



BNP PARIBAS

BNP Paribas Arbitrage Issuance B.V.

**EMISIONES DE WARRANTS Y TURBOS CON
VENCIMIENTO 19/06/09
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 | 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 | A2536 | NL0006548133 | 1,000,000 | WARRANT | CALL | DAX Index | EUR 4200 | 500 | 0.002 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR 4841.23 | 1 | 1.28 |
| 2 | 98988 | NL0006406928 | 1,000,000 | WARRANT | CALL | DAX Index | EUR 4600 | 500 | 0.002 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR 4841.23 | 1 | 0.48 |
| 3 | 98991 | NL0006406951 | 1,000,000 | WARRANT | CALL | DAX Index | EUR 5400 | 500 | 0.002 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR 4841.23 | 1 | 0.00 |
| 4 | 98994 | NL0006406985 | 1,000,000 | WARRANT | PUT | DAX Index | EUR 3200 | 500 | 0.002 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR 4841.23 | 1 | 0.00 |
| 5 | 98996 | NL0006407009 | 1,000,000 | WARRANT | PUT | DAX Index | EUR 3600 | 500 | 0.002 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR 4841.23 | 1 | 0.00 |
| 6 | 53780 | NL0006547721 | 1,500,000 | TURBO | CALL | IBEX 35® Index | EUR 4950 | 1000 | 0.001 | 26/02/09 | 10/03/09 | 19/06/09 | 24/06/09 | EUR 9554.6 | 1 | 4.60 |
| 7 | 53781 | NL0006547739 | 1,500,000 | TURBO | CALL | IBEX 35® Index | EUR 5150 | 1000 | 0.001 | 26/02/09 | 10/03/09 | 19/06/09 | 24/06/09 | EUR 9554.6 | 1 | 4.40 |
| 8 | 53782 | NL0006547747 | 1,500,000 | TURBO | CALL | IBEX 35® Index | EUR 5350 | 1000 | 0.001 | 26/02/09 | 10/03/09 | 19/06/09 | 24/06/09 | EUR 9554.6 | 1 | 4.20 |
| 9 | 53783 | NL0006547754 | 1,500,000 | TURBO | CALL | IBEX 35® Index | EUR 5550 | 1000 | 0.001 | 26/02/09 | 10/03/09 | 19/06/09 | 24/06/09 | EUR 9554.6 | 1 | 4.00 |
| 10 | 53784 | NL0006547762 | 1,500,000 | TURBO | CALL | IBEX 35® Index | EUR 5750 | 1000 | 0.001 | 26/02/09 | 10/03/09 | 19/06/09 | 24/06/09 | EUR 9554.6 | 1 | 3.80 |
| 11 | 53785 | NL0006547770 | 1,500,000 | TURBO | CALL | IBEX 35® Index | EUR 5950 | 1000 | 0.001 | 26/02/09 | 10/03/09 | 19/06/09 | 24/06/09 | EUR 9554.6 | 1 | 3.60 |
| 12 | 53786 | NL0006547788 | 1,500,000 | TURBO | CALL | IBEX 35® Index | EUR 6150 | 1000 | 0.001 | 26/02/09 | 10/03/09 | 19/06/09 | 24/06/09 | EUR 9554.6 | 1 | 3.40 |
| 13 | 53716 | NL0006547085 | 1,500,000 | TURBO | CALL | IBEX 35® Index | EUR 6200 | 1000 | 0.001 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | EUR 9554.6 | 1 | 3.35 |
| 14 | 53787 | NL0006547796 | 1,500,000 | TURBO | CALL | IBEX 35® Index | EUR 6350 | 1000 | 0.001 | 26/02/09 | 10/03/09 | 19/06/09 | 24/06/09 | EUR 9554.6 | 1 | 3.20 |
| 15 | 53717 | NL0006547093 | 1,500,000 | TURBO | CALL | IBEX 35® Index | EUR 6400 | 1000 | 0.001 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | EUR 9554.6 | 1 | 3.15 |
| 16 | 53788 | NL0006547804 | 1,500,000 | TURBO | CALL | IBEX 35® Index | EUR 6550 | 1000 | 0.001 | 26/02/09 | 10/03/09 | 19/06/09 | 24/06/09 | EUR 9554.6 | 1 | 3.00 |
| 17 | 53718 | NL0006547101 | 1,500,000 | TURBO | CALL | IBEX 35® Index | EUR 6600 | 1000 | 0.001 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | EUR 9554.6 | 1 | 2.95 |
| 18 | 53789 | NL0006547812 | 1,500,000 | TURBO | CALL | IBEX 35® Index | EUR 6750 | 1000 | 0.001 | 26/02/09 | 10/03/09 | 19/06/09 | 24/06/09 | EUR 9554.6 | 1 | 2.80 |
| 19 | 53733 | NL0006547259 | 1,500,000 | TURBO | PUT | IBEX 35® Index | EUR 9800 | 1000 | 0.001 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | EUR 9554.6 | 1 | 0.25 |
| 20 | 53734 | NL0006547267 | 1,500,000 | TURBO | PUT | IBEX 35® Index | EUR 10000 | 1000 | 0.001 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | EUR 9554.6 | 1 | 0.45 |
| 21 | 53735 | NL0006547275 | 1,500,000 | TURBO | PUT | IBEX 35® Index | EUR 10200 | 1000 | 0.001 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | EUR 9554.6 | 1 | 0.65 |
| 22 | 99000 | NL0006407041 | 1,500,000 | WARRANT | CALL | IBEX 35® Index | EUR 8250 | 1000 | 0.001 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR 9554.6 | 1 | 1.30 |
| 23 | 99002 | NL0006407066 | 1,500,000 | WARRANT | CALL | IBEX 35® Index | EUR 8750 | 1000 | 0.001 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR 9554.6 | 1 | 0.80 |



