

Operating Instruction nº 27/2024

Admission of Warrants issues of BNP Paribas Issuance B.V. in the Spanish Stock Exchange Interconnection System

According to the Eighth Additional Provision of Law 6/2023, of March 17, on Stock Markets and Investment Services, the Trading and Supervision Committee of Sociedad de Bolsas has considered that the Warrants issuances of BNP Paribas Issuance B.V., detailed below, meet the requirements for their **inclusion** in the Stock Exchange Interconnection System.

As a result, the aforementioned issuances will be traded **in the Stock Exchange Interconnection System, in the Warrants, Certificates, and Other Products** trading segment, under the following codes, starting from the day of their inclusion in the Stock Exchange Interconnection System, scheduled for June 18, 2024.

From that day on, trading of these issues will occur according to the Operating Rules of 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 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
K9298	NLBNPES1EYJ9	BNPP IBX35 9700 CALL 1224	1,69	2.000.000	2
K9299	NLBNPES1KJB4	BNPP IBX35 9800 CALL 1224	1,6	2.000.000	2
K9300	NLBNPES1CFD5	BNPP IBX35 9900 CALL 1224	1,52	2.000.000	2
K9301	NLBNPES1AB91	BNPP IBX35 10100 CALL 1224	1,34	2.000.000	2
K9302	NLBNPES1SLQ1	BNPP IBX35 10300 CALL 1224	1,18	2.000.000	2
K9303	NLBNPES1PUC8	BNPP IBX35 10400 CALL 1224	1,1	2.000.000	2
K9304	NLBNPES1RO22	BNPP IBX35 10600 CALL 1224	0,94	2.000.000	2

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SOCIEDAD DE BOLSAS

SOCIEDAD DE BOLSAS, S.A., con domicilio social en Madrid, Plaza de la Lealtad 1, CIF A79092573 e inscrita en el Registro Mercantil de Madrid en el tomo 8466, folio 40, hoja número M-878412.

Code	ISIN	Name	Premium	Volume	Type of Auction
K9305	NLBNPES1W0R0	BNPP IBX35 10700 CALL 1224	0,87	2.000.000	2
K9306	NLBNPES1OS54	BNPP IBX35 10750 CALL 0325	0,96	2.000.000	2
K9307	NLBNPES1KY35	BNPP IBX35 10800 CALL 0824	0,57	2.000.000	2
K9308	NLBNPES1WAV6	BNPP IBX35 10800 CALL 1224	0,79	2.000.000	2
K9309	NLBNPES1G3E2	BNPP IBX35 10900 CALL 0724	0,42	2.000.000	2
K9310	NLBNPES1M3B0	BNPP IBX35 10900 CALL 0824	0,5	2.000.000	2
K9311	NLBNPES1MB48	BNPP IBX35 10900 CALL 1024	0,64	2.000.000	2
K9312	NLBNPES1QCB6	BNPP IBX35 10900 CALL 1124	0,67	2.000.000	2
K9313	NLBNPES1ES72	BNPP IBX35 10900 CALL 1224	0,72	2.000.000	2
K9314	NLBNPES1VX90	BNPP IBX35 11000 CALL 0724	0,34	2.000.000	2
K9315	NLBNPES1TP94	BNPP IBX35 11000 CALL 0824	0,42	2.000.000	2
K9316	NLBNPES1KZ91	BNPP IBX35 11000 CALL 1024	0,57	2.000.000	2
K9317	NLBNPES1X5V0	BNPP IBX35 11000 CALL 1124	0,6	2.000.000	2
K9318	NLBNPES1YQO3	BNPP IBX35 11000 CALL 0325	0,79	2.000.000	2
K9319	NLBNPES1K0N3	BNPP IBX35 11100 CALL 0724	0,27	2.000.000	2
K9320	NLBNPES1BU14	BNPP IBX35 11100 CALL 0824	0,35	2.000.000	2
K9321	NLBNPES1MGI1	BNPP IBX35 11100 CALL 1024	0,5	2.000.000	2
K9322	NLBNPES1GIG3	BNPP IBX35 11100 CALL 1124	0,54	2.000.000	2
K9323	NLBNPES1B7M1	BNPP IBX35 11100 CALL 1224	0,59	2.000.000	2
K9324	NLBNPES1HGV4	BNPP IBX35 11200 CALL 0724	0,21	2.000.000	2
K9325	NLBNPES1J827	BNPP IBX35 11200 CALL 0824	0,29	2.000.000	2
K9326	NLBNPES1CNH0	BNPP IBX35 11200 CALL 0924	0,38	2.000.000	2
K9327	NLBNPES1JQQ9	BNPP IBX35 11200 CALL 1024	0,43	2.000.000	2
K9328	NLBNPES1TPX6	BNPP IBX35 11200 CALL 1124	0,47	2.000.000	2
K9329	NLBNPES1NAU7	BNPP IBX35 11200 CALL 1224	0,53	2.000.000	2
K9330	NLBNPES1NJ72	BNPP IBX35 11250 CALL 0325	0,64	2.000.000	2
K9331	NLBNPES1OEM4	BNPP IBX35 11300 CALL 0724	0,16	2.000.000	2
K9332	NLBNPES1NVW9	BNPP IBX35 11300 CALL 0824	0,23	2.000.000	2
K9333	NLBNPES1QPL7	BNPP IBX35 11300 CALL 0924	0,32	2.000.000	2
K9334	NLBNPES1NM77	BNPP IBX35 11300 CALL 1024	0,38	2.000.000	2
K9335	NLBNPES1MD95	BNPP IBX35 11300 CALL 1124	0,42	2.000.000	2
K9336	NLBNPES1D358	BNPP IBX35 11300 CALL 1224	0,47	2.000.000	2
K9337	NLBNPES1K8R7	BNPP IBX35 11400 CALL 0724	0,11	2.000.000	2
K9338	NLBNPES1WYV6	BNPP IBX35 11400 CALL 0824	0,18	2.000.000	2
K9339	NLBNPES1QEQ0	BNPP IBX35 11400 CALL 0924	0,27	2.000.000	2
K9340	NLBNPES1Z8R0	BNPP IBX35 11400 CALL 1024	0,32	2.000.000	2
K9341	NLBNPES1CN87	BNPP IBX35 11400 CALL 1124	0,36	2.000.000	2
K9342	NLBNPES1F0C3	BNPP IBX35 11400 CALL 1224	0,42	2.000.000	2
K9343	NLBNPES1J5N5	BNPP IBX35 11500 CALL 0724	0,08	2.000.000	2
K9344	NLBNPES1KMK9	BNPP IBX35 11500 CALL 0824	0,14	2.000.000	2
K9345	NLBNPES18V79	BNPP IBX35 11500 CALL 0924	0,22	2.000.000	2
K9346	NLBNPES19T49	BNPP IBX35 11500 CALL 1024	0,27	2.000.000	2
K9347	NLBNPES1NOQ6	BNPP IBX35 11500 CALL 1124	0,31	2.000.000	2
K9348	NLBNPES1XS04	BNPP IBX35 11500 CALL 1224	0,37	2.000.000	2
K9349	NLBNPES1QUE2	BNPP IBX35 11500 CALL 0325	0,5	2.000.000	2
K9350	NLBNPES1XTE0	BNPP IBX35 11600 CALL 0724	0,05	2.000.000	2
K9351	NLBNPES1L3M8	BNPP IBX35 11600 CALL 0824	0,1	2.000.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
K9352	NLBNPES1WMH0	BNPP IBX35 11600 CALL 0924	0,18	2.000.000	2
K9353	NLBNPES1HMF5	BNPP IBX35 11600 CALL 1024	0,23	2.000.000	2
K9354	NLBNPES1VR07	BNPP IBX35 11600 CALL 1124	0,27	2.000.000	2
K9355	NLBNPES1C7B3	BNPP IBX35 11600 CALL 1224	0,32	2.000.000	2
K9356	NLBNPES1LMD2	BNPP IBX35 11700 CALL 0724	0,03	2.000.000	2
K9357	NLBNPES1ODE3	BNPP IBX35 11700 CALL 0824	0,08	2.000.000	2
K9358	NLBNPES1KPJ4	BNPP IBX35 11700 CALL 0924	0,14	2.000.000	2
K9359	NLBNPES1OK37	BNPP IBX35 11700 CALL 1024	0,19	2.000.000	2
K9360	NLBNPES1CJH8	BNPP IBX35 11700 CALL 1124	0,23	2.000.000	2
K9361	NLBNPES1EQM9	BNPP IBX35 11700 CALL 1224	0,28	2.000.000	2
K9362	NLBNPES1SBQ2	BNPP IBX35 11750 CALL 0325	0,38	2.000.000	2
K9363	NLBNPES18T40	BNPP IBX35 11800 CALL 0824	0,06	2.000.000	2
K9364	NLBNPES1E0E0	BNPP IBX35 11800 CALL 0924	0,11	2.000.000	2
K9365	NLBNPES1C2C2	BNPP IBX35 11800 CALL 1024	0,15	2.000.000	2
K9366	NLBNPES1PCX2	BNPP IBX35 11800 CALL 1124	0,19	2.000.000	2
K9367	NLBNPES1WXY2	BNPP IBX35 11800 CALL 1224	0,24	2.000.000	2
K9368	NLBNPES1OVK2	BNPP IBX35 11900 CALL 0824	0,04	2.000.000	2
K9369	NLBNPES1ZV31	BNPP IBX35 11900 CALL 0924	0,09	2.000.000	2
K9370	NLBNPES1P055	BNPP IBX35 11900 CALL 1024	0,12	2.000.000	2
K9371	NLBNPES1HP49	BNPP IBX35 11900 CALL 1124	0,16	2.000.000	2
K9372	NLBNPES1BP45	BNPP IBX35 11900 CALL 1224	0,2	2.000.000	2
K9373	NLBNPES1Z534	BNPP IBX35 12000 CALL 0924	0,07	2.000.000	2
K9374	NLBNPES1XPH1	BNPP IBX35 12000 CALL 1124	0,13	2.000.000	2
K9375	NLBNPES1QW07	BNPP IBX35 12000 CALL 1224	0,17	2.000.000	2
K9376	NLBNPES1GWU5	BNPP IBX35 12000 CALL 0325	0,29	2.000.000	2
K9377	NLBNPES1GDG4	BNPP IBX35 12100 CALL 1224	0,15	2.000.000	2
K9378	NLBNPES1PUI5	BNPP IBX35 12200 CALL 1224	0,12	2.000.000	2
K9379	NLBNPES1C855	BNPP IBX35 12250 CALL 0325	0,21	2.000.000	2
K9380	NLBNPES1M6J6	BNPP IBX35 12300 CALL 1224	0,1	2.000.000	2
K9381	NLBNPES1X4Q3	BNPP IBX35 10100 PUT 1224	0,13	2.000.000	2
K9382	NLBNPES18ML8	BNPP IBX35 10200 PUT 1224	0,15	2.000.000	2
K9383	NLBNPES1BUF1	BNPP IBX35 10250 PUT 0325	0,23	2.000.000	2
K9384	NLBNPES1NJX2	BNPP IBX35 10300 PUT 1224	0,16	2.000.000	2
K9385	NLBNPES1MGW2	BNPP IBX35 10400 PUT 0824	0,04	2.000.000	2
K9386	NLBNPES1GY80	BNPP IBX35 10400 PUT 1124	0,15	2.000.000	2
K9387	NLBNPES1FR80	BNPP IBX35 10400 PUT 1224	0,18	2.000.000	2
K9388	NLBNPES1OAE9	BNPP IBX35 10500 PUT 0824	0,05	2.000.000	2
K9389	NLBNPES1RIU1	BNPP IBX35 10500 PUT 1124	0,17	2.000.000	2
K9390	NLBNPES1ZEG2	BNPP IBX35 10500 PUT 0325	0,28	2.000.000	2
K9391	NLBNPES1MGX0	BNPP IBX35 10600 PUT 0724	0,03	2.000.000	2
K9392	NLBNPES1NRB1	BNPP IBX35 10600 PUT 0824	0,07	2.000.000	2
K9393	NLBNPES1NUF6	BNPP IBX35 10600 PUT 1024	0,14	2.000.000	2
K9394	NLBNPES1L6Y6	BNPP IBX35 10600 PUT 1124	0,19	2.000.000	2
K9395	NLBNPES1ODK0	BNPP IBX35 10600 PUT 1224	0,22	2.000.000	2
K9396	NLBNPES1F1Z2	BNPP IBX35 10700 PUT 0724	0,04	2.000.000	2
K9397	NLBNPES1EMO4	BNPP IBX35 10700 PUT 0824	0,08	2.000.000	2
K9398	NLBNPES1N050	BNPP IBX35 10700 PUT 1024	0,16	2.000.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
K9399	NLBNPES1S4U2	BNPP IBX35 10700 PUT 1124	0,21	2.000.000	2
K9400	NLBNPES19MK8	BNPP IBX35 10700 PUT 1224	0,24	2.000.000	2
K9401	NLBNPES1ZNY6	BNPP IBX35 10750 PUT 0325	0,35	2.000.000	2
K9402	NLBNPES1EQC0	BNPP IBX35 10800 PUT 0724	0,06	2.000.000	2
K9403	NLBNPES1PFY3	BNPP IBX35 10800 PUT 0824	0,1	2.000.000	2
K9404	NLBNPES1FA30	BNPP IBX35 10800 PUT 1024	0,18	2.000.000	2
K9405	NLBNPES1N9Y8	BNPP IBX35 10800 PUT 1124	0,23	2.000.000	2
K9406	NLBNPES1YTQ2	BNPP IBX35 10800 PUT 1224	0,27	2.000.000	2
K9407	NLBNPES1Z6O1	BNPP IBX35 10900 PUT 0724	0,08	2.000.000	2
K9408	NLBNPES1L2D9	BNPP IBX35 10900 PUT 0824	0,12	2.000.000	2
K9409	NLBNPES1JLC0	BNPP IBX35 10900 PUT 1024	0,21	2.000.000	2
K9410	NLBNPES1OAB5	BNPP IBX35 10900 PUT 1124	0,26	2.000.000	2
K9411	NLBNPES1CYW6	BNPP IBX35 10900 PUT 1224	0,3	2.000.000	2
K9412	NLBNPES1K0T0	BNPP IBX35 11000 PUT 0724	0,1	2.000.000	2
K9413	NLBNPES1W4G5	BNPP IBX35 11000 PUT 0824	0,14	2.000.000	2
K9414	NLBNPES198P0	BNPP IBX35 11000 PUT 1024	0,23	2.000.000	2
K9415	NLBNPES18WS2	BNPP IBX35 11000 PUT 1124	0,29	2.000.000	2
K9416	NLBNPES1O371	BNPP IBX35 11000 PUT 1224	0,33	2.000.000	2
K9417	NLBNPES1M7W7	BNPP IBX35 11000 PUT 0325	0,42	2.000.000	2
K9418	NLBNPES1XDW6	BNPP IBX35 11100 PUT 0724	0,13	2.000.000	2
K9419	NLBNPES1T5U8	BNPP IBX35 11100 PUT 0824	0,17	2.000.000	2
K9420	NLBNPES1OUR9	BNPP IBX35 11100 PUT 1024	0,26	2.000.000	2
K9421	NLBNPES1KFF3	BNPP IBX35 11100 PUT 1124	0,32	2.000.000	2
K9422	NLBNPES1EC47	BNPP IBX35 11100 PUT 1224	0,36	2.000.000	2
K9423	NLBNPES1IOI3	BNPP IBX35 11200 PUT 0724	0,17	2.000.000	2
K9424	NLBNPES1H433	BNPP IBX35 11200 PUT 0824	0,21	2.000.000	2
K9425	NLBNPES1O0V2	BNPP IBX35 11200 PUT 1024	0,3	2.000.000	2
K9426	NLBNPES1DNA3	BNPP IBX35 11200 PUT 1124	0,36	2.000.000	2
K9427	NLBNPES1SYC4	BNPP IBX35 11200 PUT 1224	0,4	2.000.000	2
K9428	NLBNPES1YHQ7	BNPP IBX35 11250 PUT 0325	0,51	2.000.000	2
K9429	NLBNPES1H938	BNPP IBX35 11300 PUT 0724	0,21	2.000.000	2
K9430	NLBNPES1NI32	BNPP IBX35 11300 PUT 0824	0,25	2.000.000	2
K9431	NLBNPES18NJ0	BNPP IBX35 11300 PUT 1024	0,34	2.000.000	2
K9432	NLBNPES1IL18	BNPP IBX35 11300 PUT 1124	0,4	2.000.000	2
K9433	NLBNPES1Y3L5	BNPP IBX35 11300 PUT 1224	0,44	2.000.000	2
K9434	NLBNPES1CCK7	BNPP IBX35 11400 PUT 0724	0,27	2.000.000	2
K9435	NLBNPES1TZ19	BNPP IBX35 11400 PUT 0824	0,3	2.000.000	2
K9436	NLBNPES1VN68	BNPP IBX35 11400 PUT 1024	0,38	2.000.000	2
K9437	NLBNPES1LFS4	BNPP IBX35 11400 PUT 1124	0,45	2.000.000	2
K9438	NLBNPES1JV49	BNPP IBX35 11400 PUT 1224	0,48	2.000.000	2
K9439	NLBNPES1A9C9	BNPP IBX35 11500 PUT 0724	0,33	2.000.000	2
K9440	NLBNPES1MGH3	BNPP IBX35 11500 PUT 0824	0,36	2.000.000	2
K9441	NLBNPES1WD44	BNPP IBX35 11500 PUT 0924	0,39	2.000.000	2
K9442	NLBNPES1NBG4	BNPP IBX35 11500 PUT 1024	0,43	2.000.000	2
K9443	NLBNPES1L9S2	BNPP IBX35 11500 PUT 1124	0,49	2.000.000	2
K9444	NLBNPES1XDV8	BNPP IBX35 11500 PUT 1224	0,53	2.000.000	2
K9445	NLBNPES1FNO9	BNPP IBX35 11500 PUT 0325	0,62	2.000.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
K9446	NLBNPES1B2D1	BNPP IBX35 11600 PUT 0824	0,42	2.000.000	2
K9447	NLBNPES1HHH1	BNPP IBX35 11600 PUT 0924	0,45	2.000.000	2
K9448	NLBNPES1QZ79	BNPP IBX35 11600 PUT 1024	0,49	2.000.000	2
K9449	NLBNPES1ESZ7	BNPP IBX35 11600 PUT 1124	0,55	2.000.000	2
K9450	NLBNPES1CSW8	BNPP IBX35 11600 PUT 1224	0,58	2.000.000	2
K9451	NLBNPES1ZWU5	BNPP IBX35 11700 PUT 0824	0,49	2.000.000	2
K9452	NLBNPES1OZR8	BNPP IBX35 11700 PUT 0924	0,51	2.000.000	2
K9453	NLBNPES1RJ60	BNPP IBX35 11700 PUT 1024	0,55	2.000.000	2
K9454	NLBNPES1BQG7	BNPP IBX35 11700 PUT 1124	0,61	2.000.000	2
K9455	NLBNPES1KKJ5	BNPP IBX35 11700 PUT 1224	0,64	2.000.000	2
K9456	NLBNPES1LYR7	BNPP IBX35 11750 PUT 0325	0,75	2.000.000	2
K9457	NLBNPES1P3K8	BNPP IBX35 11800 PUT 0924	0,58	2.000.000	2
K9458	NLBNPES1HML3	BNPP IBX35 11800 PUT 1124	0,67	2.000.000	2
K9459	NLBNPES18O94	BNPP IBX35 11800 PUT 1224	0,69	2.000.000	2
K9460	NLBNPES1GAM8	BNPP IBX35 11900 PUT 0924	0,66	2.000.000	2
K9461	NLBNPES1LV03	BNPP IBX35 11900 PUT 1224	0,76	2.000.000	2
K9462	NLBNPES1YB51	BNPP IBX35 12000 PUT 0924	0,73	2.000.000	2
K9463	NLBNPES1JHZ9	BNPP IBX35 12000 PUT 1224	0,83	2.000.000	2
K9464	NLBNPES1FWK8	BNPP IBX35 12000 PUT 0325	0,89	2.000.000	2
K9465	NLBNPES1KRH4	BNPP IBX35 12100 PUT 0924	0,82	2.000.000	2
K9466	NLBNPES1YSC4	BNPP IBX35 12100 PUT 1224	0,9	2.000.000	2
K9467	NLBNPES1SL40	BNPP IBX35 12200 PUT 1224	0,97	2.000.000	2
K9468	NLBNPES1SNL8	BNPP IBX35 12300 PUT 1224	1,05	2.000.000	2
K9469	NLBNPES1CKX3	BNPP IBX35 12400 PUT 1224	1,13	2.000.000	2
K9470	NLBNPES1EG19	BNPP IBX35 12500 PUT 1224	1,21	2.000.000	2
K9471	NLBNPES19YJ5	BNPP DAX 13000 CALL 1224	5,72	1.250.000	2
K9472	NLBNPES1S943	BNPP DAX 13250 CALL 1224	5,48	1.250.000	2
K9473	NLBNPES1EE03	BNPP DAX 14750 CALL 0325	4,25	1.250.000	2
K9474	NLBNPES1SQV0	BNPP DAX 15000 CALL 0325	4,02	1.250.000	2
K9475	NLBNPES1WF75	BNPP DAX 15250 CALL 0325	3,79	1.250.000	2
K9476	NLBNPES1R655	BNPP DAX 15500 CALL 0325	3,57	1.250.000	2
K9477	NLBNPES1LK89	BNPP DAX 15750 CALL 0325	3,35	1.250.000	2
K9478	NLBNPES1Z2N2	BNPP DAX 16000 CALL 0325	3,13	1.250.000	2
K9479	NLBNPES1WZI0	BNPP DAX 16250 CALL 0325	2,91	1.250.000	2
K9480	NLBNPES1CIG2	BNPP DAX 16500 CALL 0724	1,99	1.250.000	2
K9481	NLBNPES1IAY9	BNPP DAX 16500 CALL 0824	2,07	1.250.000	2
K9482	NLBNPES1RBU6	BNPP DAX 16500 CALL 1024	2,25	1.250.000	2
K9483	NLBNPES1O1B2	BNPP DAX 16500 CALL 1124	2,34	1.250.000	2
K9484	NLBNPES1B5B8	BNPP DAX 16500 CALL 0325	2,7	1.250.000	2
K9485	NLBNPES1QFN4	BNPP DAX 16750 CALL 0325	2,49	1.250.000	2
K9486	NLBNPES1LKY2	BNPP DAX 17000 CALL 0325	2,28	1.250.000	2
K9487	NLBNPES1ZJI7	BNPP DAX 17250 CALL 0325	2,08	1.250.000	2
K9488	NLBNPES1OHJ3	BNPP DAX 17500 CALL 0724	1,04	1.250.000	2
K9489	NLBNPES1PJG2	BNPP DAX 17500 CALL 0824	1,15	1.250.000	2
K9490	NLBNPES1P3R3	BNPP DAX 17500 CALL 1024	1,38	1.250.000	2
K9491	NLBNPES1DW44	BNPP DAX 17500 CALL 1124	1,49	1.250.000	2
K9492	NLBNPES1UVB8	BNPP DAX 17500 CALL 0325	1,89	1.250.000	2

