



BNP PARIBAS

BNP Paribas Arbitrage Issuance B.V.

**EMISIONES DE WARRANTS/TURBOS CON
VENCIMIENTO 21/12/07
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 ordenados de forma ascendente por su correspondiente código SIBE, así como los **Precios de Liquidación** y **Tipos de Cambio Aplicables** utilizados para su cálculo, tal y como se detalla en las Condiciones Finales.

**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
1	53423	NL0000867851	2,000,000	TURBO	PUT	IBEX 35 Index	EUR 16200	EUR 16200	1000	0.001	21/06/07	12/07/07	21/12/07	02/01/08	EUR 15,294.10	1	0.91
2	53428	NL00006052128	2,000,000	TURBO	CALL	IBEX 35 Index	EUR 13000	EUR 13000	1000	0.001	04/09/07	18/09/07	21/12/07	02/01/08	EUR 15,294.10	1	2.29
3	53429	NL00006052136	2,000,000	TURBO	CALL	IBEX 35 Index	EUR 13200	EUR 13200	1000	0.001	04/09/07	18/09/07	21/12/07	02/01/08	EUR 15,294.10	1	2.09
4	53430	NL00006052144	2,000,000	TURBO	CALL	IBEX 35 Index	EUR 13400	EUR 13400	1000	0.001	04/09/07	18/09/07	21/12/07	02/01/08	EUR 15,294.10	1	1.89
5	53442	NL00006052268	2,000,000	TURBO	CALL	IBEX 35 Index	EUR 13600	EUR 13600	1000	0.001	20/09/07	01/10/07	21/12/07	02/01/08	EUR 15,294.10	1	1.69
6	53443	NL00006052276	2,000,000	TURBO	CALL	IBEX 35 Index	EUR 13800	EUR 13800	1000	0.001	20/09/07	01/10/07	21/12/07	02/01/08	EUR 15,294.10	1	1.49
7	53444	NL00006052284	2,000,000	TURBO	CALL	IBEX 35 Index	EUR 14000	EUR 14000	1000	0.001	20/09/07	01/10/07	21/12/07	02/01/08	EUR 15,294.10	1	1.29
8	53445	NL00006052292	2,000,000	TURBO	CALL	IBEX 35 Index	EUR 14200	EUR 14200	1000	0.001	20/09/07	01/10/07	21/12/07	02/01/08	EUR 15,294.10	1	1.09
9	53446	NL00006052300	2,000,000	TURBO	CALL	IBEX 35 Index	EUR 14400	EUR 14400	1000	0.001	20/09/07	01/10/07	21/12/07	02/01/08	EUR 15,294.10	1	0.89
10	67753	NL0000657419	1,000,000	WARRANT	CALL	Apple Inc	USD 95		20	0.05	07/05/07	22/05/07	21/12/07	02/01/08	USD 193.91	1.438	3.44
11	67754	NL0000657427	1,000,000	WARRANT	CALL	Apple Inc	USD 105		20	0.05	07/05/07	22/05/07	21/12/07	02/01/08	USD 193.91	1.438	3.09
12	67756	NL0000657443	1,000,000	WARRANT	CALL	Sociedad General de Aguas de Barcelona SA	EUR 28		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 27.43	1	0.00
13	67758	NL0000657468	1,000,000	WARRANT	CALL	Sociedad General de Aguas de Barcelona SA	EUR 30		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 27.43	1	0.00
14	67761	NL0000865681	1,000,000	WARRANT	CALL	Altadis SA	EUR 53		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 49.71	1	0.00
15	67765	NL0000865723	1,000,000	WARRANT	CALL	Alcatel-Lucent	EUR 10		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 5.18	1	0.00
16	67767	NL0000865749	1,000,000	WARRANT	CALL	Alcatel-Lucent	EUR 11		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 5.18	1	0.00
17	67770	NL0000865772	1,000,000	WARRANT	CALL	Acciona SA	EUR 180		20	0.05	07/05/07	22/05/07	21/12/07	02/01/08	EUR 219.85	1	1.99
18	67771	NL0000865780	1,000,000	WARRANT	CALL	Acciona SA	EUR 200		20	0.05	07/05/07	22/05/07	21/12/07	02/01/08	EUR 219.85	1	0.99
19	67773	NL0000865806	1,000,000	WARRANT	CALL	Avanzit SA	EUR 7.03		4.6865	0.2134	07/05/07	22/05/07	21/12/07	02/01/08	EUR 4.10	1	0.00
20	67774	NL0000865814	1,000,000	WARRANT	CALL	Avanzit SA	EUR 7.97		4.6865	0.2134	07/05/07	22/05/07	21/12/07	02/01/08	EUR 4.10	1	0.00
21	67777	NL0000865848	3,000,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria SA	EUR 19.5		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 16.71	1	0.00
22	67779	NL0000865863	3,000,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria SA	EUR 20.5		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 16.71	1	0.00
23	67780	NL0000865871	3,000,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria SA	EUR 21.5		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 16.71	1	0.00