| SIBE | ISIN | Tamaño Emisión | Producto | Tipo | Activo Subyacente | Precio de Ejercicio | Paridad | Ratio | Fecha de Emisión | Fecha de Admisión | Fecha de Vencimiento | Fecha de Liquidación | Precio de Liquidación | Tipo de Cambio Aplicable | Importe de Liquidación | | | |
|------|-------|----------------|-----------|---------|-------------------|-------------------------------|---------|-------|------------------|-------------------|----------------------|----------------------|-----------------------|--------------------------|------------------------|---------|--------|------|
| 24 | 99005 | NL0006407090 | 1,500,000 | WARRANT | CALL | IBEX 35® Index | EUR | 9250 | 1000 | 0.001 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 9554.6 | 1 | 0.30 |
| 25 | 99008 | NL0006407124 | 1,500,000 | WARRANT | CALL | IBEX 35® Index | EUR | 9750 | 1000 | 0.001 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 9554.6 | 1 | 0.00 |
| 26 | 99010 | NL0006407140 | 1,500,000 | WARRANT | CALL | IBEX 35® Index | EUR | 10250 | 1000 | 0.001 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 9554.6 | 1 | 0.00 |
| 27 | 95554 | NL0006313876 | 1,500,000 | WARRANT | CALL | IBEX 35® Index | EUR | 11750 | 1000 | 0.001 | 27/08/08 | 08/09/08 | 19/06/09 | 24/06/09 | EUR | 9554.6 | 1 | 0.00 |
| 28 | 95558 | NL0006313918 | 1,500,000 | WARRANT | CALL | IBEX 35® Index | EUR | 12750 | 1000 | 0.001 | 27/08/08 | 08/09/08 | 19/06/09 | 24/06/09 | EUR | 9554.6 | 1 | 0.00 |
| 29 | 95560 | NL0006313934 | 1,500,000 | WARRANT | CALL | IBEX 35® Index | EUR | 14250 | 1000 | 0.001 | 27/08/08 | 08/09/08 | 19/06/09 | 24/06/09 | EUR | 9554.6 | 1 | 0.00 |
| 30 | 99020 | NL0006407249 | 1,500,000 | WARRANT | PUT | IBEX 35® Index | EUR | 7250 | 1000 | 0.001 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 9554.6 | 1 | 0.00 |
| 31 | A2542 | NL0006548190 | 1,500,000 | WARRANT | PUT | IBEX 35® Index | EUR | 7500 | 1000 | 0.001 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 9554.6 | 1 | 0.00 |
| 32 | 99022 | NL0006407264 | 1,500,000 | WARRANT | PUT | IBEX 35® Index | EUR | 7750 | 1000 | 0.001 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 9554.6 | 1 | 0.00 |
| 33 | 99025 | NL0006407298 | 1,500,000 | WARRANT | PUT | IBEX 35® Index | EUR | 8250 | 1000 | 0.001 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 9554.6 | 1 | 0.00 |
| 34 | 95564 | NL0006313975 | 1,500,000 | WARRANT | PUT | IBEX 35® Index | EUR | 9250 | 1000 | 0.001 | 27/08/08 | 08/09/08 | 19/06/09 | 24/06/09 | EUR | 9554.6 | 1 | 0.00 |
| 35 | 95569 | NL0006314023 | 1,500,000 | WARRANT | PUT | IBEX 35® Index | EUR | 10250 | 1000 | 0.001 | 27/08/08 | 08/09/08 | 19/06/09 | 24/06/09 | EUR | 9554.6 | 1 | 0.70 |
| 36 | 99042 | NL0006542888 | 1,000,000 | WARRANT | CALL | Standard & Poors' 500 Index | USD | 850 | 100 | 0.01 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 921.23 | 1.3932 | 0.51 |
| 37 | 99044 | NL0006542904 | 1,000,000 | WARRANT | CALL | Standard & Poors' 500 Index | USD | 950 | 100 | 0.01 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 921.23 | 1.3932 | 0.00 |
| 38 | 99046 | NL0006542920 | 1,000,000 | WARRANT | CALL | Standard & Poors' 500 Index | USD | 1050 | 100 | 0.01 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 921.23 | 1.3932 | 0.00 |
| 39 | 95585 | NL0006314189 | 1,000,000 | WARRANT | CALL | Standard & Poors' 500 Index | USD | 1450 | 100 | 0.01 | 27/08/08 | 08/09/08 | 19/06/09 | 24/06/09 | USD | 921.23 | 1.3932 | 0.00 |
| 40 | 99052 | NL0006542987 | 1,000,000 | WARRANT | PUT | Standard & Poors' 500 Index | USD | 750 | 100 | 0.01 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 921.23 | 1.3932 | 0.00 |
| 41 | 99054 | NL0006543001 | 1,000,000 | WARRANT | PUT | Standard & Poors' 500 Index | USD | 850 | 100 | 0.01 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 921.23 | 1.3932 | 0.00 |
| 42 | 95586 | NL0006314197 | 1,000,000 | WARRANT | PUT | Standard & Poors' 500 Index | USD | 1050 | 100 | 0.01 | 27/08/08 | 08/09/08 | 19/06/09 | 24/06/09 | USD | 921.23 | 1.3932 | 0.92 |
| 43 | A2553 | NL0006548307 | 1,000,000 | WARRANT | CALL | Dow Jones Eurostoxx 50® Index | EUR | 2100 | 500 | 0.002 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 2442.54 | 1 | 0.69 |
| 44 | 99055 | NL0006543019 | 1,000,000 | WARRANT | CALL | Dow Jones Eurostoxx 50® Index | EUR | 2300 | 500 | 0.002 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 2442.54 | 1 | 0.29 |
| 45 | 99057 | NL0006543035 | 1,000,000 | WARRANT | CALL | Dow Jones Eurostoxx 50® Index | EUR | 2500 | 500 | 0.002 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 2442.54 | 1 | 0.00 |
| 46 | 99060 | NL0006543068 | 1,000,000 | WARRANT | CALL | Dow Jones Eurostoxx 50® Index | EUR | 2700 | 500 | 0.002 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 2442.54 | 1 | 0.00 |



