUR 20.8	1	0.15
186	A6144	NL0009243310	500,000	WARRANT	CALL	Repsol YPF	EUR 22			5	0.2	17/12/10	22/12/10	EUR 20.8	1	0.00
187	B0162	NL0009418326	750,000	WARRANT	CALL	Banco Santander SA	EUR 8.75			2	0.5	17/12/10	22/12/10	EUR 7.975	1	0.00
188	B1236	NL0009468271	750,000	WARRANT	CALL	Banco Santander SA	EUR 9.25			2	0.5	17/12/10	22/12/10	EUR 7.975	1	0.00
189	B0165	NL0009466283	750,000	WARRANT	CALL	Banco Santander SA	EUR 9.75			2	0.5	17/12/10	22/12/10	EUR 7.975	1	0.00
190	B1237	NL0009468289	750,000	WARRANT	CALL	Banco Santander SA	EUR 10.25			2	0.5	17/12/10	22/12/10	EUR 7.975	1	0.00
191	B0167	NL0009466309	750,000	WARRANT	CALL	Banco Santander SA	EUR 10.75			2	0.5	17/12/10	22/12/10	EUR 7.975	1	0.00
192	A6147	NL0009243344	500,000	WARRANT	CALL	Banco Santander SA	EUR 14			2	0.5	17/12/10	22/12/10	EUR 7.975	1	0.00
193	B1278	NL0009468693	350,000	WARRANT	CALL	Societe Generale	EUR 34			5	0.2	17/12/10	22/12/10	EUR 41.29	1	1.46
194	B1279	NL0009468701	350,000	WARRANT	CALL	Societe Generale	EUR 38			5	0.2	17/12/10	22/12/10	EUR 41.29	1	0.66
195	B0251	NL0009467141	250,000	WARRANT	CALL	Societe Generale	EUR 42			5	0.2	17/12/10	22/12/10	EUR 41.29	1	0.00
196	B0253	NL0009467166	250,000	WARRANT	CALL	Societe Generale	EUR 46			5	0.2	17/12/10	22/12/10	EUR 41.29	1	0.00
197	B1241	NL0009468321	250,000	WARRANT	CALL	Sol Melia SA	EUR 5.4			2	0.5	17/12/10	22/12/10	EUR 6.62	1	0.61
198	B0171	NL0009466341	250,000	WARRANT	CALL	Sol Melia SA	EUR 6			2	0.5	17/12/10	22/12/10	EUR 6.62	1	0.31
199	B3217	NL0009601467	350,000	WARRANT	CALL	Sol Melia SA	EUR 7.4			2	0.5	17/12/10	22/12/10	EUR 6.62	1	0.00
200	B2010	NL0009512375	350,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 3.98			1.9877	0.5031	17/12/10	22/12/10	EUR 4.412	1	0.22
201	B1243	NL0009468347	250,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 4.37			1.9877	0.5031	17/12/10	22/12/10	EUR 4.412	1	0.02
202	B3220	NL0009601491	350,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 4.97			1.9877	0.5031	17/12/10	22/12/10	EUR 4.412	1	0.00
203	B0173	NL0009466366	250,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 5.17			1.9877	0.5031	17/12/10	22/12/10	EUR 4.412	1	0.00
204	B1244	NL0009468354	750,000	WARRANT	CALL	Telefónica SA	EUR 15.5			2	0.5	17/12/10	22/12/10	EUR 17.06	1	0.78
205	B0175	NL0009466382	750,000	WARRANT	CALL	Telefónica SA	EUR 16.5			2	0.5	17/12/10	22/12/10	EUR 17.06	1	0.28
206	B0177	NL0009466408	750,000	WARRANT	CALL	Telefónica SA	EUR 17.5			2	0.5	17/12/10	22/12/10	EUR 17.06	1	0.00
207	B0178	NL0009466416	750,000	WARRANT	CALL	Telefónica SA	EUR 18.5			2	0.5	17/12/10	22/12/10	EUR 17.06	1	0.00