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24	67783	NL0000865905	1,500,000	WARRANT	CALL	Bankinter SA	EUR 14		1	1	07/05/07	22/05/07	21/12/07	02/01/08	EUR 12.90	1	0.00
25	67785	NL0000865921	1,500,000	WARRANT	CALL	Bankinter SA	EUR 15.2		1	1	07/05/07	22/05/07	21/12/07	02/01/08	EUR 12.90	1	0.00
26	67788	NL0000865954	1,000,000	WARRANT	CALL	Bolsas y Mercados Españoles	EUR 41		10	0.1	07/05/07	22/05/07	21/12/07	02/01/08	EUR 46.23	1	0.52
27	67789	NL0000865962	1,000,000	WARRANT	CALL	Bolsas y Mercados Españoles	EUR 45		10	0.1	07/05/07	22/05/07	21/12/07	02/01/08	EUR 46.23	1	0.12
28	67790	NL0000865970	1,000,000	WARRANT	CALL	Cisco Systems Inc	USD 27		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	USD 28.60	1.438	0.22
29	67792	NL0000865996	1,000,000	WARRANT	CALL	Cisco Systems Inc	USD 29		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	USD 28.60	1.438	0.00
30	67793	NL0000866002	1,000,000	WARRANT	CALL	Cisco Systems Inc	USD 31		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	USD 28.60	1.438	0.00
31	67797	NL0000866044	1,000,000	WARRANT	CALL	Deutsche Telekom AG	EUR 14		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 15.01	1	0.51
32	67799	NL0000866069	1,000,000	WARRANT	CALL	Deutsche Telekom AG	EUR 15		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 15.01	1	0.01
33	67803	NL0000866101	1,000,000	WARRANT	CALL	European Aeronautic Defence and Space Company NV - EADS	EUR 24		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 22.41	1	0.00
34	67805	NL0000866127	1,000,000	WARRANT	CALL	European Aeronautic Defence and Space Company NV - EADS	EUR 26		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 22.41	1	0.00
35	67808	NL0000866150	1,000,000	WARRANT	CALL	Ercros SA	EUR 0.66		0.4705	2.1253	07/05/07	22/05/07	21/12/07	02/01/08	EUR 0.34	1	0.00
36	67809	NL0000866168	1,000,000	WARRANT	CALL	Ercros SA	EUR 0.75		0.4705	2.1253	07/05/07	22/05/07	21/12/07	02/01/08	EUR 0.34	1	0.00
37	67813	NL0000866200	1,000,000	WARRANT	CALL	Enagas SA	EUR 18		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 20.44	1	0.49
38	67814	NL0000866218	1,000,000	WARRANT	CALL	Enagas SA	EUR 20		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 20.44	1	0.09
39	67815	NL0000866226	1,000,000	WARRANT	CALL	Enagas SA	EUR 22		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 20.44	1	0.00
40	67816	NL0000866234	1,000,000	WARRANT	CALL	Faes Farma SA	EUR 18.5		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 9.94	1	0.00
41	67817	NL0000866242	1,000,000	WARRANT	CALL	Faes Farma SA	EUR 20.5		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 9.94	1	0.00
42	67820	NL0000866275	1,000,000	WARRANT	CALL	France Telecom	EUR 23		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 24.66	1	0.83
43	67824	NL0000866317	1,000,000	WARRANT	CALL	Gamesa Corporacion Tecnologica SA	EUR 29		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 31.54	1	1.27
44	67826	NL0000866333	1,000,000	WARRANT	CALL	Gamesa Corporacion Tecnologica SA	EUR 33		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 31.54	1	0.00
45	67830	NL0000866374	1,000,000	WARRANT	CALL	Google Inc	USD 525		50	0.02	07/05/07	22/05/07	21/12/07	02/01/08	USD 696.69	1.438	2.39
46	67831	NL0000866382	1,000,000	WARRANT	CALL	Google Inc	USD 575		50	0.02	07/05/07	22/05/07	21/12/07	02/01/08	USD 696.69	1.438	1.69