| SIBE | ISIN | Tamaño Emisión | Producto | Tipo | Activo Subyacente | Precio de Ejercicio | Paridad | Ratio | Fecha de Emisión | Fecha de Admisión | Fecha de Vencimiento | Fecha de Liquidación | Precio de Liquidación | Tipo de Cambio Aplicable | Importe de Liquidación | | | |
|------|-------|----------------|-----------|---------|-------------------|--|---------|-------|------------------|-------------------|----------------------|----------------------|-----------------------|--------------------------|------------------------|---------|--------|------|
| 47 | 99061 | NL0006543076 | 1,000,000 | WARRANT | CALL | Dow Jones Eurostoxx 50® Index | EUR | 2900 | 500 | 0.002 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 2442.54 | 1 | 0.00 |
| 48 | 99067 | NL0006543134 | 1,000,000 | WARRANT | PUT | Dow Jones Eurostoxx 50® Index | EUR | 2100 | 500 | 0.002 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 2442.54 | 1 | 0.00 |
| 49 | 99069 | NL0006543159 | 1,000,000 | WARRANT | PUT | Dow Jones Eurostoxx 50® Index | EUR | 2300 | 500 | 0.002 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 2442.54 | 1 | 0.00 |
| 50 | 99071 | NL0006543175 | 1,000,000 | WARRANT | PUT | Dow Jones Eurostoxx 50® Index | EUR | 2500 | 500 | 0.002 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 2442.54 | 1 | 0.11 |
| 51 | 95594 | NL0006314270 | 1,000,000 | WARRANT | PUT | Dow Jones Eurostoxx 50® Index | EUR | 2700 | 500 | 0.002 | 27/08/08 | 08/09/08 | 19/06/09 | 24/06/09 | EUR | 2442.54 | 1 | 0.51 |
| 52 | 99072 | NL0006543183 | 750,000 | WARRANT | CALL | Apple Inc | USD | 85 | 20 | 0.05 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 139.48 | 1.3932 | 1.96 |
| 53 | 99074 | NL0006543209 | 750,000 | WARRANT | CALL | Apple Inc | USD | 95 | 20 | 0.05 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 139.48 | 1.3932 | 1.60 |
| 54 | 99076 | NL0006543225 | 750,000 | WARRANT | CALL | Apple Inc | USD | 105 | 20 | 0.05 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 139.48 | 1.3932 | 1.24 |
| 55 | 99078 | NL0006543241 | 750,000 | WARRANT | CALL | Apple Inc | USD | 115 | 20 | 0.05 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 139.48 | 1.3932 | 0.88 |
| 56 | 99084 | NL0006543308 | 500,000 | WARRANT | CALL | Abengoa SA | EUR | 10.5 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 16.79 | 1 | 1.26 |
| 57 | 99086 | NL0006543324 | 500,000 | WARRANT | CALL | Abengoa SA | EUR | 11.5 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 16.79 | 1 | 1.06 |
| 58 | 99088 | NL0006543340 | 500,000 | WARRANT | CALL | Abengoa SA | EUR | 12.5 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 16.79 | 1 | 0.86 |
| 59 | 99090 | NL0006543365 | 500,000 | WARRANT | CALL | Abengoa SA | EUR | 13.5 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 16.79 | 1 | 0.66 |
| 60 | 99093 | NL0006543399 | 500,000 | WARRANT | CALL | ACS Actividades de Construccion y Servicios SA | EUR | 29 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 36.22 | 1 | 1.44 |
| 61 | 99095 | NL0006543415 | 500,000 | WARRANT | CALL | ACS Actividades de Construccion y Servicios SA | EUR | 31 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 36.22 | 1 | 1.04 |
| 62 | 99096 | NL0006543423 | 500,000 | WARRANT | CALL | ACS Actividades de Construccion y Servicios SA | EUR | 33 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 36.22 | 1 | 0.64 |
| 63 | 99097 | NL0006543431 | 500,000 | WARRANT | CALL | ACS Actividades de Construccion y Servicios SA | EUR | 35 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 36.22 | 1 | 0.24 |
| 64 | 99102 | NL0006543480 | 750,000 | WARRANT | CALL | Acerinox SA | EUR | 9.5 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 13.09 | 1 | 0.72 |
| 65 | 99104 | NL0006543506 | 750,000 | WARRANT | CALL | Acerinox SA | EUR | 10.5 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 13.09 | 1 | 0.52 |
| 66 | 99106 | NL0006543522 | 750,000 | WARRANT | CALL | Acerinox SA | EUR | 11.5 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 13.09 | 1 | 0.32 |
| 67 | 99107 | NL0006543530 | 750,000 | WARRANT | CALL | Acerinox SA | EUR | 12.5 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 13.09 | 1 | 0.12 |
| 68 | 99112 | NL0006543589 | 750,000 | WARRANT | CALL | Alcatel-Lucent | EUR | 2.2 | 1 | 1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 1.936 | 1 | 0.00 |
| 69 | 99116 | NL0006543621 | 1,000,000 | WARRANT | CALL | Acciona SA | EUR | 65 | 50 | 0.02 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 87.1 | 1 | 0.44 |

