



BNP PARIBAS

BNP Paribas Arbitrage Issuance B.V.

**EMISIONES DE WARRANTS/TURBOS CON
VENCIMIENTO 20/03/08
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	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	53494	NL0006132227	2,000,000	TURBO	PUT	IBEX 35® Index	EUR 15000	EUR 15000	1000	0.001	21/12/07	14/01/08	20/03/08	27/03/08	EUR 13016.8	1	1.98
2	53493	NL0006132219	2,000,000	TURBO	PUT	IBEX 35® Index	EUR 15200	EUR 15200	1000	0.001	21/12/07	14/01/08	20/03/08	27/03/08	EUR 13016.8	1	2.18
3	53492	NL0006132201	2,000,000	TURBO	PUT	IBEX 35® Index	EUR 15400	EUR 15400	1000	0.001	21/12/07	14/01/08	20/03/08	27/03/08	EUR 13016.8	1	2.38
4	53485	NL0006131047	2,000,000	TURBO	PUT	IBEX 35® Index	EUR 15600	EUR 15600	1000	0.001	04/12/07	18/12/07	20/03/08	27/03/08	EUR 13016.8	1	2.58
5	53486	NL0006131054	2,000,000	TURBO	PUT	IBEX 35® Index	EUR 15800	EUR 15800	1000	0.001	04/12/07	18/12/07	20/03/08	27/03/08	EUR 13016.8	1	2.78
6	53487	NL0006131062	2,000,000	TURBO	PUT	IBEX 35® Index	EUR 16000	EUR 16000	1000	0.001	04/12/07	18/12/07	20/03/08	27/03/08	EUR 13016.8	1	2.98
7	53488	NL0006131070	2,000,000	TURBO	PUT	IBEX 35® Index	EUR 16200	EUR 16200	1000	0.001	04/12/07	18/12/07	20/03/08	27/03/08	EUR 13016.8	1	3.18
8	53464	NL0006052482	2,000,000	TURBO	PUT	IBEX 35® Index	EUR 16400	EUR 16400	1000	0.001	15/10/07	08/11/07	20/03/08	27/03/08	EUR 13016.8	1	3.38
9	53465	NL0006052490	2,000,000	TURBO	PUT	IBEX 35® Index	EUR 16600	EUR 16600	1000	0.001	15/10/07	08/11/07	20/03/08	27/03/08	EUR 13016.8	1	3.58
10	53466	NL0006052508	2,000,000	TURBO	PUT	IBEX 35® Index	EUR 16800	EUR 16800	1000	0.001	15/10/07	08/11/07	20/03/08	27/03/08	EUR 13016.8	1	3.78
11	53471	NL0006130908	2,000,000	TURBO	PUT	IBEX 35® Index	EUR 17000	EUR 17000	1000	0.001	13/11/07	30/11/07	20/03/08	27/03/08	EUR 13016.8	1	3.98
12	53472	NL0006130916	2,000,000	TURBO	PUT	IBEX 35® Index	EUR 17200	EUR 17200	1000	0.001	13/11/07	30/11/07	20/03/08	27/03/08	EUR 13016.8	1	4.18
13	53473	NL0006130924	2,000,000	TURBO	PUT	IBEX 35® Index	EUR 17400	EUR 17400	1000	0.001	13/11/07	30/11/07	20/03/08	27/03/08	EUR 13016.8	1	4.38
14	63322	NL0006052524	2,000,000	WARRANT	CALL	IBEX 35® Index	EUR 16500		1000	0.001	13/11/07	30/11/07	20/03/08	27/03/08	EUR 13016.8	1	0.00
15	63324	NL0006052540	2,000,000	WARRANT	CALL	IBEX 35® Index	EUR 17000		1000	0.001	13/11/07	30/11/07	20/03/08	27/03/08	EUR 13016.8	1	0.00
16	63326	NL0006052565	2,000,000	WARRANT	CALL	IBEX 35® Index	EUR 17500		1000	0.001	13/11/07	30/11/07	20/03/08	27/03/08	EUR 13016.8	1	0.00
17	63331	NL0006052615	2,000,000	WARRANT	PUT	IBEX 35® Index	EUR 15000		1000	0.001	13/11/07	30/11/07	20/03/08	27/03/08	EUR 13016.8	1	1.98
18	64326	NL0006131088	2,000,000	WARRANT	PUT	IBEX 35® Index	EUR 15500		1000	0.001	21/12/07	14/01/08	20/03/08	27/03/08	EUR 13016.8	1	2.48
19	64327	NL0006131096	2,000,000	WARRANT	PUT	IBEX 35® Index	EUR 16000		1000	0.001	21/12/07	14/01/08	20/03/08	27/03/08	EUR 13016.8	1	2.98
20	69501	NL0000868834	2,000,000	WARRANT	CALL	IBEX 35® Index	EUR 14500		1000	0.001	04/09/07	18/09/07	20/03/08	27/03/08	EUR 13016.8	1	0.00
21	69502	NL0000868842	2,000,000	WARRANT	CALL	IBEX 35® Index	EUR 15000		1000	0.001	04/09/07	18/09/07	20/03/08	27/03/08	EUR 13016.8	1	0.00
22	69503	NL0000868859	2,000,000	WARRANT	CALL	IBEX 35® Index	EUR 15500		1000	0.001	04/09/07	18/09/07	20/03/08	27/03/08	EUR 13016.8	1	0.00
23	69504	NL0000868867	2,000,000	WARRANT	CALL	IBEX 35® Index	EUR 16000		1000	0.001	04/09/07	18/09/07	20/03/08	27/03/08	EUR 13016.8	1	0.00