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47	67833	NL0000866408	1,000,000	WARRANT	CALL	Grifols SA	EUR 13.5		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 15.76	1	0.45
48	67834	NL0000866416	1,000,000	WARRANT	CALL	Grifols SA	EUR 15		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 15.76	1	0.15
49	67835	NL0000866424	2,000,000	WARRANT	CALL	Iberdrola SA	EUR 9.5		1.25	0.8	07/05/07	22/05/07	21/12/07	02/01/08	EUR 10.49	1	0.79
50	67837	NL0000866440	2,000,000	WARRANT	CALL	Iberdrola SA	EUR 10.5		1.25	0.8	07/05/07	22/05/07	21/12/07	02/01/08	EUR 10.49	1	0.00
51	67841	NL0000866481	1,000,000	WARRANT	CALL	Iberia Lineas Aereas de Espana SA	EUR 4.2		0.5	2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 3.04	1	0.00
52	67843	NL0000866507	1,000,000	WARRANT	CALL	Iberia Lineas Aereas de Espana SA	EUR 4.6		0.5	2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 3.04	1	0.00
53	67845	NL0000866523	1,000,000	WARRANT	CALL	Indra Sistemas	EUR 20		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 18.42	1	0.00
54	67846	NL0000866531	1,000,000	WARRANT	CALL	Indra Sistemas	EUR 21.5		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 18.42	1	0.00
55	67847	NL0000866549	1,000,000	WARRANT	CALL	Indra Sistemas	EUR 23		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 18.42	1	0.00
56	67849	NL0000866564	1,000,000	WARRANT	CALL	Intel Corp	USD 26		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	USD 26.96	1.438	0.33
57	67850	NL0000866572	1,000,000	WARRANT	CALL	Intel Corp	USD 28		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	USD 26.96	1.438	0.00
58	67854	NL0000866614	1,500,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 51		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 42.50	1	0.00
59	67856	NL0000866630	1,500,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 53		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 42.50	1	0.00
60	67859	NL0000866663	1,000,000	WARRANT	CALL	Jazztel PLC	EUR 0.65		0.5	2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 0.34	1	0.00
61	67860	NL0000866671	1,000,000	WARRANT	CALL	Jazztel PLC	EUR 0.75		0.5	2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 0.34	1	0.00
62	67862	NL0000866697	1,000,000	WARRANT	CALL	Microsoft Corp	USD 30		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	USD 36.06	1.438	2.11
63	67863	NL0000866705	1,000,000	WARRANT	CALL	Microsoft Corp	USD 32		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	USD 36.06	1.438	1.41
64	67864	NL0000866713	1,000,000	WARRANT	CALL	Microsoft Corp	USD 34		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	USD 36.06	1.438	0.72
65	67868	NL0000866754	1,000,000	WARRANT	CALL	Nokia Oyj	EUR 19.5		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 27.00	1	3.75
66	67869	NL0000866762	1,000,000	WARRANT	CALL	Nokia Oyj	EUR 21		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 27.00	1	3.00
67	67873	NL0000866804	1,500,000	WARRANT	CALL	Banco Popular Espanol SA	EUR 19		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 11.62	1	0.00
68	67876	NL0000866838	1,000,000	WARRANT	CALL	Prosegur Compañía de Seguridad SA	EUR 29		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 25.33	1	0.00
69	67877	NL0000866846	1,000,000	WARRANT	CALL	Prosegur Compañía de Seguridad SA	EUR 32		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 25.33	1	0.00