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SOCIEDAD DE BOLSAS

SOCIEDAD DE BOLSAS, S.A., con domicilio social en Madrid, Plaza de la Lealtad 1, CIF A79092573 e inscrita en el Registro Mercantil de Madrid en el tomo 8466, folio 40, hoja número M-878412.

Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
K9493	NLBNPES1C3U2	BNPP DAX 17750 CALL 0325	1,7	1.250.000	2
K9494	NLBNPES1FLZ9	BNPP DAX 18000 CALL 0724	0,62	1.250.000	2
K9495	NLBNPES1CZ42	BNPP DAX 18000 CALL 0824	0,74	1.250.000	2
K9496	NLBNPES1YLN6	BNPP DAX 18000 CALL 0325	1,52	1.250.000	2
K9497	NLBNPES198H7	BNPP DAX 18250 CALL 0325	1,35	1.250.000	2
K9498	NLBNPES1URQ4	BNPP DAX 18500 CALL 0724	0,29	1.250.000	2
K9499	NLBNPES1EYZ5	BNPP DAX 18500 CALL 0824	0,41	1.250.000	2
K9500	NLBNPES19UN5	BNPP DAX 18500 CALL 1024	0,66	1.250.000	2
K9501	NLBNPES1UL46	BNPP DAX 18500 CALL 1124	0,78	1.250.000	2
K9502	NLBNPES1YFJ6	BNPP DAX 18500 CALL 1224	0,9	1.250.000	2
K9503	NLBNPES1Y0E6	BNPP DAX 18500 CALL 0325	1,19	1.250.000	2
K9504	NLBNPES1V2W7	BNPP DAX 18750 CALL 0724	0,18	1.250.000	2
K9505	NLBNPES1NYL6	BNPP DAX 18750 CALL 0824	0,28	1.250.000	2
K9506	NLBNPES1DUP6	BNPP DAX 18750 CALL 1224	0,75	1.250.000	2
K9507	NLBNPES1DU46	BNPP DAX 18750 CALL 0325	1,04	1.250.000	2
K9508	NLBNPES1D002	BNPP DAX 19000 CALL 1224	0,61	1.250.000	2
K9509	NLBNPES1QBX2	BNPP DAX 19000 CALL 0325	0,89	1.250.000	2
K9510	NLBNPES1Q0S6	BNPP DAX 19250 CALL 0724	0,05	1.250.000	2
K9511	NLBNPES1I0N7	BNPP DAX 19250 CALL 0824	0,11	1.250.000	2
K9512	NLBNPES1UDJ9	BNPP DAX 19250 CALL 0924	0,21	1.250.000	2
K9513	NLBNPES1Y2C6	BNPP DAX 19250 CALL 1024	0,29	1.250.000	2
K9514	NLBNPES1IWE5	BNPP DAX 19250 CALL 1124	0,39	1.250.000	2
K9515	NLBNPES1PBR6	BNPP DAX 19250 CALL 1224	0,5	1.250.000	2
K9516	NLBNPES1L138	BNPP DAX 19250 CALL 0325	0,77	1.250.000	2
K9517	NLBNPES1MSQ9	BNPP DAX 19500 CALL 0924	0,14	1.250.000	2
K9518	NLBNPES1JC83	BNPP DAX 19500 CALL 1224	0,39	1.250.000	2
K9519	NLBNPES1J6I3	BNPP DAX 19500 CALL 0325	0,65	1.250.000	2
K9520	NLBNPES1AH12	BNPP DAX 19750 CALL 0724	0,01	1.250.000	2
K9521	NLBNPES1TTF5	BNPP DAX 19750 CALL 0824	0,04	1.250.000	2
K9522	NLBNPES1QB28	BNPP DAX 19750 CALL 0924	0,09	1.250.000	2
K9523	NLBNPES1BDZ5	BNPP DAX 19750 CALL 1224	0,31	1.250.000	2
K9524	NLBNPES1QQG5	BNPP DAX 19750 CALL 0325	0,54	1.250.000	2
K9525	NLBNPES1QJM8	BNPP DAX 20000 CALL 0924	0,06	1.250.000	2
K9526	NLBNPES1DJL8	BNPP DAX 20000 CALL 1224	0,23	1.250.000	2
K9527	NLBNPES1AAT6	BNPP DAX 20000 CALL 0325	0,45	1.250.000	2
K9528	NLBNPES1LXK4	BNPP DAX 20250 CALL 0824	0,01	1.250.000	2
K9529	NLBNPES1TVA2	BNPP DAX 20250 CALL 0924	0,04	1.250.000	2
K9530	NLBNPES1CYJ3	BNPP DAX 20250 CALL 1024	0,07	1.250.000	2
K9531	NLBNPES1D093	BNPP DAX 20250 CALL 1124	0,11	1.250.000	2
K9532	NLBNPES1TN70	BNPP DAX 20250 CALL 1224	0,18	1.250.000	2
K9533	NLBNPES1XAR2	BNPP DAX 20500 CALL 0924	0,02	1.250.000	2
K9534	NLBNPES1MOA2	BNPP DAX 20500 CALL 1224	0,13	1.250.000	2
K9535	NLBNPES1W1P2	BNPP DAX 20750 CALL 0924	0,01	1.250.000	2
K9536	NLBNPES1IVZ2	BNPP DAX 20750 CALL 1224	0,09	1.250.000	2
K9537	NLBNPES1QGF8	BNPP DAX 21000 CALL 0924	0,01	1.250.000	2
K9538	NLBNPES1LRJ8	BNPP DAX 21000 CALL 1224	0,07	1.250.000	2
K9539	NLBNPES1J9W8	BNPP DAX 13000 PUT 1224	0,04	1.250.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
K9540	NLBNPES1Q8H2	BNPP DAX 14750 PUT 0325	0,14	1.250.000	2
K9541	NLBNPES1UNC3	BNPP DAX 15000 PUT 0325	0,15	1.250.000	2
K9542	NLBNPES1U2G1	BNPP DAX 15250 PUT 0325	0,17	1.250.000	2
K9543	NLBNPES1SWN5	BNPP DAX 15500 PUT 0724	0,01	1.250.000	2
K9544	NLBNPES1Q8J8	BNPP DAX 15500 PUT 0824	0,03	1.250.000	2
K9545	NLBNPES1OD10	BNPP DAX 15500 PUT 0325	0,19	1.250.000	2
K9546	NLBNPES1JO48	BNPP DAX 15750 PUT 0325	0,21	1.250.000	2
K9547	NLBNPES1ODQ7	BNPP DAX 16000 PUT 0724	0,02	1.250.000	2
K9548	NLBNPES1MWW9	BNPP DAX 16000 PUT 0824	0,04	1.250.000	2
K9549	NLBNPES1XYB6	BNPP DAX 16000 PUT 0325	0,23	1.250.000	2
K9550	NLBNPES1NRE5	BNPP DAX 16250 PUT 0325	0,26	1.250.000	2
K9551	NLBNPES1Z0C9	BNPP DAX 16500 PUT 0724	0,02	1.250.000	2
K9552	NLBNPES1RDH9	BNPP DAX 16500 PUT 0824	0,05	1.250.000	2
K9553	NLBNPES1O942	BNPP DAX 16500 PUT 1024	0,12	1.250.000	2
K9554	NLBNPES1DZE9	BNPP DAX 16500 PUT 1124	0,16	1.250.000	2
K9555	NLBNPES1Y883	BNPP DAX 16500 PUT 0325	0,29	1.250.000	2
K9556	NLBNPES1SD81	BNPP DAX 16750 PUT 0325	0,32	1.250.000	2
K9557	NLBNPES1W1K3	BNPP DAX 17000 PUT 0724	0,04	1.250.000	2
K9558	NLBNPES1EPD0	BNPP DAX 17000 PUT 0824	0,08	1.250.000	2
K9559	NLBNPES1GX73	BNPP DAX 17000 PUT 0325	0,36	1.250.000	2
K9560	NLBNPES1OKL3	BNPP DAX 17250 PUT 0325	0,4	1.250.000	2
K9561	NLBNPES1TWR4	BNPP DAX 17500 PUT 0724	0,08	1.250.000	2
K9562	NLBNPES1PQD4	BNPP DAX 17500 PUT 0824	0,13	1.250.000	2
K9563	NLBNPES1QJA3	BNPP DAX 17500 PUT 1024	0,24	1.250.000	2
K9564	NLBNPES1Q053	BNPP DAX 17500 PUT 1124	0,3	1.250.000	2
K9565	NLBNPES1PO32	BNPP DAX 17500 PUT 0325	0,45	1.250.000	2
K9566	NLBNPES194N4	BNPP DAX 17750 PUT 0325	0,51	1.250.000	2
K9567	NLBNPES1I076	BNPP DAX 18000 PUT 0724	0,15	1.250.000	2
K9568	NLBNPES1TQV8	BNPP DAX 18000 PUT 0824	0,22	1.250.000	2
K9569	NLBNPES1OYT7	BNPP DAX 18000 PUT 0325	0,57	1.250.000	2
K9570	NLBNPES1EDB0	BNPP DAX 18250 PUT 0325	0,64	1.250.000	2
K9571	NLBNPES1WR63	BNPP DAX 18500 PUT 0724	0,32	1.250.000	2
K9572	NLBNPES1J6D4	BNPP DAX 18500 PUT 0824	0,38	1.250.000	2
K9573	NLBNPES1HV09	BNPP DAX 18500 PUT 1024	0,5	1.250.000	2
K9574	NLBNPES1GGB8	BNPP DAX 18500 PUT 1124	0,56	1.250.000	2
K9575	NLBNPES1G534	BNPP DAX 18500 PUT 1224	0,61	1.250.000	2
K9576	NLBNPES1TMY1	BNPP DAX 18500 PUT 0325	0,72	1.250.000	2
K9577	NLBNPES1TR92	BNPP DAX 18750 PUT 0724	0,45	1.250.000	2
K9578	NLBNPES1FE93	BNPP DAX 18750 PUT 0824	0,5	1.250.000	2
K9579	NLBNPES1BLN4	BNPP DAX 18750 PUT 1224	0,71	1.250.000	2
K9580	NLBNPES1KNQ4	BNPP DAX 18750 PUT 0325	0,82	1.250.000	2
K9581	NLBNPES1EHI6	BNPP DAX 19000 PUT 1224	0,82	1.250.000	2
K9582	NLBNPES1UD79	BNPP DAX 19000 PUT 0325	0,92	1.250.000	2
K9583	NLBNPES1ALK2	BNPP DAX 19250 PUT 0724	0,83	1.250.000	2
K9584	NLBNPES1AS76	BNPP DAX 19250 PUT 0824	0,83	1.250.000	2
K9585	NLBNPES1FH66	BNPP DAX 19250 PUT 0924	0,85	1.250.000	2
K9586	NLBNPES1HDW9	BNPP DAX 19250 PUT 1024	0,87	1.250.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
K9587	NLBNPES1MO43	BNPP DAX 19250 PUT 1124	0,92	1.250.000	2
K9588	NLBNPES1VBF9	BNPP DAX 19250 PUT 1224	0,94	1.250.000	2
K9589	NLBNPES1C4F1	BNPP DAX 19250 PUT 0325	1,03	1.250.000	2
K9590	NLBNPES1U8B9	BNPP DAX 19500 PUT 0924	1,03	1.250.000	2
K9591	NLBNPES1SUT6	BNPP DAX 19500 PUT 1224	1,09	1.250.000	2
K9592	NLBNPES1ZJQ0	BNPP DAX 19500 PUT 0325	1,16	1.250.000	2
K9593	NLBNPES1DNQ9	BNPP DAX 19750 PUT 0924	1,23	1.250.000	2
K9594	NLBNPES1DAO1	BNPP DAX 19750 PUT 1224	1,24	1.250.000	2
K9595	NLBNPES1DT56	BNPP DAX 19750 PUT 0325	1,29	1.250.000	2
K9596	NLBNPES1KS09	BNPP DAX 20000 PUT 0924	1,44	1.250.000	2
K9597	NLBNPES1L6O7	BNPP DAX 20000 PUT 1224	1,42	1.250.000	2
K9598	NLBNPES19360	BNPP DAX 20000 PUT 0325	1,44	1.250.000	2
K9599	NLBNPES1UOF4	BNPP DAX 20250 PUT 0724	1,78	1.250.000	2
K9600	NLBNPES1DUC4	BNPP DAX 20250 PUT 0824	1,72	1.250.000	2
K9601	NLBNPES1FFA4	BNPP DAX 20250 PUT 0924	1,67	1.250.000	2
K9602	NLBNPES1HX56	BNPP DAX 20250 PUT 1024	1,64	1.250.000	2
K9603	NLBNPES1HUC5	BNPP DAX 20250 PUT 1124	1,62	1.250.000	2
K9604	NLBNPES1TF05	BNPP DAX 20250 PUT 1224	1,6	1.250.000	2
K9605	NLBNPES1OBL2	BNPP DAX 20500 PUT 0924	1,9	1.250.000	2
K9606	NLBNPES1XUA6	BNPP DAX 20500 PUT 1224	1,8	1.250.000	2
