



BOLSA DE MADRID

Sociedad Rectora de la Bolsa de Valores de Madrid, S.A. Sociedad Unipersonal

SOCIEDAD RECTORA DE LA BOLSA DE VALORES DE MADRID

AVISO

ADMISION A NEGOCIACION DE 417 EMISIONES DE WARRANTS REALIZADAS EL 16 DE FEBRERO DE 2022 POR SOCIÉTÉ GÉNÉRALE EFFEKTEN GMBH

De conformidad con lo establecido en el Código de Comercio, el artículo 76 del texto refundido de la Ley del Mercado de Valores, el artículo 12 del Real Decreto 1464/2018, de 21 de diciembre y el Reglamento de la Bolsa de Valores de Madrid se ha acordado admitir a negociación en esta Bolsa, con efectos a partir del día 25 de febrero de 2022, inclusive, los siguientes valores emitidos por SOCIÉTÉ GÉNÉRALE EFFEKTEN GMBH:

417 emisiones de warrants realizadas el 16 de febrero de 2022 con cargo al Folleto de Base registrado por el Bundesanstalt für Finanz-dienstleistungsaufsicht con fecha 13 de diciembre de 2021.

CODIGOS: 417 warrants del J4493 al J4909, ambos inclusive

Table with 10 columns: Subyacente / Underlying Asset, Tipo / Type, Precio de Ejercicio / Strike, Moneda Ejercicio / Strike Currency, Fecha pago / Payment Date, Fecha de Ejercicio* / Exercise Date*, Nº warrants, Ratio, Prima / Premium (EUR), ISIN. It lists 25 different warrant entries with their respective details.

INSCRITA EN EL REGISTRO MERCANTIL DE MADRID, TOMO 460 GENERAL, FOLIO 1, HOJA NÚMERO M-8028. INSCRIPCIÓN 12ª. N.I.F. A-79183927



BOLSA DE MADRID

Sociedad Rectora de la Bolsa de Valores de Madrid, S.A. Sociedad Unipersonal

| Subyacente / Underlying Asset | Tipo / Type | Precio de Ejercicio / Strike | Moneda Ejercicio / Strike Currency | Fecha pago / Payment Date | Fecha de Ejercicio* / Exercise Date* | Nº warrants | Ratio | Prima / Premium (EUR) | ISIN |
|---------------------------------------|-------------|------------------------------|------------------------------------|---------------------------|--------------------------------------|-------------|-------|-----------------------|--------------|
| Bankinter, S.A. | PUT | 5.00 | EUR | 16.02.2022 | 17.06.2022 | 500,000 | 0.50 | 0.11 | DE000SH2V0E6 |
| Bankinter, S.A. | CALL | 6.50 | EUR | 16.02.2022 | 16.09.2022 | 500,000 | 0.50 | 0.22 | DE000SH2V0F3 |
| Bankinter, S.A. | CALL | 7.00 | EUR | 16.02.2022 | 16.09.2022 | 500,000 | 0.50 | 0.15 | DE000SH2V0G1 |
| Bayer Aktiengesellschaft | PUT | 55.00 | EUR | 16.02.2022 | 16.09.2022 | 500,000 | 0.10 | 0.65 | DE000SH2V0H9 |
| Bayer Aktiengesellschaft | CALL | 60.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 0.10 | 0.29 | DE000SH2V0J5 |
| Bayer Aktiengesellschaft | PUT | 50.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 0.10 | 0.47 | DE000SH2V0K3 |
| Banco Bilbao Vizcaya Argentaria, S.A. | CALL | 7.50 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 0.50 | 0.06 | DE000SH2V0L1 |
| Banco Bilbao Vizcaya Argentaria, S.A. | PUT | 6.50 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 0.50 | 0.45 | DE000SH2V0M9 |
| Banco Bilbao Vizcaya Argentaria, S.A. | CALL | 7.50 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.50 | 0.09 | DE000SH2V0N7 |
| Banco Bilbao Vizcaya Argentaria, S.A. | PUT | 6.50 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.50 | 0.53 | DE000SH2V0P2 |
| Banco Bilbao Vizcaya Argentaria, S.A. | CALL | 7.50 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.11 | DE000SH2V0Q0 |
| Banco Bilbao Vizcaya Argentaria, S.A. | PUT | 6.50 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.61 | DE000SH2V0R8 |
| CaixaBank, S.A. | CALL | 4.00 | EUR | 16.02.2022 | 17.06.2022 | 500,000 | 1.00 | 0.13 | DE000SH2V0S6 |
| CaixaBank, S.A. | CALL | 4.50 | EUR | 16.02.2022 | 17.06.2022 | 500,000 | 1.00 | 0.09 | DE000SH2V0T4 |
| CaixaBank, S.A. | CALL | 4.00 | EUR | 16.02.2022 | 16.09.2022 | 500,000 | 1.00 | 0.16 | DE000SH2V0U2 |
| CaixaBank, S.A. | CALL | 4.50 | EUR | 16.02.2022 | 16.09.2022 | 500,000 | 1.00 | 0.09 | DE000SH2V0V0 |
| CaixaBank, S.A. | CALL | 4.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 1.00 | 0.22 | DE000SH2V0W8 |
| CaixaBank, S.A. | CALL | 4.50 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 1.00 | 0.13 | DE000SH2V0X6 |
| CaixaBank, S.A. | PUT | 3.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 1.00 | 0.34 | DE000SH2V0Y4 |
| Deutsche Lufthansa Aktiengesellschaft | CALL | 8.00 | EUR | 16.02.2022 | 16.12.2022 | 350,000 | 1.00 | 1.21 | DE000SH2V0Z1 |
| Enagás, S.A. | CALL | 19.00 | EUR | 16.02.2022 | 16.09.2022 | 350,000 | 0.20 | 0.20 | DE000SH2V004 |
| Enagás, S.A. | CALL | 21.00 | EUR | 16.02.2022 | 16.09.2022 | 350,000 | 0.20 | 0.07 | DE000SH2V012 |
| Enagás, S.A. | CALL | 20.00 | EUR | 16.02.2022 | 16.12.2022 | 350,000 | 0.20 | 0.15 | DE000SH2V020 |
| Enagás, S.A. | CALL | 22.00 | EUR | 16.02.2022 | 16.12.2022 | 350,000 | 0.20 | 0.05 | DE000SH2V038 |
| Enagás, S.A. | PUT | 16.00 | EUR | 16.02.2022 | 16.12.2022 | 350,000 | 0.20 | 0.21 | DE000SH2V046 |
| Endesa S.A. | CALL | 19.00 | EUR | 16.02.2022 | 16.09.2022 | 350,000 | 0.50 | 0.56 | DE000SH2V053 |
| Endesa S.A. | CALL | 20.00 | EUR | 16.02.2022 | 16.12.2022 | 350,000 | 0.50 | 0.45 | DE000SH2V061 |
| Endesa S.A. | CALL | 22.00 | EUR | 16.02.2022 | 16.12.2022 | 350,000 | 0.50 | 0.21 | DE000SH2V079 |
| Endesa S.A. | PUT | 16.00 | EUR | 16.02.2022 | 16.12.2022 | 350,000 | 0.50 | 0.50 | DE000SH2V087 |
| Ferrovial, S.A. | CALL | 24.00 | EUR | 16.02.2022 | 17.06.2022 | 350,000 | 0.20 | 0.35 | DE000SH2V095 |
| Ferrovial, S.A. | CALL | 23.00 | EUR | 16.02.2022 | 16.09.2022 | 350,000 | 0.20 | 0.56 | DE000SH2V1A2 |
| Ferrovial, S.A. | CALL | 25.00 | EUR | 16.02.2022 | 16.09.2022 | 350,000 | 0.20 | 0.36 | DE000SH2V1B0 |
| Ferrovial, S.A. | CALL | 24.00 | EUR | 16.02.2022 | 16.12.2022 | 350,000 | 0.20 | 0.52 | DE000SH2V1C8 |
| Ferrovial, S.A. | CALL | 26.00 | EUR | 16.02.2022 | 16.12.2022 | 350,000 | 0.20 | 0.35 | DE000SH2V1D6 |
| Ferrovial, S.A. | CALL | 28.00 | EUR | 16.02.2022 | 16.12.2022 | 350,000 | 0.20 | 0.22 | DE000SH2V1E4 |
| Ferrovial, S.A. | PUT | 22.00 | EUR | 16.02.2022 | 16.12.2022 | 350,000 | 0.20 | 0.42 | DE000SH2V1F1 |
| Grifols, S.A. | CALL | 16.00 | EUR | 16.02.2022 | 17.06.2022 | 500,000 | 1.00 | 0.85 | DE000SH2V1G9 |
| Grifols, S.A. | CALL | 18.00 | EUR | 16.02.2022 | 17.06.2022 | 500,000 | 1.00 | 0.36 | DE000SH2V1H7 |