**BNP PARIBAS**

| | SIBE | ISIN | Tamaño Emisión | Producto | Tipo | Activo Subyacente | Precio de Ejercicio | Paridad | Ratio | Fecha de Emisión | Fecha de Admisión | Fecha de Vencimiento | Fecha de Liquidación | Precio de Liquidación | Tipo de Cambio Aplicable | Importe de Liquidación | | |
|----|-------|--------------|----------------|----------|------|---|---------------------|---------|--------|------------------|-------------------|----------------------|----------------------|-----------------------|--------------------------|------------------------|--------|------|
| 70 | 99118 | NL0006543647 | 1,000,000 | WARRANT | CALL | Acciona SA | EUR | 75 | 50 | 0.02 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 87.1 | 1 | 0.24 |
| 71 | 99120 | NL0006543662 | 1,000,000 | WARRANT | CALL | Acciona SA | EUR | 85 | 50 | 0.02 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 87.1 | 1 | 0.04 |
| 72 | A2577 | NL0006548547 | 500,000 | WARRANT | CALL | Avanzit SA | EUR | 0.75 | 1 | 1 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 0.87 | 1 | 0.12 |
| 73 | 99125 | NL0006543712 | 1,000,000 | WARRANT | CALL | Avanzit SA | EUR | 1 | 0.9991 | 1.0009 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 0.87 | 1 | 0.00 |
| 74 | 99126 | NL0006543720 | 1,000,000 | WARRANT | CALL | Avanzit SA | EUR | 1.4 | 0.9991 | 1.0009 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 0.87 | 1 | 0.00 |
| 75 | 95634 | NL0006314676 | 1,000,000 | WARRANT | CALL | Avanzit SA | EUR | 2 | 0.9991 | 1.0009 | 27/08/08 | 08/09/08 | 19/06/09 | 24/06/09 | EUR | 0.87 | 1 | 0.00 |
| 76 | A2581 | NL0006548588 | 1,000,000 | WARRANT | CALL | Banco Bilbao Vizcaya Argentaria S.A. | EUR | 6.5 | 2 | 0.5 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 8.635 | 1 | 1.07 |
| 77 | 99128 | NL0006543746 | 1,500,000 | WARRANT | CALL | Banco Bilbao Vizcaya Argentaria S.A. | EUR | 7.5 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 8.635 | 1 | 0.57 |
| 78 | 99130 | NL0006543761 | 1,500,000 | WARRANT | CALL | Banco Bilbao Vizcaya Argentaria S.A. | EUR | 8.5 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 8.635 | 1 | 0.07 |
| 79 | 99132 | NL0006543787 | 1,500,000 | WARRANT | CALL | Banco Bilbao Vizcaya Argentaria S.A. | EUR | 9.5 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 8.635 | 1 | 0.00 |
| 80 | 99133 | NL0006543795 | 1,500,000 | WARRANT | CALL | Banco Bilbao Vizcaya Argentaria S.A. | EUR | 10.5 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 8.635 | 1 | 0.00 |
| 81 | A2585 | NL0006548620 | 500,000 | WARRANT | CALL | Bankinter SA | EUR | 7.05 | 1.8812 | 0.5316 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 8.78 | 1 | 0.92 |
| 82 | 99140 | NL0006543860 | 1,500,000 | WARRANT | CALL | Bankinter SA | EUR | 7.52 | 1.8812 | 0.5316 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 8.78 | 1 | 0.67 |
| 83 | 99142 | NL0006543886 | 1,500,000 | WARRANT | CALL | Bankinter SA | EUR | 8.47 | 1.8812 | 0.5316 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 8.78 | 1 | 0.16 |
| 84 | 99144 | NL0006543902 | 1,500,000 | WARRANT | CALL | Bankinter SA | EUR | 9.41 | 1.8812 | 0.5316 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 8.78 | 1 | 0.00 |
| 85 | 99149 | NL0006543951 | 1,000,000 | WARRANT | CALL | Bolsas y Mercados Españoles SA | EUR | 18 | 10 | 0.1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 21 | 1 | 0.30 |
| 86 | 99151 | NL0006543977 | 1,000,000 | WARRANT | CALL | Bolsas y Mercados Españoles SA | EUR | 20 | 10 | 0.1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 21 | 1 | 0.10 |
| 87 | 99152 | NL0006543985 | 1,000,000 | WARRANT | CALL | Bolsas y Mercados Españoles SA | EUR | 22 | 10 | 0.1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 21 | 1 | 0.00 |
| 88 | A2592 | NL0006548695 | 250,000 | WARRANT | CALL | Cintra Concesiones de Infraestructuras de Transporte SA | EUR | 4 | 1 | 1 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 4.01 | 1 | 0.01 |
| 89 | 99157 | NL0006544033 | 1,000,000 | WARRANT | CALL | Cintra Concesiones de Infraestructuras de Transporte SA | EUR | 6.5 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 4.01 | 1 | 0.00 |
| 90 | 99158 | NL0006544041 | 1,000,000 | WARRANT | CALL | Cintra Concesiones de Infraestructuras de Transporte SA | EUR | 7.5 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 4.01 | 1 | 0.00 |
| 91 | 99159 | NL0006544058 | 1,000,000 | WARRANT | CALL | Cintra Concesiones de Infraestructuras de Transporte SA | EUR | 8.5 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 4.01 | 1 | 0.00 |
| 92 | 99162 | NL0006544082 | 750,000 | WARRANT | CALL | Cisco Systems Inc | USD | 17 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 18.92 | 1.3932 | 0.28 |



| | SIBE | ISIN | Tamaño Emisión | Producto | Tipo | Activo Subyacente | Precio de Ejercicio | Paridad | Ratio | Fecha de Emisión | Fecha de Admisión | Fecha de Vencimiento | Fecha de Liquidación | Precio de Liquidación | Tipo de Cambio Aplicable | Importe de Liquidación | | |
|-----|-------|--------------|----------------|----------|------|---|---------------------|---------|-------|------------------|-------------------|----------------------|----------------------|-----------------------|--------------------------|------------------------|--------|------|
| 93 | 99164 | NL0006544108 | 750,000 | WARRANT | CALL | Cisco Systems Inc | USD | 19 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 18.92 | 1.3932 | 0.00 |
| 94 | 99168 | NL0006544140 | 750,000 | WARRANT | CALL | Deutsche Telekom AG | EUR | 12 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 8.39 | 1 | 0.00 |
| 95 | 99169 | NL0006544157 | 750,000 | WARRANT | CALL | Deutsche Telekom AG | EUR | 14 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 8.39 | 1 | 0.00 |
| 96 | 99171 | NL0006544173 | 750,000 | WARRANT | CALL | European Aeronautic Defence and Space Company NV - EADS | EUR | 12 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 11.65 | 1 | 0.00 |
| 97 | 99172 | NL0006544181 | 750,000 | WARRANT | CALL | European Aeronautic Defence and Space Company NV - EADS | EUR | 14 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 11.65 | 1 | 0.00 |
| 98 | 99173 | NL0006544199 | 750,000 | WARRANT | CALL | European Aeronautic Defence and Space Company NV - EADS | EUR | 16 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 11.65 | 1 | 0.00 |
| 99 | 99176 | NL0006544223 | 1,000,000 | WARRANT | CALL | Ercros SA | EUR | 0.2 | 0.5 | 2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 0.136 | 1 | 0.00 |
| 100 | 95681 | NL0006404485 | 1,000,000 | WARRANT | CALL | Ercros SA | EUR | 0.25 | 0.5 | 2 | 27/08/08 | 08/09/08 | 19/06/09 | 24/06/09 | EUR | 0.136 | 1 | 0.00 |
| 101 | A2597 | NL0006548745 | 500,000 | WARRANT | CALL | Enagas SA | EUR | 12.5 | 5 | 0.2 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 13.05 | 1 | 0.11 |
| 102 | 99178 | NL0006544249 | 1,000,000 | WARRANT | CALL | Enagas SA | EUR | 14 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 13.05 | 1 | 0.00 |
| 103 | 99180 | NL0006544264 | 1,000,000 | WARRANT | CALL | Enagas SA | EUR | 16 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 13.05 | 1 | 0.00 |
| 104 | 99181 | NL0006544272 | 1,000,000 | WARRANT | CALL | Enagas SA | EUR | 18 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 13.05 | 1 | 0.00 |
| 105 | 53672 | NL0006546640 | 1,000,000 | TURBO | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.08 | 0.1 | 10 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 2.25 |
| 106 | 53673 | NL0006546657 | 1,000,000 | TURBO | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.1 | 0.1 | 10 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 2.10 |
| 107 | 53674 | NL0006546665 | 1,000,000 | TURBO | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.12 | 0.1 | 10 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 1.96 |
| 108 | 53675 | NL0006546673 | 1,000,000 | TURBO | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.14 | 0.1 | 10 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 1.82 |
| 109 | 53676 | NL0006546681 | 1,000,000 | TURBO | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.16 | 0.1 | 10 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 1.67 |
| 110 | 53736 | NL0006547283 | 1,000,000 | TURBO | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.17 | 0.1 | 10 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 1.60 |
| 111 | 53677 | NL0006546699 | 1,000,000 | TURBO | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.18 | 0.1 | 10 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 1.53 |
| 112 | 53737 | NL0006547291 | 1,000,000 | TURBO | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.19 | 0.1 | 10 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 1.46 |
| 113 | 53678 | NL0006546707 | 1,000,000 | TURBO | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.2 | 0.1 | 10 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 1.39 |
| 114 | 53738 | NL0006547309 | 1,000,000 | TURBO | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.21 | 0.1 | 10 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 1.31 |
| 115 | 53679 | NL0006546715 | 1,000,000 | TURBO | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.22 | 0.1 | 10 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 1.24 |