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24	69505	NL0000868875	2,000,000	WARRANT	PUT	IBEX 35® Index	EUR 13500		1000	0.001	04/09/07	18/09/07	20/03/08	27/03/08	EUR 13016.8	1	0.48
25	69506	NL0000868883	2,000,000	WARRANT	PUT	IBEX 35® Index	EUR 14000		1000	0.001	04/09/07	18/09/07	20/03/08	27/03/08	EUR 13016.8	1	0.98
26	69507	NL0000868891	2,000,000	WARRANT	PUT	IBEX 35® Index	EUR 14500		1000	0.001	04/09/07	18/09/07	20/03/08	27/03/08	EUR 13016.8	1	1.48
27	63342	NL00006052722	1,500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1700		100	0.01	13/11/07	30/11/07	20/03/08	27/03/08	USD 1329.51	1.5423	0.00
28	63344	NL00006052748	1,500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1800		100	0.01	13/11/07	30/11/07	20/03/08	27/03/08	USD 1329.51	1.5423	0.00
29	69514	NL0000868966	1,500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1500		100	0.01	04/09/07	18/09/07	20/03/08	27/03/08	USD 1329.51	1.5423	0.00
30	69515	NL0000868974	1,500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1600		100	0.01	04/09/07	18/09/07	20/03/08	27/03/08	USD 1329.51	1.5423	0.00
31	69516	NL0000868982	1,500,000	WARRANT	PUT	Standard & Poors' 500 Index	USD 1300		100	0.01	04/09/07	18/09/07	20/03/08	27/03/08	USD 1329.51	1.5423	0.00
32	69517	NL0000868990	1,500,000	WARRANT	PUT	Standard & Poors' 500 Index	USD 1400		100	0.01	04/09/07	18/09/07	20/03/08	27/03/08	USD 1329.51	1.5423	0.46
33	69518	NL0000869006	1,500,000	WARRANT	PUT	Standard & Poors' 500 Index	USD 1500		100	0.01	04/09/07	18/09/07	20/03/08	27/03/08	USD 1329.51	1.5423	1.11
34	63349	NL00006052797	1,500,000	WARRANT	CALL	Dow Jones Eurostoxx 50® Index	EUR 4700		500	0.002	13/11/07	30/11/07	20/03/08	27/03/08	EUR 3507.11	1	0.00
35	63351	NL00006052813	1,500,000	WARRANT	CALL	Dow Jones Eurostoxx 50® Index	EUR 4900		500	0.002	13/11/07	30/11/07	20/03/08	27/03/08	EUR 3507.11	1	0.00
36	63355	NL00006052854	1,500,000	WARRANT	PUT	Dow Jones Eurostoxx 50® Index	EUR 4400		500	0.002	13/11/07	30/11/07	20/03/08	27/03/08	EUR 3507.11	1	1.79
37	69519	NL0000869014	1,500,000	WARRANT	CALL	Dow Jones Eurostoxx 50® Index	EUR 4200		500	0.002	04/09/07	18/09/07	20/03/08	27/03/08	EUR 3507.11	1	0.00
38	69520	NL0000869022	1,500,000	WARRANT	CALL	Dow Jones Eurostoxx 50® Index	EUR 4300		500	0.002	04/09/07	18/09/07	20/03/08	27/03/08	EUR 3507.11	1	0.00
39	69521	NL0000869030	1,500,000	WARRANT	CALL	Dow Jones Eurostoxx 50® Index	EUR 4400		500	0.002	04/09/07	18/09/07	20/03/08	27/03/08	EUR 3507.11	1	0.00
40	69522	NL0000869048	1,500,000	WARRANT	CALL	Dow Jones Eurostoxx 50® Index	EUR 4500		500	0.002	04/09/07	18/09/07	20/03/08	27/03/08	EUR 3507.11	1	0.00
41	69523	NL0000869055	1,500,000	WARRANT	PUT	Dow Jones Eurostoxx 50® Index	EUR 4000		500	0.002	04/09/07	18/09/07	20/03/08	27/03/08	EUR 3507.11	1	0.99
42	69524	NL0000869063	1,500,000	WARRANT	PUT	Dow Jones Eurostoxx 50® Index	EUR 4200		500	0.002	04/09/07	18/09/07	20/03/08	27/03/08	EUR 3507.11	1	1.39
43	63356	NL00006052862	1,000,000	WARRANT	CALL	Apple Inc	USD 190		20	0.05	13/11/07	30/11/07	20/03/08	27/03/08	USD 133.29	1.5423	0.00
44	63358	NL00006052888	1,000,000	WARRANT	CALL	Apple Inc	USD 210		20	0.05	13/11/07	30/11/07	20/03/08	27/03/08	USD 133.29	1.5423	0.00
45	63360	NL00006052904	1,000,000	WARRANT	CALL	Apple Inc	USD 230		20	0.05	13/11/07	30/11/07	20/03/08	27/03/08	USD 133.29	1.5423	0.00
46	69525	NL0000869071	1,000,000	WARRANT	CALL	Apple Inc	USD 135		20	0.05	04/09/07	18/09/07	20/03/08	27/03/08	USD 133.29	1.5423	0.00