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| Subyacente / Underlying Asset | Tipo / Type | Precio de Ejercicio / Strike | Moneda Ejercicio / Strike Currency | Fecha pago / Payment Date | Fecha de Ejercicio* / Exercise Date* | Nº warrants | Ratio | Prima / Premium (EUR) | ISIN |
|---|-------------|------------------------------|------------------------------------|---------------------------|--------------------------------------|-------------|-------|-----------------------|--------------|
| Grifols, S.A. | PUT | 12.00 | EUR | 16.02.2022 | 17.06.2022 | 500,000 | 1.00 | 0.60 | DE000SH2V1J3 |
| Grifols, S.A. | CALL | 15.00 | EUR | 16.02.2022 | 16.09.2022 | 500,000 | 1.00 | 1.69 | DE000SH2V1K1 |
| Grifols, S.A. | CALL | 17.00 | EUR | 16.02.2022 | 16.09.2022 | 500,000 | 1.00 | 0.93 | DE000SH2V1L9 |
| Grifols, S.A. | CALL | 19.00 | EUR | 16.02.2022 | 16.09.2022 | 500,000 | 1.00 | 0.49 | DE000SH2V1M7 |
| Grifols, S.A. | CALL | 16.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 1.00 | 1.60 | DE000SH2V1N5 |
| Grifols, S.A. | CALL | 18.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 1.00 | 0.97 | DE000SH2V1P0 |
| Grifols, S.A. | PUT | 12.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 1.00 | 1.19 | DE000SH2V1Q8 |
| IBERDROLA, S.A. | CALL | 8.50 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 1.00 | 1.17 | DE000SH2V1R6 |
| IBERDROLA, S.A. | CALL | 9.00 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 1.00 | 0.81 | DE000SH2V1S4 |
| IBERDROLA, S.A. | PUT | 7.50 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 1.00 | 0.13 | DE000SH2V1T2 |
| IBERDROLA, S.A. | CALL | 8.50 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 1.00 | 1.20 | DE000SH2V1U0 |
| IBERDROLA, S.A. | CALL | 9.00 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 1.00 | 0.86 | DE000SH2V1V8 |
| IBERDROLA, S.A. | CALL | 8.50 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 1.00 | 1.27 | DE000SH2V1W6 |
| IBERDROLA, S.A. | CALL | 9.00 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 1.00 | 0.94 | DE000SH2V1X4 |
| IBERDROLA, S.A. | PUT | 7.50 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 1.00 | 0.33 | DE000SH2V1Y2 |
| Industria de Diseño Textil, S.A. | CALL | 26.00 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 0.20 | 0.36 | DE000SH2V1Z9 |
| Industria de Diseño Textil, S.A. | CALL | 28.00 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 0.20 | 0.20 | DE000SH2V103 |
| Industria de Diseño Textil, S.A. | PUT | 24.00 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 0.20 | 0.28 | DE000SH2V111 |
| Industria de Diseño Textil, S.A. | CALL | 25.00 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.20 | 0.55 | DE000SH2V129 |
| Industria de Diseño Textil, S.A. | CALL | 27.00 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.20 | 0.36 | DE000SH2V137 |
| Industria de Diseño Textil, S.A. | CALL | 29.00 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.20 | 0.23 | DE000SH2V145 |
| Industria de Diseño Textil, S.A. | CALL | 31.00 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.20 | 0.15 | DE000SH2V152 |
| Industria de Diseño Textil, S.A. | PUT | 23.00 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.20 | 0.30 | DE000SH2V160 |
| Industria de Diseño Textil, S.A. | CALL | 26.00 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.20 | 0.53 | DE000SH2V178 |
| Industria de Diseño Textil, S.A. | CALL | 28.00 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.20 | 0.37 | DE000SH2V186 |
| Industria de Diseño Textil, S.A. | CALL | 30.00 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.20 | 0.25 | DE000SH2V194 |
| Industria de Diseño Textil, S.A. | PUT | 24.00 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.20 | 0.47 | DE000SH2V2A0 |
| Industria de Diseño Textil, S.A. | CALL | 27.00 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.20 | 0.51 | DE000SH2V2B8 |
| Industria de Diseño Textil, S.A. | CALL | 29.00 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.20 | 0.37 | DE000SH2V2C6 |
| Industria de Diseño Textil, S.A. | CALL | 31.00 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.20 | 0.26 | DE000SH2V2D4 |
| INDRA SISTEMAS, S.A. | CALL | 10.00 | EUR | 16.02.2022 | 16.12.2022 | 250,000 | 0.50 | 0.55 | DE000SH2V2E2 |
| INDRA SISTEMAS, S.A. | PUT | 8.00 | EUR | 16.02.2022 | 16.12.2022 | 250,000 | 0.50 | 0.51 | DE000SH2V2F9 |
| International Consolidated Airlines Group, S.A. | CALL | 2.50 | EUR | 16.02.2022 | 16.09.2022 | 750,000 | 1.00 | 0.25 | DE000SH2V2G7 |
| International Consolidated Airlines Group, S.A. | CALL | 2.00 | EUR | 16.02.2022 | 16.12.2022 | 750,000 | 1.00 | 0.49 | DE000SH2V2H5 |
| Naturgy Energy Group, S.A. | CALL | 26.00 | EUR | 16.02.2022 | 17.06.2022 | 500,000 | 0.20 | 0.35 | DE000SH2V2J1 |
| Naturgy Energy Group, S.A. | CALL | 28.00 | EUR | 16.02.2022 | 17.06.2022 | 500,000 | 0.20 | 0.20 | DE000SH2V2K9 |
| Naturgy Energy Group, S.A. | PUT | 24.00 | EUR | 16.02.2022 | 17.06.2022 | 500,000 | 0.20 | 0.28 | DE000SH2V2L7 |



