



**BNP PARIBAS**

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

**EMISIONES CON  
VENCIMIENTO 18/06/10  
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.



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	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	A6337	NL0009308485	500,000	WARRANT	CALL	DAX Index	EUR 5800			500	0.002	18/06/10	23/06/10	EUR 6223.84	1	0.85
2	A6338	NL0009308493	500,000	WARRANT	CALL	DAX Index	EUR 6200			500	0.002	18/06/10	23/06/10	EUR 6223.84	1	0.05
3	A6339	NL0009308501	500,000	WARRANT	PUT	DAX Index	EUR 5200			500	0.002	18/06/10	23/06/10	EUR 6223.84	1	0.00
4	A8558	NL0009375831	500,000	WARRANT	PUT	DAX Index	EUR 5800			500	0.002	18/06/10	23/06/10	EUR 6223.84	1	0.00
5	54196	NL0009342732	500,000	TURBO	CALL	IBEX 35® Index	EUR 8200	8200		1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	1.78
6	P0020	NL0009343573	500,000	TURBO PRO	CALL	IBEX 35® Index	EUR 11450	11450	NO ACTIVADO	1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.00
7	P0021	NL0009343581	500,000	TURBO PRO	CALL	IBEX 35® Index	EUR 11650	11650	NO ACTIVADO	1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.00
8	P0032	NL0009415546	500,000	TURBO PRO	PUT	IBEX 35® Index	EUR 10750	10750		1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.77
9	54207	NL0009342849	500,000	TURBO	PUT	IBEX 35® Index	EUR 10200	10200		1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.22
10	54208	NL0009342856	500,000	TURBO	PUT	IBEX 35® Index	EUR 10400	10400		1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.42
11	54209	NL0009342864	500,000	TURBO	PUT	IBEX 35® Index	EUR 10600	10600		1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.62
12	54303	NL0009377282	500,000	TURBO	PUT	IBEX 35® Index	EUR 11600	11600		1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	1.62
13	54304	NL0009377290	500,000	TURBO	PUT	IBEX 35® Index	EUR 11800	11800		1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	1.82
14	54305	NL0009377308	500,000	TURBO	PUT	IBEX 35® Index	EUR 12000	12000		1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	2.02
15	54306	NL0009377316	500,000	TURBO	PUT	IBEX 35® Index	EUR 12200	12200		1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	2.22
16	54307	NL0009377324	500,000	TURBO	PUT	IBEX 35® Index	EUR 12400	12400		1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	2.42
17	54308	NL0009377332	500,000	TURBO	PUT	IBEX 35® Index	EUR 12600	12600		1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	2.62

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18	54309	NL0009377340	500,000	TURBO	PUT	IBEX 35® Index	EUR 12800	12800		1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	2.82
19	A7922	NL0009342492	500,000	WARRANT	CALL	IBEX 35® Index	EUR 10250			1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.00
20	A7925	NL0009342526	500,000	WARRANT	CALL	IBEX 35® Index	EUR 10750			1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.00
21	A7927	NL0009342542	500,000	WARRANT	CALL	IBEX 35® Index	EUR 11250			1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.00
22	A8559	NL0009375849	500,000	WARRANT	CALL	IBEX 35® Index	EUR 11750			1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.00
23	A5217	NL0009240837	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 12250			1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.00
24	A6102	NL0009242890	1,000,000	WARRANT	CALL	IBEX 35® Index	EUR 12750			1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.00
25	A5220	NL0009240860	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 13250			1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.00
26	A5222	NL0009240886	1,500,000	WARRANT	CALL	IBEX 35® Index	EUR 14250			1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.00
27	A5223	NL0009240894	1,500,000	WARRANT	PUT	IBEX 35® Index	EUR 8250			1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.00
28	A7930	NL0009342575	500,000	WARRANT	PUT	IBEX 35® Index	EUR 8750			1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.00
29	A5224	NL0009240902	1,500,000	WARRANT	PUT	IBEX 35® Index	EUR 9250			1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.00
30	A7932	NL0009342591	500,000	WARRANT	PUT	IBEX 35® Index	EUR 9750			1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.00
31	A5225	NL0009240910	1,500,000	WARRANT	PUT	IBEX 35® Index	EUR 10250			1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	0.27
32	A6104	NL0009242916	1,000,000	WARRANT	PUT	IBEX 35® Index	EUR 11250			1000	0.001	18/06/10	23/06/10	EUR 9983.6	1	1.27
33	A7937	NL0009342641	500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1100			100	0.01	18/06/10	23/06/10	USD 1117.51	1.2372	0.14
34	A7938	NL0009342658	500,000	WARRANT	CALL	Standard & Poors' 500 Index	USD 1150			100	0.01	18/06/10	23/06/10	USD 1117.51	1.2372	0.00