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47	69526	NL0000869089	1,000,000	WARRANT	CALL	Apple Inc	USD 145		20	0.05	04/09/07	18/09/07	20/03/08	27/03/08	USD 133.29	1.5423	0.00
48	69527	NL0000869097	1,000,000	WARRANT	CALL	Apple Inc	USD 155		20	0.05	04/09/07	18/09/07	20/03/08	27/03/08	USD 133.29	1.5423	0.00
49	63365	NL0006052953	500,000	WARRANT	CALL	Abengoa SA	EUR 30		5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR 21	1	0.00
50	63367	NL0006052979	500,000	WARRANT	CALL	Abengoa SA	EUR 32		5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR 21	1	0.00
51	64331	NL0006131138	500,000	WARRANT	CALL	Abengoa SA	EUR 26		5	0.2	21/12/07	14/01/08	20/03/08	27/03/08	EUR 21	1	0.00
52	64332	NL0006131146	500,000	WARRANT	CALL	Abengoa SA	EUR 28		5	0.2	21/12/07	14/01/08	20/03/08	27/03/08	EUR 21	1	0.00
53	69529	NL0000869113	500,000	WARRANT	CALL	Abengoa SA	EUR 32.5		5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 21	1	0.00
54	69530	NL0000869121	500,000	WARRANT	CALL	Abengoa SA	EUR 35		5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 21	1	0.00
55	63369	NL0006052995	300,000	WARRANT	CALL	ACS Actividades de Construcción y Servicios SA	EUR 45		5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR 33.53	1	0.00
56	69531	NL0000869139	500,000	WARRANT	CALL	ACS Actividades de Construcción y Servicios SA	EUR 43		5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 33.53	1	0.00
57	69532	NL0000869147	500,000	WARRANT	CALL	ACS Actividades de Construcción y Servicios SA	EUR 47		5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 33.53	1	0.00
58	63375	NL0006053050	1,000,000	WARRANT	CALL	Acerinox SA	EUR 23		5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR 15.82	1	0.00
59	69533	NL0000869154	1,000,000	WARRANT	CALL	Acerinox SA	EUR 19		5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 15.82	1	0.00
60	69534	NL0000869162	1,000,000	WARRANT	CALL	Acerinox SA	EUR 21		5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 15.82	1	0.00
61	69539	NL0000869212	1,000,000	WARRANT	CALL	Alcatel-Lucent	EUR 8		2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR 3.38	1	0.00
62	69541	NL0000869238	1,000,000	WARRANT	CALL	Alcatel-Lucent	EUR 8.5		2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR 3.38	1	0.00
63	69543	NL0000869253	1,000,000	WARRANT	CALL	Alcatel-Lucent	EUR 9		2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR 3.38	1	0.00
64	69544	NL0000869261	1,000,000	WARRANT	CALL	Alcatel-Lucent	EUR 9.5		2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR 3.38	1	0.00
65	63383	NL0006053134	1,000,000	WARRANT	CALL	Alcatel-Lucent	EUR 7		2	0.5	13/11/07	30/11/07	20/03/08	27/03/08	EUR 3.38	1	0.00
66	64340	NL0006131229	1,000,000	WARRANT	CALL	Alcatel-Lucent	EUR 5.75		2	0.5	21/12/07	14/01/08	20/03/08	27/03/08	EUR 3.38	1	0.00
67	64341	NL0006131237	1,000,000	WARRANT	CALL	Alcatel-Lucent	EUR 6.25		2	0.5	21/12/07	14/01/08	20/03/08	27/03/08	EUR 3.38	1	0.00
68	63388	NL0006053183	1,000,000	WARRANT	CALL	Acciona SA	EUR 230		20	0.05	13/11/07	30/11/07	20/03/08	27/03/08	EUR 161.6	1	0.00
69	63390	NL0006053209	1,000,000	WARRANT	CALL	Acciona SA	EUR 250		20	0.05	13/11/07	30/11/07	20/03/08	27/03/08	EUR 161.6	1	0.00