| SIBE | ISIN | Tamaño Emisión | Producto | Tipo | Activo Subyacente | Precio de Ejercicio | 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 | 53739 | NL0006547317 | 1,000,000 | TURBO | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.23 | 0.1 | 10 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 1.17 |
| 117 | 53680 | NL0006546723 | 1,000,000 | TURBO | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.24 | 0.1 | 10 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 1.10 |
| 118 | 53750 | NL0006547424 | 1,000,000 | TURBO | PUT | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.44 | 0.1 | 10 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 0.34 |
| 119 | 53751 | NL0006547432 | 1,000,000 | TURBO | PUT | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.46 | 0.1 | 10 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 0.48 |
| 120 | 99184 | NL0006544306 | 1,000,000 | WARRANT | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.22 | 0.1 | 10 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 1.24 |
| 121 | 99185 | NL0006544314 | 1,000,000 | WARRANT | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.26 | 0.1 | 10 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 0.96 |
| 122 | 99187 | NL0006544330 | 1,000,000 | WARRANT | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.3 | 0.1 | 10 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 0.67 |
| 123 | 99189 | NL0006544355 | 1,000,000 | WARRANT | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.34 | 0.1 | 10 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 0.38 |
| 124 | 99191 | NL0006544371 | 1,000,000 | WARRANT | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.38 | 0.1 | 10 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 0.09 |
| 125 | 95691 | NL0006404584 | 1,000,000 | WARRANT | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.46 | 0.1 | 10 | 27/08/08 | 08/09/08 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 0.00 |
| 126 | 88489 | NL0006224883 | 1,000,000 | WARRANT | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.5 | 0.1 | 10 | 13/02/08 | 26/02/08 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 0.00 |
| 127 | 93540 | NL0006226532 | 1,000,000 | WARRANT | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.58 | 0.1 | 10 | 16/06/08 | 01/07/08 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 0.00 |
| 128 | 88490 | NL0006224891 | 1,000,000 | WARRANT | CALL | Tipo de Cambio EUR/USD (expresado como número de USD por 1 EUR) | USD | 1.7 | 0.1 | 10 | 13/02/08 | 26/02/08 | 19/06/09 | 24/06/09 | USD | 1.3932 | 1.3932 | 0.00 |
| 129 | A2601 | NL0006548786 | 250,000 | WARRANT | CALL | Faes Farma SA | EUR | 3 | 2 | 0.5 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 4.42 | 1 | 0.71 |
| 130 | 99204 | NL0006544504 | 500,000 | WARRANT | CALL | Faes Farma SA | EUR | 4 | 1.7778 | 0.5625 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 4.42 | 1 | 0.24 |
| 131 | 95696 | NL0006404634 | 500,000 | WARRANT | CALL | Faes Farma SA | EUR | 4.89 | 1.7778 | 0.5625 | 27/08/08 | 08/09/08 | 19/06/09 | 24/06/09 | EUR | 4.42 | 1 | 0.00 |
| 132 | 95698 | NL0006404659 | 500,000 | WARRANT | CALL | Faes Farma SA | EUR | 5.78 | 1.7778 | 0.5625 | 27/08/08 | 08/09/08 | 19/06/09 | 24/06/09 | EUR | 4.42 | 1 | 0.00 |
| 133 | A2604 | NL0006548810 | 250,000 | WARRANT | CALL | Fomento de Construcciones y Contratas SA | EUR | 23 | 10 | 0.1 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 27.15 | 1 | 0.42 |
| 134 | 99207 | NL0006544538 | 500,000 | WARRANT | CALL | Fomento de Construcciones y Contratas SA | EUR | 26 | 10 | 0.1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 27.15 | 1 | 0.12 |
| 135 | 99209 | NL0006544553 | 500,000 | WARRANT | CALL | Fomento de Construcciones y Contratas SA | EUR | 28 | 10 | 0.1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 27.15 | 1 | 0.00 |
| 136 | 99211 | NL0006544579 | 500,000 | WARRANT | CALL | Fomento de Construcciones y Contratas SA | EUR | 30 | 10 | 0.1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 27.15 | 1 | 0.00 |
| 137 | 99213 | NL0006544595 | 500,000 | WARRANT | CALL | Fomento de Construcciones y Contratas SA | EUR | 32 | 10 | 0.1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 27.15 | 1 | 0.00 |
| 138 | 99214 | NL0006544603 | 500,000 | WARRANT | CALL | Fomento de Construcciones y Contratas SA | EUR | 34 | 10 | 0.1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 27.15 | 1 | 0.00 |