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35	A4290	NL0009211978	1,000,000	WARRANT	CALL	Standard & Poors' 500 Index	USD	1200			100	0.01	18/06/10	23/06/10	USD	1117.51	1.2372	0.00
36	A6346	NL0009308576	500,000	WARRANT	PUT	Standard & Poors' 500 Index	USD	950			100	0.01	18/06/10	23/06/10	USD	1117.51	1.2372	0.00
37	A7939	NL0009342666	500,000	WARRANT	PUT	Standard & Poors' 500 Index	USD	1000			100	0.01	18/06/10	23/06/10	USD	1117.51	1.2372	0.00
38	A7940	NL0009342674	500,000	WARRANT	PUT	Standard & Poors' 500 Index	USD	1050			100	0.01	18/06/10	23/06/10	USD	1117.51	1.2372	0.00
39	A7941	NL0009342682	500,000	WARRANT	CALL	Eurostoxx 50® Index	EUR	2700			500	0.002	18/06/10	23/06/10	EUR	2733.55	1	0.07
40	A6348	NL0009308592	500,000	WARRANT	CALL	Eurostoxx 50® Index	EUR	2900			500	0.002	18/06/10	23/06/10	EUR	2733.55	1	0.00
41	A8570	NL0009375955	500,000	WARRANT	CALL	Eurostoxx 50® Index	EUR	3000			500	0.002	18/06/10	23/06/10	EUR	2733.55	1	0.00
42	A4294	NL0009212018	1,000,000	WARRANT	CALL	Eurostoxx 50® Index	EUR	3200			500	0.002	18/06/10	23/06/10	EUR	2733.55	1	0.00
43	A4295	NL0009212026	1,000,000	WARRANT	PUT	Eurostoxx 50® Index	EUR	2300			500	0.002	18/06/10	23/06/10	EUR	2733.55	1	0.00
44	A7945	NL0009342724	500,000	WARRANT	PUT	Eurostoxx 50® Index	EUR	2500			500	0.002	18/06/10	23/06/10	EUR	2733.55	1	0.00
45	A6109	NL0009242965	750,000	WARRANT	PUT	Eurostoxx 50® Index	EUR	2700			500	0.002	18/06/10	23/06/10	EUR	2733.55	1	0.00
46	A8118	NL0009375203	250,000	WARRANT	CALL	Apple Inc	USD	210			20	0.05	18/06/10	23/06/10	USD	274.16	1.2372	2.59
47	A8120	NL0009375229	250,000	WARRANT	CALL	Apple Inc	USD	230			20	0.05	18/06/10	23/06/10	USD	274.16	1.2372	1.78
48	A6492	NL0009310036	250,000	WARRANT	CALL	Apple Inc	USD	250			20	0.05	18/06/10	23/06/10	USD	274.16	1.2372	0.98
49	A6350	NL0009308618	250,000	WARRANT	CALL	Abengoa SA	EUR	21			5	0.2	18/06/10	23/06/10	EUR	16.91	1	0.00
50	A6351	NL0009308626	250,000	WARRANT	CALL	Abengoa SA	EUR	23			5	0.2	18/06/10	23/06/10	EUR	16.91	1	0.00
51	A7946	NL0009343664	250,000	WARRANT	CALL	ACS Actividades de Construcción y Servicios SA	EUR	33			5	0.2	18/06/10	23/06/10	EUR	31.535	1	0.00

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52	A6354	NL0009308659	250,000	WARRANT	CALL	ACS Actividades de Construcción y Servicios SA	EUR	36			10	0.1	18/06/10	23/06/10	EUR	31.535	1	0.00
53	A6355	NL0009308667	250,000	WARRANT	CALL	ACS Actividades de Construcción y Servicios SA	EUR	40			10	0.1	18/06/10	23/06/10	EUR	31.535	1	0.00
54	A7949	NL0009343698	250,000	WARRANT	CALL	Acerinox SA	EUR	13.5			2	0.5	18/06/10	23/06/10	EUR	13.175	1	0.00
55	A6358	NL0009308691	250,000	WARRANT	CALL	Acerinox SA	EUR	15			5	0.2	18/06/10	23/06/10	EUR	13.175	1	0.00
56	A6360	NL0009308717	250,000	WARRANT	CALL	Acerinox SA	EUR	16			5	0.2	18/06/10	23/06/10	EUR	13.175	1	0.00
57	A7951	NL0009343714	250,000	WARRANT	CALL	Laboratorios Almirall SA	EUR	10.5			2	0.5	18/06/10	23/06/10	EUR	6.95	1	0.00
58	A7952	NL0009343722	250,000	WARRANT	CALL	Acciona SA	EUR	85			20	0.05	18/06/10	23/06/10	EUR	66.33	1	0.00
59	A7953	NL0009343730	250,000	WARRANT	CALL	Acciona SA	EUR	90			20	0.05	18/06/10	23/06/10	EUR	66.33	1	0.00
60	A6363	NL0009308741	250,000	WARRANT	CALL	Acciona SA	EUR	95			50	0.02	18/06/10	23/06/10	EUR	66.33	1	0.00
61	A6364	NL0009308758	250,000	WARRANT	CALL	Acciona SA	EUR	105			50	0.02	18/06/10	23/06/10	EUR	66.33	1	0.00
62	A7956	NL0009343763	250,000	WARRANT	CALL	Avanzit SA	EUR	0.75			1	1	18/06/10	23/06/10	EUR	0.525	1	0.00
63	A6368	NL0009308790	250,000	WARRANT	CALL	Avanzit SA	EUR	0.9			1	1	18/06/10	23/06/10	EUR	0.525	1	0.00
64	A8124	NL0009375260	250,000	WARRANT	CALL	Bank of America Corp	USD	15			2	0.5	18/06/10	23/06/10	USD	15.82	1.2372	0.33
65	A8126	NL0009375286	250,000	WARRANT	CALL	Bank of America Corp	USD	16			2	0.5	18/06/10	23/06/10	USD	15.82	1.2372	0.00
66	A8128	NL0009375302	250,000	WARRANT	CALL	Bank of America Corp	USD	17			2	0.5	18/06/10	23/06/10	USD	15.82	1.2372	0.00
67	A8651	NL0009376763	250,000	WARRANT	CALL	Bank of America Corp	USD	18			2	0.5	18/06/10	23/06/10	USD	15.82	1.2372	0.00
68	54407	NL0009416189	500,000	TURBO	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR	9.5	9.5		2	0.5	18/06/10	23/06/10	EUR	9.36	1	0.07