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70	69547	NL0000869295	1,000,000	WARRANT	CALL	Acciona SA	EUR 190		20	0.05	04/09/07	18/09/07	20/03/08	27/03/08	EUR 161.6	1	0.00
71	69548	NL0000869303	1,000,000	WARRANT	CALL	Acciona SA	EUR 210		20	0.05	04/09/07	18/09/07	20/03/08	27/03/08	EUR 161.6	1	0.00
72	69551	NL0000869337	3,000,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria SA	EUR 17		4	0.25	04/09/07	18/09/07	20/03/08	27/03/08	EUR 13.5	1	0.00
73	69553	NL0000869352	3,000,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria SA	EUR 18		4	0.25	04/09/07	18/09/07	20/03/08	27/03/08	EUR 13.5	1	0.00
74	69555	NL0000869378	3,000,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria SA	EUR 19		4	0.25	04/09/07	18/09/07	20/03/08	27/03/08	EUR 13.5	1	0.00
75	69556	NL0000869386	3,000,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria SA	EUR 20		4	0.25	04/09/07	18/09/07	20/03/08	27/03/08	EUR 13.5	1	0.00
76	63401	NL0006053316	1,500,000	WARRANT	CALL	Bankinter SA	EUR 11		1	1	13/11/07	30/11/07	20/03/08	27/03/08	EUR 9.95	1	0.00
77	64351	NL0006131336	1,500,000	WARRANT	CALL	Bankinter SA	EUR 15		2	0.5	21/12/07	14/01/08	20/03/08	27/03/08	EUR 9.95	1	0.00
78	64352	NL0006131344	1,500,000	WARRANT	CALL	Bankinter SA	EUR 16		2	0.5	21/12/07	14/01/08	20/03/08	27/03/08	EUR 9.95	1	0.00
79	69560	NL0000869428	1,500,000	WARRANT	CALL	Bankinter SA	EUR 12		1	1	04/09/07	18/09/07	20/03/08	27/03/08	EUR 9.95	1	0.00
80	69561	NL0000869436	1,500,000	WARRANT	CALL	Bankinter SA	EUR 13		1	1	04/09/07	18/09/07	20/03/08	27/03/08	EUR 9.95	1	0.00
81	69562	NL0000869444	1,500,000	WARRANT	CALL	Bankinter SA	EUR 14		1	1	04/09/07	18/09/07	20/03/08	27/03/08	EUR 9.95	1	0.00
82	63405	NL0006053357	750,000	WARRANT	CALL	Bolsas y Mercados Españoles	EUR 52		10	0.1	13/11/07	30/11/07	20/03/08	27/03/08	EUR 27	1	0.00
83	63407	NL0006053373	750,000	WARRANT	CALL	Bolsas y Mercados Españoles	EUR 56		10	0.1	13/11/07	30/11/07	20/03/08	27/03/08	EUR 27	1	0.00
84	63409	NL0006053399	750,000	WARRANT	CALL	Bolsas y Mercados Españoles	EUR 60		10	0.1	13/11/07	30/11/07	20/03/08	27/03/08	EUR 27	1	0.00
85	69565	NL0000869477	1,000,000	WARRANT	CALL	Bolsas y Mercados Españoles	EUR 42		10	0.1	04/09/07	18/09/07	20/03/08	27/03/08	EUR 27	1	0.00
86	69566	NL0000869485	1,000,000	WARRANT	CALL	Bolsas y Mercados Españoles	EUR 44		10	0.1	04/09/07	18/09/07	20/03/08	27/03/08	EUR 27	1	0.00
87	69567	NL0000869493	1,000,000	WARRANT	CALL	Bolsas y Mercados Españoles	EUR 46		10	0.1	04/09/07	18/09/07	20/03/08	27/03/08	EUR 27	1	0.00
88	63412	NL0006053423	1,000,000	WARRANT	CALL	Blackstone Group LP	USD 29		5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	USD 15.48	1.5423	0.00
89	69568	NL0000869501	1,000,000	WARRANT	CALL	Blackstone Group LP	USD 25		5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	USD 15.48	1.5423	0.00
90	69569	NL0000869519	1,000,000	WARRANT	CALL	Blackstone Group LP	USD 27		5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	USD 15.48	1.5423	0.00
91	63418	NL0006053480	500,000	WARRANT	CALL	Cintra Concesiones de Infraestructuras de Transporte SA	EUR 14		2	0.5	13/11/07	30/11/07	20/03/08	27/03/08	EUR 9.29	1	0.00
92	69570	NL0000869527	1,000,000	WARRANT	CALL	Cintra Concesiones de Infraestructuras de Transporte SA	EUR 11.43		1.9048	0.525	04/09/07	18/09/07	20/03/08	27/03/08	EUR 9.29	1	0.00



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93	69571	NL0000869535	1,000,000	WARRANT	CALL	Cintra Concesiones de Infraestructuras de Transporte SA	EUR	12.38	1.9048	0.525	04/09/07	18/09/07	20/03/08	27/03/08	EUR	9.29	1	0.00
94	63420	NL00006053506	500,000	WARRANT	CALL	Inmobiliaria Colonial SA	EUR	3.6	1	1	13/11/07	30/11/07	20/03/08	27/03/08	EUR	0.78	1	0.00
95	69572	NL0000869543	500,000	WARRANT	CALL	Inmobiliaria Colonial SA	EUR	4	0.5	2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	0.78	1	0.00
96	69573	NL0000869550	500,000	WARRANT	CALL	Inmobiliaria Colonial SA	EUR	4.3	0.5	2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	0.78	1	0.00
97	64362	NL0006131443	1,000,000	WARRANT	CALL	Cisco Systems Inc	USD	30	5	0.2	21/12/07	14/01/08	20/03/08	27/03/08	USD	24.74	1.5423	0.00
98	69574	NL0000869568	1,000,000	WARRANT	CALL	Cisco Systems Inc	USD	32	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	USD	24.74	1.5423	0.00
99	69576	NL0000869584	1,000,000	WARRANT	CALL	Cisco Systems Inc	USD	34	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	USD	24.74	1.5423	0.00
100	69577	NL0000869592	1,000,000	WARRANT	CALL	Cisco Systems Inc	USD	36	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	USD	24.74	1.5423	0.00
101	64367	NL0006131492	1,000,000	WARRANT	CALL	Deutsche Telekom AG	EUR	16.5	2	0.5	21/12/07	14/01/08	20/03/08	27/03/08	EUR	10.48	1	0.00
102	69580	NL0000869626	1,000,000	WARRANT	CALL	Deutsche Telekom AG	EUR	14.5	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR	10.48	1	0.00
103	69581	NL0000869634	1,000,000	WARRANT	CALL	Deutsche Telekom AG	EUR	15.5	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR	10.48	1	0.00
104	63431	NL00006053613	1,000,000	WARRANT	CALL	European Aeronautic Defence and Space Company NV - EADS	EUR	25.5	5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR	13.71	1	0.00
105	63433	NL00006053639	1,000,000	WARRANT	CALL	European Aeronautic Defence and Space Company NV - EADS	EUR	26.5	5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR	13.71	1	0.00
106	63435	NL00006053654	1,000,000	WARRANT	CALL	European Aeronautic Defence and Space Company NV - EADS	EUR	27.5	5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR	13.71	1	0.00
107	69585	NL0000869675	1,000,000	WARRANT	CALL	European Aeronautic Defence and Space Company NV - EADS	EUR	22.5	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	13.71	1	0.00
108	69587	NL0000869691	1,000,000	WARRANT	CALL	European Aeronautic Defence and Space Company NV - EADS	EUR	23.5	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	13.71	1	0.00
109	69588	NL0000869709	1,000,000	WARRANT	CALL	European Aeronautic Defence and Space Company NV - EADS	EUR	24.5	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	13.71	1	0.00
110	64373	NL0006131559	1,000,000	WARRANT	CALL	Ercros SA	EUR	0.42	0.5	2	21/12/07	14/01/08	20/03/08	27/03/08	EUR	0.26	1	0.00
111	69592	NL0000869741	1,000,000	WARRANT	CALL	Ercros SA	EUR	0.5	0.5	2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	0.26	1	0.00
112	69593	NL0000869758	1,000,000	WARRANT	CALL	Ercros SA	EUR	0.55	0.5	2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	0.26	1	0.00
113	63440	NL00006053704	500,000	WARRANT	CALL	Enagas SA	EUR	20.5	5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR	19.08	1	0.00
114	63442	NL00006053720	500,000	WARRANT	CALL	Enagas SA	EUR	21.5	5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR	19.08	1	0.00
115	63444	NL00006053746	500,000	WARRANT	CALL	Enagas SA	EUR	22.5	5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR	19.08	1	0.00



