

Operating Instruction nº 28/2024

Admission of Turbo 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
59039	NLBNPES1WYL7	BNPP	IBX35	8000	CALL	0924	3,31	750.000	2
59040	NLBNPES1J1U9	BNPP	IBX35	8400	CALL	0924	2,91	750.000	2
59041	NLBNPES1ZER9	BNPP	IBX35	8800	CALL	0924	2,51	750.000	2
59042	NLBNPES19WA8	BNPP	IBX35	9200	CALL	0924	2,11	750.000	2
59043	NLBNPES1QR53	BNPP	IBX35	9400	CALL	0924	1,91	750.000	2
59044	NLBNPES1EDS4	BNPP	IBX35	9600	CALL	0924	1,71	750.000	2

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Code	ISIN	Name	Premium	Volume	Type of Auction
59045	NLBNPES1H7R4	BNPP IBX35 9800 CALL 0924	1,51	750.000	2
59046	NLBNPES1LDJ8	BNPP IBX35 10000 CALL 0924	1,31	750.000	2
59047	NLBNPES1FX66	BNPP IBX35 10200 CALL 0924	1,11	750.000	2
59048	NLBNPES1S653	BNPP IBX35 10300 CALL 0924	1,01	750.000	2
59049	NLBNPES1LZF9	BNPP IBX35 10400 CALL 0924	0,91	750.000	2
59050	NLBNPES1CIB3	BNPP IBX35 10500 CALL 0924	0,81	750.000	2
59051	NLBNPES1TN39	BNPP IBX35 10600 CALL 0924	0,71	750.000	2
59052	NLBNPES1ADU8	BNPP IBX35 10700 CALL 0924	0,61	750.000	2
59053	NLBNPES1N6F3	BNPP IBX35 10800 CALL 0924	0,51	750.000	2
59054	NLBNPES1L161	BNPP IBX35 10900 CALL 0924	0,41	750.000	2
59055	NLBNPES1ES07	BNPP IBX35 11000 CALL 0924	0,31	750.000	2
59056	NLBNPES1QPO1	BNPP IBX35 11100 CALL 0924	0,21	750.000	2
59057	NLBNPES1PA04	BNPP IBX35 11500 PUT 0924	0,19	750.000	2
59058	NLBNPES1HBI2	BNPP IBX35 11600 PUT 0924	0,29	750.000	2
59059	NLBNPES1THI4	BNPP IBX35 11700 PUT 0924	0,39	750.000	2
59060	NLBNPES1O207	BNPP IBX35 11800 PUT 0924	0,49	750.000	2
59061	NLBNPES1LGU8	BNPP IBX35 11900 PUT 0924	0,59	750.000	2
59062	NLBNPES1QLA9	BNPP IBX35 12000 PUT 0924	0,69	750.000	2
59063	NLBNPES1QD67	BNPP IBX35 12100 PUT 0924	0,79	750.000	2
59064	NLBNPES1B626	BNPP IBX35 12200 PUT 0924	0,89	750.000	2
59065	NLBNPES1W5J6	BNPP IBX35 12300 PUT 0924	0,99	750.000	2
59066	NLBNPES1F3U9	BNPP IBX35 12400 PUT 0924	1,09	750.000	2
59067	NLBNPES1Y1M7	BNPP IBX35 12600 PUT 0924	1,29	750.000	2
59068	NLBNPES1CIL2	BNPP IBX35 12800 PUT 0924	1,49	750.000	2
59069	NLBNPES1VO83	BNPP IBX35 13000 PUT 0924	1,69	750.000	2
59070	NLBNPES1MPX1	BNPP IBX35 13200 PUT 0924	1,89	750.000	2
59071	NLBNPES1ZZS2	BNPP IBX35 13400 PUT 0924	2,09	750.000	2
59072	NLBNPES1VQM3	BNPP IBX35 13600 PUT 0924	2,29	750.000	2
59073	NLBNPES1VYW6	BNPP IBX35 14000 PUT 0924	2,69	750.000	2
59074	NLBNPES1BVT0	BNPP IBX35 14400 PUT 0924	3,09	750.000	2
59075	NLBNPES1Y6F0	BNPP DAX 13000 CALL 0924	5,38	500.000	2
59076	NLBNPES1BT25	BNPP DAX 13500 CALL 0924	4,88	500.000	2
59077	NLBNPES1KOP4	BNPP DAX 14000 CALL 0924	4,38	500.000	2
59078	NLBNPES1PW57	BNPP DAX 14500 CALL 0924	3,88	500.000	2
59079	NLBNPES1HYN6	BNPP DAX 15000 CALL 0924	3,38	500.000	2
59080	NLBNPES1IC35	BNPP DAX 15500 CALL 0924	2,88	500.000	2
59081	NLBNPES1H9M1	BNPP DAX 16000 CALL 0924	2,38	500.000	2
59082	NLBNPES1S1I3	BNPP DAX 16500 CALL 0924	1,88	500.000	2
59083	NLBNPES1SVD8	BNPP DAX 16750 CALL 0924	1,63	500.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
59084	NLBNPES1APW8	BNPP DAX 17000 CALL 0924	1,38	500.000	2