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69	54408	NL0009416197	500,000	TURBO	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 10	10		2	0.5	18/06/10	23/06/10	EUR 9.36	1	0.32
70	54362	NL0009415686	500,000	TURBO	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 10.5	10.5		2	0.5	18/06/10	23/06/10	EUR 9.36	1	0.57
71	54363	NL0009415694	500,000	TURBO	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 11	11		2	0.5	18/06/10	23/06/10	EUR 9.36	1	0.82
72	54364	NL0009415702	500,000	TURBO	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 11.5	11.5		2	0.5	18/06/10	23/06/10	EUR 9.36	1	1.07
73	54365	NL0009415710	500,000	TURBO	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 12	12		2	0.5	18/06/10	23/06/10	EUR 9.36	1	1.32
74	54366	NL0009415728	500,000	TURBO	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 12.5	12.5		2	0.5	18/06/10	23/06/10	EUR 9.36	1	1.57
75	54367	NL0009415736	500,000	TURBO	PUT	Banco Bilbao Vizcaya Argentaria S.A.	EUR 13	13		2	0.5	18/06/10	23/06/10	EUR 9.36	1	1.82
76	A7959	NL0009343797	500,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 10			2	0.5	18/06/10	23/06/10	EUR 9.36	1	0.00
77	A7961	NL0009343813	500,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 10.5			2	0.5	18/06/10	23/06/10	EUR 9.36	1	0.00
78	A7962	NL0009343821	500,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 11			2	0.5	18/06/10	23/06/10	EUR 9.36	1	0.00
79	A7964	NL0009343847	500,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 11.5			2	0.5	18/06/10	23/06/10	EUR 9.36	1	0.00
80	A6369	NL0009308808	500,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 13			2	0.5	18/06/10	23/06/10	EUR 9.36	1	0.00
81	A6370	NL0009308816	500,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 14			2	0.5	18/06/10	23/06/10	EUR 9.36	1	0.00
82	A4315	NL0009212224	1,000,000	WARRANT	CALL	Banco Bilbao Vizcaya Argentaria S.A.	EUR 15			2	0.5	18/06/10	23/06/10	EUR 9.36	1	0.00
83	A7972	NL0009343920	250,000	WARRANT	CALL	Bankinter SA	EUR 6.2			1	1	18/06/10	23/06/10	EUR 5.4	1	0.00
84	A7975	NL0009343953	250,000	WARRANT	CALL	Bankinter SA	EUR 6.7			1	1	18/06/10	23/06/10	EUR 5.4	1	0.00
85	A7977	NL0009343979	250,000	WARRANT	CALL	Bankinter SA	EUR 7.2			1	1	18/06/10	23/06/10	EUR 5.4	1	0.00

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86	A6375	NL0009308865	250,000	WARRANT	CALL	Bankinter SA	EUR 7.75			2	0.5	18/06/10	23/06/10	EUR 5.4	1	0.00
87	A6377	NL0009308881	250,000	WARRANT	CALL	Bankinter SA	EUR 8.25			2	0.5	18/06/10	23/06/10	EUR 5.4	1	0.00
88	A6379	NL0009308907	250,000	WARRANT	CALL	Bankinter SA	EUR 8.75			2	0.5	18/06/10	23/06/10	EUR 5.4	1	0.00
89	A7984	NL0009344043	250,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 20.13			4.909	0.2037	18/06/10	23/06/10	EUR 19	1	0.00
90	A7986	NL0009344068	250,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 21.11			4.909	0.2037	18/06/10	23/06/10	EUR 19	1	0.00
91	A7987	NL0009344076	250,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 22.09			4.909	0.2037	18/06/10	23/06/10	EUR 19	1	0.00
92	A6382	NL0009308931	250,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 24.05			9.818	0.1019	18/06/10	23/06/10	EUR 19	1	0.00
93	A6383	NL0009308949	250,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 26.02			9.818	0.1019	18/06/10	23/06/10	EUR 19	1	0.00
94	A6385	NL0009308964	250,000	WARRANT	CALL	Bolsas y Mercados Españoles SA	EUR 27			9.818	0.1019	18/06/10	23/06/10	EUR 19	1	0.00
95	A8132	NL0009375344	250,000	WARRANT	CALL	Citigroup Inc	USD 3.4			1	1	18/06/10	23/06/10	USD 4.01	1.2372	0.49
96	A8134	NL0009375369	250,000	WARRANT	CALL	Citigroup Inc	USD 3.8			1	1	18/06/10	23/06/10	USD 4.01	1.2372	0.17
97	A8139	NL0009375419	250,000	WARRANT	CALL	Cisco Systems Inc	USD 24			2	0.5	18/06/10	23/06/10	USD 23.49	1.2372	0.00
98	A6494	NL0009310051	250,000	WARRANT	CALL	Cisco Systems Inc	USD 25			5	0.2	18/06/10	23/06/10	USD 23.49	1.2372	0.00
99	A6495	NL0009310069	250,000	WARRANT	CALL	Cisco Systems Inc	USD 27			5	0.2	18/06/10	23/06/10	USD 23.49	1.2372	0.00
100	A8659	NL0009376847	250,000	WARRANT	CALL	Cisco Systems Inc	USD 29			2	0.5	18/06/10	23/06/10	USD 23.49	1.2372	0.00
101	A8141	NL0009375435	250,000	WARRANT	CALL	Deutsche Bank AG	EUR 45			5	0.2	18/06/10	23/06/10	EUR 50.43	1	1.09
102	A8142	NL0009375443	250,000	WARRANT	CALL	Deutsche Bank AG	EUR 48			5	0.2	18/06/10	23/06/10	EUR 50.43	1	0.49