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116	69594	NL0000869766	1,000,000	WARRANT	CALL	Enagas SA	EUR 17.5	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 19.08	1	0.32
117	69595	NL0000869774	1,000,000	WARRANT	CALL	Enagas SA	EUR 18.5	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 19.08	1	0.12
118	69596	NL0000869782	1,000,000	WARRANT	CALL	Enagas SA	EUR 19.5	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 19.08	1	0.00
119	63461	NL0006053910	500,000	WARRANT	CALL	Faes Farma SA	EUR 14	5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR 9.54	1	0.00
120	64378	NL0006131609	500,000	WARRANT	CALL	Faes Farma SA	EUR 12	5	0.2	21/12/07	14/01/08	20/03/08	27/03/08	EUR 9.54	1	0.00
121	64379	NL0006131617	500,000	WARRANT	CALL	Faes Farma SA	EUR 13	5	0.2	21/12/07	14/01/08	20/03/08	27/03/08	EUR 9.54	1	0.00
122	69599	NL0000869816	1,000,000	WARRANT	CALL	Faes Farma SA	EUR 15	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 9.54	1	0.00
123	69600	NL0000869824	1,000,000	WARRANT	CALL	Faes Farma SA	EUR 16	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 9.54	1	0.00
124	64382	NL0006131641	500,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 60	10	0.1	21/12/07	14/01/08	20/03/08	27/03/08	EUR 40.42	1	0.00
125	69601	NL0000869832	1,000,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 65	10	0.1	04/09/07	18/09/07	20/03/08	27/03/08	EUR 40.42	1	0.00
126	69602	NL0000869840	1,000,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR 70	10	0.1	04/09/07	18/09/07	20/03/08	27/03/08	EUR 40.42	1	0.00
127	64383	NL0006131658	500,000	WARRANT	CALL	Grupo Ferrovial SA	EUR 58	10	0.1	21/12/07	14/01/08	20/03/08	27/03/08	EUR 46.19	1	0.00
128	69603	NL0000869857	1,000,000	WARRANT	CALL	Grupo Ferrovial SA	EUR 65	10	0.1	04/09/07	18/09/07	20/03/08	27/03/08	EUR 46.19	1	0.00
129	69604	NL0000869865	1,000,000	WARRANT	CALL	Grupo Ferrovial SA	EUR 70	10	0.1	04/09/07	18/09/07	20/03/08	27/03/08	EUR 46.19	1	0.00
130	63470	NL0006054009	1,000,000	WARRANT	CALL	France Telecom SA	EUR 27	2	0.5	13/11/07	30/11/07	20/03/08	27/03/08	EUR 20.25	1	0.00
131	63472	NL0006054025	1,000,000	WARRANT	CALL	France Telecom SA	EUR 29	2	0.5	13/11/07	30/11/07	20/03/08	27/03/08	EUR 20.25	1	0.00
132	69605	NL0000869873	1,000,000	WARRANT	CALL	France Telecom SA	EUR 23.5	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR 20.25	1	0.00
133	69606	NL0000869881	1,000,000	WARRANT	CALL	France Telecom SA	EUR 24.5	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR 20.25	1	0.00
134	69607	NL0000869899	1,000,000	WARRANT	CALL	France Telecom SA	EUR 25.5	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR 20.25	1	0.00
135	63476	NL0006054066	1,000,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 36	5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR 28.1	1	0.00
136	63478	NL0006054082	1,000,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 38	5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR 28.1	1	0.00
137	63480	NL0006054108	1,000,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 40	5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR 28.1	1	0.00
138	69611	NL0000869931	1,000,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 30	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 28.1	1	0.00