| SIBE | ISIN | Tamaño Emisión | Producto | Tipo | Activo Subyacente | Precio de Ejercicio | 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 | A2607 | NL0006548844 | 250,000 | WARRANT | CALL | Grupo Ferrovial SA | EUR | 19 | 10 | 0.1 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 21.25 | 1 | 0.23 |
| 140 | 99216 | NL0006544629 | 500,000 | WARRANT | CALL | Grupo Ferrovial SA | EUR | 21 | 10 | 0.1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 21.25 | 1 | 0.03 |
| 141 | 99218 | NL0006544645 | 500,000 | WARRANT | CALL | Grupo Ferrovial SA | EUR | 23 | 10 | 0.1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 21.25 | 1 | 0.00 |
| 142 | 99220 | NL0006544660 | 500,000 | WARRANT | CALL | Grupo Ferrovial SA | EUR | 25 | 10 | 0.1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 21.25 | 1 | 0.00 |
| 143 | 99222 | NL0006544686 | 750,000 | WARRANT | CALL | France Telecom SA | EUR | 20 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 16.25 | 1 | 0.00 |
| 144 | 99223 | NL0006544694 | 750,000 | WARRANT | CALL | France Telecom SA | EUR | 22 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 16.25 | 1 | 0.00 |
| 145 | A2611 | NL0006548885 | 750,000 | WARRANT | CALL | Gamesa Corporación Tecnológica SA | EUR | 10 | 5 | 0.2 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 14.04 | 1 | 0.81 |
| 146 | 99227 | NL0006544736 | 1,000,000 | WARRANT | CALL | Gamesa Corporación Tecnológica SA | EUR | 13 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 14.04 | 1 | 0.21 |
| 147 | 99229 | NL0006544751 | 1,000,000 | WARRANT | CALL | Gamesa Corporación Tecnológica SA | EUR | 15 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 14.04 | 1 | 0.00 |
| 148 | A2616 | NL0006548935 | 500,000 | WARRANT | CALL | Gas Natural SDG SA | EUR | 10.5 | 5 | 0.2 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 12.41 | 1 | 0.38 |
| 149 | A2618 | NL0006548950 | 500,000 | WARRANT | CALL | Gas Natural SDG SA | EUR | 11 | 5 | 0.2 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 12.41 | 1 | 0.28 |
| 150 | 99235 | NL0006544819 | 500,000 | WARRANT | CALL | Gas Natural SDG SA | EUR | 19.59 | 4.2581 | 0.2348 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 12.41 | 1 | 0.00 |
| 151 | 99237 | NL0006544835 | 500,000 | WARRANT | CALL | Gas Natural SDG SA | EUR | 21.29 | 4.2581 | 0.2348 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 12.41 | 1 | 0.00 |
| 152 | 99239 | NL0006544850 | 500,000 | WARRANT | CALL | Gas Natural SDG SA | EUR | 24.7 | 4.2581 | 0.2348 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 12.41 | 1 | 0.00 |
| 153 | 99243 | NL0006544892 | 750,000 | WARRANT | CALL | Google Inc | USD | 325 | 100 | 0.01 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 420.09 | 1.3932 | 0.68 |
| 154 | 99245 | NL0006544918 | 750,000 | WARRANT | CALL | Google Inc | USD | 375 | 100 | 0.01 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 420.09 | 1.3932 | 0.32 |
| 155 | 99246 | NL0006544926 | 750,000 | WARRANT | CALL | Google Inc | USD | 425 | 100 | 0.01 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 420.09 | 1.3932 | 0.00 |
| 156 | 99250 | NL0006544967 | 500,000 | WARRANT | CALL | Grifols SA | EUR | 15 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 12.28 | 1 | 0.00 |
| 157 | 99252 | NL0006544983 | 500,000 | WARRANT | CALL | Grifols SA | EUR | 17 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 12.28 | 1 | 0.00 |
| 158 | 99254 | NL0006545006 | 1,500,000 | WARRANT | CALL | Iberdrola SA | EUR | 5.75 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 5.63 | 1 | 0.00 |
| 159 | 99256 | NL0006545022 | 1,500,000 | WARRANT | CALL | Iberdrola SA | EUR | 6.25 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 5.63 | 1 | 0.00 |
| 160 | 99258 | NL0006545048 | 1,500,000 | WARRANT | CALL | Iberdrola SA | EUR | 6.75 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 5.63 | 1 | 0.00 |
| 161 | 99260 | NL0006545063 | 1,500,000 | WARRANT | CALL | Iberdrola SA | EUR | 7.75 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 5.63 | 1 | 0.00 |



| SIBE | ISIN | Tamaño Emisión | Producto | Tipo | Activo Subyacente | Precio de Ejercicio | 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 | A2631 | NL0009100296 | 750,000 | WARRANT | CALL | Iberia Lineas Aéreas de España SA | EUR | 1.7 | 1 | 1 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 1.505 | 1 | 0.00 |
| 163 | 99268 | NL0006545147 | 1,000,000 | WARRANT | CALL | Iberia Lineas Aéreas de España SA | EUR | 2.1 | 1 | 1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 1.505 | 1 | 0.00 |
| 164 | 99269 | NL0006545154 | 1,000,000 | WARRANT | CALL | Iberia Lineas Aéreas de España SA | EUR | 2.3 | 1 | 1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 1.505 | 1 | 0.00 |
| 165 | 99273 | NL0006545196 | 250,000 | WARRANT | CALL | Iberdrola Renovables SA | EUR | 2.8 | 1 | 1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 3.195 | 1 | 0.40 |
| 166 | 99275 | NL0006545212 | 250,000 | WARRANT | CALL | Iberdrola Renovables SA | EUR | 3.2 | 1 | 1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 3.195 | 1 | 0.00 |
| 167 | 99276 | NL0006545220 | 500,000 | WARRANT | CALL | Indra Sistemas SA | EUR | 16 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 14.99 | 1 | 0.00 |
| 168 | 99277 | NL0006545238 | 500,000 | WARRANT | CALL | Indra Sistemas SA | EUR | 17 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 14.99 | 1 | 0.00 |
| 169 | 99278 | NL0006545246 | 500,000 | WARRANT | CALL | Indra Sistemas SA | EUR | 19 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 14.99 | 1 | 0.00 |
| 170 | 99283 | NL0006545295 | 750,000 | WARRANT | CALL | Intel Corp | USD | 14 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 16.01 | 1.3932 | 0.29 |
| 171 | 99285 | NL0006545311 | 750,000 | WARRANT | CALL | Intel Corp | USD | 16 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 16.01 | 1.3932 | 0.00 |
| 172 | 99287 | NL0006545337 | 1,500,000 | WARRANT | CALL | Industria de Diseño Textil SA (Inditex SA) | EUR | 23 | 10 | 0.1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 33.67 | 1 | 1.07 |
| 173 | 99289 | NL0006545352 | 1,500,000 | WARRANT | CALL | Industria de Diseño Textil SA (Inditex SA) | EUR | 25 | 10 | 0.1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 33.67 | 1 | 0.87 |
| 174 | 99291 | NL0006545378 | 1,500,000 | WARRANT | CALL | Industria de Diseño Textil SA (Inditex SA) | EUR | 27 | 10 | 0.1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 33.67 | 1 | 0.67 |
| 175 | 99292 | NL0006545386 | 1,500,000 | WARRANT | CALL | Industria de Diseño Textil SA (Inditex SA) | EUR | 29 | 10 | 0.1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 33.67 | 1 | 0.47 |
| 176 | 95875 | NL0006405433 | 1,000,000 | WARRANT | CALL | Jazztel PLC | EUR | 0.24 | 0.5 | 2 | 27/08/08 | 08/09/08 | 19/06/09 | 24/06/09 | EUR | 0.314 | 1 | 0.15 |
| 177 | A2658 | NL0009100569 | 500,000 | WARRANT | CALL | Mapfre SA | EUR | 1.8 | 1 | 1 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 2.32 | 1 | 0.52 |
| 178 | 99301 | NL0006545477 | 1,000,000 | WARRANT | CALL | Mapfre SA | EUR | 2.6 | 1 | 1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 2.32 | 1 | 0.00 |
| 179 | 99302 | NL0006545485 | 1,000,000 | WARRANT | CALL | Mapfre SA | EUR | 2.8 | 1 | 1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 2.32 | 1 | 0.00 |
| 180 | 99303 | NL0006545493 | 1,000,000 | WARRANT | CALL | Mapfre SA | EUR | 3 | 1 | 1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 2.32 | 1 | 0.00 |
| 181 | A2660 | NL0009100585 | 750,000 | WARRANT | CALL | Microsoft Corp | USD | 19 | 5 | 0.2 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | USD | 24.07 | 1.3932 | 0.73 |
| 182 | 99305 | NL0006545519 | 750,000 | WARRANT | CALL | Microsoft Corp | USD | 21 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 24.07 | 1.3932 | 0.44 |
| 183 | 99307 | NL0006545535 | 750,000 | WARRANT | CALL | Microsoft Corp | USD | 23 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 24.07 | 1.3932 | 0.15 |
| 184 | 99308 | NL0006545543 | 750,000 | WARRANT | CALL | Microsoft Corp | USD | 25 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | USD | 24.07 | 1.3932 | 0.00 |