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103	A8143	NL0009375450	250,000	WARRANT	CALL	Deutsche Bank AG	EUR	51			5	0.2	18/06/10	23/06/10	EUR	50.43	1	0.00
104	A8664	NL0009376896	250,000	WARRANT	CALL	Deutsche Bank AG	EUR	55			5	0.2	18/06/10	23/06/10	EUR	50.43	1	0.00
105	A8666	NL0009376912	250,000	WARRANT	CALL	Deutsche Bank AG	EUR	59			5	0.2	18/06/10	23/06/10	EUR	50.43	1	0.00
106	A7992	NL0009344126	250,000	WARRANT	CALL	Ercros SA	EUR	1.5			1	1	18/06/10	23/06/10	EUR	0.86	1	0.00
107	A6117	NL0009243047	500,000	WARRANT	CALL	Ercros SA	EUR	2			1	1	18/06/10	23/06/10	EUR	0.86	1	0.00
108	A6389	NL0009309004	250,000	WARRANT	CALL	Enagas SA	EUR	15.5			5	0.2	18/06/10	23/06/10	EUR	14.205	1	0.00
109	A6390	NL0009309012	250,000	WARRANT	CALL	Enagas SA	EUR	16.5			5	0.2	18/06/10	23/06/10	EUR	14.205	1	0.00
110	A6391	NL0009309020	250,000	WARRANT	CALL	Enagas SA	EUR	17.5			5	0.2	18/06/10	23/06/10	EUR	14.205	1	0.00
111	54271	NL0009343482	500,000	TURBO	PUT	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD	1.42	1.42		0.1	10	18/06/10	23/06/10	USD	1.2372	1.2372	1.48
112	54272	NL0009343490	500,000	TURBO	PUT	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD	1.44	1.44		0.1	10	18/06/10	23/06/10	USD	1.2372	1.2372	1.64
113	54116	NL0009310820	500,000	TURBO	PUT	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD	1.48	1.48		0.1	10	18/06/10	23/06/10	USD	1.2372	1.2372	1.96
114	54117	NL0009310838	500,000	TURBO	PUT	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD	1.5	1.5		0.1	10	18/06/10	23/06/10	USD	1.2372	1.2372	2.12
115	54118	NL0009310846	500,000	TURBO	PUT	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD	1.52	1.52		0.1	10	18/06/10	23/06/10	USD	1.2372	1.2372	2.29
116	54119	NL0009310853	500,000	TURBO	PUT	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD	1.54	1.54		0.1	10	18/06/10	23/06/10	USD	1.2372	1.2372	2.45
117	54120	NL0009310861	500,000	TURBO	PUT	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD	1.56	1.56		0.1	10	18/06/10	23/06/10	USD	1.2372	1.2372	2.61
118	54121	NL0009310879	500,000	TURBO	PUT	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD	1.6	1.6		0.1	10	18/06/10	23/06/10	USD	1.2372	1.2372	2.93
119	54122	NL0009310887	500,000	TURBO	PUT	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD	1.64	1.64		0.1	10	18/06/10	23/06/10	USD	1.2372	1.2372	3.26



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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)
120	54123	NL0009310895	500,000	TURBO	PUT	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.68	1.68	0.1	10	18/06/10	23/06/10	USD 1.2372	1.2372	3.58
121	54124	NL0009310903	500,000	TURBO	PUT	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.72	1.72	0.1	10	18/06/10	23/06/10	USD 1.2372	1.2372	3.90
122	A8180	NL0009344753	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.38		0.1	10	18/06/10	23/06/10	USD 1.2372	1.2372	0.00
123	A8181	NL0009344761	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.4		0.1	10	18/06/10	23/06/10	USD 1.2372	1.2372	0.00
124	A8183	NL0009344787	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.44		0.1	10	18/06/10	23/06/10	USD 1.2372	1.2372	0.00
125	A6508	NL0009310192	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.48		0.1	10	18/06/10	23/06/10	USD 1.2372	1.2372	0.00
126	99193	NL0006544397	1,000,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.5		0.1	10	18/06/10	23/06/10	USD 1.2372	1.2372	0.00
127	A6510	NL0009310218	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.52		0.1	10	18/06/10	23/06/10	USD 1.2372	1.2372	0.00
128	A6511	NL0009310226	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.54		0.1	10	18/06/10	23/06/10	USD 1.2372	1.2372	0.00
129	A3758	NL0009103209	1,000,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.56		0.1	10	18/06/10	23/06/10	USD 1.2372	1.2372	0.00
130	A6513	NL0009310242	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.58		0.1	10	18/06/10	23/06/10	USD 1.2372	1.2372	0.00
131	A6515	NL0009310267	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.6		0.1	10	18/06/10	23/06/10	USD 1.2372	1.2372	0.00
132	A6517	NL0009310283	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.64		0.1	10	18/06/10	23/06/10	USD 1.2372	1.2372	0.00
133	A6519	NL0009310309	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.68		0.1	10	18/06/10	23/06/10	USD 1.2372	1.2372	0.00
134	A6521	NL0009310325	500,000	WARRANT	CALL	Tipo de Cambio EUR/USD (expresado en número de USD por 1 EUR)	USD 1.72		0.1	10	18/06/10	23/06/10	USD 1.2372	1.2372	0.00
135	A7994	NL0009344142	250,000	WARRANT	CALL	Faes Farma SA	EUR 3.32		0.9233	1.0831	18/06/10	23/06/10	EUR 2.99	1	0.00
136	A6396	NL0009309079	250,000	WARRANT	CALL	Faes Farma SA	EUR 4.15		1.8465	0.5416	18/06/10	23/06/10	EUR 2.99	1	0.00