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139	69612	NL0000869949	1,000,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 32		5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 28.1	1	0.00
140	69613	NL0000869956	1,000,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR 34		5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 28.1	1	0.00
141	63485	NL0006054157	500,000	WARRANT	CALL	Gas Natural SDG SA	EUR 47		5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR 39.81	1	0.00
142	63487	NL0006054173	500,000	WARRANT	CALL	Gas Natural SDG SA	EUR 49		5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR 39.81	1	0.00
143	69616	NL0000869980	1,000,000	WARRANT	CALL	Gas Natural SDG SA	EUR 42		5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 39.81	1	0.00
144	69617	NL0000869998	1,000,000	WARRANT	CALL	Gas Natural SDG SA	EUR 45		5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 39.81	1	0.00
145	63492	NL0006054223	1,000,000	WARRANT	CALL	Google Inc	USD 725		50	0.02	13/11/07	30/11/07	20/03/08	27/03/08	USD 433.55	1.5423	0.00
146	63494	NL0006054249	1,000,000	WARRANT	CALL	Google Inc	USD 775		50	0.02	13/11/07	30/11/07	20/03/08	27/03/08	USD 433.55	1.5423	0.00
147	69618	NL0000870004	1,000,000	WARRANT	CALL	Google Inc	USD 550		50	0.02	04/09/07	18/09/07	20/03/08	27/03/08	USD 433.55	1.5423	0.00
148	69619	NL0000870012	1,000,000	WARRANT	CALL	Google Inc	USD 600		50	0.02	04/09/07	18/09/07	20/03/08	27/03/08	USD 433.55	1.5423	0.00
149	69621	NL0000870038	1,000,000	WARRANT	CALL	Grifols SA	EUR 16.5		5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 16.2	1	0.00
150	69622	NL0000870046	1,000,000	WARRANT	CALL	Grifols SA	EUR 17.5		5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 16.2	1	0.00
151	63498	NL0006054280	500,000	WARRANT	CALL	Grifols SA	EUR 19.5		5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR 16.2	1	0.00
152	63500	NL0006054306	500,000	WARRANT	CALL	Grifols SA	EUR 20.5		5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR 16.2	1	0.00
153	63502	NL0006054322	500,000	WARRANT	CALL	Grifols SA	EUR 21.5		5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR 16.2	1	0.00
154	63504	NL0006054348	2,000,000	WARRANT	CALL	Iberdrola SA	EUR 12		1	1	13/11/07	30/11/07	20/03/08	27/03/08	EUR 10.17	1	0.00
155	63506	NL0006054363	2,000,000	WARRANT	CALL	Iberdrola SA	EUR 13		1	1	13/11/07	30/11/07	20/03/08	27/03/08	EUR 10.17	1	0.00
156	69623	NL0000870053	2,000,000	WARRANT	CALL	Iberdrola SA	EUR 10.25	1.25		0.8	04/09/07	18/09/07	20/03/08	27/03/08	EUR 10.17	1	0.00
157	69624	NL0000870061	2,000,000	WARRANT	CALL	Iberdrola SA	EUR 10.75	1.25		0.8	04/09/07	18/09/07	20/03/08	27/03/08	EUR 10.17	1	0.00
158	69625	NL0000870079	2,000,000	WARRANT	CALL	Iberdrola SA	EUR 11.25	1.25		0.8	04/09/07	18/09/07	20/03/08	27/03/08	EUR 10.17	1	0.00
159	69626	NL0000870087	2,000,000	WARRANT	CALL	Iberdrola SA	EUR 11.75	1.25		0.8	04/09/07	18/09/07	20/03/08	27/03/08	EUR 10.17	1	0.00
160	69629	NL0000870111	1,000,000	WARRANT	CALL	Iberia Lineas Aéreas de España SA	EUR 3.4		0.5	2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 2.55	1	0.00
161	69630	NL0000870129	1,000,000	WARRANT	CALL	Iberia Lineas Aéreas de España SA	EUR 3.6		0.5	2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 2.55	1	0.00



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162	69631	NL0000870137	1,000,000	WARRANT	CALL	Iberia Lineas Aéreas de España SA	EUR 3.8		0.5	2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 2.55	1	0.00
163	63515	NL0006054454	500,000	WARRANT	CALL	Indra Sistemas	EUR 21.5		2	0.5	13/11/07	30/11/07	20/03/08	27/03/08	EUR 18.27	1	0.00
164	69634	NL0000870160	1,000,000	WARRANT	CALL	Indra Sistemas	EUR 19.5		2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR 18.27	1	0.00
165	69635	NL0000870178	1,000,000	WARRANT	CALL	Indra Sistemas	EUR 20.5		2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR 18.27	1	0.00
166	69636	NL0000870186	1,000,000	WARRANT	CALL	Indra Sistemas	EUR 22.5		2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR 18.27	1	0.00
167	69639	NL0000870210	1,000,000	WARRANT	CALL	Intel Corp	USD 25		2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	USD 21.73	1.5423	0.00
168	69640	NL0000870228	1,000,000	WARRANT	CALL	Intel Corp	USD 27		2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	USD 21.73	1.5423	0.00
169	69641	NL0000870236	1,000,000	WARRANT	CALL	Intel Corp	USD 29		2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	USD 21.73	1.5423	0.00
170	63528	NL0006054587	500,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 54		5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR 33.03	1	0.00
171	63530	NL0006054603	500,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 56		5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR 33.03	1	0.00
172	63532	NL0006054629	500,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 58		5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR 33.03	1	0.00
173	64398	NL0006131807	1,000,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 52		10	0.1	21/12/07	14/01/08	20/03/08	27/03/08	EUR 33.03	1	0.00
174	69644	NL0000870269	1,500,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 44		5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 33.03	1	0.00
175	69645	NL0000870277	1,500,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 46		5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 33.03	1	0.00
176	69646	NL0000870285	1,500,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 48		5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 33.03	1	0.00
177	69647	NL0000870293	1,500,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 50		5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 33.03	1	0.00
178	64402	NL0006131849	1,000,000	WARRANT	CALL	Jazztel PLC	EUR 0.4		0.5	2	21/12/07	14/01/08	20/03/08	27/03/08	EUR 0.29	1	0.00
179	69650	NL0000870327	1,000,000	WARRANT	CALL	Jazztel PLC	EUR 0.45		0.5	2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 0.29	1	0.00
180	69651	NL0000870335	1,000,000	WARRANT	CALL	Jazztel PLC	EUR 0.5		0.5	2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 0.29	1	0.00
181	64404	NL0006131864	1,000,000	WARRANT	CALL	Mapfre SA	EUR 3.2		1	1	21/12/07	14/01/08	20/03/08	27/03/08	EUR 3.13	1	0.00
182	69652	NL0000870343	1,000,000	WARRANT	CALL	Mapfre SA	EUR 3.5		1	1	04/09/07	18/09/07	20/03/08	27/03/08	EUR 3.13	1	0.00
183	69653	NL0000870350	1,000,000	WARRANT	CALL	Mapfre SA	EUR 3.75		1	1	04/09/07	18/09/07	20/03/08	27/03/08	EUR 3.13	1	0.00
184	63550	NL0006054801	1,000,000	WARRANT	CALL	Microsoft Corp	USD 37		5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	USD 29.22	1.5423	0.00