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| Subyacente / Underlying Asset | Tipo / Type | Precio de Ejercicio / Strike | Moneda Ejercicio / Strike Currency | Fecha pago / Payment Date | Fecha de Ejercicio* / Exercise Date* | Nº warrants | Ratio | Prima / Premium (EUR) | ISIN |
|---------------------------------------|-------------|------------------------------|------------------------------------|---------------------------|--------------------------------------|-------------|-------|-----------------------|--------------|
| Naturgy Energy Group, S.A. | CALL | 25.00 | EUR | 16.02.2022 | 16.09.2022 | 500,000 | 0.20 | 0.52 | DE000SH2V2M5 |
| Naturgy Energy Group, S.A. | CALL | 27.00 | EUR | 16.02.2022 | 16.09.2022 | 500,000 | 0.20 | 0.33 | DE000SH2V2N3 |
| Naturgy Energy Group, S.A. | CALL | 29.00 | EUR | 16.02.2022 | 16.09.2022 | 500,000 | 0.20 | 0.20 | DE000SH2V2P8 |
| Naturgy Energy Group, S.A. | CALL | 31.00 | EUR | 16.02.2022 | 16.09.2022 | 500,000 | 0.20 | 0.12 | DE000SH2V2Q6 |
| Naturgy Energy Group, S.A. | CALL | 26.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 0.20 | 0.47 | DE000SH2V2R4 |
| Naturgy Energy Group, S.A. | CALL | 28.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 0.20 | 0.32 | DE000SH2V2S2 |
| Naturgy Energy Group, S.A. | CALL | 30.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 0.20 | 0.21 | DE000SH2V2T0 |
| Naturgy Energy Group, S.A. | PUT | 24.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 0.20 | 0.48 | DE000SH2V2U8 |
| Naturgy Energy Group, S.A. | CALL | 27.00 | EUR | 16.02.2022 | 17.03.2023 | 500,000 | 0.20 | 0.43 | DE000SH2V2V6 |
| Naturgy Energy Group, S.A. | CALL | 29.00 | EUR | 16.02.2022 | 17.03.2023 | 500,000 | 0.20 | 0.29 | DE000SH2V2W4 |
| Naturgy Energy Group, S.A. | CALL | 31.00 | EUR | 16.02.2022 | 17.03.2023 | 500,000 | 0.20 | 0.20 | DE000SH2V2X2 |
| Pharma Mar, S.A. | CALL | 60.00 | EUR | 16.02.2022 | 17.06.2022 | 250,000 | 0.10 | 0.95 | DE000SH2V2Y0 |
| Pharma Mar, S.A. | CALL | 55.00 | EUR | 16.02.2022 | 16.09.2022 | 250,000 | 0.10 | 1.39 | DE000SH2V2Z7 |
| Pharma Mar, S.A. | CALL | 65.00 | EUR | 16.02.2022 | 16.09.2022 | 250,000 | 0.10 | 1.06 | DE000SH2V202 |
| Pharma Mar, S.A. | CALL | 60.00 | EUR | 16.02.2022 | 16.12.2022 | 250,000 | 0.10 | 1.43 | DE000SH2V210 |
| Pharma Mar, S.A. | CALL | 70.00 | EUR | 16.02.2022 | 16.12.2022 | 250,000 | 0.10 | 1.15 | DE000SH2V228 |
| Pharma Mar, S.A. | PUT | 50.00 | EUR | 16.02.2022 | 16.12.2022 | 250,000 | 0.10 | 1.45 | DE000SH2V236 |
| Red Eléctrica Corporación, S.A. | CALL | 17.00 | EUR | 16.02.2022 | 16.09.2022 | 500,000 | 0.50 | 0.57 | DE000SH2V244 |
| Red Eléctrica Corporación, S.A. | CALL | 18.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 0.50 | 0.41 | DE000SH2V251 |
| Red Eléctrica Corporación, S.A. | CALL | 20.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 0.50 | 0.16 | DE000SH2V269 |
| Red Eléctrica Corporación, S.A. | PUT | 16.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 0.50 | 0.56 | DE000SH2V277 |
| REPSOL YPF, S.A. | CALL | 14.00 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 0.50 | 0.13 | DE000SH2V285 |
| REPSOL YPF, S.A. | CALL | 14.50 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.50 | 0.15 | DE000SH2V293 |
| REPSOL YPF, S.A. | PUT | 10.50 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.50 | 0.42 | DE000SH2V3A8 |
| REPSOL YPF, S.A. | CALL | 12.00 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.55 | DE000SH2V3B6 |
| REPSOL YPF, S.A. | CALL | 14.00 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.26 | DE000SH2V3C4 |
| REPSOL YPF, S.A. | PUT | 10.00 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.43 | DE000SH2V3D2 |
| Siemens Gamesa Renewable Energy, S.A. | CALL | 18.00 | EUR | 16.02.2022 | 17.06.2022 | 500,000 | 0.20 | 0.29 | DE000SH2V3E0 |
| Siemens Gamesa Renewable Energy, S.A. | PUT | 14.00 | EUR | 16.02.2022 | 17.06.2022 | 500,000 | 0.20 | 0.24 | DE000SH2V3F7 |
| Siemens Gamesa Renewable Energy, S.A. | CALL | 17.00 | EUR | 16.02.2022 | 16.09.2022 | 500,000 | 0.20 | 0.47 | DE000SH2V3G5 |
| Siemens Gamesa Renewable Energy, S.A. | CALL | 19.00 | EUR | 16.02.2022 | 16.09.2022 | 500,000 | 0.20 | 0.34 | DE000SH2V3H3 |
| Siemens Gamesa Renewable Energy, S.A. | CALL | 18.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 0.20 | 0.49 | DE000SH2V3J9 |
| Siemens Gamesa Renewable Energy, S.A. | PUT | 14.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 0.20 | 0.42 | DE000SH2V3K7 |
| TECNICAS REUNIDAS, S.A. | CALL | 7.50 | EUR | 16.02.2022 | 16.09.2022 | 750,000 | 0.10 | 0.15 | DE000SH2V3L5 |
| Telefónica S.A | CALL | 3.60 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 0.50 | 0.43 | DE000SH2V3M3 |



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| Subyacente / Underlying Asset | Tipo / Type | Precio de Ejercicio / Strike | Moneda Ejercicio / Strike Currency | Fecha pago / Payment Date | Fecha de Ejercicio* / Exercise Date* | Nº warrants | Ratio | Prima / Premium (EUR) | ISIN |
|-------------------------------|-------------|------------------------------|------------------------------------|---------------------------|--------------------------------------|-------------|-------|-----------------------|--------------|
| Telefónica S.A | CALL | 4.20 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 0.50 | 0.20 | DE000SH2V3N1 |
| Telefónica S.A | CALL | 4.40 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 0.50 | 0.14 | DE000SH2V3P6 |
| Telefónica S.A | CALL | 4.60 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 0.50 | 0.10 | DE000SH2V3Q4 |
| Telefónica S.A | CALL | 4.80 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 0.50 | 0.07 | DE000SH2V3R2 |
| Telefónica S.A | PUT | 3.60 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 0.50 | 0.05 | DE000SH2V3S0 |
| Telefónica S.A | PUT | 3.80 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 0.50 | 0.07 | DE000SH2V3T8 |
| Telefónica S.A | PUT | 4.20 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 0.50 | 0.13 | DE000SH2V3U6 |
| Telefónica S.A | PUT | 4.40 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 0.50 | 0.18 | DE000SH2V3V4 |
| Telefónica S.A | PUT | 4.60 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 0.50 | 0.25 | DE000SH2V3W2 |
| Telefónica S.A | PUT | 4.80 | EUR | 16.02.2022 | 17.06.2022 | 1,000,000 | 0.50 | 0.32 | DE000SH2V3X0 |
| Telefónica S.A | CALL | 3.60 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.50 | 0.44 | DE000SH2V3Y8 |
| Telefónica S.A | CALL | 4.20 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.50 | 0.22 | DE000SH2V3Z5 |
| Telefónica S.A | CALL | 4.40 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.50 | 0.17 | DE000SH2V301 |
| Telefónica S.A | CALL | 4.60 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.50 | 0.13 | DE000SH2V319 |
| Telefónica S.A | CALL | 4.80 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.50 | 0.10 | DE000SH2V327 |
| Telefónica S.A | CALL | 5.20 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.50 | 0.06 | DE000SH2V335 |
| Telefónica S.A | CALL | 5.40 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.50 | 0.05 | DE000SH2V343 |
| Telefónica S.A | PUT | 3.60 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.50 | 0.08 | DE000SH2V350 |
| Telefónica S.A | PUT | 3.80 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.50 | 0.10 | DE000SH2V368 |
| Telefónica S.A | PUT | 4.20 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.50 | 0.18 | DE000SH2V376 |
| Telefónica S.A | PUT | 4.40 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.50 | 0.23 | DE000SH2V384 |
| Telefónica S.A | PUT | 4.60 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.50 | 0.29 | DE000SH2V392 |
| Telefónica S.A | PUT | 4.80 | EUR | 16.02.2022 | 16.09.2022 | 1,000,000 | 0.50 | 0.37 | DE000SH2V4A6 |
| Telefónica S.A | CALL | 3.60 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.44 | DE000SH2V4B4 |
| Telefónica S.A | CALL | 4.20 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.24 | DE000SH2V4C2 |
| Telefónica S.A | CALL | 4.40 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.19 | DE000SH2V4D0 |
| Telefónica S.A | CALL | 4.60 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.15 | DE000SH2V4E8 |
| Telefónica S.A | CALL | 4.80 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.12 | DE000SH2V4F5 |
| Telefónica S.A | CALL | 5.20 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.08 | DE000SH2V4G3 |
| Telefónica S.A | CALL | 5.40 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.06 | DE000SH2V4H1 |
| Telefónica S.A | CALL | 5.60 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.05 | DE000SH2V4J7 |
| Telefónica S.A | PUT | 3.60 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.12 | DE000SH2V4K5 |
| Telefónica S.A | PUT | 3.80 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.15 | DE000SH2V4L3 |
| Telefónica S.A | PUT | 4.20 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.24 | DE000SH2V4M1 |
| Telefónica S.A | PUT | 4.40 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.30 | DE000SH2V4N9 |
| Telefónica S.A | PUT | 4.60 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.36 | DE000SH2V4P4 |
| Telefónica S.A | PUT | 4.80 | EUR | 16.02.2022 | 16.12.2022 | 1,000,000 | 0.50 | 0.44 | DE000SH2V4Q2 |
| Telefónica S.A | CALL | 3.60 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.50 | 0.45 | DE000SH2V4R0 |
| Telefónica S.A | CALL | 4.00 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.50 | 0.31 | DE000SH2V4S8 |