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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)	
137	A7997	NL0009344175	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	27	5	0.2	18/06/10	23/06/10	EUR	18.56	1	0.00
138	A7998	NL0009344183	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	29	5	0.2	18/06/10	23/06/10	EUR	18.56	1	0.00
139	A6397	NL0009309087	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	31	10	0.1	18/06/10	23/06/10	EUR	18.56	1	0.00
140	A6398	NL0009309095	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	33	10	0.1	18/06/10	23/06/10	EUR	18.56	1	0.00
141	A6399	NL0009309103	250,000	WARRANT	CALL	Fomento de Construcciones y Contratas SA	EUR	35	10	0.1	18/06/10	23/06/10	EUR	18.56	1	0.00
142	A8002	NL0009344225	250,000	WARRANT	CALL	Ferrovial SA	EUR	7	2	0.5	18/06/10	23/06/10	EUR	5.671	1	0.00
143	A8004	NL0009344241	250,000	WARRANT	CALL	Ferrovial SA	EUR	7.5	2	0.5	18/06/10	23/06/10	EUR	5.671	1	0.00
144	A6402	NL0009309137	250,000	WARRANT	CALL	Ferrovial SA	EUR	8	2.5	0.4	18/06/10	23/06/10	EUR	5.671	1	0.00
145	A6403	NL0009309145	250,000	WARRANT	CALL	Ferrovial SA	EUR	8.5	2.5	0.4	18/06/10	23/06/10	EUR	5.671	1	0.00
146	A6404	NL0009309152	250,000	WARRANT	CALL	Ferrovial SA	EUR	9	2.5	0.4	18/06/10	23/06/10	EUR	5.671	1	0.00
147	A8008	NL0009344282	250,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	9.5	2	0.5	18/06/10	23/06/10	EUR	8.076	1	0.00
148	A8010	NL0009344308	250,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	10	2	0.5	18/06/10	23/06/10	EUR	8.076	1	0.00
149	A8012	NL0009344324	250,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	10.5	2	0.5	18/06/10	23/06/10	EUR	8.076	1	0.00
150	A8013	NL0009344332	250,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	11	2	0.5	18/06/10	23/06/10	EUR	8.076	1	0.00
151	A6409	NL0009309202	250,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	14	5	0.2	18/06/10	23/06/10	EUR	8.076	1	0.00
152	A6410	NL0009309210	250,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	15	5	0.2	18/06/10	23/06/10	EUR	8.076	1	0.00
153	A6411	NL0009309228	250,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	16	5	0.2	18/06/10	23/06/10	EUR	8.076	1	0.00

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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)	
154	A6412	NL0009309236	250,000	WARRANT	CALL	Gamesa Corporación Tecnológica SA	EUR	17								
									5	0.2	18/06/10	23/06/10	EUR	8.076	1	0.00
155	A8017	NL0009344373	250,000	WARRANT	CALL	Gas Natural SDG SA	EUR	14								
									2	0.5	18/06/10	23/06/10	EUR	13.1	1	0.00
156	A6416	NL0009309277	250,000	WARRANT	CALL	Gas Natural SDG SA	EUR	15								
									5	0.2	18/06/10	23/06/10	EUR	13.1	1	0.00
157	A6417	NL0009309285	250,000	WARRANT	CALL	Gas Natural SDG SA	EUR	17								
									5	0.2	18/06/10	23/06/10	EUR	13.1	1	0.00
158	A8146	NL0009375484	250,000	WARRANT	CALL	Google Inc	USD	570								
									100	0.01	18/06/10	23/06/10	USD	500.03	1.2372	0.00
159	A6497	NL0009310085	250,000	WARRANT	CALL	Google Inc	USD	625								
									100	0.01	18/06/10	23/06/10	USD	500.03	1.2372	0.00
160	A6498	NL0009310093	250,000	WARRANT	CALL	Google Inc	USD	675								
									100	0.01	18/06/10	23/06/10	USD	500.03	1.2372	0.00
161	A8024	NL0009344449	250,000	WARRANT	CALL	Grifols SA	EUR	11.5								
									2	0.5	18/06/10	23/06/10	EUR	8.931	1	0.00
162	A6419	NL0009309301	250,000	WARRANT	CALL	Grifols SA	EUR	12.5								
									5	0.2	18/06/10	23/06/10	EUR	8.931	1	0.00
163	A6420	NL0009309319	250,000	WARRANT	CALL	Grifols SA	EUR	13.5								
									5	0.2	18/06/10	23/06/10	EUR	8.931	1	0.00
164	A6421	NL0009309327	250,000	WARRANT	CALL	Grifols SA	EUR	14.5								
									5	0.2	18/06/10	23/06/10	EUR	8.931	1	0.00
165	A8151	NL0009375534	250,000	WARRANT	CALL	Goldman Sachs Group Inc	USD	160								
									20	0.05	18/06/10	23/06/10	USD	138.18	1.2372	0.00
166	A8152	NL0009375542	250,000	WARRANT	CALL	Goldman Sachs Group Inc	USD	175								
									20	0.05	18/06/10	23/06/10	USD	138.18	1.2372	0.00
167	A8026	NL0009344464	500,000	WARRANT	CALL	Iberdrola SA	EUR	6								
									1	1	18/06/10	23/06/10	EUR	5.375	1	0.00
168	A8028	NL0009344480	500,000	WARRANT	CALL	Iberdrola SA	EUR	6.4								
									1	1	18/06/10	23/06/10	EUR	5.375	1	0.00
169	A6422	NL0009309335	500,000	WARRANT	CALL	Iberdrola SA	EUR	7								
									2	0.5	18/06/10	23/06/10	EUR	5.375	1	0.00
170	A6425	NL0009309368	100,000	WARRANT	CALL	Iberia Lineas Aéreas de España SA	EUR	2.2								
									1	1	18/06/10	23/06/10	EUR	2.473	1	0.27