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185	63552	NL0006054827	1,000,000	WARRANT	CALL	Microsoft Corp	USD	39	5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	USD	29.22	1.5423	0.00
186	64406	NL0006131880	1,000,000	WARRANT	CALL	Microsoft Corp	USD	35	5	0.2	21/12/07	14/01/08	20/03/08	27/03/08	USD	29.22	1.5423	0.00
187	69654	NL0000870368	1,000,000	WARRANT	CALL	Microsoft Corp	USD	29	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	USD	29.22	1.5423	0.07
188	69655	NL0000870376	1,000,000	WARRANT	CALL	Microsoft Corp	USD	31	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	USD	29.22	1.5423	0.00
189	69656	NL0000870384	1,000,000	WARRANT	CALL	Microsoft Corp	USD	33	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	USD	29.22	1.5423	0.00
190	64409	NL0006131914	250,000	WARRANT	CALL	NH Hoteles SA	EUR	14	5	0.2	21/12/07	14/01/08	20/03/08	27/03/08	EUR	9.66	1	0.00
191	69659	NL0000870418	250,000	WARRANT	CALL	NH Hoteles SA	EUR	15.5	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR	9.66	1	0.00
192	69660	NL0000870426	250,000	WARRANT	CALL	NH Hoteles SA	EUR	17	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR	9.66	1	0.00
193	63559	NL0006054892	1,000,000	WARRANT	CALL	Nokia Oyj	EUR	29	5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR	18.49	1	0.00
194	63561	NL0006054918	1,000,000	WARRANT	CALL	Nokia Oyj	EUR	31	5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR	18.49	1	0.00
195	63563	NL0006054934	1,000,000	WARRANT	CALL	Nokia Oyj	EUR	33	5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR	18.49	1	0.00
196	69661	NL0000870434	1,000,000	WARRANT	CALL	Nokia Oyj	EUR	23	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	18.49	1	0.00
197	69662	NL0000870442	1,000,000	WARRANT	CALL	Nokia Oyj	EUR	24	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	18.49	1	0.00
198	69663	NL0000870459	1,000,000	WARRANT	CALL	Nokia Oyj	EUR	25	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	18.49	1	0.00
199	63570	NL0006055006	1,500,000	WARRANT	CALL	Banco Popular Español SA	EUR	13	2	0.5	13/11/07	30/11/07	20/03/08	27/03/08	EUR	11.37	1	0.00
200	69668	NL0000870509	1,500,000	WARRANT	CALL	Banco Popular Español SA	EUR	14	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR	11.37	1	0.00
201	69669	NL0000870517	1,500,000	WARRANT	CALL	Banco Popular Español SA	EUR	15	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR	11.37	1	0.00
202	69670	NL0000870525	1,500,000	WARRANT	CALL	Banco Popular Español SA	EUR	16	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR	11.37	1	0.00
203	69672	NL0000870541	1,000,000	WARRANT	CALL	Prosegur Compañía de Seguridad SA	EUR	27	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	25.83	1	0.00
204	69673	NL0000870558	1,000,000	WARRANT	CALL	Prosegur Compañía de Seguridad SA	EUR	30	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	25.83	1	0.00
205	69674	NL0000870566	2,000,000	WARRANT	CALL	Repsol YPF	EUR	26	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	21.86	1	0.00
206	69675	NL0000870574	2,000,000	WARRANT	CALL	Repsol YPF	EUR	28	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	21.86	1	0.00
207	69676	NL0000870582	2,000,000	WARRANT	CALL	Repsol YPF	EUR	30	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	21.86	1	0.00

