

COMISIÓN NACIONAL DEL MERCADO DE VALORES
Dirección General de Mercados
Paseo de la Castellana, 15
28046 Madrid

COMUNICACIÓN DE HECHO RELEVANTE



BNP PARIBAS

NOTIFICA

EVENTO EXTRAORDINARIO

Alphabet Inc. realizará un Split 20x1.

Nombre Compañía: Alphabet Inc – Class C

Reuters: GOOG.OQ

Bloomberg: GOOG UW

ISIN: US02079K1079

Términos:

Fecha ExDate: 18/07/2022

Split: 20x1 (20 acciones nuevas donde antes había 1 vieja)

EMISIONES AFECTADAS

Este evento extraordinario afectará a los siguientes instrumentos emitidos por BNP Paribas Issuance B.V.:

	SIBE	ISIN	Producto	Call/Put	Subyacente	Precio de Ejercicio	Paridad	Ratio	Fecha de Vencimiento
1	J5673	NLBNPES15R03	WARRANT	Call	Alphabet Inc Class C	USD 3000	100	0.01	16-sep.-22
2	J5674	NLBNPES15R11	WARRANT	Call	Alphabet Inc Class C	USD 3000	100	0.01	16-dic.-22
3	J6932	NLBNPES16AH5	WARRANT	Put	Alphabet Inc Class C	USD 2000	100	0.01	16-jun.-23
4	J6933	NLBNPES16AI3	WARRANT	Put	Alphabet Inc Class C	USD 2200	100	0.01	17-mar.-23
5	J6934	NLBNPES16AJ1	WARRANT	Put	Alphabet Inc Class C	USD 2200	100	0.01	16-jun.-23
6	J5671	NLBNPES15QY8	WARRANT	Call	Alphabet Inc Class C	USD 2800	100	0.01	16-dic.-22
7	J5672	NLBNPES15QZ5	WARRANT	Call	Alphabet Inc Class C	USD 2800	100	0.01	17-mar.-23

8	J5681	NLBNPES15R86	WARRANT	Put	Alphabet Inc Class C	USD	2600	100	0.01	16-sep.-22
9	J5669	NLBNPES15QW2	WARRANT	Call	Alphabet Inc Class C	USD	2600	100	0.01	17-mar.-23
10	J5680	NLBNPES15R78	WARRANT	Put	Alphabet Inc Class C	USD	2400	100	0.01	17-mar.-23
11	J5670	NLBNPES15QX0	WARRANT	Call	Alphabet Inc Class C	USD	2800	100	0.01	16-sep.-22
12	J6924	NLBNPES16A92	WARRANT	Call	Alphabet Inc Class C	USD	2400	100	0.01	16-sep.-22
13	J5678	NLBNPES15R52	WARRANT	Put	Alphabet Inc Class C	USD	2400	100	0.01	16-sep.-22
14	J6925	NLBNPES16AA0	WARRANT	Call	Alphabet Inc Class C	USD	2400	100	0.01	16-dic.-22
15	J6926	NLBNPES16AB8	WARRANT	Call	Alphabet Inc Class C	USD	2400	100	0.01	17-mar.-23
16	J5668	NLBNPES15QV4	WARRANT	Call	Alphabet Inc Class C	USD	2600	100	0.01	16-dic.-22
17	J5679	NLBNPES15R60	WARRANT	Put	Alphabet Inc Class C	USD	2400	100	0.01	16-dic.-22
18	J6927	NLBNPES16AC6	WARRANT	Call	Alphabet Inc Class C	USD	2400	100	0.01	16-jun.-23
19	J6928	NLBNPES16AD4	WARRANT	Call	Alphabet Inc Class C	USD	2600	100	0.01	16-jun.-23
20	J6929	NLBNPES16AE2	WARRANT	Put	Alphabet Inc Class C	USD	2000	100	0.01	16-sep.-22
21	J6930	NLBNPES16AF9	WARRANT	Put	Alphabet Inc Class C	USD	2000	100	0.01	16-dic.-22
22	J6931	NLBNPES16AG7	WARRANT	Put	Alphabet Inc Class C	USD	2000	100	0.01	17-mar.-23
23	J6923	NLBNPES16A84	WARRANT	Call	Alphabet Inc Class C	USD	2200	100	0.01	16-sep.-22
24	J5677	NLBNPES15R45	WARRANT	Put	Alphabet Inc Class C	USD	2200	100	0.01	16-dic.-22
25	J5667	NLBNPES15QU6	WARRANT	Call	Alphabet Inc Class C	USD	2600	100	0.01	16-sep.-22
26	J5676	NLBNPES15R37	WARRANT	Put	Alphabet Inc Class C	USD	2200	100	0.01	16-sep.-22