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	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)
171	A6426	NL0009309376	100,000	WARRANT	CALL	Iberia Lineas Aéreas de España SA	EUR 2.4			1	1	18/06/10	23/06/10	EUR 2.473	1	0.07
172	A6427	NL0009309384	100,000	WARRANT	CALL	Iberia Lineas Aéreas de España SA	EUR 2.6			1	1	18/06/10	23/06/10	EUR 2.473	1	0.00
173	A8042	NL0009344621	250,000	WARRANT	CALL	Iberdrola Renovables SA	EUR 3.2			1	1	18/06/10	23/06/10	EUR 2.702	1	0.00
174	A8044	NL0009344647	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 15.5			2	0.5	18/06/10	23/06/10	EUR 14.055	1	0.00
175	A6430	NL0009309418	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 16.5			5	0.2	18/06/10	23/06/10	EUR 14.055	1	0.00
176	A6431	NL0009309426	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 17.5			5	0.2	18/06/10	23/06/10	EUR 14.055	1	0.00
177	A6432	NL0009309434	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 18.5			5	0.2	18/06/10	23/06/10	EUR 14.055	1	0.00
178	A6433	NL0009309442	250,000	WARRANT	CALL	Indra Sistemas SA	EUR 19.5			5	0.2	18/06/10	23/06/10	EUR 14.055	1	0.00
179	A8157	NL0009375591	250,000	WARRANT	CALL	Intel Corp	USD 20			2	0.5	18/06/10	23/06/10	USD 21.41	1.2372	0.57
180	A6500	NL0009310119	250,000	WARRANT	CALL	Intel Corp	USD 21			5	0.2	18/06/10	23/06/10	USD 21.41	1.2372	0.07
181	A6501	NL0009310127	250,000	WARRANT	CALL	Intel Corp	USD 23			5	0.2	18/06/10	23/06/10	USD 21.41	1.2372	0.00
182	A6436	NL0009309475	250,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 43			10	0.1	18/06/10	23/06/10	EUR 49.085	1	0.61
183	A6437	NL0009309483	250,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 45			10	0.1	18/06/10	23/06/10	EUR 49.085	1	0.41
184	A6438	NL0009309491	250,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 47			10	0.1	18/06/10	23/06/10	EUR 49.085	1	0.21
185	A6439	NL0009309509	250,000	WARRANT	CALL	Industria de Diseño Textil SA (Inditex SA)	EUR 49			10	0.1	18/06/10	23/06/10	EUR 49.085	1	0.01
186	A8055	NL0009374578	250,000	WARRANT	CALL	Jazztel PLC	EUR 2.5			2	0.5	18/06/10	23/06/10	EUR 2.754	1	0.13
187	A8161	NL0009375633	250,000	WARRANT	CALL	JPMorgan Chase & Co	USD 39			5	0.2	18/06/10	23/06/10	USD 39.18	1.2372	0.03

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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)			
188	A8163	NL0009375658	250,000	WARRANT	CALL	JPMorgan Chase & Co	USD	41			5	0.2	18/06/10	23/06/10	USD	39.18	1.2372	0.00
189	A8165	NL0009375674	250,000	WARRANT	CALL	JPMorgan Chase & Co	USD	43			5	0.2	18/06/10	23/06/10	USD	39.18	1.2372	0.00
190	A8166	NL0009375682	250,000	WARRANT	CALL	JPMorgan Chase & Co	USD	45			5	0.2	18/06/10	23/06/10	USD	39.18	1.2372	0.00
191	A8057	NL0009374594	250,000	WARRANT	CALL	Mapfre SA	EUR	2.69			0.9973	1.0027	18/06/10	23/06/10	EUR	2.295	1	0.00
192	A8058	NL0009374602	250,000	WARRANT	CALL	Mapfre SA	EUR	2.99			0.9973	1.0027	18/06/10	23/06/10	EUR	2.295	1	0.00
193	A8172	NL0009375740	250,000	WARRANT	CALL	Microsoft Corp	USD	29			5	0.2	18/06/10	23/06/10	USD	26.44	1.2372	0.00
194	A6503	NL0009310143	250,000	WARRANT	CALL	Microsoft Corp	USD	31			5	0.2	18/06/10	23/06/10	USD	26.44	1.2372	0.00
195	A6504	NL0009310150	250,000	WARRANT	CALL	Microsoft Corp	USD	33			5	0.2	18/06/10	23/06/10	USD	26.44	1.2372	0.00
196	A6505	NL0009310168	250,000	WARRANT	CALL	Microsoft Corp	USD	35			5	0.2	18/06/10	23/06/10	USD	26.44	1.2372	0.00
197	A8061	NL0009374636	250,000	WARRANT	CALL	Banco Popular Español SA	EUR	5.2			1	1	18/06/10	23/06/10	EUR	4.842	1	0.00
198	A8063	NL0009374651	250,000	WARRANT	CALL	Banco Popular Español SA	EUR	5.6			1	1	18/06/10	23/06/10	EUR	4.842	1	0.00
199	A6445	NL0009309566	250,000	WARRANT	CALL	Banco Popular Español SA	EUR	6.25			2	0.5	18/06/10	23/06/10	EUR	4.842	1	0.00
200	A6447	NL0009309582	250,000	WARRANT	CALL	Banco Popular Español SA	EUR	6.75			2	0.5	18/06/10	23/06/10	EUR	4.842	1	0.00
201	A6448	NL0009309590	250,000	WARRANT	CALL	Banco Popular Español SA	EUR	7.25			2	0.5	18/06/10	23/06/10	EUR	4.842	1	0.00
202	A6449	NL0009309608	250,000	WARRANT	CALL	Banco Popular Español SA	EUR	7.75			2	0.5	18/06/10	23/06/10	EUR	4.842	1	0.00
203	A8070	NL0009374727	250,000	WARRANT	CALL	Prosegur Compañía de Seguridad SA	EUR	32			5	0.2	18/06/10	23/06/10	EUR	37.6	1	1.12
204	A8071	NL0009374735	500,000	WARRANT	CALL	Repsol YPF	EUR	16.5			2	0.5	18/06/10	23/06/10	EUR	17.825	1	0.66