BOLSA DE MADRID

Sociedad Rectora de la Bolsa de Valores de Madrid, S.A. Sociedad Unipersonal

| Subyacente / Underlying Asset | Tipo / Type | Precio de Ejercicio / Strike | Moneda Ejercicio / Strike Currency | Fecha pago / Payment Date | Fecha de Ejercicio* / Exercise Date* | Nº warrants | Ratio | Prima / Premium (EUR) | ISIN |
|-------------------------------|-------------|------------------------------|------------------------------------|---------------------------|--------------------------------------|-------------|-------|-----------------------|--------------|
| Telefónica S.A | CALL | 4.20 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.50 | 0.26 | DE000SH2V4T6 |
| Telefónica S.A | CALL | 4.40 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.50 | 0.21 | DE000SH2V4U4 |
| Telefónica S.A | CALL | 4.60 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.50 | 0.18 | DE000SH2V4V2 |
| Telefónica S.A | CALL | 4.80 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.50 | 0.15 | DE000SH2V4W0 |
| Telefónica S.A | CALL | 5.00 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.50 | 0.13 | DE000SH2V4X8 |
| Telefónica S.A | CALL | 5.20 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.50 | 0.11 | DE000SH2V4Y6 |
| Telefónica S.A | CALL | 5.40 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.50 | 0.09 | DE000SH2V4Z3 |
| Telefónica S.A | PUT | 3.60 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.50 | 0.15 | DE000SH2V400 |
| Telefónica S.A | PUT | 3.80 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.50 | 0.19 | DE000SH2V418 |
| Telefónica S.A | PUT | 4.00 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.50 | 0.23 | DE000SH2V426 |
| Telefónica S.A | PUT | 4.20 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.50 | 0.28 | DE000SH2V434 |
| Telefónica S.A | PUT | 4.40 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.50 | 0.34 | DE000SH2V442 |
| Telefónica S.A | PUT | 4.60 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.50 | 0.41 | DE000SH2V459 |
| Telefónica S.A | PUT | 4.80 | EUR | 16.02.2022 | 17.03.2023 | 1,000,000 | 0.50 | 0.49 | DE000SH2V467 |
| Viscofan, S.A. | CALL | 55.00 | EUR | 16.02.2022 | 17.06.2022 | 500,000 | 0.10 | 0.31 | DE000SH2V475 |
| Viscofan, S.A. | PUT | 45.00 | EUR | 16.02.2022 | 17.06.2022 | 500,000 | 0.10 | 0.11 | DE000SH2V483 |
| Viscofan, S.A. | CALL | 55.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 0.10 | 0.46 | DE000SH2V491 |
| Viscofan, S.A. | CALL | 60.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 0.10 | 0.25 | DE000SH2V5A3 |
| Viscofan, S.A. | CALL | 65.00 | EUR | 16.02.2022 | 16.12.2022 | 500,000 | 0.10 | 0.13 | DE000SH2V5B1 |
| Alphabet Inc. | CALL | 3,000.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 1.93 | DE000SH2VW31 |
| Alphabet Inc. | CALL | 3,100.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 1.63 | DE000SH2VW49 |
| Alphabet Inc. | CALL | 3,200.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 1.36 | DE000SH2VW56 |
| Alphabet Inc. | CALL | 3,300.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 1.14 | DE000SH2VW64 |
| Alphabet Inc. | CALL | 3,150.00 | USD | 16.02.2022 | 17.03.2023 | 500,000 | 0.01 | 1.90 | DE000SH2VW72 |
| Alphabet Inc. | CALL | 3,250.00 | USD | 16.02.2022 | 17.03.2023 | 500,000 | 0.01 | 1.63 | DE000SH2VW80 |
| Amazon.com, Inc. | CALL | 3,400.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.01 | 1.25 | DE000SH2VW98 |
| Amazon.com, Inc. | CALL | 3,500.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.01 | 0.99 | DE000SH2VXA4 |
| Amazon.com, Inc. | CALL | 3,600.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.01 | 0.79 | DE000SH2VXB2 |
| Amazon.com, Inc. | CALL | 3,450.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 1.70 | DE000SH2VXC0 |
| Amazon.com, Inc. | CALL | 3,550.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 1.42 | DE000SH2VXD8 |
| Amazon.com, Inc. | CALL | 3,650.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 1.18 | DE000SH2VXE6 |
| Amazon.com, Inc. | CALL | 3,600.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 1.77 | DE000SH2VXF3 |
| Amazon.com, Inc. | CALL | 3,700.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 1.53 | DE000SH2VXG1 |
| Amazon.com, Inc. | CALL | 3,750.00 | USD | 16.02.2022 | 17.03.2023 | 500,000 | 0.01 | 1.90 | DE000SH2VXH9 |
| Apple Inc. | CALL | 195.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.05 | 0.31 | DE000SH2VXJ5 |
| Apple Inc. | CALL | 205.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.05 | 0.21 | DE000SH2VXK3 |
| Apple Inc. | CALL | 190.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.05 | 0.52 | DE000SH2VXL1 |
| Apple Inc. | CALL | 210.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.05 | 0.29 | DE000SH2VXM9 |
| Apple Inc. | CALL | 220.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.05 | 0.21 | DE000SH2VXN7 |