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70	67885	NL0000866929	3,000,000	WARRANT	CALL	Banco Santander SA	EUR 15		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 14.72	1	0.00
71	67886	NL0000866937	3,000,000	WARRANT	CALL	Banco Santander SA	EUR 16		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 14.72	1	0.00
72	67889	NL0000866960	1,000,000	WARRANT	CALL	La Seda de Barcelona SA	EUR 2.5		1	1	07/05/07	22/05/07	21/12/07	02/01/08	EUR 1.70	1	0.00
73	67890	NL0000866978	1,000,000	WARRANT	CALL	La Seda de Barcelona SA	EUR 2.8		1	1	07/05/07	22/05/07	21/12/07	02/01/08	EUR 1.70	1	0.00
74	67891	NL0000866986	1,000,000	WARRANT	CALL	Sogecable SA	EUR 33		4	0.25	07/05/07	22/05/07	21/12/07	02/01/08	EUR 27.50	1	0.00
75	67894	NL0000867018	1,000,000	WARRANT	CALL	Sogecable SA	EUR 37		4	0.25	07/05/07	22/05/07	21/12/07	02/01/08	EUR 27.50	1	0.00
76	67896	NL0000867034	1,000,000	WARRANT	CALL	Sociedad Nacional Industrias Aplicaciones Celulosa Española SA (SNIACE)	EUR 5.5		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 2.75	1	0.00
77	67897	NL0000867042	1,000,000	WARRANT	CALL	Sociedad Nacional Industrias Aplicaciones Celulosa Española SA (SNIACE)	EUR 6		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 2.75	1	0.00
78	67898	NL0000867059	1,000,000	WARRANT	CALL	Sol Melia SA	EUR 19		4	0.25	07/05/07	22/05/07	21/12/07	02/01/08	EUR 10.39	1	0.00
79	67899	NL0000867067	1,000,000	WARRANT	CALL	Sol Melia SA	EUR 21		4	0.25	07/05/07	22/05/07	21/12/07	02/01/08	EUR 10.39	1	0.00
80	67901	NL0000867083	1,000,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 48		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 27.95	1	0.00
81	67903	NL0000867109	3,000,000	WARRANT	CALL	Telefonica SA	EUR 17.5		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 22.54	1	2.52
82	67904	NL0000867117	3,000,000	WARRANT	CALL	Telefonica SA	EUR 18.5		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 22.54	1	2.02
83	67905	NL0000867125	3,000,000	WARRANT	CALL	Telefonica SA	EUR 19.5		2	0.5	07/05/07	22/05/07	21/12/07	02/01/08	EUR 22.54	1	1.52
84	67909	NL0000867166	1,000,000	WARRANT	CALL	Total SA	EUR 58		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 55.88	1	0.00
85	67910	NL0000867174	1,000,000	WARRANT	CALL	Total SA	EUR 62		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 55.88	1	0.00
86	67912	NL0000867190	1,000,000	WARRANT	CALL	Unión Fenosa SA	EUR 43		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 46.09	1	0.62
87	67913	NL0000867208	1,000,000	WARRANT	CALL	Unión Fenosa SA	EUR 46		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 46.09	1	0.02
88	67914	NL0000867216	1,000,000	WARRANT	CALL	Unión Fenosa SA	EUR 49		5	0.2	07/05/07	22/05/07	21/12/07	02/01/08	EUR 46.09	1	0.00
89	67915	NL0000867224	2,000,000	WARRANT	CALL	IBEX 35 Index	EUR 14500		1000	0.001	07/05/07	22/05/07	21/12/07	02/01/08	EUR 15,294.10	1	0.79
90	67916	NL0000867232	2,000,000	WARRANT	CALL	IBEX 35 Index	EUR 15000		1000	0.001	07/05/07	22/05/07	21/12/07	02/01/08	EUR 15,294.10	1	0.29
91	67917	NL0000867240	2,000,000	WARRANT	CALL	IBEX 35 Index	EUR 15250		1000	0.001	07/05/07	22/05/07	21/12/07	02/01/08	EUR 15,294.10	1	0.04
92	67918	NL0000867257	2,000,000	WARRANT	CALL	IBEX 35 Index	EUR 15750		1000	0.001	07/05/07	22/05/07	21/12/07	02/01/08	EUR 15,294.10	1	0.00