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	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)
205	A8073	NL0009374750	500,000	WARRANT	CALL	Repsol YPF	EUR 17.5			2	0.5	18/06/10	23/06/10	EUR 17.825	1	0.16
206	A8075	NL0009374776	500,000	WARRANT	CALL	Repsol YPF	EUR 18.5			2	0.5	18/06/10	23/06/10	EUR 17.825	1	0.00
207	A6453	NL0009309640	500,000	WARRANT	CALL	Repsol YPF	EUR 19.5			5	0.2	18/06/10	23/06/10	EUR 17.825	1	0.00
208	A6454	NL0009309657	500,000	WARRANT	CALL	Repsol YPF	EUR 20.5			5	0.2	18/06/10	23/06/10	EUR 17.825	1	0.00
209	A6455	NL0009309665	500,000	WARRANT	CALL	Repsol YPF	EUR 21.5			5	0.2	18/06/10	23/06/10	EUR 17.825	1	0.00
210	A8084	NL0009374867	500,000	WARRANT	CALL	Banco Santander SA	EUR 9.25			2	0.5	18/06/10	23/06/10	EUR 9.35	1	0.05
211	A8085	NL0009374875	500,000	WARRANT	CALL	Banco Santander SA	EUR 9.75			2	0.5	18/06/10	23/06/10	EUR 9.35	1	0.00
212	A8086	NL0009374883	500,000	WARRANT	CALL	Banco Santander SA	EUR 10.25			2	0.5	18/06/10	23/06/10	EUR 9.35	1	0.00
213	A8087	NL0009374891	500,000	WARRANT	CALL	Banco Santander SA	EUR 10.75			2	0.5	18/06/10	23/06/10	EUR 9.35	1	0.00
214	A8633	NL0009376581	500,000	WARRANT	CALL	Banco Santander SA	EUR 11.75			2	0.5	18/06/10	23/06/10	EUR 9.35	1	0.00
215	A6459	NL0009309707	500,000	WARRANT	CALL	Banco Santander SA	EUR 12.25			2	0.5	18/06/10	23/06/10	EUR 9.35	1	0.00
216	A6461	NL0009309723	500,000	WARRANT	CALL	Banco Santander SA	EUR 13.25			2	0.5	18/06/10	23/06/10	EUR 9.35	1	0.00
217	A6462	NL0009309731	500,000	WARRANT	CALL	Banco Santander SA	EUR 14.25			2	0.5	18/06/10	23/06/10	EUR 9.35	1	0.00
218	A8096	NL0009374982	250,000	WARRANT	CALL	Sol Melia SA	EUR 5.5			2	0.5	18/06/10	23/06/10	EUR 5.58	1	0.04
219	A8637	NL0009376623	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 7			2	0.5	18/06/10	23/06/10	EUR 4.48	1	0.00
220	A8097	NL0009374990	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 7.5			2	0.5	18/06/10	23/06/10	EUR 4.48	1	0.00
221	A8098	NL0009375005	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR 8			2	0.5	18/06/10	23/06/10	EUR 4.48	1	0.00



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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)		
222	A8099	NL0009375013	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	8.5		2	0.5	18/06/10	23/06/10	EUR	4.48	1	0.00
223	A6467	NL0009309780	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	10.5		5	0.2	18/06/10	23/06/10	EUR	4.48	1	0.00
224	A6469	NL0009309806	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	11.5		5	0.2	18/06/10	23/06/10	EUR	4.48	1	0.00
225	A6470	NL0009309814	500,000	WARRANT	CALL	Sacyr Vallehermoso SA	EUR	12.5		5	0.2	18/06/10	23/06/10	EUR	4.48	1	0.00
226	A8101	NL0009375039	500,000	WARRANT	CALL	Telefónica SA	EUR	17.5		2	0.5	18/06/10	23/06/10	EUR	16.205	1	0.00
227	A8103	NL0009375054	500,000	WARRANT	CALL	Telefónica SA	EUR	18.5		2	0.5	18/06/10	23/06/10	EUR	16.205	1	0.00
228	A6471	NL0009309822	500,000	WARRANT	CALL	Telefónica SA	EUR	19.5		2	0.5	18/06/10	23/06/10	EUR	16.205	1	0.00
229	A6472	NL0009309830	500,000	WARRANT	CALL	Telefónica SA	EUR	20.5		2	0.5	18/06/10	23/06/10	EUR	16.205	1	0.00
230	A6473	NL0009309848	500,000	WARRANT	CALL	Telefónica SA	EUR	21.5		2	0.5	18/06/10	23/06/10	EUR	16.205	1	0.00
231	A6474	NL0009309855	500,000	WARRANT	CALL	Telefónica SA	EUR	22.5		2	0.5	18/06/10	23/06/10	EUR	16.205	1	0.00
232	A6475	NL0009309863	500,000	WARRANT	CALL	Telefónica SA	EUR	23.5		2	0.5	18/06/10	23/06/10	EUR	16.205	1	0.00
233	A6481	NL0009309921	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR	9		2	0.5	18/06/10	23/06/10	EUR	8.303	1	0.00
234	A8110	NL0009375120	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR	10		2	0.5	18/06/10	23/06/10	EUR	8.303	1	0.00
235	A8111	NL0009375138	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR	11		2	0.5	18/06/10	23/06/10	EUR	8.303	1	0.00
236	A8112	NL0009375146	250,000	WARRANT	CALL	Gestevisión Telecinco SA	EUR	12		2	0.5	18/06/10	23/06/10	EUR	8.303	1	0.00
237	A6482	NL0009309939	250,000	WARRANT	CALL	Técnicas Reunidas SA	EUR	37		10	0.1	18/06/10	23/06/10	EUR	39.65	1	0.27
238	A6484	NL0009309954	250,000	WARRANT	CALL	Técnicas Reunidas SA	EUR	39		10	0.1	18/06/10	23/06/10	EUR	39.65	1	0.06