| SIBE | ISIN | Tamaño Emisión | Producto | Tipo | Activo Subyacente | Precio de Ejercicio | Paridad | Ratio | Fecha de Emisión | Fecha de Admisión | Fecha de Vencimiento | Fecha de Liquidación | Precio de Liquidación | Tipo de Cambio Aplicable | Importe de Liquidación | | | |
|------|-------|----------------|-----------|---------|-------------------|---|---------|-------|------------------|-------------------|----------------------|----------------------|-----------------------|--------------------------|------------------------|-------|---|------|
| 185 | 99313 | NL0006545592 | 250,000 | WARRANT | CALL | NH Hoteles SA | EUR | 5.5 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 3.79 | 1 | 0.00 |
| 186 | A2663 | NL0009100619 | 750,000 | WARRANT | CALL | Banco Popular Español SA | EUR | 4.75 | 2 | 0.5 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 6.19 | 1 | 0.72 |
| 187 | 99315 | NL0006545618 | 1,500,000 | WARRANT | CALL | Banco Popular Español SA | EUR | 6 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 6.19 | 1 | 0.10 |
| 188 | 99316 | NL0006545626 | 1,500,000 | WARRANT | CALL | Banco Popular Español SA | EUR | 7 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 6.19 | 1 | 0.00 |
| 189 | 99317 | NL0006545634 | 1,500,000 | WARRANT | CALL | Banco Popular Español SA | EUR | 8 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 6.19 | 1 | 0.00 |
| 190 | 99320 | NL0006545667 | 500,000 | WARRANT | CALL | Prosegur Compañía de Seguridad SA | EUR | 22 | 10 | 0.1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 21.53 | 1 | 0.00 |
| 191 | 99323 | NL0006545691 | 500,000 | WARRANT | CALL | Prosegur Compañía de Seguridad SA | EUR | 26 | 10 | 0.1 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 21.53 | 1 | 0.00 |
| 192 | A2668 | NL0009100668 | 750,000 | WARRANT | CALL | Repsol YPF | EUR | 13 | 5 | 0.2 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 15.92 | 1 | 0.58 |
| 193 | A2670 | NL0009100684 | 750,000 | WARRANT | CALL | Repsol YPF | EUR | 14 | 5 | 0.2 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 15.92 | 1 | 0.38 |
| 194 | 99325 | NL0006545717 | 1,500,000 | WARRANT | CALL | Repsol YPF | EUR | 15 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 15.92 | 1 | 0.18 |
| 195 | 99327 | NL0006545733 | 1,500,000 | WARRANT | CALL | Repsol YPF | EUR | 17 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 15.92 | 1 | 0.00 |
| 196 | 99328 | NL0006545741 | 1,500,000 | WARRANT | CALL | Repsol YPF | EUR | 19 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 15.92 | 1 | 0.00 |
| 197 | 99333 | NL0006545790 | 1,500,000 | WARRANT | CALL | Banco Santander SA | EUR | 5 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 8.41 | 1 | 1.71 |
| 198 | A2676 | NL0009100742 | 750,000 | WARRANT | CALL | Banco Santander SA | EUR | 5.5 | 2 | 0.5 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 8.41 | 1 | 1.46 |
| 199 | 99335 | NL0006545816 | 1,500,000 | WARRANT | CALL | Banco Santander SA | EUR | 6 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 8.41 | 1 | 1.21 |
| 200 | 99337 | NL0006545832 | 1,500,000 | WARRANT | CALL | Banco Santander SA | EUR | 7 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 8.41 | 1 | 0.71 |
| 201 | 99339 | NL0006545857 | 1,500,000 | WARRANT | CALL | Banco Santander SA | EUR | 8 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 8.41 | 1 | 0.21 |
| 202 | 95917 | NL0006405854 | 1,500,000 | WARRANT | CALL | Banco Santander SA | EUR | 13.05 | 1.8647 | 0.5363 | 27/08/08 | 08/09/08 | 19/06/09 | 24/06/09 | EUR | 8.41 | 1 | 0.00 |
| 203 | 99348 | NL0006545949 | 750,000 | WARRANT | CALL | Sociedad Nacional Industrias Aplicaciones Celulosa Española SA (SNIACE) | EUR | 0.9 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 0.865 | 1 | 0.00 |
| 204 | 99349 | NL0006545956 | 750,000 | WARRANT | CALL | Sociedad Nacional Industrias Aplicaciones Celulosa Española SA (SNIACE) | EUR | 1.1 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 0.865 | 1 | 0.00 |
| 205 | 95927 | NL0006405953 | 750,000 | WARRANT | CALL | Sociedad Nacional Industrias Aplicaciones Celulosa Española SA (SNIACE) | EUR | 1.8 | 2 | 0.5 | 27/08/08 | 08/09/08 | 19/06/09 | 24/06/09 | EUR | 0.865 | 1 | 0.00 |
| 206 | A2683 | NL0009100817 | 500,000 | WARRANT | CALL | Sol Melia SA | EUR | 2.25 | 4 | 0.25 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 4.22 | 1 | 0.49 |
| 207 | 99351 | NL0006545972 | 500,000 | WARRANT | CALL | Sol Melia SA | EUR | 4.5 | 4 | 0.25 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 4.22 | 1 | 0.00 |