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93	67919	NL0000867265	2,000,000	WARRANT	CALL	IBEX 35 Index	EUR 16250	1000	0.001	07/05/07	22/05/07	21/12/07	02/01/08	EUR 15,294.10	1	0.00
94	67920	NL0000867273	2,000,000	WARRANT	PUT	IBEX 35 Index	EUR 13750	1000	0.001	07/05/07	22/05/07	21/12/07	02/01/08	EUR 15,294.10	1	0.00
95	67921	NL0000867281	2,000,000	WARRANT	PUT	IBEX 35 Index	EUR 14250	1000	0.001	07/05/07	22/05/07	21/12/07	02/01/08	EUR 15,294.10	1	0.00
96	67923	NL0000867307	2,000,000	WARRANT	PUT	IBEX 35 Index	EUR 14750	1000	0.001	07/05/07	22/05/07	21/12/07	02/01/08	EUR 15,294.10	1	0.00
97	67924	NL0000867315	1,500,000	WARRANT	CALL	DJ Euro STOXX 50 Index	EUR 4400	200	0.005	07/05/07	22/05/07	21/12/07	02/01/08	EUR 4,398.63	1	0.00
98	67925	NL0000867323	1,500,000	WARRANT	CALL	DJ Euro STOXX 50 Index	EUR 4600	200	0.005	07/05/07	22/05/07	21/12/07	02/01/08	EUR 4,398.63	1	0.00
99	67926	NL0000867331	1,500,000	WARRANT	CALL	DJ Euro STOXX 50 Index	EUR 4700	200	0.005	07/05/07	22/05/07	21/12/07	02/01/08	EUR 4,398.63	1	0.00
100	67929	NL0000867364	1,500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1450	100	0.01	07/05/07	22/05/07	21/12/07	02/01/08	USD 1,484.46	1.438	0.24
101	67930	NL0000867372	1,500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1550	100	0.01	07/05/07	22/05/07	21/12/07	02/01/08	USD 1,484.46	1.438	0.00
102	67931	NL0000867380	1,500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1650	100	0.01	07/05/07	22/05/07	21/12/07	02/01/08	USD 1,484.46	1.438	0.00
103	67933	NL0000867406	1,500,000	WARRANT	CALL	Nikkei 225 Index	JPY 18000	10	0.1	07/05/07	22/05/07	21/12/07	02/01/08	JPY 15,257.00	163.27	0.00
104	67934	NL0000867414	1,500,000	WARRANT	CALL	Nikkei 225 Index	JPY 19500	10	0.1	07/05/07	22/05/07	21/12/07	02/01/08	JPY 15,257.00	163.27	0.00
105	67935	NL0000867422	1,500,000	WARRANT	CALL	Nikkei 225 Index	JPY 21000	10	0.1	07/05/07	22/05/07	21/12/07	02/01/08	JPY 15,257.00	163.27	0.00
106	67938	NL0000867455	2,000,000	WARRANT	CALL	Tipo de Cambio EUR/USD (Dólares USA por 1 EURO)	USD 1.38	0.05	20	07/05/07	22/05/07	21/12/07	02/01/08	USD 1.4380	1.438	0.81
107	67941	NL0000867489	2,000,000	WARRANT	CALL	Tipo de Cambio EUR/USD (Dólares USA por 1 EURO)	USD 1.43	0.05	20	07/05/07	22/05/07	21/12/07	02/01/08	USD 1.4380	1.438	0.11
108	67946	NL0000867539	2,000,000	WARRANT	CALL	ORO	USD 725	50	0.02	07/05/07	22/05/07	21/12/07	02/01/08	USD 810.50	1.438	1.19
109	67947	NL0000867547	2,000,000	WARRANT	CALL	ORO	USD 750	50	0.02	07/05/07	22/05/07	21/12/07	02/01/08	USD 810.50	1.438	0.84
110	68958	NL0000867992	1,500,000	WARRANT	CALL	Nikkei 225 Index	JPY 18500	10	0.1	13/07/07	03/08/07	21/12/07	02/01/08	JPY 15,257.00	163.27	0.00
111	68962	NL0000867885	1,000,000	WARRANT	CALL	Apple Inc	USD 140	20	0.05	13/07/07	03/08/07	21/12/07	02/01/08	USD 193.91	1.438	1.87
112	68963	NL0000867893	1,000,000	WARRANT	CALL	Apple Inc	USD 150	20	0.05	13/07/07	03/08/07	21/12/07	02/01/08	USD 193.91	1.438	1.53
113	68966	NL0000867927	1,000,000	WARRANT	CALL	Altadis SA	EUR 50	5	0.2	13/07/07	03/08/07	21/12/07	02/01/08	EUR 49.71	1	0.00
114	68968	NL0000867943	1,000,000	WARRANT	CALL	Alcatel-Lucent	EUR 12	2	0.5	13/07/07	03/08/07	21/12/07	02/01/08	EUR 5.18	1	0.00
