

Operating Instruction nº 29/2024

Admission of Bonus Cap 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.

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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 Warrant	Bonus Level	Barrier	Type of auction
U0464	NLBNPES1T6I1	BNPP IBX35 13000 CAP 1224	124.24	50,000	BONUS CAP	13000	9,100	2
U0465	NLBNPES1YJ38	BNPP IBX35 12500 CAP 1224	119.22	50,000	BONUS CAP	12500	9,100	2
U0466	NLBNPES1ESN3	BNPP IBX35 13000 CAP 0625	117.76	50,000	BONUS CAP	13000	9,100	2
U0467	NLBNPES1USD0	BNPP IBX35 12500 CAP 0625	113.42	50,000	BONUS CAP	12500	9,100	2
U0468	NLBNPES1HF41	BNPP ESTX5 5750 CAP 1224	54.84	50,000	BONUS CAP	5750	4,000	2
U0469	NLBNPES1P7P8	BNPP ESTX5 5500 CAP 1224	52.62	50,000	BONUS CAP	5500	4,000	2
U0470	NLBNPES1KNK7	BNPP ESTX5 5750 CAP 0625	52.2	50,000	BONUS CAP	5750	4,000	2
U0471	NLBNPES1OTL4	BNPP ESTX5 5500 CAP 0625	50.25	50,000	BONUS CAP	5500	4,000	2
U0472	NLBNPES1KZN5	BNPP BBVA 11.2 CAP 1224	10.07	50,000	BONUS CAP	11.2	8	2
U0473	NLBNPES1W176	BNPP BBVA 10.8 CAP 1224	9.73	50,000	BONUS CAP	10.8	8	2
U0474	NLBNPES19QV6	BNPP BBVA 11.2 CAP 0625	9.28	50,000	BONUS CAP	11.2	8	2
U0475	NLBNPES1VHO8	BNPP BBVA 10.8 CAP 0625	9.01	50,000	BONUS CAP	10.8	8	2
U0476	NLBNPES1F197	BNPP SAN 5.4 CAP 1224	4.87	50,000	BONUS CAP	5.4	4	2
U0477	NLBNPES1DVA6	BNPP SAN 5.2 CAP 1224	4.7	50,000	BONUS CAP	5.2	4	2
U0478	NLBNPES1B7R0	BNPP SAN 5.4 CAP 0625	4.53	50,000	BONUS CAP	5.4	4	2
U0479	NLBNPES1M0B6	BNPP SAN 5.2 CAP 0625	4.39	50,000	BONUS CAP	5.2	4	2
U0480	NLBNPES1PKO4	BNPP TEF 5 CAP 1224	4.62	50,000	BONUS CAP	5	4	2
U0481	NLBNPES1QKZ8	BNPP TEF 4.8 CAP 1224	4.44	50,000	BONUS CAP	4.8	4	2
U0482	NLBNPES1SPY6	BNPP TEF 5 CAP 0625	4.29	50,000	BONUS CAP	5	4	2
U0483	NLBNPES1D7A4	BNPP TEF 4.8 CAP 0625	4.15	50,000	BONUS CAP	4.8	4	2

Madrid, June 17th, 2024

Trading and Supervisory Committee
COORDINATOR

Sgn: Nuria Álvarez Yubero

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