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| Subyacente / Underlying Asset | Tipo / Type | Precio de Ejercicio / Strike | Moneda Ejercicio / Strike Currency | Fecha pago / Payment Date | Fecha de Ejercicio* / Exercise Date* | Nº warrants | Ratio | Prima / Premium (EUR) | ISIN |
|-------------------------------|-------------|------------------------------|------------------------------------|---------------------------|--------------------------------------|-------------|-------|-----------------------|--------------|
| Apple Inc. | CALL | 195.00 | USD | 16.02.2022 | 17.03.2023 | 500,000 | 0.05 | 0.59 | DE000SH2VXP2 |
| Apple Inc. | CALL | 205.00 | USD | 16.02.2022 | 17.03.2023 | 500,000 | 0.05 | 0.46 | DE000SH2VXQ0 |
| Meta Platforms Inc. | CALL | 240.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.05 | 0.71 | DE000SH2VXR8 |
| Meta Platforms Inc. | CALL | 260.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.05 | 0.46 | DE000SH2VXS6 |
| Meta Platforms Inc. | CALL | 280.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.05 | 0.32 | DE000SH2VXT4 |
| Meta Platforms Inc. | CALL | 230.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.05 | 1.17 | DE000SH2VXU2 |
| Meta Platforms Inc. | CALL | 250.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.05 | 0.81 | DE000SH2VXV0 |
| Meta Platforms Inc. | CALL | 270.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.05 | 0.56 | DE000SH2VXW8 |
| Meta Platforms Inc. | CALL | 240.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.05 | 1.22 | DE000SH2VXX6 |
| Meta Platforms Inc. | CALL | 260.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.05 | 0.90 | DE000SH2VXY4 |
| Meta Platforms Inc. | CALL | 280.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.05 | 0.66 | DE000SH2VXZ1 |
| Microsoft Corporation | CALL | 390.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.10 | 0.26 | DE000SH2VX06 |
| Microsoft Corporation | CALL | 330.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.10 | 1.86 | DE000SH2VX14 |
| Microsoft Corporation | CALL | 340.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.10 | 1.56 | DE000SH2VX22 |
| Microsoft Corporation | CALL | 360.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.10 | 1.11 | DE000SH2VX30 |
| Microsoft Corporation | CALL | 370.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.10 | 0.94 | DE000SH2VX48 |
| Microsoft Corporation | CALL | 380.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.10 | 0.79 | DE000SH2VX55 |
| Microsoft Corporation | CALL | 390.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.10 | 0.68 | DE000SH2VX63 |
| Netflix, Inc. | CALL | 425.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 0.36 | DE000SH2VX71 |
| Netflix, Inc. | CALL | 475.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 0.21 | DE000SH2VX89 |
| Netflix, Inc. | CALL | 450.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 0.36 | DE000SH2VX97 |
| Netflix, Inc. | CALL | 425.00 | USD | 16.02.2022 | 17.03.2023 | 500,000 | 0.01 | 0.52 | DE000SH2VYA2 |
| Netflix, Inc. | CALL | 475.00 | USD | 16.02.2022 | 17.03.2023 | 500,000 | 0.01 | 0.36 | DE000SH2VYB0 |
| NVIDIA Corporation | CALL | 260.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.01 | 0.28 | DE000SH2VYC8 |
| NVIDIA Corporation | CALL | 280.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.01 | 0.21 | DE000SH2VYD6 |
| NVIDIA Corporation | CALL | 270.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 0.31 | DE000SH2VYE4 |
| NVIDIA Corporation | CALL | 290.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 0.25 | DE000SH2VYF1 |
| NVIDIA Corporation | CALL | 310.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 0.20 | DE000SH2VYG9 |
| NVIDIA Corporation | CALL | 260.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 0.41 | DE000SH2VYH7 |
| NVIDIA Corporation | CALL | 280.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 0.35 | DE000SH2VYJ3 |
| NVIDIA Corporation | CALL | 300.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 0.29 | DE000SH2VYK1 |
| PayPal Holdings, Inc. | CALL | 130.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.05 | 0.36 | DE000SH2VYL9 |
| PayPal Holdings, Inc. | CALL | 140.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.05 | 0.25 | DE000SH2VYM7 |
| PayPal Holdings, Inc. | CALL | 150.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.05 | 0.19 | DE000SH2VYN5 |
| PayPal Holdings, Inc. | CALL | 130.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.05 | 0.64 | DE000SH2VYP0 |
| PayPal Holdings, Inc. | CALL | 140.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.05 | 0.49 | DE000SH2VYQ8 |
| PayPal Holdings, Inc. | CALL | 150.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.05 | 0.38 | DE000SH2VYR6 |
| Tesla, Inc. | CALL | 950.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.01 | 0.94 | DE000SH2VYS4 |
| Tesla, Inc. | CALL | 1,050.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.01 | 0.67 | DE000SH2VYT2 |



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| Subyacente / Underlying Asset | Tipo / Type | Precio de Ejercicio / Strike | Moneda Ejercicio / Strike Currency | Fecha pago / Payment Date | Fecha de Ejercicio* / Exercise Date* | Nº warrants | Ratio | Prima / Premium (EUR) | ISIN |
|-------------------------------|-------------|------------------------------|------------------------------------|---------------------------|--------------------------------------|-------------|-------|-----------------------|--------------|
| Tesla, Inc. | CALL | 975.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 1.20 | DE000SH2VYU0 |
| Tesla, Inc. | CALL | 1,025.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 1.05 | DE000SH2VYV8 |
| Tesla, Inc. | CALL | 1,075.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 0.92 | DE000SH2VYW6 |
| Tesla, Inc. | CALL | 950.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 1.60 | DE000SH2VYX4 |
| Tesla, Inc. | CALL | 1,000.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 1.44 | DE000SH2VYY2 |
| Tesla, Inc. | CALL | 1,050.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 1.30 | DE000SH2VYZ9 |
| Tesla, Inc. | CALL | 975.00 | USD | 16.02.2022 | 17.03.2023 | 500,000 | 0.01 | 1.77 | DE000SH2VY05 |
| Tesla, Inc. | CALL | 1,025.00 | USD | 16.02.2022 | 17.03.2023 | 500,000 | 0.01 | 1.63 | DE000SH2VY13 |
| Tesla, Inc. | CALL | 1,075.00 | USD | 16.02.2022 | 17.03.2023 | 500,000 | 0.01 | 1.50 | DE000SH2VY21 |
| Alibaba Group Holding Limited | CALL | 140.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.10 | 0.91 | DE000SH2VWV4 |
| Alibaba Group Holding Limited | PUT | 100.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.10 | 0.57 | DE000SH2VWV2 |
| Alibaba Group Holding Limited | PUT | 120.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.10 | 1.19 | DE000SH2VWX0 |
| Alibaba Group Holding Limited | PUT | 110.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.10 | 1.16 | DE000SH2VVY8 |
| Alibaba Group Holding Limited | CALL | 140.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.10 | 1.62 | DE000SH2VVZ5 |
| Alibaba Group Holding Limited | PUT | 100.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.10 | 1.09 | DE000SH2VV08 |
| Alibaba Group Holding Limited | PUT | 120.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.10 | 1.82 | DE000SH2VV16 |
| Alphabet Inc. | PUT | 2,300.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 1.14 | DE000SH2VV24 |
| Alphabet Inc. | PUT | 2,500.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 1.66 | DE000SH2VV32 |
| Amazon.com, Inc. | PUT | 2,600.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 1.23 | DE000SH2VV40 |
| Amazon.com, Inc. | PUT | 2,700.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 1.47 | DE000SH2VV57 |
| Amazon.com, Inc. | PUT | 2,800.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 1.74 | DE000SH2VV65 |
| Apple Inc. | PUT | 130.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.05 | 0.09 | DE000SH2VV73 |
| Apple Inc. | PUT | 140.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.05 | 0.14 | DE000SH2VV81 |
| Apple Inc. | PUT | 130.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.05 | 0.24 | DE000SH2VV99 |
| Apple Inc. | PUT | 140.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.05 | 0.33 | DE000SH2VWA6 |
| Meta Platforms Inc. | PUT | 200.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.05 | 0.47 | DE000SH2VWB4 |
| Meta Platforms Inc. | PUT | 220.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.05 | 0.80 | DE000SH2VWC2 |
| Meta Platforms Inc. | PUT | 190.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.05 | 0.53 | DE000SH2VWD0 |
| Meta Platforms Inc. | PUT | 210.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.05 | 0.83 | DE000SH2VWE8 |
| Meta Platforms Inc. | PUT | 230.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.05 | 1.25 | DE000SH2VWF5 |
| Meta Platforms Inc. | PUT | 180.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.05 | 0.56 | DE000SH2VWG3 |
| Meta Platforms Inc. | PUT | 200.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.05 | 0.85 | DE000SH2VWH1 |
| Meta Platforms Inc. | PUT | 220.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.05 | 1.22 | DE000SH2VWJ7 |
| Microsoft Corporation | PUT | 250.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.10 | 1.25 | DE000SH2VWK5 |
| Microsoft Corporation | PUT | 260.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.10 | 1.47 | DE000SH2VWL3 |
| Microsoft Corporation | PUT | 270.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.10 | 1.73 | DE000SH2VWM1 |
| Netflix, Inc. | PUT | 350.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.01 | 0.17 | DE000SH2VWN9 |
| NVIDIA Corporation | PUT | 220.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.01 | 0.15 | DE000SH2VWP4 |
| NVIDIA Corporation | PUT | 240.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.01 | 0.22 | DE000SH2VWQ2 |