115	68969	NL0000867950	1,000,000	WARRANT	CALL	Alcatel-Lucent	EUR 13	2	0.5	13/07/07	03/08/07	21/12/07	02/01/08	EUR 5.18	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
116	68971	NL0000867976	1,000,000	WARRANT	CALL	Acciona SA	EUR 220		20	0.05	13/07/07	03/08/07	21/12/07	02/01/08	EUR 219.85	1	0.00
117	68973	NL0000867729	2,500,000	WARRANT	CALL	Avanzit SA	EUR 5.62		4.6865	0.2134	13/07/07	03/08/07	21/12/07	02/01/08	EUR 4.10	1	0.00
118	68976	NL0000867711	2,500,000	WARRANT	CALL	Avanzit SA	EUR 7.22		4.6865	0.2134	13/07/07	03/08/07	21/12/07	02/01/08	EUR 4.10	1	0.00
119	68977	NL0000868032	1,500,000	WARRANT	CALL	Bankinter SA	EUR 13.6		1	1	13/07/07	03/08/07	21/12/07	02/01/08	EUR 12.90	1	0.00
120	68979	NL0000868057	1,000,000	WARRANT	CALL	Bolsas y Mercados Españoles	EUR 47		10	0.1	13/07/07	03/08/07	21/12/07	02/01/08	EUR 46.23	1	0.00
121	68982	NL0000868081	1,000,000	WARRANT	CALL	European Aeronautic Defence and Space Company NV - EADS	EUR 28		5	0.2	13/07/07	03/08/07	21/12/07	02/01/08	EUR 22.41	1	0.00
122	68984	NL0000868107	1,000,000	WARRANT	CALL	Ercros SA	EUR 0.6		0.5	2	13/07/07	03/08/07	21/12/07	02/01/08	EUR 0.34	1	0.00
123	68985	NL0000868115	1,000,000	WARRANT	CALL	Faes Farma SA	EUR 17.5		5	0.2	13/07/07	03/08/07	21/12/07	02/01/08	EUR 9.94	1	0.00
124	68986	NL0000868123	1,000,000	WARRANT	CALL	France Telecom	EUR 21		2	0.5	13/07/07	03/08/07	21/12/07	02/01/08	EUR 24.66	1	1.83
125	68988	NL0000868149	1,000,000	WARRANT	CALL	Gamesa Corporacion Tecnologica SA	EUR 31		2	0.5	13/07/07	03/08/07	21/12/07	02/01/08	EUR 31.54	1	0.27
126	68990	NL0000868164	1,000,000	WARRANT	CALL	Google Inc	USD 625		50	0.02	13/07/07	03/08/07	21/12/07	02/01/08	USD 696.69	1.438	1.00
127	68992	NL0000868180	1,000,000	WARRANT	CALL	Grifols SA	EUR 17		5	0.2	13/07/07	03/08/07	21/12/07	02/01/08	EUR 15.76	1	0.00
128	68993	NL0000868198	1,000,000	WARRANT	CALL	Grifols SA	EUR 19		5	0.2	13/07/07	03/08/07	21/12/07	02/01/08	EUR 15.76	1	0.00
129	68994	NL0000868206	2,000,000	WARRANT	CALL	Iberdrola SA	EUR 11		1.25	0.8	13/07/07	03/08/07	21/12/07	02/01/08	EUR 10.49	1	0.00
130	68995	NL0000868214	2,000,000	WARRANT	CALL	Iberdrola SA	EUR 11.5		1.25	0.8	13/07/07	03/08/07	21/12/07	02/01/08	EUR 10.49	1	0.00
131	68997	NL0000868230	1,000,000	WARRANT	CALL	Iberia Lineas Aereas de Espana SA	EUR 3.8		0.5	2	13/07/07	03/08/07	21/12/07	02/01/08	EUR 3.04	1	0.00
132	68999	NL0000868255	1,000,000	WARRANT	CALL	Indra Sistemas	EUR 19		2	0.5	13/07/07	03/08/07	21/12/07	02/01/08	EUR 18.42	1	0.00
133	69002	NL0000868289	1,500,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 45		5	0.2	13/07/07	03/08/07	21/12/07	02/01/08	EUR 42.50	1	0.00
134	69003	NL0000868297	1,500,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 47		5	0.2	13/07/07	03/08/07	21/12/07	02/01/08	EUR 42.50	1	0.00
135	69005	NL0000868313	1,000,000	WARRANT	CALL	Jazztel PLC	EUR 0.5		0.5	2	13/07/07	03/08/07	21/12/07	02/01/08	EUR 0.34	1	0.00
136	69006	NL0000868321	1,000,000	WARRANT	CALL	Jazztel PLC	EUR 0.55		0.5	2	13/07/07	03/08/07	21/12/07	02/01/08	EUR 0.34	1	0.00
137	69008	NL0000868347	1,000,000	WARRANT	CALL	Nokia Oyj	EUR 22		2	0.5	13/07/07	03/08/07	21/12/07	02/01/08	EUR 27.00	1	2.50
138	69009	NL0000868354	1,000,000	WARRANT	CALL	Nokia Oyj	EUR 24		2	0.5	13/07/07	03/08/07	21/12/07	02/01/08	EUR 27.00	1	1.50