K9607	NLBNPES1VRY6	BNPP DAX 20750 PUT 0924	2,14	1.250.000	2
K9608	NLBNPES1KCS3	BNPP DAX 20750 PUT 1224	2,01	1.250.000	2
K9609	NLBNPES1TKH0	BNPP DAX 21000 PUT 0924	2,38	1.250.000	2
K9610	NLBNPES1WSD6	BNPP DAX 21000 PUT 1224	2,23	1.250.000	2
K9611	NLBNPES192U3	BNPP ESTX5 3500 CALL 0325	3,14	750.000	2
K9612	NLBNPES1M4V6	BNPP ESTX5 3750 CALL 0325	2,68	750.000	2
K9613	NLBNPES1RIJ4	BNPP ESTX5 4000 CALL 0325	2,21	750.000	2
K9614	NLBNPES1L1B5	BNPP ESTX5 4250 CALL 0325	1,77	750.000	2
K9615	NLBNPES1UAR8	BNPP ESTX5 4500 CALL 0325	1,34	750.000	2
K9616	NLBNPES1UL87	BNPP ESTX5 4750 CALL 0325	0,95	750.000	2
K9617	NLBNPES1Q2M5	BNPP ESTX5 5000 CALL 0325	0,61	750.000	2
K9618	NLBNPES1FCQ7	BNPP ESTX5 5250 CALL 0325	0,35	750.000	2
K9619	NLBNPES19W02	BNPP ESTX5 5500 CALL 0924	0,02	750.000	2
K9620	NLBNPES1DAN3	BNPP ESTX5 5500 CALL 1224	0,08	750.000	2
K9621	NLBNPES1IO98	BNPP ESTX5 5500 CALL 0325	0,17	750.000	2
K9622	NLBNPES1PD43	BNPP ESTX5 5750 CALL 1224	0,03	750.000	2
K9623	NLBNPES1HKD4	BNPP ESTX5 5750 CALL 0325	0,07	750.000	2
K9624	NLBNPES1HKY0	BNPP ESTX5 3500 PUT 0325	0,04	750.000	2
K9625	NLBNPES1DD70	BNPP ESTX5 3750 PUT 0325	0,06	750.000	2
K9626	NLBNPES1YSQ4	BNPP ESTX5 4000 PUT 0325	0,08	750.000	2
K9627	NLBNPES1I3E0	BNPP ESTX5 4250 PUT 0325	0,12	750.000	2
K9628	NLBNPES1CYI5	BNPP ESTX5 4500 PUT 0325	0,18	750.000	2
K9629	NLBNPES1TZ01	BNPP ESTX5 4750 PUT 0325	0,28	750.000	2
K9630	NLBNPES1BPS4	BNPP ESTX5 5000 PUT 0325	0,43	750.000	2
K9631	NLBNPES1BWC4	BNPP ESTX5 5250 PUT 0325	0,65	750.000	2
K9632	NLBNPES1YXF7	BNPP ESTX5 5500 PUT 0924	0,95	750.000	2
K9633	NLBNPES1Z2M4	BNPP ESTX5 5500 PUT 1224	0,95	750.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
K9634	NLBNPES1G8J0	BNPP ESTX5 5500 PUT 0325	0,96	750.000	2
K9635	NLBNPES1FZY2	BNPP ESTX5 5750 PUT 0924	1,43	750.000	2
K9636	NLBNPES1XQP2	BNPP ESTX5 5750 PUT 1224	1,38	750.000	2
K9637	NLBNPES1AK33	BNPP ESTX5 5750 PUT 0325	1,35	750.000	2
K9638	NLBNPES1AYK5	BNPP DJIA 31000 CALL 0325	8,16	500.000	2
K9639	NLBNPES1L3L0	BNPP DJIA 32000 CALL 0325	7,32	500.000	2
K9640	NLBNPES1HDE7	BNPP DJIA 33000 CALL 0325	6,49	500.000	2
K9641	NLBNPES1N977	BNPP DJIA 34000 CALL 0325	5,67	500.000	2
K9642	NLBNPES1B9G9	BNPP DJIA 35000 CALL 0724	3,65	500.000	2
K9643	NLBNPES1O2Q8	BNPP DJIA 35000 CALL 0824	3,8	500.000	2
K9644	NLBNPES1XV66	BNPP DJIA 35000 CALL 1024	4,13	500.000	2
K9645	NLBNPES1J6X2	BNPP DJIA 35000 CALL 1124	4,29	500.000	2
K9646	NLBNPES1VDN9	BNPP DJIA 35000 CALL 0325	4,87	500.000	2
K9647	NLBNPES1UTP2	BNPP DJIA 36000 CALL 0325	4,11	500.000	2
K9648	NLBNPES1KH69	BNPP DJIA 37000 CALL 0724	1,86	500.000	2
K9649	NLBNPES1KCC7	BNPP DJIA 37000 CALL 0824	2,07	500.000	2
K9650	NLBNPES1LDB5	BNPP DJIA 37000 CALL 1024	2,5	500.000	2
K9651	NLBNPES1WXO3	BNPP DJIA 37000 CALL 1124	2,7	500.000	2
K9652	NLBNPES1C426	BNPP DJIA 37000 CALL 0325	3,38	500.000	2
K9653	NLBNPES19VM5	BNPP DJIA 37500 CALL 0724	1,45	500.000	2
K9654	NLBNPES1IJM5	BNPP DJIA 37500 CALL 0824	1,67	500.000	2
K9655	NLBNPES1MG84	BNPP DJIA 38000 CALL 0325	2,7	500.000	2
K9656	NLBNPES1H2W5	BNPP DJIA 38500 CALL 0724	0,72	500.000	2
K9657	NLBNPES1IX63	BNPP DJIA 38500 CALL 0824	0,96	500.000	2
K9658	NLBNPES1Q517	BNPP DJIA 38500 CALL 1024	1,45	500.000	2
K9659	NLBNPES1R283	BNPP DJIA 38500 CALL 1124	1,66	500.000	2
K9660	NLBNPES1P0Z2	BNPP DJIA 39000 CALL 0325	2,09	500.000	2
K9661	NLBNPES1EUL3	BNPP DJIA 39500 CALL 0724	0,24	500.000	2
K9662	NLBNPES1Q0Y4	BNPP DJIA 39500 CALL 0824	0,43	500.000	2
K9663	NLBNPES1ILG3	BNPP DJIA 40000 CALL 0325	1,55	500.000	2
K9664	NLBNPES1N8R4	BNPP DJIA 40500 CALL 0724	0,05	500.000	2
K9665	NLBNPES1PU00	BNPP DJIA 40500 CALL 0824	0,15	500.000	2
K9666	NLBNPES1U3L9	BNPP DJIA 40500 CALL 1024	0,49	500.000	2
K9667	NLBNPES1VNJ6	BNPP DJIA 40500 CALL 1124	0,66	500.000	2
K9668	NLBNPES1H3M4	BNPP DJIA 41000 CALL 0325	1,1	500.000	2
K9669	NLBNPES1G708	BNPP DJIA 41500 CALL 0724	0,01	500.000	2
K9670	NLBNPES1LO44	BNPP DJIA 41500 CALL 0824	0,04	500.000	2
K9671	NLBNPES1M2N7	BNPP DJIA 42000 CALL 0325	0,75	500.000	2
K9672	NLBNPES1XGZ2	BNPP DJIA 42500 CALL 0724	0,01	500.000	2
K9673	NLBNPES1BBL9	BNPP DJIA 42500 CALL 0824	0,02	500.000	2
K9674	NLBNPES1VV43	BNPP DJIA 42500 CALL 1024	0,1	500.000	2
K9675	NLBNPES1YRE2	BNPP DJIA 42500 CALL 1124	0,18	500.000	2
K9676	NLBNPES1JM16	BNPP DJIA 43000 CALL 0325	0,48	500.000	2
K9677	NLBNPES1ZKI5	BNPP DJIA 44000 CALL 0325	0,3	500.000	2
K9678	NLBNPES1BBN5	BNPP DJIA 45000 CALL 0924	0,01	500.000	2
K9679	NLBNPES19LI4	BNPP DJIA 45000 CALL 1224	0,06	500.000	2
K9680	NLBNPES1IK50	BNPP DJIA 45000 CALL 0325	0,18	500.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
K9681	NLBNPES1K7I8	BNPP DJIA 46000 CALL 1224	0,03	500.000	2
K9682	NLBNPES1YV73	BNPP DJIA 46000 CALL 0325	0,11	500.000	2
K9683	NLBNPES1V7I5	BNPP DJIA 31000 PUT 0325	0,21	500.000	2
K9684	NLBNPES1GB95	BNPP DJIA 32000 PUT 0325	0,25	500.000	2
K9685	NLBNPES1MGF7	BNPP DJIA 33000 PUT 0724	0,02	500.000	2
K9686	NLBNPES19XX8	BNPP DJIA 33000 PUT 0824	0,04	500.000	2
K9687	NLBNPES1T2M2	BNPP DJIA 33000 PUT 0325	0,31	500.000	2
K9688	NLBNPES1NA14	BNPP DJIA 34000 PUT 0325	0,38	500.000	2
K9689	NLBNPES1VVX0	BNPP DJIA 35000 PUT 0724	0,04	500.000	2
K9690	NLBNPES1Z1L8	BNPP DJIA 35000 PUT 0824	0,07	500.000	2
K9691	NLBNPES1DNJ4	BNPP DJIA 35000 PUT 1024	0,19	500.000	2
K9692	NLBNPES1X3Y9	BNPP DJIA 35000 PUT 1124	0,25	500.000	2
K9693	NLBNPES1EIC7	BNPP DJIA 35000 PUT 0325	0,48	500.000	2
K9694	NLBNPES1CGH4	BNPP DJIA 36000 PUT 0724	0,05	500.000	2
K9695	NLBNPES1M151	BNPP DJIA 36000 PUT 0824	0,11	500.000	2
K9696	NLBNPES1DQB4	BNPP DJIA 36000 PUT 0325	0,61	500.000	2
K9697	NLBNPES1V3K0	BNPP DJIA 37000 PUT 0724	0,1	500.000	2
K9698	NLBNPES1FUY3	BNPP DJIA 37000 PUT 0824	0,18	500.000	2
K9699	NLBNPES1HW16	BNPP DJIA 37000 PUT 1024	0,39	500.000	2
K9700	NLBNPES1Z591	BNPP DJIA 37000 PUT 1124	0,48	500.000	2
K9701	NLBNPES195Q4	BNPP DJIA 37000 PUT 0325	0,77	500.000	2
K9702	NLBNPES1A0L9	BNPP DJIA 37500 PUT 0724	0,14	500.000	2
K9703	NLBNPES18N04	BNPP DJIA 37500 PUT 0824	0,24	500.000	2
K9704	NLBNPES1EMG0	BNPP DJIA 38000 PUT 0325	0,98	500.000	2
K9705	NLBNPES1HBX1	BNPP DJIA 38500 PUT 0724	0,34	500.000	2
K9706	NLBNPES1Y3S0	BNPP DJIA 38500 PUT 0824	0,45	500.000	2
K9707	NLBNPES19T23	BNPP DJIA 38500 PUT 1024	0,71	500.000	2
K9708	NLBNPES1N1P3	BNPP DJIA 38500 PUT 1124	0,8	500.000	2
K9709	NLBNPES1HWH0	BNPP DJIA 39000 PUT 0325	1,26	500.000	2
K9710	NLBNPES1O835	BNPP DJIA 39500 PUT 0724	0,79	500.000	2
K9711	NLBNPES1MPG6	BNPP DJIA 39500 PUT 0824	0,85	500.000	2
K9712	NLBNPES1S9D7	BNPP DJIA 40000 PUT 0325	1,61	500.000	2
K9713	NLBNPES1ZAD7	BNPP DJIA 40500 PUT 0724	1,52	500.000	2
K9714	NLBNPES1ANY9	BNPP DJIA 40500 PUT 0824	1,48	500.000	2
K9715	NLBNPES1RPA8	BNPP DJIA 40500 PUT 1024	1,57	500.000	2
K9716	NLBNPES1W2D6	BNPP DJIA 40500 PUT 1124	1,61	500.000	2
K9717	NLBNPES1TXL5	BNPP DJIA 41000 PUT 0325	2,06	500.000	2
K9718	NLBNPES1RQ38	BNPP DJIA 42000 PUT 0325	2,59	500.000	2
K9719	NLBNPES1TH86	BNPP DJIA 42500 PUT 0724	3,33	500.000	2
K9720	NLBNPES1CDP4	BNPP DJIA 42500 PUT 0824	3,19	500.000	2
K9721	NLBNPES1Q590	BNPP DJIA 42500 PUT 1024	3,01	500.000	2
K9722	NLBNPES1LFY2	BNPP DJIA 42500 PUT 1124	2,95	500.000	2
K9723	NLBNPES1NK38	BNPP DJIA 43000 PUT 0325	3,22	500.000	2
K9724	NLBNPES1D2F4	BNPP DJIA 44000 PUT 0325	3,93	500.000	2
K9725	NLBNPES1PT86	BNPP DJIA 45000 PUT 0924	5,36	500.000	2
K9726	NLBNPES1XND5	BNPP DJIA 45000 PUT 1224	4,99	500.000	2
K9727	NLBNPES1H5H9	BNPP DJIA 45000 PUT 0325	4,71	500.000	2