**BNP PARIBAS**

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)			
239	A6486	NL0009309970	250,000	WARRANT	CALL	Técnicas Reunidas SA	EUR	41			10	0.1	18/06/10	23/06/10	EUR	39.65	1	0.00
240	A6487	NL0009309988	250,000	WARRANT	CALL	Técnicas Reunidas SA	EUR	43			10	0.1	18/06/10	23/06/10	EUR	39.65	1	0.00
241	A8177	NL0009375799	250,000	WARRANT	CALL	UBS AG	CHF	14.5			2	0.5	18/06/10	23/06/10	CHF	15.99	1.3745	0.54
242	A8178	NL0009375807	250,000	WARRANT	CALL	UBS AG	CHF	15.5			2	0.5	18/06/10	23/06/10	CHF	15.99	1.3745	0.18
243	A8688	NL0009377134	250,000	WARRANT	CALL	UBS AG	CHF	17.5			2	0.5	18/06/10	23/06/10	CHF	15.99	1.3745	0.00
244	54093	NL0009308402	750,000	TURBO	CALL	ORO (1 onza troy)	USD	900	900		100	0.01	18/06/10	23/06/10	USD	1256	1.2372	2.88
245	54094	NL0009308410	750,000	TURBO	CALL	ORO (1 onza troy)	USD	925	925		100	0.01	18/06/10	23/06/10	USD	1256	1.2372	2.68
246	54095	NL0009308428	750,000	TURBO	CALL	ORO (1 onza troy)	USD	950	950		100	0.01	18/06/10	23/06/10	USD	1256	1.2372	2.47
247	54053	NL0009242734	1,000,000	TURBO	CALL	ORO (1 onza troy)	USD	975	975		100	0.01	18/06/10	23/06/10	USD	1256	1.2372	2.27
248	54054	NL0009242742	1,000,000	TURBO	CALL	ORO (1 onza troy)	USD	1000	1000		100	0.01	18/06/10	23/06/10	USD	1256	1.2372	2.07
249	54055	NL0009242759	1,000,000	TURBO	CALL	ORO (1 onza troy)	USD	1025	1025		100	0.01	18/06/10	23/06/10	USD	1256	1.2372	1.87
250	54126	NL0009310929	500,000	TURBO	CALL	ORO (1 onza troy)	USD	1050	1050		100	0.01	18/06/10	23/06/10	USD	1256	1.2372	1.67
251	54129	NL0009310952	500,000	TURBO	CALL	ORO (1 onza troy)	USD	1150	1150		100	0.01	18/06/10	23/06/10	USD	1256	1.2372	0.86
252	54135	NL0009311018	500,000	TURBO	PUT	ORO (1 onza troy)	USD	1275	1275		100	0.01	18/06/10	23/06/10	USD	1256	1.2372	0.15
253	54063	NL0009242833	1,000,000	TURBO	PUT	ORO (1 onza troy)	USD	1300	1300		100	0.01	18/06/10	23/06/10	USD	1256	1.2372	0.36
254	54064	NL0009242841	1,000,000	TURBO	PUT	ORO (1 onza troy)	USD	1350	1350		100	0.01	18/06/10	23/06/10	USD	1256	1.2372	0.76
255	54065	NL0009242858	1,000,000	TURBO	PUT	ORO (1 onza troy)	USD	1400	1400		100	0.01	18/06/10	23/06/10	USD	1256	1.2372	1.16





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	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)
256	A2700	NL0009101005	1,000,000	WARRANT	CALL	ORO (1 onza troy)	USD 1000			100	0.01	18/06/10	23/06/10	USD 1256	1.2372	2.07
257	A5368	NL0009242346	1,000,000	WARRANT	CALL	ORO (1 onza troy)	USD 1050			100	0.01	18/06/10	23/06/10	USD 1256	1.2372	1.67
258	A5369	NL0009242353	1,000,000	WARRANT	CALL	ORO (1 onza troy)	USD 1150			100	0.01	18/06/10	23/06/10	USD 1256	1.2372	0.86
259	A2702	NL0009101021	1,000,000	WARRANT	CALL	ORO (1 onza troy)	USD 1200			100	0.01	18/06/10	23/06/10	USD 1256	1.2372	0.45
260	A5370	NL0009242361	1,000,000	WARRANT	CALL	ORO (1 onza troy)	USD 1300			100	0.01	18/06/10	23/06/10	USD 1256	1.2372	0.00
261	A6549	NL0009310606	500,000	WARRANT	CALL	ORO (1 onza troy)	USD 1400			100	0.01	18/06/10	23/06/10	USD 1256	1.2372	0.00
262	A8113	NL0009375153	250,000	WARRANT	CALL	Zeltia SA	EUR 4			2	0.5	18/06/10	23/06/10	EUR 3.33	1	0.00
263	A6488	NL0009309996	250,000	WARRANT	CALL	Zeltia SA	EUR 4.5			2	0.5	18/06/10	23/06/10	EUR 3.33	1	0.00
264	A6489	NL0009310002	250,000	WARRANT	CALL	Zeltia SA	EUR 5			2	0.5	18/06/10	23/06/10	EUR 3.33	1	0.00
265	A6491	NL0009310028	250,000	WARRANT	CALL	Zeltia SA	EUR 5.5			2	0.5	18/06/10	23/06/10	EUR 3.33	1	0.00



**BNP PARIBAS**

En Madrid, a 21 de Junio de 2010

El Emisor: BNP Paribas Arbitrage Issuance B.V.