**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
139	69012	NL0000868388	1,500,000	WARRANT	CALL	Banco Popular Espanol SA	EUR 14.5		2	0.5	13/07/07	03/08/07	21/12/07	02/01/08	EUR 11.62	1	0.00
140	69013	NL0000868396	1,500,000	WARRANT	CALL	Banco Popular Espanol SA	EUR 15.5		2	0.5	13/07/07	03/08/07	21/12/07	02/01/08	EUR 11.62	1	0.00
141	69018	NL0000868446	3,000,000	WARRANT	CALL	Banco Santander SA	EUR 14		2	0.5	13/07/07	03/08/07	21/12/07	02/01/08	EUR 14.72	1	0.36
142	69019	NL0000868453	1,000,000	WARRANT	CALL	Sogecable SA	EUR 31		4	0.25	13/07/07	03/08/07	21/12/07	02/01/08	EUR 27.50	1	0.00
143	69020	NL0000868461	1,000,000	WARRANT	CALL	Sogecable SA	EUR 35		4	0.25	13/07/07	03/08/07	21/12/07	02/01/08	EUR 27.50	1	0.00
144	69022	NL0000868487	1,000,000	WARRANT	CALL	Sol Melia SA	EUR 18		4	0.25	13/07/07	03/08/07	21/12/07	02/01/08	EUR 10.39	1	0.00
145	69023	NL0000868495	1,000,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 38		5	0.2	13/07/07	03/08/07	21/12/07	02/01/08	EUR 27.95	1	0.00
146	69024	NL0000868503	1,000,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 40		5	0.2	13/07/07	03/08/07	21/12/07	02/01/08	EUR 27.95	1	0.00
147	69025	NL0000868511	1,000,000	WARRANT	CALL	Total SA	EUR 64		5	0.2	13/07/07	03/08/07	21/12/07	02/01/08	EUR 55.88	1	0.00
148	69026	NL0000868529	1,000,000	WARRANT	CALL	Total SA	EUR 66		5	0.2	13/07/07	03/08/07	21/12/07	02/01/08	EUR 55.88	1	0.00
149	69540	NL0000869220	1,000,000	WARRANT	CALL	Alcatel-Lucent	EUR 8.5		2	0.5	04/09/07	18/09/07	21/12/07	02/01/08	EUR 5.18	1	0.00
150	69542	NL0000869246	1,000,000	WARRANT	CALL	Alcatel-Lucent	EUR 9		2	0.5	04/09/07	18/09/07	21/12/07	02/01/08	EUR 5.18	1	0.00
151	69552	NL0000869345	3,000,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria SA	EUR 17.5		4	0.25	04/09/07	18/09/07	21/12/07	02/01/08	EUR 16.71	1	0.00
152	69554	NL0000869360	3,000,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria SA	EUR 18.5		4	0.25	04/09/07	18/09/07	21/12/07	02/01/08	EUR 16.71	1	0.00
153	69575	NL0000869576	1,000,000	WARRANT	CALL	Cisco Systems Inc	USD 33		5	0.2	04/09/07	18/09/07	21/12/07	02/01/08	USD 28.60	1.438	0.00
154	69584	NL0000869667	1,000,000	WARRANT	CALL	European Aeronautic Defence and Space Company NV - EADS	EUR 22		5	0.2	04/09/07	18/09/07	21/12/07	02/01/08	EUR 22.41	1	0.08