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208	B0179	NL0009466424	750,000	WARRANT	CALL	Telefónica SA	EUR 19.5			2	0.5	17/12/10	22/12/10	EUR 17.06	1	0.00
209	A6152	NL0009243393	750,000	WARRANT	CALL	Telefónica SA	EUR 22			2	0.5	17/12/10	22/12/10	EUR 17.06	1	0.00
210	B1247	NL0009468388	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR 6.79			1.8097	0.5526	17/12/10	22/12/10	EUR 8.534	1	0.96
211	B1248	NL0009468396	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR 7.24			1.8097	0.5526	17/12/10	22/12/10	EUR 8.534	1	0.72
212	B0185	NL0009466481	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR 8.6			1.8097	0.5526	17/12/10	22/12/10	EUR 8.534	1	0.00
213	B0187	NL0009466507	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR 9.5			1.8097	0.5526	17/12/10	22/12/10	EUR 8.534	1	0.00
214	B0188	NL0009466515	250,000	WARRANT	CALL	Técnicas Reunidas SA	EUR 40			10	0.1	17/12/10	22/12/10	EUR 47.47	1	0.75
215	B0189	NL0009466523	250,000	WARRANT	CALL	Técnicas Reunidas SA	EUR 44			10	0.1	17/12/10	22/12/10	EUR 47.47	1	0.35
216	B0190	NL0009466531	250,000	WARRANT	CALL	Técnicas Reunidas SA	EUR 48			10	0.1	17/12/10	22/12/10	EUR 47.47	1	0.00
217	A8694	NL0009377191	500,000	WARRANT	CALL	ORO (1 onza troy)	USD 1150			100	0.01	17/12/10	22/12/10	USD 1368.5	1.326	1.65
218	A6547	NL0009310580	500,000	WARRANT	CALL	ORO (1 onza troy)	USD 1250			100	0.01	17/12/10	22/12/10	USD 1368.5	1.326	0.89
219	A6548	NL0009310598	500,000	WARRANT	CALL	ORO (1 onza troy)	USD 1350			100	0.01	17/12/10	22/12/10	USD 1368.5	1.326	0.14
220	A6550	NL0009310614	500,000	WARRANT	CALL	ORO (1 onza troy)	USD 1450			100	0.01	17/12/10	22/12/10	USD 1368.5	1.326	0.00
221	B1250	NL0009468412	250,000	WARRANT	CALL	Zeltia SA	EUR 3.4			2	0.5	17/12/10	22/12/10	EUR 2.77	1	0.00
222	B0192	NL0009466556	250,000	WARRANT	CALL	Zeltia SA	EUR 4			2	0.5	17/12/10	22/12/10	EUR 2.77	1	0.00
223	B0193	NL0009466564	250,000	WARRANT	CALL	Zeltia SA	EUR 4.4			2	0.5	17/12/10	22/12/10	EUR 2.77	1	0.00
224	B0194	NL0009466572	250,000	WARRANT	CALL	Zeltia SA	EUR 4.8			2	0.5	17/12/10	22/12/10	EUR 2.77	1	0.00
225	P0077	NL0009513514	750,000	TURBO PRO	CALL	IBEX 35® Index	EUR 10850	10850	NO ACTIVADO	1000	0.001	17/12/10	22/12/10	EUR 9903	1	0.00
226	P0078	NL0009513522	750,000	TURBO PRO	CALL	IBEX 35® Index	EUR 11050	11050	NO ACTIVADO	1000	0.001	17/12/10	22/12/10	EUR 9903	1	0.00
227	P0064	NL0009468875	750,000	TURBO PRO	PUT	IBEX 35® Index	EUR 8850	8850	NO ACTIVADO	1000	0.001	17/12/10	22/12/10	EUR 9903	1	0.00
228	P0065	NL0009468883	750,000	TURBO PRO	PUT	IBEX 35® Index	EUR 9050	9050	NO ACTIVADO	1000	0.001	17/12/10	22/12/10	EUR 9903	1	0.00
229	P0066	NL0009468891	750,000	TURBO PRO	PUT	IBEX 35® Index	EUR 9250	9250	NO ACTIVADO	1000	0.001	17/12/10	22/12/10	EUR 9903	1	0.00
230	P0067	NL0009468909	750,000	TURBO PRO	PUT	IBEX 35® Index	EUR 9450	9450	NO ACTIVADO	1000	0.001	17/12/10	22/12/10	EUR 9903	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)
231	P0080	NL0009513548	750,000	TURBO PRO	PUT	IBEX 35® Index	EUR 10550	10550	ACTIVADO	1000	0.001	17/12/10	22/12/10	EUR 9903	1	0.65
232	P0083	NL0009513571	750,000	TURBO PRO	PUT	IBEX 35® Index	EUR 11150	11150	ACTIVADO	1000	0.001	17/12/10	22/12/10	EUR 9903	1	1.25
233	54601	NL0009513019	750,000	TURBO	CALL	IBEX 35® Index	EUR 8300	8300		1000	0.001	17/12/10	22/12/10	EUR 9903	1	1.60
234	54602	NL0009513027	750,000	TURBO	CALL	IBEX 35® Index	EUR 8500	8500		1000	0.001	17/12/10	22/12/10	EUR 9903	1	1.40
235	54504	NL0009468750	750,000	TURBO	CALL	IBEX 35® Index	EUR 8700	8700		1000	0.001	17/12/10	22/12/10	EUR 9903	1	1.20



**BNP PARIBAS**

En Madrid, a 20 de Diciembre de 2010

El Emisor: BNP Paribas Arbitrage Issuance B.V.