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|-------------------------------|-------------|------------------------------|------------------------------------|---------------------------|--------------------------------------|-------------|-------|-----------------------|--------------|
| NVIDIA Corporation | PUT | 230.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 0.24 | DE000SH2VVR0 |
| NVIDIA Corporation | PUT | 220.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 0.25 | DE000SH2VWS8 |
| NVIDIA Corporation | PUT | 240.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 0.33 | DE000SH2VWT6 |
| NVIDIA Corporation | PUT | 260.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 0.43 | DE000SH2VWU4 |
| Tesla, Inc. | PUT | 850.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 0.01 | 0.88 | DE000SH2VWV2 |
| Tesla, Inc. | PUT | 775.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 0.87 | DE000SH2VWW0 |
| Tesla, Inc. | PUT | 825.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 1.07 | DE000SH2VWX8 |
| Tesla, Inc. | PUT | 800.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 1.21 | DE000SH2VWY6 |
| Tesla, Inc. | PUT | 850.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 1.44 | DE000SH2VWZ3 |
| Tesla, Inc. | PUT | 725.00 | USD | 16.02.2022 | 17.03.2023 | 500,000 | 0.01 | 1.09 | DE000SH2VW07 |
| Tesla, Inc. | PUT | 775.00 | USD | 16.02.2022 | 17.03.2023 | 500,000 | 0.01 | 1.30 | DE000SH2VW15 |
| Tesla, Inc. | PUT | 825.00 | USD | 16.02.2022 | 17.03.2023 | 500,000 | 0.01 | 1.52 | DE000SH2VW23 |
| IBEX 35® Index | PUT | 7,500.00 | EUR | 16.02.2022 | 20.05.2022 | 2,000,000 | 0.001 | 0.14 | DE000SH2V5C9 |
| IBEX 35® Index | CALL | 8,500.00 | EUR | 16.02.2022 | 15.07.2022 | 2,000,000 | 0.001 | 0.56 | DE000SH2V5D7 |
| IBEX 35® Index | CALL | 9,000.00 | EUR | 16.02.2022 | 15.07.2022 | 2,000,000 | 0.001 | 0.28 | DE000SH2V5E5 |
| IBEX 35® Index | CALL | 9,500.00 | EUR | 16.02.2022 | 15.07.2022 | 2,000,000 | 0.001 | 0.12 | DE000SH2V5F2 |
| IBEX 35® Index | CALL | 10,000.00 | EUR | 16.02.2022 | 15.07.2022 | 2,000,000 | 0.001 | 0.05 | DE000SH2V5G0 |
| IBEX 35® Index | PUT | 7,500.00 | EUR | 16.02.2022 | 15.07.2022 | 2,000,000 | 0.001 | 0.22 | DE000SH2V5H8 |
| IBEX 35® Index | PUT | 8,000.00 | EUR | 16.02.2022 | 15.07.2022 | 2,000,000 | 0.001 | 0.31 | DE000SH2V5J4 |
| IBEX 35® Index | PUT | 8,500.00 | EUR | 16.02.2022 | 15.07.2022 | 2,000,000 | 0.001 | 0.46 | DE000SH2V5K2 |
| IBEX 35® Index | PUT | 9,000.00 | EUR | 16.02.2022 | 15.07.2022 | 2,000,000 | 0.001 | 0.69 | DE000SH2V5L0 |
| IBEX 35® Index | CALL | 8,500.00 | EUR | 16.02.2022 | 19.08.2022 | 2,000,000 | 0.001 | 0.60 | DE000SH2V5M8 |
| IBEX 35® Index | CALL | 9,000.00 | EUR | 16.02.2022 | 19.08.2022 | 2,000,000 | 0.001 | 0.33 | DE000SH2V5N6 |
| IBEX 35® Index | CALL | 9,500.00 | EUR | 16.02.2022 | 19.08.2022 | 2,000,000 | 0.001 | 0.15 | DE000SH2V5P1 |
| IBEX 35® Index | CALL | 10,000.00 | EUR | 16.02.2022 | 19.08.2022 | 2,000,000 | 0.001 | 0.07 | DE000SH2V5Q9 |
| IBEX 35® Index | PUT | 7,500.00 | EUR | 16.02.2022 | 19.08.2022 | 2,000,000 | 0.001 | 0.25 | DE000SH2V5R7 |
| IBEX 35® Index | PUT | 8,000.00 | EUR | 16.02.2022 | 19.08.2022 | 2,000,000 | 0.001 | 0.36 | DE000SH2V5S5 |
| IBEX 35® Index | PUT | 8,500.00 | EUR | 16.02.2022 | 19.08.2022 | 2,000,000 | 0.001 | 0.51 | DE000SH2V5T3 |
| IBEX 35® Index | PUT | 9,000.00 | EUR | 16.02.2022 | 19.08.2022 | 2,000,000 | 0.001 | 0.74 | DE000SH2V5U1 |
| IBEX 35® Index | CALL | 7,500.00 | EUR | 16.02.2022 | 16.09.2022 | 2,000,000 | 0.001 | 1.37 | DE000SH2V5V9 |
| IBEX 35® Index | CALL | 7,500.00 | EUR | 16.02.2022 | 16.12.2022 | 2,000,000 | 0.001 | 1.40 | DE000SH2V5W7 |
| IBEX 35® Index | CALL | 8,000.00 | EUR | 16.02.2022 | 16.12.2022 | 2,000,000 | 0.001 | 1.02 | DE000SH2V5X5 |
| IBEX 35® Index | CALL | 8,500.00 | EUR | 16.02.2022 | 16.12.2022 | 2,000,000 | 0.001 | 0.69 | DE000SH2V5Y3 |
| IBEX 35® Index | CALL | 9,000.00 | EUR | 16.02.2022 | 16.12.2022 | 2,000,000 | 0.001 | 0.43 | DE000SH2V5Z0 |
| IBEX 35® Index | CALL | 9,500.00 | EUR | 16.02.2022 | 16.12.2022 | 2,000,000 | 0.001 | 0.24 | DE000SH2V509 |
| IBEX 35® Index | CALL | 10,000.00 | EUR | 16.02.2022 | 16.12.2022 | 2,000,000 | 0.001 | 0.13 | DE000SH2V517 |
| IBEX 35® Index | PUT | 7,000.00 | EUR | 16.02.2022 | 16.12.2022 | 2,000,000 | 0.001 | 0.28 | DE000SH2V525 |
| IBEX 35® Index | PUT | 7,500.00 | EUR | 16.02.2022 | 16.12.2022 | 2,000,000 | 0.001 | 0.38 | DE000SH2V533 |
| IBEX 35® Index | PUT | 8,000.00 | EUR | 16.02.2022 | 16.12.2022 | 2,000,000 | 0.001 | 0.50 | DE000SH2V541 |