| SIBE | ISIN | Tamaño Emisión | Producto | Tipo | Activo Subyacente | Precio de Ejercicio | 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 | A2685 | NL0009100833 | 500,000 | WARRANT | CALL | Sacyr Vallehermoso SA | EUR | 6 | 5 | 0.2 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 9.88 | 1 | 0.78 |
| 209 | 99354 | NL0006546087 | 750,000 | WARRANT | CALL | Sacyr Vallehermoso SA | EUR | 7 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 9.88 | 1 | 0.58 |
| 210 | 99356 | NL0006546103 | 750,000 | WARRANT | CALL | Sacyr Vallehermoso SA | EUR | 8 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 9.88 | 1 | 0.38 |
| 211 | 99358 | NL0006546129 | 750,000 | WARRANT | CALL | Sacyr Vallehermoso SA | EUR | 9 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 9.88 | 1 | 0.18 |
| 212 | 99360 | NL0006546145 | 750,000 | WARRANT | CALL | Sacyr Vallehermoso SA | EUR | 10 | 5 | 0.2 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 9.88 | 1 | 0.00 |
| 213 | 99362 | NL0006546160 | 1,500,000 | WARRANT | CALL | Telefónica SA | EUR | 15.5 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 15.57 | 1 | 0.04 |
| 214 | 99364 | NL0006546186 | 1,500,000 | WARRANT | CALL | Telefónica SA | EUR | 16.5 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 15.57 | 1 | 0.00 |
| 215 | 99365 | NL0006546194 | 1,500,000 | WARRANT | CALL | Telefónica SA | EUR | 17.5 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 15.57 | 1 | 0.00 |
| 216 | 99367 | NL0006546210 | 1,500,000 | WARRANT | CALL | Telefónica SA | EUR | 18.5 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 15.57 | 1 | 0.00 |
| 217 | 95945 | NL0006406134 | 1,500,000 | WARRANT | CALL | Telefónica SA | EUR | 19.5 | 2 | 0.5 | 27/08/08 | 08/09/08 | 19/06/09 | 24/06/09 | EUR | 15.57 | 1 | 0.00 |
| 218 | 53766 | NL0006547580 | 1,000,000 | TURBO | CALL | ORO (1 onza troy) | USD | 725 | 100 | 0.01 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | USD | 935.25 | 1.3932 | 1.51 |
| 219 | 53767 | NL0006547598 | 1,000,000 | TURBO | CALL | ORO (1 onza troy) | USD | 750 | 100 | 0.01 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | USD | 935.25 | 1.3932 | 1.33 |
| 220 | 53768 | NL0006547606 | 1,000,000 | TURBO | CALL | ORO (1 onza troy) | USD | 775 | 100 | 0.01 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | USD | 935.25 | 1.3932 | 1.15 |
| 221 | 53769 | NL0006547614 | 1,000,000 | TURBO | CALL | ORO (1 onza troy) | USD | 800 | 100 | 0.01 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | USD | 935.25 | 1.3932 | 0.97 |
| 222 | 53770 | NL0006547622 | 1,000,000 | TURBO | CALL | ORO (1 onza troy) | USD | 825 | 100 | 0.01 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | USD | 935.25 | 1.3932 | 0.79 |
| 223 | 53771 | NL0006547630 | 1,000,000 | TURBO | CALL | ORO (1 onza troy) | USD | 850 | 100 | 0.01 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | USD | 935.25 | 1.3932 | 0.61 |
| 224 | 53778 | NL0006547705 | 1,000,000 | TURBO | PUT | ORO (1 onza troy) | USD | 1025 | 100 | 0.01 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | USD | 935.25 | 1.3932 | 0.64 |
| 225 | 53779 | NL0006547713 | 1,000,000 | TURBO | PUT | ORO (1 onza troy) | USD | 1050 | 100 | 0.01 | 16/01/09 | 28/01/09 | 19/06/09 | 24/06/09 | USD | 935.25 | 1.3932 | 0.82 |
| 226 | 93725 | NL0006313249 | 1,000,000 | WARRANT | CALL | ORO (1 onza troy) | USD | 925 | 100 | 0.01 | 16/06/08 | 01/07/08 | 19/06/09 | 24/06/09 | USD | 935.25 | 1.3932 | 0.07 |
| 227 | 93726 | NL0006313256 | 1,000,000 | WARRANT | CALL | ORO (1 onza troy) | USD | 975 | 100 | 0.01 | 16/06/08 | 01/07/08 | 19/06/09 | 24/06/09 | USD | 935.25 | 1.3932 | 0.00 |
| 228 | 93727 | NL0006313264 | 1,000,000 | WARRANT | CALL | ORO (1 onza troy) | USD | 1050 | 100 | 0.01 | 16/06/08 | 01/07/08 | 19/06/09 | 24/06/09 | USD | 935.25 | 1.3932 | 0.00 |
| 229 | A2706 | NL0009101062 | 250,000 | WARRANT | CALL | Zeltia SA | EUR | 3 | 2 | 0.5 | 27/03/09 | 06/04/09 | 19/06/09 | 24/06/09 | EUR | 4.57 | 1 | 0.79 |
| 230 | 99383 | NL0006546376 | 250,000 | WARRANT | CALL | Zeltia SA | EUR | 3.5 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR | 4.57 | 1 | 0.54 |



BNP PARIBAS

| | SIBE | ISIN | Tamaño Emisión | Producto | Tipo | Activo Subyacente | Precio de Ejercicio | 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 | 99385 | NL0006546392 | 250,000 | WARRANT | CALL | Zeltia SA | EUR 4 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR 4.57 | 1 | 0.29 |
| 232 | 99387 | NL0006546418 | 250,000 | WARRANT | CALL | Zeltia SA | EUR 4.5 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR 4.57 | 1 | 0.04 |
| 233 | 99389 | NL0006546434 | 250,000 | WARRANT | CALL | Zeltia SA | EUR 5 | 2 | 0.5 | 26/11/08 | 08/12/08 | 19/06/09 | 24/06/09 | EUR 4.57 | 1 | 0.00 |



BNP PARIBAS

En Madrid, a 22 de Junio de 2009

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