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SOCIEDAD DE BOLSAS

SOCIEDAD DE BOLSAS, S.A., con domicilio social en Madrid, Plaza de la Lealtad 1, CIF A79092573 e inscrita en el Registro Mercantil de Madrid en el tomo 8466, folio 40, hoja número M-878412.

Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
K9728	NLBNPES19UI5	BNPP DJIA 46000 PUT 0924	6,27	500.000	2
K9729	NLBNPES1TJH2	BNPP DJIA 46000 PUT 1224	5,87	500.000	2
K9730	NLBNPES1PJ05	BNPP DJIA 46000 PUT 0325	5,53	500.000	2
K9731	NLBNPES1WU27	BNPP NDX1 15500 CALL 0325	7,96	500.000	2
K9732	NLBNPES1ZLR4	BNPP NDX1 16000 CALL 0325	7,16	500.000	2
K9733	NLBNPES1OT20	BNPP NDX1 16500 CALL 0325	6,39	500.000	2
K9734	NLBNPES1R7P6	BNPP NDX1 17000 CALL 0325	5,64	500.000	2
K9735	NLBNPES1X6F1	BNPP NDX1 17500 CALL 0325	4,92	500.000	2
K9736	NLBNPES1EBC2	BNPP NDX1 18000 CALL 1224	3,58	500.000	2
K9737	NLBNPES1SR44	BNPP NDX1 18000 CALL 0325	4,24	500.000	2
K9738	NLBNPES1OBW9	BNPP NDX1 18500 CALL 1224	2,92	500.000	2
K9739	NLBNPES1LMH3	BNPP NDX1 18500 CALL 0325	3,59	500.000	2
K9740	NLBNPES19UW6	BNPP NDX1 19000 CALL 1224	2,32	500.000	2
K9741	NLBNPES1FND2	BNPP NDX1 19000 CALL 0325	3	500.000	2
K9742	NLBNPES1CS66	BNPP NDX1 19500 CALL 1224	1,79	500.000	2
K9743	NLBNPES1WGZ4	BNPP NDX1 19500 CALL 0325	2,46	500.000	2
K9744	NLBNPES1VXN7	BNPP NDX1 20000 CALL 0924	0,58	500.000	2
K9745	NLBNPES1E398	BNPP NDX1 20000 CALL 1224	1,34	500.000	2
K9746	NLBNPES1VA06	BNPP NDX1 20000 CALL 0325	1,98	500.000	2
K9747	NLBNPES1NNJ3	BNPP NDX1 20500 CALL 0924	0,33	500.000	2
K9748	NLBNPES1MEU1	BNPP NDX1 20500 CALL 1224	0,97	500.000	2
K9749	NLBNPES1EUP4	BNPP NDX1 20500 CALL 0325	1,56	500.000	2
K9750	NLBNPES1FGX4	BNPP NDX1 21000 CALL 0924	0,18	500.000	2
K9751	NLBNPES1N7S4	BNPP NDX1 21000 CALL 1224	0,68	500.000	2
K9752	NLBNPES1W101	BNPP NDX1 21500 CALL 0924	0,1	500.000	2
K9753	NLBNPES1WES4	BNPP NDX1 21500 CALL 1224	0,47	500.000	2
K9754	NLBNPES1WXF1	BNPP NDX1 22000 CALL 0924	0,05	500.000	2
K9755	NLBNPES1JUL2	BNPP NDX1 22000 CALL 1224	0,32	500.000	2
K9756	NLBNPES1QTK1	BNPP NDX1 22500 CALL 0924	0,03	500.000	2
K9757	NLBNPES1UYQ0	BNPP NDX1 22500 CALL 1224	0,21	500.000	2
K9758	NLBNPES1QDQ2	BNPP NDX1 15500 PUT 0325	0,44	500.000	2
K9759	NLBNPES1DLO8	BNPP NDX1 16000 PUT 0325	0,53	500.000	2
K9760	NLBNPES1CHI0	BNPP NDX1 16500 PUT 0325	0,65	500.000	2
K9761	NLBNPES1FGL9	BNPP NDX1 17000 PUT 0325	0,79	500.000	2
K9762	NLBNPES1P6N5	BNPP NDX1 17500 PUT 0325	0,97	500.000	2
K9763	NLBNPES1VKO2	BNPP NDX1 18000 PUT 1224	0,9	500.000	2
K9764	NLBNPES1O7I4	BNPP NDX1 18000 PUT 0325	1,17	500.000	2
K9765	NLBNPES1OFT6	BNPP NDX1 18500 PUT 1224	1,15	500.000	2
K9766	NLBNPES1WKD3	BNPP NDX1 18500 PUT 0325	1,42	500.000	2
K9767	NLBNPES1MD46	BNPP NDX1 19000 PUT 1224	1,45	500.000	2
K9768	NLBNPES1XDL9	BNPP NDX1 19000 PUT 0325	1,72	500.000	2
K9769	NLBNPES1IU09	BNPP NDX1 19500 PUT 1224	1,82	500.000	2
K9770	NLBNPES1MBB7	BNPP NDX1 19500 PUT 0325	2,07	500.000	2
K9771	NLBNPES1UFI6	BNPP NDX1 20000 PUT 0924	1,97	500.000	2
K9772	NLBNPES1EEZ7	BNPP NDX1 20000 PUT 1224	2,27	500.000	2
K9773	NLBNPES1HG65	BNPP NDX1 20000 PUT 0325	2,48	500.000	2
K9774	NLBNPES1EGY5	BNPP NDX1 20500 PUT 0924	2,64	500.000	2

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SOCIEDAD DE BOLSAS

SOCIEDAD DE BOLSAS, S.A., con domicilio social en Madrid, Plaza de la Lealtad 1, CIF A79092573 e inscrita en el Registro Mercantil de Madrid en el tomo 8466, folio 40, hoja número M-878412.

Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
K9775	NLBNPES1GV59	BNPP NDX1 20500 PUT 1224	2,81	500.000	2
K9776	NLBNPES1LPC7	BNPP NDX1 20500 PUT 0325	2,96	500.000	2
K9777	NLBNPES1W8K8	BNPP NDX1 21000 PUT 0924	3,4	500.000	2
K9778	NLBNPES1N969	BNPP NDX1 21000 PUT 1224	3,43	500.000	2
K9779	NLBNPES1R3F6	BNPP NDX1 21500 PUT 0924	4,23	500.000	2
K9780	NLBNPES1TG95	BNPP NDX1 21500 PUT 1224	4,12	500.000	2
K9781	NLBNPES1A9Y3	BNPP NDX1 22000 PUT 0924	5,11	500.000	2
K9782	NLBNPES1Y6P9	BNPP NDX1 22000 PUT 1224	4,87	500.000	2
K9783	NLBNPES1ML20	BNPP NDX1 22500 PUT 0924	6	500.000	2
K9784	NLBNPES1WBC4	BNPP NDX1 22500 PUT 1224	5,67	500.000	2
K9785	NLBNPES1W4W2	BNPP SPX 4400 CALL 0325	5,24	500.000	2
K9786	NLBNPES1GT12	BNPP SPX 4600 CALL 0325	4,42	500.000	2
K9787	NLBNPES1W8S1	BNPP SPX 4800 CALL 0325	3,62	500.000	2
K9788	NLBNPES1X1O4	BNPP SPX 5000 CALL 0325	2,87	500.000	2
K9789	NLBNPES1CVJ9	BNPP SPX 5200 CALL 0325	2,17	500.000	2
K9790	NLBNPES1MJP0	BNPP SPX 5400 CALL 0325	1,54	500.000	2
K9791	NLBNPES1UJN8	BNPP SPX 5600 CALL 0325	1,01	500.000	2
K9792	NLBNPES1P170	BNPP SPX 5800 CALL 0924	0,06	500.000	2
K9793	NLBNPES1P0M0	BNPP SPX 5800 CALL 1224	0,3	500.000	2
K9794	NLBNPES1WCO7	BNPP SPX 5800 CALL 0325	0,59	500.000	2
K9795	NLBNPES1LFU0	BNPP SPX 6000 CALL 0924	0,02	500.000	2
K9796	NLBNPES1HIA4	BNPP SPX 6000 CALL 1224	0,13	500.000	2
K9797	NLBNPES1EH67	BNPP SPX 6000 CALL 0325	0,32	500.000	2
K9798	NLBNPES1RUH3	BNPP SPX 6200 CALL 0924	0,01	500.000	2
K9799	NLBNPES1BEQ2	BNPP SPX 6200 CALL 1224	0,05	500.000	2
K9800	NLBNPES1FJF5	BNPP SPX 6200 CALL 0325	0,16	500.000	2
K9801	NLBNPES1GUB9	BNPP SPX 6400 CALL 1224	0,02	500.000	2
K9802	NLBNPES1G9D1	BNPP SPX 6400 CALL 0325	0,08	500.000	2
K9803	NLBNPES1AUY4	BNPP SPX 4400 PUT 0325	0,22	500.000	2
K9804	NLBNPES1JAB5	BNPP SPX 4600 PUT 0325	0,28	500.000	2
K9805	NLBNPES1SDH7	BNPP SPX 4800 PUT 0325	0,38	500.000	2
K9806	NLBNPES1H4J8	BNPP SPX 5000 PUT 0325	0,52	500.000	2
K9807	NLBNPES1KKV0	BNPP SPX 5200 PUT 0325	0,71	500.000	2
K9808	NLBNPES1ZRU5	BNPP SPX 5400 PUT 0325	0,97	500.000	2
K9809	NLBNPES1EZ99	BNPP SPX 5600 PUT 0325	1,33	500.000	2
K9810	NLBNPES1B493	BNPP SPX 5800 PUT 0924	1,87	500.000	2
K9811	NLBNPES198V8	BNPP SPX 5800 PUT 1224	1,81	500.000	2
K9812	NLBNPES1LKU0	BNPP SPX 5800 PUT 0325	1,81	500.000	2
K9813	NLBNPES1SPN9	BNPP SPX 6000 PUT 0924	2,74	500.000	2
K9814	NLBNPES1JQP1	BNPP SPX 6000 PUT 1224	2,54	500.000	2
K9815	NLBNPES1GZU8	BNPP SPX 6000 PUT 0325	2,43	500.000	2
K9816	NLBNPES1W2Y2	BNPP SPX 6200 PUT 0924	3,64	500.000	2
K9817	NLBNPES1IUS9	BNPP SPX 6200 PUT 1224	3,37	500.000	2
K9818	NLBNPES1C4D6	BNPP SPX 6200 PUT 0325	3,16	500.000	2
K9819	NLBNPES1MEG0	BNPP SPX 6400 PUT 0924	4,56	500.000	2
K9820	NLBNPES1TA59	BNPP SPX 6400 PUT 1224	4,24	500.000	2
K9821	NLBNPES1LOQ0	BNPP SPX 6400 PUT 0325	3,97	500.000	2

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SOCIEDAD DE BOLSAS

SOCIEDAD DE BOLSAS, S.A., con domicilio social en Madrid, Plaza de la Lealtad 1, CIF A79092573 e inscrita en el Registro Mercantil de Madrid en el tomo 8466, folio 40, hoja número M-878412.