BOLSA DE MADRID

Sociedad Rectora de la Bolsa de Valores de Madrid, S.A. Sociedad Unipersonal

| Subyacente / Underlying Asset | Tipo / Type | Precio de Ejercicio / Strike | Moneda Ejercicio / Strike Currency | Fecha pago / Payment Date | Fecha de Ejercicio* / Exercise Date* | Nº warrants | Ratio | Prima / Premium (EUR) | ISIN |
|-------------------------------|-------------|------------------------------|------------------------------------|---------------------------|--------------------------------------|-------------|-------|-----------------------|--------------|
| IBEX 35® Index | PUT | 8,500.00 | EUR | 16.02.2022 | 16.12.2022 | 2,000,000 | 0.001 | 0.68 | DE000SH2V558 |
| IBEX 35® Index | PUT | 9,000.00 | EUR | 16.02.2022 | 16.12.2022 | 2,000,000 | 0.001 | 0.91 | DE000SH2V566 |
| IBEX 35® Index | PUT | 9,500.00 | EUR | 16.02.2022 | 16.12.2022 | 2,000,000 | 0.001 | 1.23 | DE000SH2V574 |
| IBEX 35® Index | PUT | 10,000.00 | EUR | 16.02.2022 | 16.12.2022 | 2,000,000 | 0.001 | 1.62 | DE000SH2V582 |
| EURO STOXX 50® Index | CALL | 4,400.00 | EUR | 16.02.2022 | 16.12.2022 | 1,500,000 | 0.002 | 0.27 | DE000SH2V6L8 |
| EURO STOXX 50® Index | PUT | 3,600.00 | EUR | 16.02.2022 | 16.12.2022 | 1,500,000 | 0.002 | 0.37 | DE000SH2V6M6 |
| EURO STOXX 50® Index | CALL | 4,300.00 | EUR | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 0.42 | DE000SH2V6N4 |
| EURO STOXX 50® Index | CALL | 4,500.00 | EUR | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 0.27 | DE000SH2V6P9 |
| EURO STOXX 50® Index | CALL | 4,700.00 | EUR | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 0.16 | DE000SH2V6Q7 |
| EURO STOXX 50® Index | CALL | 4,900.00 | EUR | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 0.09 | DE000SH2V6R5 |
| EURO STOXX 50® Index | PUT | 3,700.00 | EUR | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 0.49 | DE000SH2V6S3 |
| Dow Jones Industrial Average | CALL | 36,000.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.001 | 1.92 | DE000SH2VT77 |
| Dow Jones Industrial Average | PUT | 32,000.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.001 | 1.58 | DE000SH2VT85 |
| NASDAQ-100® Index | CALL | 15,200.00 | USD | 16.02.2022 | 17.06.2022 | 1,500,000 | 0.002 | 1.10 | DE000SH2VT93 |
| NASDAQ-100® Index | CALL | 15,400.00 | USD | 16.02.2022 | 17.06.2022 | 1,500,000 | 0.002 | 0.94 | DE000SH2VUA0 |
| NASDAQ-100® Index | CALL | 15,600.00 | USD | 16.02.2022 | 17.06.2022 | 1,500,000 | 0.002 | 0.79 | DE000SH2VUB8 |
| NASDAQ-100® Index | PUT | 12,600.00 | USD | 16.02.2022 | 17.06.2022 | 1,500,000 | 0.002 | 0.66 | DE000SH2VUC6 |
| NASDAQ-100® Index | CALL | 15,100.00 | USD | 16.02.2022 | 16.09.2022 | 1,500,000 | 0.002 | 1.68 | DE000SH2VUD4 |
| NASDAQ-100® Index | CALL | 15,300.00 | USD | 16.02.2022 | 16.09.2022 | 1,500,000 | 0.002 | 1.51 | DE000SH2VUE2 |
| NASDAQ-100® Index | CALL | 15,500.00 | USD | 16.02.2022 | 16.09.2022 | 1,500,000 | 0.002 | 1.35 | DE000SH2VUF9 |
| NASDAQ-100® Index | CALL | 15,700.00 | USD | 16.02.2022 | 16.09.2022 | 1,500,000 | 0.002 | 1.20 | DE000SH2VUG7 |
| NASDAQ-100® Index | CALL | 15,900.00 | USD | 16.02.2022 | 16.09.2022 | 1,500,000 | 0.002 | 1.06 | DE000SH2VUH5 |
| NASDAQ-100® Index | CALL | 16,100.00 | USD | 16.02.2022 | 16.09.2022 | 1,500,000 | 0.002 | 0.93 | DE000SH2VUJ1 |
| NASDAQ-100® Index | CALL | 16,300.00 | USD | 16.02.2022 | 16.09.2022 | 1,500,000 | 0.002 | 0.81 | DE000SH2VUK9 |
| NASDAQ-100® Index | CALL | 16,500.00 | USD | 16.02.2022 | 16.09.2022 | 1,500,000 | 0.002 | 0.70 | DE000SH2VUL7 |
| NASDAQ-100® Index | CALL | 16,700.00 | USD | 16.02.2022 | 16.09.2022 | 1,500,000 | 0.002 | 0.61 | DE000SH2VUM5 |
| NASDAQ-100® Index | PUT | 12,500.00 | USD | 16.02.2022 | 16.09.2022 | 1,500,000 | 0.002 | 0.95 | DE000SH2VUN3 |
| NASDAQ-100® Index | PUT | 12,700.00 | USD | 16.02.2022 | 16.09.2022 | 1,500,000 | 0.002 | 1.03 | DE000SH2VUP8 |
| NASDAQ-100® Index | CALL | 15,200.00 | USD | 16.02.2022 | 16.12.2022 | 1,500,000 | 0.002 | 2.01 | DE000SH2VUQ6 |
| NASDAQ-100® Index | CALL | 15,400.00 | USD | 16.02.2022 | 16.12.2022 | 1,500,000 | 0.002 | 1.84 | DE000SH2VUR4 |
| NASDAQ-100® Index | CALL | 15,600.00 | USD | 16.02.2022 | 16.12.2022 | 1,500,000 | 0.002 | 1.68 | DE000SH2VUS2 |
| NASDAQ-100® Index | CALL | 15,800.00 | USD | 16.02.2022 | 16.12.2022 | 1,500,000 | 0.002 | 1.52 | DE000SH2VUTO |
| NASDAQ-100® Index | CALL | 16,000.00 | USD | 16.02.2022 | 16.12.2022 | 1,500,000 | 0.002 | 1.37 | DE000SH2VUU8 |
| NASDAQ-100® Index | CALL | 16,200.00 | USD | 16.02.2022 | 16.12.2022 | 1,500,000 | 0.002 | 1.24 | DE000SH2VUV6 |
| NASDAQ-100® Index | CALL | 16,400.00 | USD | 16.02.2022 | 16.12.2022 | 1,500,000 | 0.002 | 1.11 | DE000SH2VUW4 |
| NASDAQ-100® Index | CALL | 16,600.00 | USD | 16.02.2022 | 16.12.2022 | 1,500,000 | 0.002 | 0.99 | DE000SH2VUX2 |
| NASDAQ-100® Index | CALL | 16,800.00 | USD | 16.02.2022 | 16.12.2022 | 1,500,000 | 0.002 | 0.88 | DE000SH2VUY0 |
| NASDAQ-100® Index | CALL | 17,000.00 | USD | 16.02.2022 | 16.12.2022 | 1,500,000 | 0.002 | 0.78 | DE000SH2VUZ7 |
| NASDAQ-100® Index | CALL | 17,400.00 | USD | 16.02.2022 | 16.12.2022 | 1,500,000 | 0.002 | 0.61 | DE000SH2VUO9 |



