



Operating Instruction N° 50/2021

ADMISSION OF BNP PARIBAS ARBITRAGE ISSUANCE B.V., TURBO WARRANTS ISSUES IN S.I.B.E. (SPANISH STOCK EXCHANGE INTERCONNECTION SYSTEM)

The Comisión Nacional del Mercado de Valores, under article 56 of Law 4/2015 of October 23, has agreed that the **BNP PARIBAS ARBITRAGE ISSUANCE B.V.** turbo warrants issuance will trade in the Spanish Stock Exchange Interconnection System in the modality of “Other Products” in the segment of Warrants, Certificates, and Other Products.

Turbo Warrants incorporates a mechanism of knock-out, by which, if the price of the underlying assets touches or exceeds a certain level of barrier fixed in their reference markets at any time during the life of the warrant, will be expired advanced.

The knock-out will determine the interruption of the negotiation of warrants by advance expiry and its definitive fall of the system to the closing of the market of the coincident stock-exchange session with the knock-out. The knock-out will be communicated by the issuer to the Department of Supervision.

The possible crossings of orders that had been able to take place after the advance expiry of warrants will be eliminated by the Department of Supervision.

The aforementioned issues will trade with the codes shown below from the day of its admission in the Spanish Stock Exchange Interconnection System, which is foreseen for next **October 20, 2021**.

From that day on, trading of these issues will occur according to the Operating Rules of the in the Warrants, Certificates, and other products trading segment of the Spanish Stock Exchange Interconnection System and will be subject to the Surveillance proceedings foreseen in these Rules.

The Special operations that trade in the aforementioned security must fulfill the rules of the Royal Decree 1464/2018 approved by the Royal Legislative Decree 4/2015 of October 23rd.

The Trading and Supervisory Committee of the Sociedad de Bolsas, S.A., given the circumstances concerning the admission of these issues, will apply the first day of trading, the following measures:

- 1.- Take as a reference price for the fixing of the first price of each issue, the issue price.
- 2.- The applicable ranges for these issues, will be those fixed in the Operating Instruction N° 26/2016 of February 26th from Sociedad de Bolsas.

If the circumstances of the market so advise, the Trading and Supervisory Committee of Sociedad de Bolsas, S.A. may apply the necessary measures to facilitate the normal functioning of supply and demand.