155	69586	NL0000869683	1,000,000	WARRANT	CALL	European Aeronautic Defence and Space Company NV - EADS	EUR 23		5	0.2	04/09/07	18/09/07	21/12/07	02/01/08	EUR 22.41	1	0.00
156	69591	NL0000869733	1,000,000	WARRANT	CALL	Ercros SA	EUR 0.45		0.5	2	04/09/07	18/09/07	21/12/07	02/01/08	EUR 0.34	1	0.00
157	69598	NL0000869808	1,000,000	WARRANT	CALL	Faes Farma SA	EUR 14.5		5	0.2	04/09/07	18/09/07	21/12/07	02/01/08	EUR 9.94	1	0.00
158	69667	NL0000870491	1,500,000	WARRANT	CALL	Banco Popular Español SA	EUR 13.5		2	0.5	04/09/07	18/09/07	21/12/07	02/01/08	EUR 11.62	1	0.00
159	69685	NL0000870673	1,000,000	WARRANT	CALL	Sogecable SA	EUR 29		4	0.25	04/09/07	18/09/07	21/12/07	02/01/08	EUR 27.50	1	0.00
160	69694	NL0006046849	1,000,000	WARRANT	CALL	Sol Melia SA	EUR 15		4	0.25	04/09/07	18/09/07	21/12/07	02/01/08	EUR 10.39	1	0.00
161	69696	NL0006046864	1,000,000	WARRANT	CALL	Sol Melia SA	EUR 16		4	0.25	04/09/07	18/09/07	21/12/07	02/01/08	EUR 10.39	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
162	69699	NL0006046898	1,000,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 32		5	0.2	04/09/07	18/09/07	21/12/07	02/01/08	EUR 27.95	1	0.00
163	69708	NL0006046989	1,000,000	WARRANT	CALL	Total SA	EUR 56		5	0.2	04/09/07	18/09/07	21/12/07	02/01/08	EUR 55.88	1	0.00
164	78204	NL0000655413	1,000,000	WARRANT	PUT	ORO	USD 600		50	0.02	25/10/06	14/11/06	21/12/07	02/01/08	USD 810.50	1.438	0.00
165	78205	NL0000655421	1,000,000	WARRANT	CALL	ORO	USD 600		50	0.02	25/10/06	14/11/06	21/12/07	02/01/08	USD 810.50	1.438	2.93
166	78206	NL0000655439	1,000,000	WARRANT	CALL	ORO	USD 650		50	0.02	25/10/06	14/11/06	21/12/07	02/01/08	USD 810.50	1.438	2.23
167	78207	NL0000655447	1,000,000	WARRANT	CALL	ORO	USD 700		50	0.02	25/10/06	14/11/06	21/12/07	02/01/08	USD 810.50	1.438	1.54
168	79523	NL0000657096	2,000,000	WARRANT	CALL	Tipo de Cambio EUR/USD (Dólares USA por 1 EURO)	USD 1.35		0.1	10	26/01/07	13/02/07	21/12/07	02/01/08	USD 1.4380	1.438	0.61
169	79524	NL0000657104	2,000,000	WARRANT	CALL	Tipo de Cambio EUR/USD (Dólares USA por 1 EURO)	USD 1.4		0.1	10	26/01/07	13/02/07	21/12/07	02/01/08	USD 1.4380	1.438	0.26



BNP PARIBAS

En Madrid, a 27 de Diciembre de 2007

El Emisor: BNP Paribas Arbitrage Issuance B.V.

P.p.:

D^a: Maria Amparo Pérez Camino Pinto

D. Alberto Domínguez Fernández