Sensitivity: C2 Internal

Code	ISIN		Name			Premium	Volume	Type of Auction	
K9822	NLBNPES1RYL7	BNPP	ACS	42	CALL	1224	0,3	400.000	2
K9823	NLBNPES1MH91	BNPP	ACS	44	CALL	1224	0,18	400.000	2
K9824	NLBNPES1HCU5	BNPP	ACS	46	CALL	0924	0,03	400.000	2
K9825	NLBNPES1STK7	BNPP	ACS	46	CALL	1224	0,1	400.000	2
K9826	NLBNPES1OMW6	BNPP	ACS	48	CALL	0924	0,01	400.000	2
K9827	NLBNPES1ZMU6	BNPP	ACS	32	PUT	0924	0,03	400.000	2
K9828	NLBNPES1FR64	BNPP	ACS	34	PUT	0924	0,06	400.000	2
K9829	NLBNPES1M5Z4	BNPP	ACS	34	PUT	1224	0,12	400.000	2
K9830	NLBNPES1EWG9	BNPP	ACS	36	PUT	1224	0,2	400.000	2
K9831	NLBNPES1ZZ37	BNPP	ACS	38	PUT	1224	0,31	400.000	2
K9832	NLBNPES1LT64	BNPP	ACX	10,5	CALL	0924	0,08	500.000	2
K9833	NLBNPES1XP23	BNPP	ACX	10,5	CALL	1224	0,16	500.000	2
K9834	NLBNPES1C1Q4	BNPP	ACX	11	CALL	1224	0,1	500.000	2
K9835	NLBNPES1JZH9	BNPP	ACX	11,5	CALL	1224	0,06	500.000	2
K9836	NLBNPES1BPM7	BNPP	ACX	12	CALL	0924	0,01	500.000	2
K9837	NLBNPES1QDT6	BNPP	ACX	8	PUT	0924	0,03	500.000	2
K9838	NLBNPES1COQ9	BNPP	ACX	8,5	PUT	0924	0,06	500.000	2
K9839	NLBNPES1ATM1	BNPP	ACX	8,5	PUT	1224	0,1	500.000	2
K9840	NLBNPES1XK36	BNPP	ACX	9	PUT	0924	0,1	500.000	2
K9841	NLBNPES1OQV9	BNPP	ACX	9	PUT	1224	0,16	500.000	2
K9842	NLBNPES1MYW5	BNPP	ACX	9,5	PUT	1224	0,24	500.000	2
K9843	NLBNPES1R0K2	BNPP	AENA	180	CALL	0924	0,38	100.000	2
K9844	NLBNPES19M61	BNPP	AENA	180	CALL	1224	0,56	100.000	2
K9845	NLBNPES1D2E7	BNPP	AENA	200	CALL	0924	0,04	100.000	2
K9846	NLBNPES19OR9	BNPP	AENA	160	PUT	0924	0,04	100.000	2
K9847	NLBNPES1K833	BNPP	AENA	180	PUT	0924	0,24	100.000	2
K9848	NLBNPES1X554	BNPP	AENA	180	PUT	1224	0,32	100.000	2
K9849	NLBNPES18VJ3	BNPP	ALM	10	CALL	0924	0,07	250.000	2
K9850	NLBNPES1TDD4	BNPP	ALM	10	CALL	1224	0,12	250.000	2
K9851	NLBNPES1KNE0	BNPP	ALM	10,5	CALL	0924	0,04	250.000	2
K9852	NLBNPES1JGM9	BNPP	ALM	8,5	PUT	0924	0,02	250.000	2
K9853	NLBNPES1CIC1	BNPP	ALM	9	PUT	0924	0,04	250.000	2
K9854	NLBNPES1FNI1	BNPP	ALM	9	PUT	1224	0,07	250.000	2
K9855	NLBNPES1OFB4	BNPP	AMS	70	CALL	1224	0,64	200.000	2
K9856	NLBNPES1M5P5	BNPP	AMS	75	CALL	0924	0,1	200.000	2
K9857	NLBNPES1KRA9	BNPP	AMS	75	CALL	1224	0,31	200.000	2
K9858	NLBNPES1PEQ2	BNPP	AMS	80	CALL	0924	0,03	200.000	2
K9859	NLBNPES1HB78	BNPP	AMS	56	PUT	1224	0,22	200.000	2
K9860	NLBNPES1TBO5	BNPP	AMS	60	PUT	1224	0,36	200.000	2
K9861	NLBNPES1HNO5	BNPP	AMS	65	PUT	0924	0,44	200.000	2
K9862	NLBNPES1DOL8	BNPP	AMS	65	PUT	1224	0,65	200.000	2
K9863	NLBNPES1WLL4	BNPP	ANA	120	CALL	0924	0,33	500.000	2
K9864	NLBNPES1Y271	BNPP	ANA	120	CALL	1224	0,58	500.000	2
K9865	NLBNPES1JDT1	BNPP	ANA	130	CALL	0924	0,1	500.000	2
K9866	NLBNPES1Y7H4	BNPP	ANA	110	PUT	0924	0,41	500.000	2
K9867	NLBNPES1YA03	BNPP	ANA	110	PUT	1224	0,58	500.000	2
K9868	NLBNPES1FGJ3	BNPP	ANE	22	CALL	0924	0,07	50.000	2

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SOCIEDAD DE BOLSAS

SOCIEDAD DE BOLSAS, S.A., con domicilio social en Madrid, Plaza de la Lealtad 1, CIF A79092573 e inscrita en el Registro Mercantil de Madrid en el tomo 8466, folio 40, hoja número M-878412.

Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
K9869	NLBNPES1S1G7	BNPP ANE 22 CALL 1224	0,12	50.000	2
K9870	NLBNPES1Z6X2	BNPP ANE 24 CALL 0924	0,02	50.000	2
K9871	NLBNPES1IJ04	BNPP ANE 24 CALL 1224	0,06	50.000	2
K9872	NLBNPES1P1F2	BNPP ANE 26 CALL 0924	0,01	50.000	2
K9873	NLBNPES1PX64	BNPP ANE 17 PUT 0924	0,02	50.000	2
K9874	NLBNPES1L3X5	BNPP ANE 18 PUT 0924	0,04	50.000	2
K9875	NLBNPES1AF55	BNPP ANE 18 PUT 1224	0,07	50.000	2
K9876	NLBNPES1QF81	BNPP ANE 19 PUT 0924	0,06	50.000	2
K9877	NLBNPES19IF6	BNPP ANE 19 PUT 1224	0,09	50.000	2
K9878	NLBNPES1CAJ3	BNPP ANE 20 PUT 0924	0,09	50.000	2
K9879	NLBNPES1X8Q4	BNPP ANE 20 PUT 1224	0,13	50.000	2
K9880	NLBNPES1S0T2	BNPP BBVA 10 CALL 0824	0,17	1.000.000	2
K9881	NLBNPES1YC84	BNPP BBVA 10 CALL 1024	0,23	1.000.000	2
K9882	NLBNPES1IFN1	BNPP BBVA 10 CALL 1124	0,27	1.000.000	2
K9883	NLBNPES18T24	BNPP BBVA 10 CALL 1224	0,31	1.000.000	2
K9884	NLBNPES1GNN9	BNPP BBVA 10,5 CALL 0824	0,08	1.000.000	2
K9885	NLBNPES1P6V8	BNPP BBVA 10,5 CALL 0924	0,13	1.000.000	2
K9886	NLBNPES195T8	BNPP BBVA 10,5 CALL 1024	0,14	1.000.000	2
K9887	NLBNPES1IRO4	BNPP BBVA 10,5 CALL 1124	0,17	1.000.000	2
K9888	NLBNPES1VXX6	BNPP BBVA 10,5 CALL 1224	0,21	1.000.000	2
K9889	NLBNPES1FEL4	BNPP BBVA 11 CALL 0924	0,07	1.000.000	2
K9890	NLBNPES1D085	BNPP BBVA 11 CALL 1224	0,14	1.000.000	2
K9891	NLBNPES1JPB3	BNPP BBVA 8,5 PUT 0924	0,07	1.000.000	2
K9892	NLBNPES1NZ64	BNPP BBVA 8,5 PUT 1224	0,15	1.000.000	2
K9893	NLBNPES1D3B1	BNPP BBVA 9 PUT 0824	0,08	1.000.000	2
K9894	NLBNPES1VLI2	BNPP BBVA 9 PUT 0924	0,11	1.000.000	2
K9895	NLBNPES1SU98	BNPP BBVA 9 PUT 1024	0,16	1.000.000	2
K9896	NLBNPES1THQ7	BNPP BBVA 9 PUT 1124	0,18	1.000.000	2
K9897	NLBNPES18QJ3	BNPP BBVA 9 PUT 1224	0,21	1.000.000	2
K9898	NLBNPES1BGL8	BNPP BBVA 9,5 PUT 0824	0,15	1.000.000	2
K9899	NLBNPES1O0I9	BNPP BBVA 9,5 PUT 0924	0,18	1.000.000	2
K9900	NLBNPES1GKY9	BNPP BBVA 9,5 PUT 1024	0,24	1.000.000	2
K9901	NLBNPES1Y8I0	BNPP BBVA 9,5 PUT 1124	0,27	1.000.000	2
K9902	NLBNPES1T651	BNPP BBVA 9,5 PUT 1224	0,3	1.000.000	2
K9903	NLBNPES1ZSE7	BNPP BBVA 10 PUT 0824	0,25	1.000.000	2
K9904	NLBNPES1AT18	BNPP BBVA 10 PUT 0924	0,29	1.000.000	2
K9905	NLBNPES1XKV3	BNPP BBVA 10 PUT 1024	0,36	1.000.000	2
K9906	NLBNPES1G0D0	BNPP BBVA 10 PUT 1224	0,41	1.000.000	2
K9907	NLBNPES1ZE81	BNPP BKT 7,5 CALL 0924	0,3	250.000	2
K9908	NLBNPES1S7S9	BNPP BKT 8 CALL 0924	0,16	250.000	2
K9909	NLBNPES1KIX0	BNPP BKT 8 CALL 1224	0,23	250.000	2
K9910	NLBNPES1F8S2	BNPP BKT 8,5 CALL 0924	0,08	250.000	2
K9911	NLBNPES1IPY7	BNPP BKT 8,5 CALL 1224	0,13	250.000	2
K9912	NLBNPES1EYK7	BNPP BKT 9 CALL 0924	0,03	250.000	2
K9913	NLBNPES1IVX7	BNPP BKT 9 CALL 1224	0,07	250.000	2
K9914	NLBNPES1BLL8	BNPP BKT 6,5 PUT 0924	0,03	250.000	2
K9915	NLBNPES1FHX2	BNPP BKT 6,5 PUT 1224	0,06	250.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
K9916	NLBNPES1UUG9	BNPP BKT 7 PUT 0924	0,06	250.000	2
K9917	NLBNPES1U9S1	BNPP BKT 7 PUT 1224	0,11	250.000	2
K9918	NLBNPES1MWK4	BNPP BKT 7,5 PUT 0924	0,12	250.000	2
K9919	NLBNPES1FVR5	BNPP BKT 7,5 PUT 1224	0,19	250.000	2
K9920	NLBNPES1P3W3	BNPP BKT 8 PUT 0924	0,23	250.000	2
K9921	NLBNPES1WDU2	BNPP BKT 8 PUT 1224	0,3	250.000	2
K9922	NLBNPES1DKS1	BNPP CABK 5 CALL 0924	0,46	500.000	2
K9923	NLBNPES1M367	BNPP CABK 5,2 CALL 0924	0,33	500.000	2
K9924	NLBNPES1GXH0	BNPP CABK 5,2 CALL 1224	0,4	500.000	2
K9925	NLBNPES1Z6Z7	BNPP CABK 5,4 CALL 0924	0,23	500.000	2
K9926	NLBNPES1W8P7	BNPP CABK 5,4 CALL 1224	0,3	500.000	2
K9927	NLBNPES1CIM0	BNPP CABK 5,8 CALL 0924	0,09	500.000	2
K9928	NLBNPES1SRS4	BNPP CABK 5,8 CALL 1224	0,16	500.000	2
K9929	NLBNPES1WS88	BNPP CABK 6 CALL 0924	0,06	500.000	2
K9930	NLBNPES1ITW3	BNPP CABK 6 CALL 1224	0,12	500.000	2
K9931	NLBNPES1ZQJ0	BNPP CABK 4,4 PUT 0924	0,07	500.000	2
K9932	NLBNPES1S6S1	BNPP CABK 4,4 PUT 1224	0,13	500.000	2
K9933	NLBNPES1XN25	BNPP CABK 4,8 PUT 0924	0,13	500.000	2
K9934	NLBNPES1COT3	BNPP CABK 4,8 PUT 1224	0,21	500.000	2
K9935	NLBNPES1HGX0	BNPP CABK 5 PUT 0924	0,17	500.000	2
K9936	NLBNPES1QY70	BNPP CABK 5 PUT 1224	0,27	500.000	2
K9937	NLBNPES1NV01	BNPP CABK 5,2 PUT 0924	0,24	500.000	2
K9938	NLBNPES1IFZ5	BNPP CABK 5,2 PUT 1224	0,35	500.000	2
K9939	NLBNPES1Y9H0	BNPP CABK 5,4 PUT 0924	0,33	500.000	2
K9940	NLBNPES1PDG5	BNPP CLNX 36 CALL 0924	0,12	300.000	2
K9941	NLBNPES1FW00	BNPP CLNX 36 CALL 1224	0,21	300.000	2
K9942	NLBNPES1BRO9	BNPP CLNX 30 PUT 0924	0,08	300.000	2
K9943	NLBNPES1HU26	BNPP CLNX 32 PUT 0924	0,13	300.000	2
K9944	NLBNPES1CS58	BNPP CLNX 32 PUT 1224	0,2	300.000	2
K9945	NLBNPES1CFR5	BNPP COL 6,5 CALL 0924	0,09	250.000	2
K9946	NLBNPES1TDW4	BNPP COL 6,5 CALL 1224	0,19	250.000	2
K9947	NLBNPES1PWL5	BNPP COL 7 CALL 0924	0,03	250.000	2
K9948	NLBNPES1GW25	BNPP COL 5,6 PUT 0924	0,14	250.000	2
K9949	NLBNPES1YI39	BNPP COL 5,8 PUT 0924	0,2	250.000	2
K9950	NLBNPES1DTM5	BNPP COL 5,8 PUT 1224	0,27	250.000	2
K9951	NLBNPES1D3H8	BNPP ELE 19 CALL 0924	0,2	250.000	2
K9952	NLBNPES1K4T2	BNPP ELE 19 CALL 1224	0,37	250.000	2
K9953	NLBNPES1EON2	BNPP ELE 20 CALL 0924	0,08	250.000	2
K9954	NLBNPES1CEY4	BNPP ELE 17 PUT 0924	0,16	250.000	2
K9955	NLBNPES1X315	BNPP ELE 18 PUT 0924	0,32	250.000	2
K9956	NLBNPES1GVS1	BNPP ELE 18 PUT 1224	0,41	250.000	2
K9957	NLBNPES1H3G6	BNPP ENG 15 CALL 0924	0,03	250.000	2
K9958	NLBNPES1XX49	BNPP ENG 15 CALL 1224	0,04	250.000	2
K9959	NLBNPES1W6S5	BNPP ENG 13 PUT 0924	0,04	250.000	2
K9960	NLBNPES19V11	BNPP ENG 14 PUT 0924	0,1	250.000	2
K9961	NLBNPES19Q00	BNPP ENG 14 PUT 1224	0,15	250.000	2
K9962	NLBNPES1LYE5	BNPP FCC 16 CALL 0924	0,13	250.000	2