AJUSTE

BNP Paribas Arbitrage Issuance B.V. aplicará el siguiente Factor de Ajuste sobre las características de las emisiones anteriores para que este evento extraordinario tenga un efecto económicamente neutral:

$$\text{Factor de Ajuste} = \frac{\text{Viejas Numero de Acciones}}{\text{Numero de acciones Nueva}} = \frac{1}{20} = 0.05$$

Nuevo Precio de Ejercicio (redondeado a 2 decimales) = Viejo Precio de Ejercicio x Factor de Ajuste

Nueva Paridad (redondeada a 4 decimales) = Vieja Paridad x Factor de Ajuste

Nuevo Ratio (redondeado a 4 decimales) = 1 / Nueva Paridad

NUEVAS CARACTERÍSTICAS DE LAS EMISIONES AFECTADAS

Una vez aplicado el ajuste anterior sobre las características de las citadas emisiones, éstas tendrán las siguientes características a partir del 18/07/22 (incluido):

	SIBE	ISIN	Producto	Call/Put	Subyacente	Precio de Ejercicio	Paridad	Ratio	Fecha de Vencimiento
1	J5673	NLBNPES15R03	WARRANT	Call	Alphabet Inc Class C	USD 150	5	0.2	16-sep.-22
2	J5674	NLBNPES15R11	WARRANT	Call	Alphabet Inc Class C	USD 150	5	0.2	16-dic.-22
3	J6932	NLBNPES16AH5	WARRANT	Put	Alphabet Inc Class C	USD 100	5	0.2	16-jun.-23
4	J6933	NLBNPES16AI3	WARRANT	Put	Alphabet Inc Class C	USD 110	5	0.2	17-mar.-23
5	J6934	NLBNPES16AJ1	WARRANT	Put	Alphabet Inc Class C	USD 110	5	0.2	16-jun.-23
6	J5671	NLBNPES15QY8	WARRANT	Call	Alphabet Inc Class C	USD 140	5	0.2	16-dic.-22
7	J5672	NLBNPES15QZ5	WARRANT	Call	Alphabet Inc Class C	USD 140	5	0.2	17-mar.-23
8	J5681	NLBNPES15R86	WARRANT	Put	Alphabet Inc Class C	USD 130	5	0.2	16-sep.-22
9	J5669	NLBNPES15QW2	WARRANT	Call	Alphabet Inc Class C	USD 130	5	0.2	17-mar.-23
10	J5680	NLBNPES15R78	WARRANT	Put	Alphabet Inc Class C	USD 120	5	0.2	17-mar.-23
11	J5670	NLBNPES15QX0	WARRANT	Call	Alphabet Inc Class C	USD 140	5	0.2	16-sep.-22
12	J6924	NLBNPES16A92	WARRANT	Call	Alphabet Inc Class C	USD 120	5	0.2	16-sep.-22
13	J5678	NLBNPES15R52	WARRANT	Put	Alphabet Inc Class C	USD 120	5	0.2	16-sep.-22
14	J6925	NLBNPES16AA0	WARRANT	Call	Alphabet Inc Class C	USD 120	5	0.2	16-dic.-22
15	J6926	NLBNPES16AB8	WARRANT	Call	Alphabet Inc Class C	USD 120	5	0.2	17-mar.-23
16	J5668	NLBNPES15QV4	WARRANT	Call	Alphabet Inc Class C	USD 130	5	0.2	16-dic.-22
17	J5679	NLBNPES15R60	WARRANT	Put	Alphabet Inc Class C	USD 120	5	0.2	16-dic.-22
18	J6927	NLBNPES16AC6	WARRANT	Call	Alphabet Inc Class C	USD 120	5	0.2	16-jun.-23
19	J6928	NLBNPES16AD4	WARRANT	Call	Alphabet Inc Class C	USD 130	5	0.2	16-jun.-23
20	J6929	NLBNPES16AE2	WARRANT	Put	Alphabet Inc Class C	USD 100	5	0.2	16-sep.-22
21	J6930	NLBNPES16AF9	WARRANT	Put	Alphabet Inc Class C	USD 100	5	0.2	16-dic.-22
22	J6931	NLBNPES16AG7	WARRANT	Put	Alphabet Inc Class C	USD 100	5	0.2	17-mar.-23
23	J6923	NLBNPES16A84	WARRANT	Call	Alphabet Inc Class C	USD 110	5	0.2	16-sep.-22
24	J5677	NLBNPES15R45	WARRANT	Put	Alphabet Inc Class C	USD 110	5	0.2	16-dic.-22
25	J5667	NLBNPES15QU6	WARRANT	Call	Alphabet Inc Class C	USD 130	5	0.2	16-sep.-22
26	J5676	NLBNPES15R37	WARRANT	Put	Alphabet Inc Class C	USD 110	5	0.2	16-sep.-22

BNP Paribas Arbitrage Issuance B.V. comunica lo anterior para conocimiento del público en general a los efectos oportunos.

En Madrid a 15 de Julio de 2022