| Code | ISIN | Name | | | | | Premium | Volume | Type of auction |
|-------|--------------|------|-------|-------|------|------|---------|---------|-----------------|
| 58315 | NLBNPES14ES9 | BNPP | DAX | 13000 | Call | 1221 | 2,25 | 500.000 | 2 |
| 58316 | NLBNPES14130 | BNPP | DAX | 13000 | Call | 0322 | 2,25 | 500.000 | 2 |
| 58317 | NLBNPES14122 | BNPP | DAX | 13500 | Call | 0322 | 1,75 | 500.000 | 2 |
| 58318 | NLBNPES14114 | BNPP | DAX | 14000 | Call | 0322 | 1,25 | 500.000 | 2 |
| 58319 | NLBNPES14106 | BNPP | DAX | 14500 | Call | 0322 | 0,75 | 500.000 | 2 |
| 58320 | NLBNPES14ER1 | BNPP | DAX | 14750 | Call | 1221 | 0,5 | 500.000 | 2 |
| 58321 | NLBNPES14EU5 | BNPP | DAX | 14750 | Call | 0322 | 0,5 | 500.000 | 2 |
| 58322 | NLBNPES14EQ3 | BNPP | DAX | 15000 | Call | 1221 | 0,25 | 500.000 | 2 |
| 58323 | NLBNPES14ET7 | BNPP | DAX | 15000 | Call | 0322 | 0,25 | 500.000 | 2 |
| 58324 | NLBNPES14148 | BNPP | DAX | 15500 | Put | 1221 | 0,25 | 500.000 | 2 |
| 58325 | NLBNPES14171 | BNPP | DAX | 15500 | Put | 0322 | 0,25 | 500.000 | 2 |
| 58326 | NLBNPES14155 | BNPP | DAX | 15750 | Put | 1221 | 0,5 | 500.000 | 2 |
| 58327 | NLBNPES14189 | BNPP | DAX | 15750 | Put | 0322 | 0,5 | 500.000 | 2 |
| 58328 | NLBNPES14163 | BNPP | DAX | 16000 | Put | 1221 | 0,75 | 500.000 | 2 |
| 58329 | NLBNPES14197 | BNPP | DAX | 16000 | Put | 0322 | 0,75 | 500.000 | 2 |
| 58330 | NLBNPES141A2 | BNPP | DAX | 16500 | Put | 0322 | 1,25 | 500.000 | 2 |
| 58331 | NLBNPES141B0 | BNPP | DAX | 17000 | Put | 0322 | 1,75 | 500.000 | 2 |
| 58332 | NLBNPES141C8 | BNPP | DAX | 17500 | Put | 0322 | 2,25 | 500.000 | 2 |
| 58333 | NLBNPES141L9 | BNPP | IBX35 | 7200 | Call | 0322 | 1,76 | 750.000 | 2 |
| 58334 | NLBNPES141K1 | BNPP | IBX35 | 7600 | Call | 0322 | 1,36 | 750.000 | 2 |
| 58335 | NLBNPES141J3 | BNPP | IBX35 | 8000 | Call | 0322 | 0,96 | 750.000 | 2 |
| 58336 | NLBNPES141F1 | BNPP | IBX35 | 8400 | Call | 1221 | 0,56 | 750.000 | 2 |
| 58337 | NLBNPES141I5 | BNPP | IBX35 | 8400 | Call | 0322 | 0,56 | 750.000 | 2 |
| 58338 | NLBNPES141E4 | BNPP | IBX35 | 8600 | Call | 1221 | 0,36 | 750.000 | 2 |
| 58339 | NLBNPES141H7 | BNPP | IBX35 | 8600 | Call | 0322 | 0,36 | 750.000 | 2 |
| 58340 | NLBNPES141D6 | BNPP | IBX35 | 8800 | Call | 1221 | 0,16 | 750.000 | 2 |
| 58341 | NLBNPES141G9 | BNPP | IBX35 | 8800 | Call | 0322 | 0,16 | 750.000 | 2 |
| 58342 | NLBNPES141N5 | BNPP | IBX35 | 9200 | Put | 0322 | 0,24 | 750.000 | 2 |
| 58343 | NLBNPES141O3 | BNPP | IBX35 | 9600 | Put | 0322 | 0,64 | 750.000 | 2 |
| 58344 | NLBNPES141M7 | BNPP | IBX35 | 10000 | Put | 1221 | 1,04 | 750.000 | 2 |
| 58345 | NLBNPES141P0 | BNPP | IBX35 | 10000 | Put | 0322 | 1,04 | 750.000 | 2 |
| 58346 | NLBNPES141U0 | BNPP | NDX1 | 13000 | Call | 0322 | 16,43 | 500.000 | 2 |
| 58347 | NLBNPES141T2 | BNPP | NDX1 | 13500 | Call | 0322 | 12,1 | 500.000 | 2 |
| 58348 | NLBNPES141S4 | BNPP | NDX1 | 14000 | Call | 0322 | 7,77 | 500.000 | 2 |
| 58349 | NLBNPES141Q8 | BNPP | NDX1 | 14500 | Call | 1221 | 3,44 | 500.000 | 2 |
| 58350 | NLBNPES141R6 | BNPP | NDX1 | 14500 | Call | 0322 | 3,44 | 500.000 | 2 |
| 58351 | NLBNPES141V8 | BNPP | NDX1 | 15500 | Put | 1221 | 5,22 | 500.000 | 2 |
| 58352 | NLBNPES141W6 | BNPP | NDX1 | 15500 | Put | 0322 | 5,22 | 500.000 | 2 |
| 58353 | NLBNPES141X4 | BNPP | NDX1 | 16000 | Put | 0322 | 9,55 | 500.000 | 2 |
| 58354 | NLBNPES141Y2 | BNPP | NDX1 | 16500 | Put | 0322 | 13,88 | 500.000 | 2 |
| 58355 | NLBNPES141Z9 | BNPP | NDX1 | 17000 | Put | 0322 | 18,21 | 500.000 | 2 |



Madrid, October 19, 2021

Trading and Supervisory Committee
COORDINATOR

Signed: Nuria Álvarez Yubero

The English translation is for the convenience of English-speaking readers. However, only the Spanish text has any legal value. Consequently, the translation may not be relied upon to sustain any legal claim, nor should it be used as the basis of any legal opinion. Sociedad de Bolsas, S.A. expressly disclaims all liability for any inaccuracy herein.