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SOCIEDAD DE BOLSAS

SOCIEDAD DE BOLSAS, S.A., con domicilio social en Madrid, Plaza de la Lealtad 1, CIF A79092573 e inscrita en el Registro Mercantil de Madrid en el tomo 8466, folio 40, hoja número M-878412.

Sensitivity: C2 Internal

Code	ISIN		Name				Premium	Volume	Type of Auction
K9963	NLBNPES1NS30	BNPP	FCC	16	CALL	1224	0,27	250.000	2
K9964	NLBNPES1GMY8	BNPP	FCC	17	CALL	0924	0,04	250.000	2
K9965	NLBNPES1JIV6	BNPP	FCC	14	PUT	0924	0,19	250.000	2
K9966	NLBNPES1E0O9	BNPP	FCC	14	PUT	1224	0,28	250.000	2
K9967	NLBNPES193E5	BNPP	FER	38	CALL	0924	0,12	250.000	2
K9968	NLBNPES1TMV7	BNPP	FER	38	CALL	1224	0,2	250.000	2
K9969	NLBNPES1QHQ3	BNPP	FER	40	CALL	0924	0,04	250.000	2
K9970	NLBNPES1ET97	BNPP	FER	40	CALL	1224	0,1	250.000	2
K9971	NLBNPES1FM93	BNPP	FER	42	CALL	0924	0,01	250.000	2
K9972	NLBNPES1GJ89	BNPP	FER	42	CALL	1224	0,04	250.000	2
K9973	NLBNPES1XF09	BNPP	FER	28	PUT	0924	0,01	250.000	2
K9974	NLBNPES1NEI4	BNPP	FER	30	PUT	1224	0,06	250.000	2
K9975	NLBNPES1UGM6	BNPP	FER	32	PUT	1224	0,11	250.000	2
K9976	NLBNPES1P7I3	BNPP	FER	34	PUT	0924	0,11	250.000	2
K9977	NLBNPES1WV42	BNPP	FER	34	PUT	1224	0,2	250.000	2
K9978	NLBNPES1GKO3	BNPP	GRF	8,5	CALL	0924	1,79	80.000	2
K9979	NLBNPES1FV68	BNPP	GRF	9	CALL	0924	1,5	80.000	2
K9980	NLBNPES1T8J5	BNPP	GRF	9	CALL	1224	1,96	80.000	2
K9981	NLBNPES1POY5	BNPP	GRF	9,5	CALL	0924	1,24	80.000	2
K9982	NLBNPES1Z211	BNPP	GRF	9,5	CALL	1224	1,72	80.000	2
K9983	NLBNPES1ZT68	BNPP	GRF	10	CALL	0924	1,01	80.000	2
K9984	NLBNPES1T0H6	BNPP	GRF	10	CALL	1224	1,49	80.000	2
K9985	NLBNPES1AFC1	BNPP	GRF	10,5	CALL	0924	0,82	80.000	2
K9986	NLBNPES19HZ6	BNPP	GRF	10,5	CALL	1224	1,29	80.000	2
K9987	NLBNPES1O9S9	BNPP	GRF	8	PUT	0924	0,88	80.000	2
K9988	NLBNPES1WZL4	BNPP	GRF	8	PUT	1224	1,23	80.000	2
K9989	NLBNPES1ME03	BNPP	GRF	8,5	PUT	0924	1,06	80.000	2
K9990	NLBNPES1T1C5	BNPP	GRF	8,5	PUT	1224	1,43	80.000	2
K9991	NLBNPES1WUF7	BNPP	GRF	9	PUT	0924	1,26	80.000	2
K9992	NLBNPES1A8D9	BNPP	GRF	9	PUT	1224	1,65	80.000	2
K9993	NLBNPES1L0C5	BNPP	GRF	9,5	PUT	0924	1,5	80.000	2
K9994	NLBNPES198M7	BNPP	IAG	2,2	CALL	0924	0,06	200.000	2
K9995	NLBNPES1RLC3	BNPP	IAG	2,2	CALL	1224	0,12	200.000	2
K9996	NLBNPES1OHO3	BNPP	IAG	1,8	PUT	1224	0,1	200.000	2
K9997	NLBNPES1DV45	BNPP	IAG	2	PUT	0924	0,13	200.000	2
K9998	NLBNPES1VM93	BNPP	IAG	2	PUT	1224	0,17	200.000	2
K9999	NLBNPES1S5H6	BNPP	IBE	12	CALL	1224	0,64	400.000	2
L0001	NLBNPES1EP34	BNPP	IBE	14	CALL	1224	0,08	400.000	2
L0002	NLBNPES1RQW0	BNPP	IBE	13	PUT	0924	1,16	400.000	2
L0003	NLBNPES18LL0	BNPP	IDR	22	CALL	0924	0,39	250.000	2
L0004	NLBNPES1OZQ0	BNPP	IDR	22	CALL	1224	0,65	250.000	2
L0005	NLBNPES1WMC1	BNPP	IDR	24	CALL	0924	0,13	250.000	2
L0006	NLBNPES19S24	BNPP	IDR	19	PUT	0924	0,13	250.000	2
L0007	NLBNPES19C22	BNPP	IDR	20	PUT	0924	0,23	250.000	2
L0008	NLBNPES1GNT6	BNPP	IDR	20	PUT	1224	0,38	250.000	2
L0009	NLBNPES1DP68	BNPP	ITX	46	CALL	0824	0,31	750.000	2
L0010	NLBNPES1I258	BNPP	ITX	46	CALL	1024	0,53	750.000	2

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SOCIEDAD DE BOLSAS

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L0011	NLBNPES1H8Y8	BNPP ITX 46 CALL 1224	0,66	750.000	2
L0012	NLBNPES1FTW9	BNPP ITX 48 CALL 0824	0,15	750.000	2
L0013	NLBNPES1S3Q2	BNPP ITX 48 CALL 0924	0,27	750.000	2
L0014	NLBNPES1R200	BNPP ITX 48 CALL 1024	0,34	750.000	2
L0015	NLBNPES1OKE8	BNPP ITX 48 CALL 1124	0,39	750.000	2
L0016	NLBNPES1L8O3	BNPP ITX 48 CALL 1224	0,47	750.000	2
L0017	NLBNPES1FAY5	BNPP ITX 50 CALL 0824	0,06	750.000	2
L0018	NLBNPES1XO73	BNPP ITX 50 CALL 0924	0,15	750.000	2
L0019	NLBNPES1YKT5	BNPP ITX 50 CALL 1024	0,21	750.000	2
L0020	NLBNPES1LNO7	BNPP ITX 50 CALL 1124	0,25	750.000	2
L0021	NLBNPES1Q7Q5	BNPP ITX 50 CALL 1224	0,32	750.000	2
L0022	NLBNPES1OUT5	BNPP ITX 52 CALL 0924	0,08	750.000	2
L0023	NLBNPES1U4R4	BNPP ITX 52 CALL 1224	0,21	750.000	2
L0024	NLBNPES1GNJ7	BNPP ITX 40 PUT 0824	0,06	750.000	2
L0025	NLBNPES1J5L9	BNPP ITX 40 PUT 0924	0,12	750.000	2
L0026	NLBNPES1FF01	BNPP ITX 40 PUT 1024	0,15	750.000	2
L0027	NLBNPES1FZ23	BNPP ITX 40 PUT 1124	0,19	750.000	2
L0028	NLBNPES1YQ88	BNPP ITX 40 PUT 1224	0,23	750.000	2
L0029	NLBNPES1IDL0	BNPP ITX 44 PUT 0824	0,19	750.000	2
L0030	NLBNPES1T6N1	BNPP ITX 44 PUT 0924	0,29	750.000	2
L0031	NLBNPES1IKV4	BNPP ITX 44 PUT 1024	0,34	750.000	2
L0032	NLBNPES1GBF0	BNPP ITX 44 PUT 1124	0,4	750.000	2
L0033	NLBNPES1BQK9	BNPP ITX 44 PUT 1224	0,45	750.000	2
L0034	NLBNPES1J9U2	BNPP ITX 46 PUT 0824	0,34	750.000	2
L0035	NLBNPES1PHC5	BNPP ITX 46 PUT 0924	0,45	750.000	2
L0036	NLBNPES1HSE5	BNPP ITX 46 PUT 1024	0,5	750.000	2
L0037	NLBNPES1S4L1	BNPP ITX 46 PUT 1224	0,61	750.000	2
L0038	NLBNPES1X0K4	BNPP ITX 48 PUT 0924	0,66	750.000	2
L0039	NLBNPES1KBO4	BNPP MAP 2,2 CALL 0924	0,09	250.000	2
L0040	NLBNPES1ZK83	BNPP MAP 2,2 CALL 1224	0,1	250.000	2
L0041	NLBNPES1XAZ5	BNPP MAP 2,4 CALL 0924	0,03	250.000	2
L0042	NLBNPES1WHD9	BNPP MAP 2 PUT 0924	0,03	250.000	2
L0043	NLBNPES1Z5L9	BNPP MAP 2 PUT 1224	0,05	250.000	2
L0044	NLBNPES1SQY4	BNPP MRL 11,5 CALL 0924	0,07	300.000	2
L0045	NLBNPES1OX65	BNPP MRL 11,5 CALL 1224	0,12	300.000	2
L0046	NLBNPES1UY09	BNPP MRL 12 CALL 0924	0,03	300.000	2
L0047	NLBNPES1ILL3	BNPP MRL 9,5 PUT 0924	0,03	300.000	2
L0048	NLBNPES1OGE6	BNPP MRL 10 PUT 0924	0,06	300.000	2
L0049	NLBNPES1TKM0	BNPP MRL 10 PUT 1224	0,11	300.000	2
L0050	NLBNPES1N9J9	BNPP NTGY 26 CALL 0924	0,15	250.000	2
L0051	NLBNPES1WGF6	BNPP NTGY 26 CALL 1224	0,19	250.000	2
L0052	NLBNPES1NTY9	BNPP NTGY 28 CALL 0924	0,06	250.000	2
L0053	NLBNPES1QXC0	BNPP NTGY 22 PUT 0924	0,09	250.000	2
L0054	NLBNPES1GLR4	BNPP NTGY 24 PUT 0924	0,21	250.000	2
L0055	NLBNPES1AW39	BNPP NTGY 24 PUT 1224	0,29	250.000	2
L0056	NLBNPES1N3A1	BNPP REP 15 CALL 0824	0,13	200.000	2
L0057	NLBNPES1SYJ9	BNPP REP 15 CALL 1024	0,25	200.000	2

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SOCIEDAD DE BOLSAS, S.A., con domicilio social en Madrid, Plaza de la Lealtad 1, CIF A79092573 e inscrita en el Registro Mercantil de Madrid en el tomo 8466, folio 40, hoja número M-878412.

Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L0058	NLBNPES1CDG3	BNPP REP 15 CALL 1124	0,3	200.000	2
L0059	NLBNPES1K1N1	BNPP REP 16 CALL 0824	0,04	200.000	2
L0060	NLBNPES1HDG2	BNPP REP 16 CALL 1024	0,1	200.000	2
L0061	NLBNPES1JQL0	BNPP REP 16 CALL 1124	0,14	200.000	2
L0062	NLBNPES1WBA8	BNPP REP 16 CALL 1224	0,19	200.000	2
L0063	NLBNPES1F6R8	BNPP REP 17 CALL 0924	0,02	200.000	2
L0064	NLBNPES1UFB1	BNPP REP 17 CALL 1224	0,09	200.000	2
L0065	NLBNPES1NFE0	BNPP REP 13 PUT 0824	0,07	200.000	2
L0066	NLBNPES1WCQ2	BNPP REP 13 PUT 1024	0,13	200.000	2
L0067	NLBNPES1EQU2	BNPP REP 13 PUT 1124	0,15	200.000	2
L0068	NLBNPES1B7C2	BNPP REP 14 PUT 0824	0,19	200.000	2
L0069	NLBNPES1UGV7	BNPP REP 14 PUT 0924	0,23	200.000	2
L0070	NLBNPES1AZ02	BNPP REP 14 PUT 1024	0,27	200.000	2
L0071	NLBNPES1TON0	BNPP REP 14 PUT 1124	0,3	200.000	2
L0072	NLBNPES1O8D3	BNPP REP 14 PUT 1224	0,34	200.000	2
L0073	NLBNPES1R9N7	BNPP REP 15 PUT 0824	0,46	200.000	2
L0074	NLBNPES1JO30	BNPP REP 15 PUT 0924	0,49	200.000	2
L0075	NLBNPES1H3R3	BNPP REP 15 PUT 1024	0,52	200.000	2
L0076	NLBNPES1QH55	BNPP REP 15 PUT 1224	0,57	200.000	2
L0077	NLBNPES19JK4	BNPP SAN 4,6 CALL 0824	0,13	1.000.000	2
L0078	NLBNPES1JE08	BNPP SAN 4,6 CALL 1024	0,18	1.000.000	2
L0079	NLBNPES1LSV1	BNPP SAN 4,6 CALL 1224	0,19	1.000.000	2
L0080	NLBNPES1ZPJ2	BNPP SAN 4,8 CALL 0824	0,08	1.000.000	2
L0081	NLBNPES1PV74	BNPP SAN 4,8 CALL 0924	0,1	1.000.000	2
L0082	NLBNPES1YYF5	BNPP SAN 4,8 CALL 1024	0,12	1.000.000	2
L0083	NLBNPES1CYS4	BNPP SAN 4,8 CALL 1124	0,12	1.000.000	2
L0084	NLBNPES1SXN3	BNPP SAN 4,8 CALL 1224	0,14	1.000.000	2
L0085	NLBNPES1VMY7	BNPP SAN 5,2 CALL 0824	0,02	1.000.000	2
L0086	NLBNPES1A6E1	BNPP SAN 5,2 CALL 0924	0,04	1.000.000	2
L0087	NLBNPES1BYM9	BNPP SAN 5,2 CALL 1024	0,05	1.000.000	2
L0088	NLBNPES1LOJ5	BNPP SAN 5,2 CALL 1124	0,06	1.000.000	2
L0089	NLBNPES1UFW7	BNPP SAN 5,2 CALL 1224	0,07	1.000.000	2
L0090	NLBNPES1GSD9	BNPP SAN 5,4 CALL 0924	0,02	1.000.000	2
L0091	NLBNPES1S8Q1	BNPP SAN 5,4 CALL 1224	0,05	1.000.000	2
L0092	NLBNPES1U071	BNPP SAN 4,2 PUT 0824	0,03	1.000.000	2
L0093	NLBNPES1U7P1	BNPP SAN 4,2 PUT 0924	0,04	1.000.000	2
L0094	NLBNPES1Q236	BNPP SAN 4,2 PUT 1024	0,05	1.000.000	2
L0095	NLBNPES1PXA6	BNPP SAN 4,2 PUT 1124	0,07	1.000.000	2
L0096	NLBNPES18W78	BNPP SAN 4,2 PUT 1224	0,08	1.000.000	2
L0097	NLBNPES19XF5	BNPP SAN 4,4 PUT 0824	0,05	1.000.000	2
L0098	NLBNPES1O5R9	BNPP SAN 4,4 PUT 0924	0,06	1.000.000	2
L0099	NLBNPES1PFN6	BNPP SAN 4,4 PUT 1024	0,08	1.000.000	2
L0100	NLBNPES1MVI0	BNPP SAN 4,4 PUT 1124	0,1	1.000.000	2
L0101	NLBNPES1P4Z4	BNPP SAN 4,4 PUT 1224	0,11	1.000.000	2
L0102	NLBNPES1IPG4	BNPP SAN 4,6 PUT 0824	0,08	1.000.000	2
L0103	NLBNPES1CYF1	BNPP SAN 4,6 PUT 0924	0,09	1.000.000	2
L0104	NLBNPES1KV79	BNPP SAN 4,6 PUT 1024	0,11	1.000.000	2

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SOCIEDAD DE BOLSAS

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L0105	NLBNPES1CEI7	BNPP SAN 4,6 PUT 1224	0,15	1.000.000	2
L0106	NLBNPES1HO99	BNPP SAN 4,8 PUT 0924	0,14	1.000.000	2
L0107	NLBNPES1K7P3	BNPP SCYR 3,6 CALL 1224	0,11	250.000	2
L0108	NLBNPES1SI45	BNPP SCYR 3,8 CALL 0924	0,02	250.000	2
L0109	NLBNPES1I9V1	BNPP SCYR 3,8 CALL 1224	0,06	250.000	2
L0110	NLBNPES1GZO1	BNPP SCYR 4 CALL 0924	0,01	250.000	2
L0111	NLBNPES1UJ99	BNPP SCYR 4 CALL 1224	0,04	250.000	2
L0112	NLBNPES1VQN1	BNPP SCYR 4,2 CALL 0924	0,01	250.000	2
L0113	NLBNPES1PIF6	BNPP SCYR 2,8 PUT 0924	0,02	250.000	2
L0114	NLBNPES1VBN3	BNPP SCYR 3 PUT 1224	0,06	250.000	2
L0115	NLBNPES1PKI6	BNPP SCYR 3,2 PUT 0924	0,07	250.000	2
L0116	NLBNPES1K9A1	BNPP SCYR 3,2 PUT 1224	0,11	250.000	2
L0117	NLBNPES1XVV0	BNPP SLR 12 CALL 0924	0,2	250.000	2
L0118	NLBNPES1ETK7	BNPP SLR 12 CALL 1224	0,31	250.000	2
L0119	NLBNPES1E0S0	BNPP SLR 13 CALL 0924	0,12	250.000	2
L0120	NLBNPES1THH6	BNPP SLR 13 CALL 1224	0,23	250.000	2
L0121	NLBNPES1PBS4	BNPP SLR 14 CALL 0924	0,07	250.000	2
L0122	NLBNPES19022	BNPP SLR 9 PUT 0924	0,07	250.000	2
L0123	NLBNPES1OCG0	BNPP SLR 9,5 PUT 0924	0,09	250.000	2
L0124	NLBNPES1S9M8	BNPP SLR 9,5 PUT 1224	0,16	250.000	2
L0125	NLBNPES1G096	BNPP SLR 10,5 PUT 0924	0,15	250.000	2
L0126	NLBNPES1WT20	BNPP SLR 10,5 PUT 1224	0,23	250.000	2
L0127	NLBNPES1V8K9	BNPP SLR 11 PUT 0924	0,19	250.000	2
L0128	NLBNPES1RW55	BNPP SLR 11 PUT 1224	0,27	250.000	2
L0129	NLBNPES1YUB2	BNPP TEF 4,4 CALL 0824	0,03	1.000.000	2
L0130	NLBNPES1QNO6	BNPP TEF 4,4 CALL 0924	0,04	1.000.000	2
L0131	NLBNPES19GT1	BNPP TEF 4,4 CALL 1024	0,06	1.000.000	2
L0132	NLBNPES1AQV8	BNPP TEF 4,4 CALL 1224	0,06	1.000.000	2
L0133	NLBNPES1SB34	BNPP TEF 4,6 CALL 0824	0,01	1.000.000	2
L0134	NLBNPES1QMS9	BNPP TEF 4,6 CALL 0924	0,02	1.000.000	2
L0135	NLBNPES1AQY2	BNPP TEF 4,6 CALL 1024	0,03	1.000.000	2
L0136	NLBNPES1Z5R6	BNPP TEF 4,6 CALL 1124	0,03	1.000.000	2
L0137	NLBNPES1W4I1	BNPP TEF 4,6 CALL 1224	0,03	1.000.000	2
L0138	NLBNPES191F6	BNPP TEF 4,8 CALL 1024	0,01	1.000.000	2
L0139	NLBNPES19RL5	BNPP TEF 4,8 CALL 1124	0,01	1.000.000	2
L0140	NLBNPES1G161	BNPP TEF 4,8 CALL 1224	0,01	1.000.000	2
L0141	NLBNPES19SM1	BNPP TEF 5 CALL 1224	0,01	1.000.000	2
L0142	NLBNPES1KM96	BNPP TEF 3,8 PUT 0924	0,02	1.000.000	2
L0143	NLBNPES1SAG5	BNPP TEF 3,8 PUT 1224	0,04	1.000.000	2
L0144	NLBNPES1KKW8	BNPP TEF 4 PUT 0824	0,02	1.000.000	2
L0145	NLBNPES1BY28	BNPP TEF 4 PUT 0924	0,03	1.000.000	2
L0146	NLBNPES1TFR9	BNPP TEF 4 PUT 1024	0,04	1.000.000	2
L0147	NLBNPES1FAD9	BNPP TEF 4 PUT 1124	0,04	1.000.000	2
L0148	NLBNPES1QKJ2	BNPP TEF 4 PUT 1224	0,07	1.000.000	2
L0149	NLBNPES1FPI6	BNPP TEF 4,2 PUT 0824	0,05	1.000.000	2
L0150	NLBNPES1ES98	BNPP TEF 4,2 PUT 0924	0,06	1.000.000	2
L0151	NLBNPES1CUD4	BNPP TEF 4,2 PUT 1024	0,07	1.000.000	2

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SOCIEDAD DE BOLSAS

SOCIEDAD DE BOLSAS, S.A., con domicilio social en Madrid, Plaza de la Lealtad 1, CIF A79092573 e inscrita en el Registro Mercantil de Madrid en el tomo 8466, folio 40, hoja número M-878412.

Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L0152	NLBNPES1U5X9	BNPP TEF 4,2 PUT 1124	0,07	1.000.000	2
L0153	NLBNPES1A0M7	BNPP TEF 4,2 PUT 1224	0,11	1.000.000	2
L0154	NLBNPES1R648	BNPP TEF 4,4 PUT 0824	0,1	1.000.000	2
L0155	NLBNPES1RC34	BNPP TEF 4,4 PUT 0924	0,11	1.000.000	2
L0156	NLBNPES1YEK7	BNPP TEF 4,4 PUT 1024	0,11	1.000.000	2
L0157	NLBNPES1F288	BNPP TEF 4,4 PUT 1224	0,16	1.000.000	2
L0158	NLBNPES1N7I5	BNPP TEF 4,6 PUT 0924	0,18	1.000.000	2
L0159	NLBNPES1E3D6	BNPP VIS 65 CALL 0924	0,05	400.000	2
L0160	NLBNPES1WCJ7	BNPP VIS 65 CALL 1224	0,11	400.000	2
L0161	NLBNPES1MEL0	BNPP VIS 70 CALL 1224	0,03	400.000	2
L0162	NLBNPES1XK51	BNPP VIS 52 PUT 0924	0,01	400.000	2
L0163	NLBNPES1IC68	BNPP VIS 52 PUT 1224	0,03	400.000	2
L0164	NLBNPES1YXW2	BNPP VIS 54 PUT 0924	0,02	400.000	2
L0165	NLBNPES1H6P0	BNPP VIS 54 PUT 1224	0,05	400.000	2
L0166	NLBNPES1UCQ6	BNPP VIS 58 PUT 0924	0,06	400.000	2
L0167	NLBNPES1EFU5	BNPP VIS 58 PUT 1224	0,13	400.000	2
L0168	NLBNPES1WA54	BNPP BAYG 28 CALL 0924	0,16	250.000	2
L0169	NLBNPES1VP41	BNPP BAYG 28 CALL 1224	0,24	250.000	2
L0170	NLBNPES1UDE0	BNPP BAYG 30 CALL 0924	0,09	250.000	2
L0171	NLBNPES1QUQ6	BNPP BAYG 30 CALL 1224	0,16	250.000	2
L0172	NLBNPES1FX90	BNPP BAYG 32 CALL 0924	0,05	250.000	2
L0173	NLBNPES1IUE9	BNPP BAYG 32 CALL 1224	0,1	250.000	2
L0174	NLBNPES1V4A9	BNPP BAYG 34 CALL 0924	0,03	250.000	2
L0175	NLBNPES1H680	BNPP BAYG 22 PUT 0924	0,03	250.000	2
L0176	NLBNPES1LF03	BNPP BAYG 24 PUT 0924	0,05	250.000	2
L0177	NLBNPES1E2F3	BNPP BAYG 24 PUT 1224	0,09	250.000	2
L0178	NLBNPES1SX38	BNPP BAYG 26 PUT 0924	0,09	250.000	2
L0179	NLBNPES1HS79	BNPP BAYG 26 PUT 1224	0,14	250.000	2
L0180	NLBNPES1JH96	BNPP LHAG 6,5 CALL 0924	0,26	25.000	2
L0181	NLBNPES1FD37	BNPP LHAG 6,5 CALL 1224	0,45	25.000	2
L0182	NLBNPES1D7C0	BNPP LHAG 7 CALL 0924	0,12	25.000	2
L0183	NLBNPES1EV69	BNPP LHAG 5,6 PUT 0924	0,14	25.000	2
L0184	NLBNPES18ZK2	BNPP LHAG 5,8 PUT 0924	0,18	25.000	2
L0185	NLBNPES1B0P9	BNPP LHAG 5,8 PUT 1224	0,31	25.000	2
L0186	NLBNPES1KLH7	BNPP AIRF 10,5 CALL 0924	0,37	250.000	2
L0187	NLBNPES1Z4H0	BNPP AIRF 10,5 CALL 1224	0,56	250.000	2
L0188	NLBNPES1Z328	BNPP AIRF 11 CALL 0924	0,27	250.000	2
L0189	NLBNPES1M839	BNPP AIRF 11 CALL 1224	0,45	250.000	2
L0190	NLBNPES1N951	BNPP AIRF 12 CALL 0924	0,13	250.000	2
L0191	NLBNPES1Y438	BNPP AIRF 12 CALL 1224	0,28	250.000	2
L0192	NLBNPES1SLZ2	BNPP AIRF 8 PUT 0924	0,09	250.000	2
L0193	NLBNPES1QML4	BNPP AIRF 8,5 PUT 0924	0,12	250.000	2
L0194	NLBNPES1J1N4	BNPP AIRF 8,5 PUT 1224	0,23	250.000	2
L0195	NLBNPES1NSV7	BNPP AIRF 9 PUT 0924	0,17	250.000	2
L0196	NLBNPES1ZVH4	BNPP AIRF 9 PUT 1224	0,29	250.000	2
L0197	NLBNPES1AOD1	BNPP AIRF 9,5 PUT 0924	0,24	250.000	2
L0198	NLBNPES1E802	BNPP AIRF 9,5 PUT 1224	0,38	250.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L0199	NLBNPES1C087	BNPP BNP 65 CALL 0924	0,5	250.000	2
L0200	NLBNPES1BHF8	BNPP BNP 65 CALL 1224	0,81	250.000	2
L0201	NLBNPES1RD82	BNPP BNP 70 CALL 0924	0,2	250.000	2
L0202	NLBNPES1B3L2	BNPP BNP 56 PUT 0924	0,15	250.000	2
L0203	NLBNPES18SL5	BNPP BNP 60 PUT 0924	0,32	250.000	2
L0204	NLBNPES1POK4	BNPP BNP 60 PUT 1224	0,51	250.000	2
L0205	NLBNPES1ZHR2	BNPP MTS 22 CALL 0924	1,11	200.000	2
L0206	NLBNPES1WG90	BNPP MTS 24 CALL 0824	0,38	200.000	2
L0207	NLBNPES1RV23	BNPP MTS 24 CALL 0924	0,53	200.000	2
L0208	NLBNPES1DFH4	BNPP MTS 24 CALL 1024	0,66	200.000	2
L0209	NLBNPES1B3A5	BNPP MTS 24 CALL 1124	0,73	200.000	2
L0210	NLBNPES1GIS8	BNPP MTS 24 CALL 1224	0,86	200.000	2
L0211	NLBNPES1RCN9	BNPP MTS 26 CALL 0824	0,11	200.000	2
L0212	NLBNPES1DZL4	BNPP MTS 26 CALL 1024	0,3	200.000	2
L0213	NLBNPES1JPL2	BNPP MTS 26 CALL 1124	0,37	200.000	2
L0214	NLBNPES1UCK9	BNPP MTS 20 PUT 0824	0,09	200.000	2
L0215	NLBNPES1IJN3	BNPP MTS 20 PUT 0924	0,15	200.000	2
L0216	NLBNPES1UWP6	BNPP MTS 20 PUT 1024	0,22	200.000	2
L0217	NLBNPES1G765	BNPP MTS 20 PUT 1124	0,29	200.000	2
L0218	NLBNPES1L6A6	BNPP MTS 20 PUT 1224	0,37	200.000	2
L0219	NLBNPES1V8V6	BNPP MTS 22 PUT 0824	0,26	200.000	2
L0220	NLBNPES1VNF4	BNPP MTS 22 PUT 1024	0,44	200.000	2
L0221	NLBNPES1VM44	BNPP MTS 22 PUT 1124	0,55	200.000	2
L0222	NLBNPES1VT96	BNPP MTS 24 PUT 0824	0,66	200.000	2
L0223	NLBNPES1VHW1	BNPP MTS 24 PUT 1024	0,85	200.000	2
L0224	NLBNPES1QEE6	BNPP AAPL 220 CALL 0924	0,1	500.000	2
L0225	NLBNPES1QIG2	BNPP AAPL 220 CALL 1224	0,26	500.000	2
L0226	NLBNPES1SLF4	BNPP AAPL 200 PUT 0924	0,37	500.000	2
L0227	NLBNPES1LQY9	BNPP AAPL 200 PUT 1224	0,49	500.000	2
L0228	NLBNPES1D4E3	BNPP AMD 180 CALL 0924	0,94	200.000	2
L0229	NLBNPES1MGO9	BNPP AMD 180 CALL 1224	1,59	200.000	2
L0230	NLBNPES1DE53	BNPP AMD 150 PUT 0924	0,72	200.000	2
L0231	NLBNPES1A5I4	BNPP AMD 160 PUT 0924	1,1	200.000	2
L0232	NLBNPES1QJZ0	BNPP AMD 160 PUT 1224	1,56	200.000	2
L0233	NLBNPES1F7U0	BNPP AMZN 200 CALL 0924	0,06	400.000	2
L0234	NLBNPES1PJA5	BNPP AMZN 200 CALL 1224	0,1	400.000	2
L0235	NLBNPES1XZO6	BNPP AMZN 220 CALL 0924	0,02	400.000	2
L0236	NLBNPES1BD56	BNPP AMZN 220 CALL 1224	0,05	400.000	2
L0237	NLBNPES1MOK1	BNPP AMZN 150 PUT 0924	0,01	400.000	2
L0238	NLBNPES1KTF4	BNPP AMZN 160 PUT 0924	0,02	400.000	2
L0239	NLBNPES1QJ46	BNPP AMZN 160 PUT 1224	0,05	400.000	2
L0240	NLBNPES1T925	BNPP AMZN 180 PUT 0924	0,07	400.000	2
L0241	NLBNPES1IFG5	BNPP AMZN 180 PUT 1224	0,1	400.000	2
L0242	NLBNPES1QO31	BNPP GOOG 180 CALL 0924	1,63	400.000	2
L0243	NLBNPES1UKO4	BNPP GOOG 180 CALL 1224	2,63	400.000	2
L0244	NLBNPES1VFN4	BNPP GOOG 200 CALL 0924	0,51	400.000	2
L0245	NLBNPES1IFL5	BNPP GOOG 200 CALL 1224	1,26	400.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L0246	NLBNPES18N53	BNPP GOOG 150 PUT 0924	0,29	400.000	2
L0247	NLBNPES1SWL9	BNPP GOOG 150 PUT 1224	0,68	400.000	2
L0248	NLBNPES18U62	BNPP GOOG 160 PUT 0924	0,59	400.000	2
L0249	NLBNPES1V5U4	BNPP GOOG 160 PUT 1224	1,09	400.000	2
L0250	NLBNPES1LJQ0	BNPP GOOG 180 PUT 0924	1,93	400.000	2
L0251	NLBNPES1PWC4	BNPP GOOG 180 PUT 1224	2,5	400.000	2
L0252	NLBNPES1RB35	BNPP MSFT 450 CALL 0924	0,98	50.000	2
L0253	NLBNPES1UD38	BNPP MSFT 450 CALL 1224	1,97	50.000	2
L0254	NLBNPES19KR7	BNPP MSFT 380 PUT 0924	0,4	50.000	2
L0255	NLBNPES1ITK8	BNPP MSFT 400 PUT 0924	0,74	50.000	2
L0256	NLBNPES1U469	BNPP MSFT 400 PUT 1224	1,31	50.000	2
L0257	NLBNPES1TA91	BNPP NFLX 650 CALL 0924	0,43	250.000	2
L0258	NLBNPES1FFN7	BNPP NFLX 650 CALL 1224	0,64	250.000	2
L0259	NLBNPES1EW84	BNPP NFLX 700 CALL 0924	0,24	250.000	2
L0260	NLBNPES1LA32	BNPP NFLX 700 CALL 1224	0,44	250.000	2
L0261	NLBNPES1K2L3	BNPP NFLX 800 CALL 0924	0,07	250.000	2
L0262	NLBNPES1ZO06	BNPP NFLX 500 PUT 0924	0,04	250.000	2
L0263	NLBNPES18TB4	BNPP NFLX 550 PUT 0924	0,1	250.000	2
L0264	NLBNPES1K6C3	BNPP NFLX 550 PUT 1224	0,2	250.000	2
L0265	NLBNPES1NGF5	BNPP NFLX 600 PUT 0924	0,21	250.000	2
L0266	NLBNPES1T826	BNPP NFLX 600 PUT 1224	0,34	250.000	2
L0267	NLBNPES1X1C9	BNPP NIKE 100 CALL 0924	0,42	200.000	2
L0268	NLBNPES1YZ61	BNPP NIKE 100 CALL 1224	0,71	200.000	2
L0269	NLBNPES1YJA7	BNPP NIKE 110 CALL 0924	0,15	200.000	2
L0270	NLBNPES1XE91	BNPP NIKE 90 PUT 0924	0,23	200.000	2
L0271	NLBNPES1V8Q6	BNPP NIKE 90 PUT 1224	0,43	200.000	2
L0272	NLBNPES1T131	BNPP NVDA 110 CALL 0924	1,68	250.000	2
L0273	NLBNPES1Q1K1	BNPP NVDA 120 CALL 0924	1,17	250.000	2
L0274	NLBNPES19GA1	BNPP NVDA 120 CALL 1224	1,68	250.000	2
L0275	NLBNPES1D3P1	BNPP NVDA 130 CALL 0924	0,8	250.000	2
L0276	NLBNPES1LP92	BNPP NVDA 130 CALL 1224	1,3	250.000	2
L0277	NLBNPES1F4J0	BNPP NVDA 140 CALL 0924	0,54	250.000	2
L0278	NLBNPES1UFF2	BNPP NVDA 140 CALL 1224	1,01	250.000	2
L0279	NLBNPES1DK06	BNPP NVDA 100 PUT 0924	0,32	250.000	2
L0280	NLBNPES19BT2	BNPP NVDA 100 PUT 1224	0,6	250.000	2
L0281	NLBNPES1K9G8	BNPP NVDA 110 PUT 0924	0,6	250.000	2
L0282	NLBNPES1F5K5	BNPP NVDA 110 PUT 1224	0,93	250.000	2
L0283	NLBNPES1QJC9	BNPP NVDA 120 PUT 0924	1	250.000	2
L0284	NLBNPES1NZS8	BNPP NVDA 120 PUT 1224	1,36	250.000	2
L0285	NLBNPES1M4Y0	BNPP NVDA 130 PUT 0924	1,55	250.000	2
L0286	NLBNPES1CUS2	BNPP PYPL 70 CALL 0924	0,39	200.000	2
L0287	NLBNPES1M1X8	BNPP PYPL 70 CALL 1224	0,61	200.000	2
L0288	NLBNPES1Q764	BNPP PYPL 75 CALL 0924	0,23	200.000	2
L0289	NLBNPES1L310	BNPP PYPL 60 PUT 0924	0,17	200.000	2
L0290	NLBNPES1BTE6	BNPP PYPL 65 PUT 0924	0,32	200.000	2
L0291	NLBNPES1GOA4	BNPP PYPL 65 PUT 1224	0,47	200.000	2
L0292	NLBNPES1ZP21	BNPP SQ 70 CALL 0924	0,42	200.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L0293	NLBNPES1YPY4	BNPP SQ 70 CALL 1224	0,71	200.000	2
L0294	NLBNPES18M96	BNPP TSLA 160 CALL 0924	1,37	100.000	2
L0295	NLBNPES1IJY0	BNPP TSLA 180 CALL 0824	0,72	100.000	2
L0296	NLBNPES19LV7	BNPP TSLA 180 CALL 0924	0,86	100.000	2
L0297	NLBNPES1K957	BNPP TSLA 180 CALL 1024	0,99	100.000	2
L0298	NLBNPES1XR54	BNPP TSLA 180 CALL 1124	1,13	100.000	2
L0299	NLBNPES1IGF5	BNPP TSLA 180 CALL 1224	1,24	100.000	2
L0300	NLBNPES1L2J6	BNPP TSLA 200 CALL 0824	0,4	100.000	2
L0301	NLBNPES1VRC2	BNPP TSLA 200 CALL 0924	0,53	100.000	2
L0302	NLBNPES1V186	BNPP TSLA 200 CALL 1024	0,65	100.000	2
L0303	NLBNPES1B5I3	BNPP TSLA 200 CALL 1124	0,78	100.000	2
L0304	NLBNPES1UK21	BNPP TSLA 200 CALL 1224	0,89	100.000	2
L0305	NLBNPES1LXD9	BNPP TSLA 160 PUT 0824	0,35	100.000	2
L0306	NLBNPES1VJX5	BNPP TSLA 160 PUT 0924	0,44	100.000	2
L0307	NLBNPES1RAC6	BNPP TSLA 160 PUT 1024	0,53	100.000	2
L0308	NLBNPES1HZD2	BNPP TSLA 160 PUT 1124	0,62	100.000	2
L0309	NLBNPES1FIA8	BNPP TSLA 160 PUT 1224	0,69	100.000	2
L0310	NLBNPES1CUQ6	BNPP TSLA 180 PUT 0824	0,75	100.000	2
L0311	NLBNPES1LK97	BNPP TSLA 180 PUT 0924	0,85	100.000	2
L0312	NLBNPES1S8D9	BNPP TSLA 180 PUT 1024	0,94	100.000	2
L0313	NLBNPES1INF1	BNPP TSLA 180 PUT 1224	1,11	100.000	2
L0314	NLBNPES1SW62	BNPP VISA 300 CALL 0924	0,16	200.000	2
L0315	NLBNPES1NGK5	BNPP VISA 300 CALL 1224	0,39	200.000	2
L0316	NLBNPES1AXA8	BNPP VISA 260 PUT 0924	0,13	200.000	2
L0317	NLBNPES1A1A0	BNPP VISA 260 PUT 1224	0,26	200.000	2
L0318	NLBNPES1KQT1	BNPP DUSJP 160 CALL 0924	0,06	50.000	2
L0319	NLBNPES1YV81	BNPP DUSJP 160 CALL 1224	0,09	50.000	2
L0320	NLBNPES1C509	BNPP DUSJP 165 CALL 0924	0,02	50.000	2
L0321	NLBNPES1KPE5	BNPP DUSJP 165 CALL 1224	0,04	50.000	2
L0322	NLBNPES1NYS1	BNPP DUSJP 150 PUT 0924	0,08	50.000	2
L0323	NLBNPES1J2X1	BNPP DUSJP 150 PUT 1224	0,18	50.000	2
L0324	NLBNPES1AXT8	BNPP DUSJP 155 PUT 0924	0,19	50.000	2
L0325	NLBNPES1FAZ2	BNPP DUSJP 155 PUT 1224	0,33	50.000	2
L0326	NLBNPES1WYR4	BNPP DEUSD 1 PUT 1224	0,02	500.000	2
L0327	NLBNPES1JBB3	BNPP ORO 2500 CALL 0924	0,2	500.000	2
L0328	NLBNPES1DMZ2	BNPP ORO 2500 CALL 1224	0,47	500.000	2
L0329	NLBNPES1HJ21	BNPP ORO 2600 CALL 0924	0,11	500.000	2
L0330	NLBNPES1P9R0	BNPP ORO 2600 CALL 1224	0,31	500.000	2
L0331	NLBNPES1BX52	BNPP ORO 2700 CALL 0924	0,06	500.000	2
L0332	NLBNPES1GLS2	BNPP ORO 2700 CALL 1224	0,21	500.000	2
L0333	NLBNPES1SKG4	BNPP ORO 2100 PUT 0924	0,05	500.000	2
L0334	NLBNPES1TB41	BNPP ORO 2100 PUT 1224	0,12	500.000	2
L0335	NLBNPES1RRV0	BNPP ORO 2200 PUT 0924	0,17	500.000	2
L0336	NLBNPES1NP90	BNPP ORO 2200 PUT 1224	0,27	500.000	2
L0337	NLBNPES1NRR7	BNPP PLATA 30 CALL 0924	2,13	100.000	2
L0338	NLBNPES1ZPG8	BNPP PLATA 30 CALL 1224	2,91	100.000	2
L0339	NLBNPES1SIC7	BNPP PLATA 32 CALL 0924	1,41	100.000	2

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SOCIEDAD DE BOLSAS

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L0340	NLBNPES1LZC6	BNPP PLATA 32 CALL 1224	2,16	100.000	2
L0341	NLBNPES1H524	BNPP PLATA 34 CALL 0924	0,94	100.000	2
L0342	NLBNPES1LS65	BNPP PLATA 34 CALL 1224	1,63	100.000	2
L0343	NLBNPES1NRH8	BNPP PLATA 24 PUT 0924	0,1	100.000	2
L0344	NLBNPES1G7V7	BNPP PLATA 24 PUT 1224	0,24	100.000	2
L0345	NLBNPES1PUG9	BNPP PLATA 26 PUT 0924	0,28	100.000	2
L0346	NLBNPES1D2D9	BNPP PLATA 26 PUT 1224	0,54	100.000	2
L0347	NLBNPES18OK6	BNPP PLATA 28 PUT 0924	0,69	100.000	2
L0348	NLBNPES1MYZ8	BNPP PLATA 28 PUT 1224	1,06	100.000	2

Madrid, June 17th, 2024

Trading and Supervisory Committee
COORDINATOR

Sgn: Nuria Álvarez Yubero

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SOCIEDAD DE BOLSAS

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Sensitivity: C2 Internal