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
208	69677	NL0000870590	2,000,000	WARRANT	CALL	Repsol YPF	EUR 32	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 21.86	1	0.00
209	69679	NL0000870616	3,000,000	WARRANT	CALL	Banco Santander	EUR 14.5	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR 12.02	1	0.00
210	69680	NL0000870624	3,000,000	WARRANT	CALL	Banco Santander	EUR 15.5	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR 12.02	1	0.00
211	69681	NL0000870632	3,000,000	WARRANT	CALL	Banco Santander	EUR 16.5	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR 12.02	1	0.00
212	64416	NL0006131989	1,000,000	WARRANT	CALL	La Seda de Barcelona SA	EUR 2.1	1	1	21/12/07	14/01/08	20/03/08	27/03/08	EUR 1.07	1	0.00
213	69683	NL0000870657	1,000,000	WARRANT	CALL	La Seda de Barcelona SA	EUR 2.6	1	1	04/09/07	18/09/07	20/03/08	27/03/08	EUR 1.07	1	0.00
214	69684	NL0000870665	1,000,000	WARRANT	CALL	Sogecable SA	EUR 28	4	0.25	04/09/07	18/09/07	20/03/08	27/03/08	EUR 27.6	1	0.00
215	69686	NL0006046765	1,000,000	WARRANT	CALL	Sogecable SA	EUR 30	4	0.25	04/09/07	18/09/07	20/03/08	27/03/08	EUR 27.6	1	0.00
216	69687	NL0006046773	1,000,000	WARRANT	CALL	Sogecable SA	EUR 32	4	0.25	04/09/07	18/09/07	20/03/08	27/03/08	EUR 27.6	1	0.00
217	69688	NL0006046781	1,000,000	WARRANT	CALL	Sogecable SA	EUR 34	4	0.25	04/09/07	18/09/07	20/03/08	27/03/08	EUR 27.6	1	0.00
218	64419	NL0006132011	500,000	WARRANT	CALL	Sogecable SA	EUR 26	5	0.2	21/12/07	14/01/08	20/03/08	27/03/08	EUR 27.6	1	0.32
219	69692	NL0006046823	1,000,000	WARRANT	CALL	Sociedad Nacional Industrias Aplicaciones Celulosa Española SA	EUR 4	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR 2.03	1	0.00
220	69693	NL0006046831	1,000,000	WARRANT	CALL	Sociedad Nacional Industrias Aplicaciones Celulosa Española SA	EUR 4.5	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR 2.03	1	0.00
221	64423	NL0006132052	750,000	WARRANT	CALL	Sociedad Nacional Industrias Aplicaciones Celulosa Española SA (SNIACE)	EUR 3.5	2	0.5	21/12/07	14/01/08	20/03/08	27/03/08	EUR 2.03	1	0.00
222	63599	NL0006130395	500,000	WARRANT	CALL	Sol Melia SA	EUR 13.5	4	0.25	13/11/07	30/11/07	20/03/08	27/03/08	EUR 8.49	1	0.00
223	63601	NL0006130411	500,000	WARRANT	CALL	Sol Melia SA	EUR 14.5	4	0.25	13/11/07	30/11/07	20/03/08	27/03/08	EUR 8.49	1	0.00
224	64426	NL0006132086	500,000	WARRANT	CALL	Sol Melia SA	EUR 12.5	4	0.25	21/12/07	14/01/08	20/03/08	27/03/08	EUR 8.49	1	0.00
225	69695	NL0006046856	1,000,000	WARRANT	CALL	Sol Melia SA	EUR 15.5	4	0.25	04/09/07	18/09/07	20/03/08	27/03/08	EUR 8.49	1	0.00
226	69697	NL0006046872	1,000,000	WARRANT	CALL	Sol Melia SA	EUR 16.5	4	0.25	04/09/07	18/09/07	20/03/08	27/03/08	EUR 8.49	1	0.00
227	63608	NL0006130486	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 38	5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR 20.09	1	0.00
228	69698	NL0006046880	1,000,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 30	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 20.09	1	0.00
229	69700	NL0006046906	1,000,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 33	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 20.09	1	0.00
230	69701	NL0006046914	1,000,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 36	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR 20.09	1	0.00

**BNP PARIBAS**

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		
231	63610	NL0006130502	3,000,000	WARRANT	CALL	Telefónica SA	EUR	23	2	0.5	13/11/07	30/11/07	20/03/08	27/03/08	EUR	17.89	1	0.00
232	63612	NL0006130528	3,000,000	WARRANT	CALL	Telefónica SA	EUR	25	2	0.5	13/11/07	30/11/07	20/03/08	27/03/08	EUR	17.89	1	0.00
233	63614	NL0006130544	3,000,000	WARRANT	CALL	Telefónica SA	EUR	27	2	0.5	13/11/07	30/11/07	20/03/08	27/03/08	EUR	17.89	1	0.00
234	69702	NL0006046922	3,000,000	WARRANT	CALL	Telefónica SA	EUR	19	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR	17.89	1	0.00
235	69703	NL0006046930	3,000,000	WARRANT	CALL	Telefónica SA	EUR	20	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR	17.89	1	0.00
236	69704	NL0006046948	3,000,000	WARRANT	CALL	Telefónica SA	EUR	21	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR	17.89	1	0.00
237	69709	NL0006046997	1,000,000	WARRANT	CALL	Total SA	EUR	57	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	45.83	1	0.00
238	69710	NL0006052029	1,000,000	WARRANT	CALL	Total SA	EUR	60	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	45.83	1	0.00
239	69711	NL0006052037	1,000,000	WARRANT	CALL	Total SA	EUR	63	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	45.83	1	0.00
240	63625	NL0006130650	500,000	WARRANT	CALL	Unión Fenosa SA	EUR	48	5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR	43.18	1	0.00
241	63626	NL0006130668	500,000	WARRANT	CALL	Unión Fenosa SA	EUR	50	5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR	43.18	1	0.00
242	63628	NL0006130684	500,000	WARRANT	CALL	Unión Fenosa SA	EUR	52	5	0.2	13/11/07	30/11/07	20/03/08	27/03/08	EUR	43.18	1	0.00
243	69714	NL0006052060	1,000,000	WARRANT	CALL	Unión Fenosa SA	EUR	40	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	43.18	1	0.64
244	69715	NL0006052078	1,000,000	WARRANT	CALL	Unión Fenosa SA	EUR	42	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	43.18	1	0.24
245	69716	NL0006052086	1,000,000	WARRANT	CALL	Unión Fenosa SA	EUR	44	5	0.2	04/09/07	18/09/07	20/03/08	27/03/08	EUR	43.18	1	0.00
246	63642	NL0006130825	250,000	WARRANT	CALL	Zeltia SA	EUR	8.75	2	0.5	13/11/07	30/11/07	20/03/08	27/03/08	EUR	4.48	1	0.00
247	63644	NL0006130841	250,000	WARRANT	CALL	Zeltia SA	EUR	9.25	2	0.5	13/11/07	30/11/07	20/03/08	27/03/08	EUR	4.48	1	0.00
248	69718	NL0006052102	250,000	WARRANT	CALL	Zeltia SA	EUR	7.75	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR	4.48	1	0.00
249	69719	NL0006052110	250,000	WARRANT	CALL	Zeltia SA	EUR	8.25	2	0.5	04/09/07	18/09/07	20/03/08	27/03/08	EUR	4.48	1	0.00



En Madrid, a 25 de Marzo de 2008

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