BOLSA DE MADRID

Sociedad Rectora de la Bolsa de Valores de Madrid, S.A. Sociedad Unipersonal

| Subyacente / Underlying Asset | Tipo / Type | Precio de Ejercicio / Strike | Moneda Ejercicio / Strike Currency | Fecha pago / Payment Date | Fecha de Ejercicio* / Exercise Date* | Nº warrants | Ratio | Prima / Premium (EUR) | ISIN |
|-------------------------------|-------------|------------------------------|------------------------------------|---------------------------|--------------------------------------|-------------|-------|-----------------------|--------------|
| NASDAQ-100® Index | PUT | 12,600.00 | USD | 16.02.2022 | 16.12.2022 | 1,500,000 | 0.002 | 1.28 | DE000SH2VU17 |
| NASDAQ-100® Index | PUT | 12,800.00 | USD | 16.02.2022 | 16.12.2022 | 1,500,000 | 0.002 | 1.37 | DE000SH2VU25 |
| NASDAQ-100® Index | PUT | 13,000.00 | USD | 16.02.2022 | 16.12.2022 | 1,500,000 | 0.002 | 1.46 | DE000SH2VU33 |
| NASDAQ-100® Index | CALL | 15,300.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 2.28 | DE000SH2VU41 |
| NASDAQ-100® Index | CALL | 15,500.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 2.11 | DE000SH2VU58 |
| NASDAQ-100® Index | CALL | 15,700.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 1.95 | DE000SH2VU66 |
| NASDAQ-100® Index | CALL | 15,900.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 1.79 | DE000SH2VU74 |
| NASDAQ-100® Index | CALL | 16,100.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 1.64 | DE000SH2VU82 |
| NASDAQ-100® Index | CALL | 16,300.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 1.51 | DE000SH2VU90 |
| NASDAQ-100® Index | CALL | 16,500.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 1.38 | DE000SH2VVA8 |
| NASDAQ-100® Index | CALL | 16,700.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 1.26 | DE000SH2VVB6 |
| NASDAQ-100® Index | CALL | 16,900.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 1.15 | DE000SH2VVC4 |
| NASDAQ-100® Index | CALL | 17,100.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 1.05 | DE000SH2VVD2 |
| NASDAQ-100® Index | CALL | 17,300.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 0.95 | DE000SH2VVE0 |
| NASDAQ-100® Index | CALL | 17,500.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 0.86 | DE000SH2VVF7 |
| NASDAQ-100® Index | PUT | 12,500.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 1.46 | DE000SH2VVG5 |
| NASDAQ-100® Index | PUT | 12,700.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 1.55 | DE000SH2VVH3 |
| NASDAQ-100® Index | PUT | 12,900.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 1.65 | DE000SH2VVJ9 |
| NASDAQ-100® Index | PUT | 13,100.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.002 | 1.76 | DE000SH2VVK7 |
| S&P 500® Index | CALL | 4,700.00 | USD | 16.02.2022 | 16.09.2022 | 1,500,000 | 0.005 | 0.78 | DE000SH2VVL5 |
| S&P 500® Index | CALL | 4,900.00 | USD | 16.02.2022 | 16.09.2022 | 1,500,000 | 0.005 | 0.42 | DE000SH2VVM3 |
| S&P 500® Index | CALL | 4,800.00 | USD | 16.02.2022 | 16.12.2022 | 1,500,000 | 0.005 | 0.85 | DE000SH2VVN1 |
| S&P 500® Index | CALL | 5,200.00 | USD | 16.02.2022 | 16.12.2022 | 1,500,000 | 0.005 | 0.29 | DE000SH2VVP6 |
| S&P 500® Index | CALL | 4,700.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.005 | 1.32 | DE000SH2VVQ4 |
| S&P 500® Index | CALL | 4,900.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.005 | 0.90 | DE000SH2VVR2 |
| S&P 500® Index | CALL | 5,100.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.005 | 0.58 | DE000SH2VVS0 |
| S&P 500® Index | CALL | 5,300.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.005 | 0.36 | DE000SH2VVT8 |
| S&P 500® Index | PUT | 3,900.00 | USD | 16.02.2022 | 17.03.2023 | 1,500,000 | 0.005 | 1.04 | DE000SH2VVU6 |
| Gold | CALL | 1,700.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 1.53 | DE000SH2VY39 |
| Gold | CALL | 1,900.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 0.59 | DE000SH2VY47 |
| Gold | CALL | 2,100.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 0.24 | DE000SH2VY54 |
| Gold | CALL | 2,300.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 0.11 | DE000SH2VY62 |
| Gold | PUT | 1,500.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 0.10 | DE000SH2VY70 |
| Gold | PUT | 1,700.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 0.35 | DE000SH2VY88 |
| Gold | PUT | 1,900.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 0.01 | 1.16 | DE000SH2VY96 |
| Gold | CALL | 1,800.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 1.18 | DE000SH2VZA9 |
| Gold | CALL | 2,000.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 0.54 | DE000SH2VZB7 |
| Gold | CALL | 2,200.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 0.28 | DE000SH2VZC5 |
| Gold | PUT | 1,400.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 0.09 | DE000SH2VZD3 |



BOLSA DE MADRID

Sociedad Rectora de la Bolsa de Valores de Madrid, S.A. Sociedad Unipersonal

| Subyacente / Underlying Asset | Tipo / Type | Precio de Ejercicio / Strike | Moneda Ejercicio / Strike Currency | Fecha pago / Payment Date | Fecha de Ejercicio* / Exercise Date* | Nº warrants | Ratio | Prima / Premium (EUR) | ISIN |
|-------------------------------|-------------|------------------------------|------------------------------------|---------------------------|--------------------------------------|-------------|-------|-----------------------|--------------|
| Gold | PUT | 1,600.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 0.28 | DE000SH2VZE1 |
| Gold | PUT | 1,800.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 0.81 | DE000SH2VZF8 |
| Gold | PUT | 2,000.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 0.01 | 1.95 | DE000SH2VZG6 |
| Silver | CALL | 24.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 1.00 | 1.07 | DE000SH2VZH4 |
| Silver | PUT | 20.00 | USD | 16.02.2022 | 17.06.2022 | 500,000 | 1.00 | 0.43 | DE000SH2VZJ0 |
| Silver | CALL | 23.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 1.00 | 1.94 | DE000SH2VZK8 |
| Silver | CALL | 25.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 1.00 | 1.33 | DE000SH2VZL6 |
| Silver | CALL | 27.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 1.00 | 0.96 | DE000SH2VZM4 |
| Silver | PUT | 19.00 | USD | 16.02.2022 | 16.09.2022 | 500,000 | 1.00 | 0.55 | DE000SH2VZN2 |
| Silver | CALL | 26.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 1.00 | 1.55 | DE000SH2VZP7 |
| Silver | PUT | 20.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 1.00 | 1.07 | DE000SH2VZQ5 |
| Silver | PUT | 22.00 | USD | 16.02.2022 | 16.12.2022 | 500,000 | 1.00 | 1.78 | DE000SH2VZR3 |

* Fecha de Valoración significa Fecha de Ejercicio

Fecha de emisión: 16 de febrero de 2022

Fecha pago: 16 de febrero de 2022

- Divisa Relevante: Euro.

Se trata de Emisiones CALL Warrant (Warrant de compra) y PUT Warrants (Warrants de venta) de tipo europeo, es decir, ejercitables en la fecha de ejercicio, con las características Indicadas en la Tabla.

- Cotización: Bolsas de Valores de Madrid y, Barcelona.
- Emisor: Société Générale Effekten GmbH, con domicilio social en Neue Mainzer Strasse 46-50, 60311 Frankfurt am Main, Alemania.
- Agente de Cálculo: Société Générale, con domicilio social en Boulevard Haussmann 29, 75009 París, Francia.
- Agente de Pago: Société Générale, Sucursal en España, Plaza de Pablo Ruiz Picasso, 1, 20020 Madrid, España.
- Especialista: Société Générale, Sucursal en España, Plaza de Pablo Ruiz Picasso, 1, 28020 Madrid.

EJERCICIO DE LOS WARRANTS:

- Ejercicio automático el último día del Periodo de Ejercicio: sí
- Periodo de Ejercicio: el periodo establecido en la tabla adjunta.



BOLSA DE MADRID

Sociedad Rectora de la Bolsa de Valores
de Madrid, S.A. Sociedad Unipersonal

LIQUIDACIÓN DE LOS WARRANTS:

- **Importe de Liquidación en Efectivo:** el Importe de Liquidación en Efectivo es la cantidad en euros, que multiplicada por el Ratio otorgan el derecho a sus titulares a percibir en dinero, a su ejercicio, la diferencia positiva, si la hubiera entre el Precio de Liquidación y el Precio de Ejercicio para el caso de los CALL warrants, y entre el precio de ejercicio y el precio de liquidación para el caso de los PUT warrants.
- **Precio de Referencia:** el Precio de Referencia de una Serie de warrants será el precio del Subyacente en la Fecha de Valoración.
- **Fecha de Valoración:** en atención a lo dispuesto en las condiciones finales de los warrants, la Fecha de Valoración será la Fecha de Ejercicio

El resto de las características de los referidos Warrants se recogen en las Condiciones Finales de la emisión y en el Programa de Emisión.

Las emisiones se admiten a negociación en el segmento de warrants, certificados y otros productos en el Sistema de Interconexión Bursátil.

Lo que se pone en conocimiento del público en general a los efectos oportunos.

Madrid, 24 de febrero de 2021
EL DIRECTOR DEL AREA DE MERCADO