59085	NLBNPES1L3V9	BNPP DAX 17250 CALL 0924	1,13	500.000	2
59086	NLBNPES1HAB9	BNPP DAX 17500 CALL 0924	0,88	500.000	2
59087	NLBNPES1BHX1	BNPP DAX 17750 CALL 0924	0,63	500.000	2
59088	NLBNPES1DRS6	BNPP DAX 18000 CALL 0924	0,38	500.000	2
59089	NLBNPES1E331	BNPP DAX 18750 PUT 0924	0,37	500.000	2
59090	NLBNPES1CQP6	BNPP DAX 19000 PUT 0924	0,62	500.000	2
59091	NLBNPES1XWY2	BNPP DAX 19250 PUT 0924	0,87	500.000	2
59092	NLBNPES1D1Q3	BNPP DAX 19500 PUT 0924	1,12	500.000	2
59093	NLBNPES1FYR9	BNPP DAX 19750 PUT 0924	1,37	500.000	2
59094	NLBNPES1BYC0	BNPP DAX 20000 PUT 0924	1,62	500.000	2
59095	NLBNPES1RUU6	BNPP DAX 20500 PUT 0924	2,12	500.000	2
59096	NLBNPES1YY88	BNPP DAX 21000 PUT 0924	2,62	500.000	2
59097	NLBNPES1MGU6	BNPP DAX 21500 PUT 0924	3,12	500.000	2
59098	NLBNPES1CHE9	BNPP DAX 22000 PUT 0924	3,62	500.000	2
59099	NLBNPES1B261	BNPP DAX 22500 PUT 0924	4,12	500.000	2
59100	NLBNPES1RWT4	BNPP DAX 23000 PUT 0924	4,62	500.000	2
59101	NLBNPES1YSU6	BNPP DAX 23500 PUT 0924	5,12	500.000	2
59102	NLBNPES1SQX6	BNPP NDX1 13500 CALL 0924	50,74	500.000	2
59103	NLBNPES1YWV6	BNPP NDX1 14000 CALL 0924	46,09	500.000	2
59104	NLBNPES1UZ08	BNPP NDX1 14500 CALL 0924	41,44	500.000	2
59105	NLBNPES1ZAV9	BNPP NDX1 15000 CALL 0924	36,79	500.000	2
59106	NLBNPES1F0W1	BNPP NDX1 15500 CALL 0924	32,14	500.000	2
59107	NLBNPES1ZA10	BNPP NDX1 16000 CALL 0924	27,50	500.000	2
59108	NLBNPES1SAB6	BNPP NDX1 16500 CALL 0924	22,85	500.000	2
59109	NLBNPES1W9E9	BNPP NDX1 17000 CALL 0924	18,20	500.000	2
59110	NLBNPES1CW52	BNPP NDX1 17250 CALL 0924	15,88	500.000	2
59111	NLBNPES1F1U3	BNPP NDX1 17500 CALL 0924	13,55	500.000	2
59112	NLBNPES1BQR4	BNPP NDX1 17750 CALL 0924	11,23	500.000	2
59113	NLBNPES1EX18	BNPP NDX1 18000 CALL 0924	8,90	500.000	2
59114	NLBNPES1JLL1	BNPP NDX1 18250 CALL 0924	6,58	500.000	2
59115	NLBNPES1C5U7	BNPP NDX1 18500 CALL 0924	4,25	500.000	2
59116	NLBNPES1QCS0	BNPP NDX1 18750 CALL 0924	1,93	500.000	2
59117	NLBNPES1NWK2	BNPP NDX1 19500 PUT 0924	5,04	500.000	2
59118	NLBNPES1G8I2	BNPP NDX1 19750 PUT 0924	7,37	500.000	2
59119	NLBNPES1QVK7	BNPP NDX1 20000 PUT 0924	9,69	500.000	2
59120	NLBNPES1OOB6	BNPP NDX1 20250 PUT 0924	12,01	500.000	2
59121	NLBNPES1G500	BNPP NDX1 20500 PUT 0924	14,34	500.000	2
59122	NLBNPES1OVC9	BNPP NDX1 20750 PUT 0924	16,66	500.000	2

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Code	ISIN			Name		Premium	Volume	Type of Auction
59123	NLBNPES1NML1	BNPP	NDX1	21000	PUT 0924	18,99	500.000	2
59124	NLBNPES1DBM3	BNPP	NDX1	21500	PUT 0924	23,63	500.000	2
59125	NLBNPES1IXE3	BNPP	NDX1	22000	PUT 0924	28,28	500.000	2
59126	NLBNPES1N4A9	BNPP	NDX1	22500	PUT 0924	32,93	500.000	2
59127	NLBNPES1UVU8	BNPP	NDX1	23000	PUT 0924	37,58	500.000	2
59128	NLBNPES1WOK0	BNPP	NDX1	23500	PUT 0924	42,23	500.000	2
59129	NLBNPES1EE37	BNPP	NDX1	24000	PUT 0924	46,87	500.000	2
59130	NLBNPES1RRJ5	BNPP	NDX1	24500	PUT 0924	51,52	500.000	2

Madrid, June 17th, 2024

Trading and Supervisory Committee
COORDINATOR

Sgn: Nuria Álvarez Yubero

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