

## Operating Instruction nº 30/2024

### Admission of Multi 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 Multi 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 24<sup>th</sup>, 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 |
|-------|--------------|------|-------|-----|-----|------|---------|--------|-----------------|
| Z1990 | NLBNPES1CV20 | BNPP | IBX35 | x20 | Put | 0150 | 5,00    | 50.000 | 2               |
| Z1991 | NLBNPES1B055 | BNPP | IBX35 | x18 | Put | 0150 | 5,00    | 50.000 | 2               |
| Z1992 | NLBNPES1YBZ1 | BNPP | IBX35 | x16 | Put | 0150 | 5,00    | 50.000 | 2               |
| Z1993 | NLBNPES1IQC1 | BNPP | IBX35 | x15 | Put | 0150 | 5,00    | 50.000 | 2               |

#### Instrucción Operativa 30/2024

#### 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 |
|-------|--------------|------|-------|-----|------|------|---------|--------|-----------------|
| Z1994 | NLBNPES1WPL5 | BNPP | IBX35 | x14 | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z1995 | NLBNPES1LTN6 | BNPP | IBX35 | x12 | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z1996 | NLBNPES1R3S9 | BNPP | IBX35 | x10 | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z1997 | NLBNPES1WTL7 | BNPP | IBX35 | x8  | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z1998 | NLBNPES1Y8H2 | BNPP | IBX35 | x6  | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z1999 | NLBNPES1DH68 | BNPP | IBX35 | x5  | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z2000 | NLBNPES1S9C9 | BNPP | IBX35 | x3  | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z2001 | NLBNPES1IRP1 | BNPP | IBX35 | x2  | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z2002 | NLBNPES1VI24 | BNPP | IBX35 | x2  | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2003 | NLBNPES1C7X7 | BNPP | IBX35 | x3  | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2004 | NLBNPES19IU5 | BNPP | IBX35 | x5  | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2005 | NLBNPES1XRC8 | BNPP | IBX35 | x6  | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2006 | NLBNPES1NKQ4 | BNPP | IBX35 | x8  | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2007 | NLBNPES1XRD6 | BNPP | IBX35 | x10 | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2008 | NLBNPES1XH56 | BNPP | IBX35 | x12 | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2009 | NLBNPES19659 | BNPP | IBX35 | x14 | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2010 | NLBNPES1RJP9 | BNPP | IBX35 | x15 | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2011 | NLBNPES1IDD7 | BNPP | IBX35 | x16 | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2012 | NLBNPES1QZH4 | BNPP | IBX35 | x18 | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2013 | NLBNPES1LC63 | BNPP | IBX35 | x20 | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2014 | NLBNPES1EEG7 | BNPP | DAX   | x20 | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z2015 | NLBNPES1N647 | BNPP | DAX   | x18 | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z2016 | NLBNPES1EE52 | BNPP | DAX   | x16 | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z2017 | NLBNPES1C0T0 | BNPP | DAX   | x15 | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z2018 | NLBNPES1PAK3 | BNPP | DAX   | x14 | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z2019 | NLBNPES1ZA93 | BNPP | DAX   | x12 | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z2020 | NLBNPES1HCF6 | BNPP | DAX   | x10 | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z2021 | NLBNPES1RE57 | BNPP | DAX   | x8  | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z2022 | NLBNPES1Q3M3 | BNPP | DAX   | x6  | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z2023 | NLBNPES1MXM8 | BNPP | DAX   | x5  | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z2024 | NLBNPES1WBL5 | BNPP | DAX   | x3  | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z2025 | NLBNPES19279 | BNPP | DAX   | x2  | Put  | 0150 | 5,00    | 50.000 | 2               |
| Z2026 | NLBNPES1HS12 | BNPP | DAX   | x2  | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2027 | NLBNPES1D0Q5 | BNPP | DAX   | x3  | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2028 | NLBNPES1VJW7 | BNPP | DAX   | x5  | Call | 0150 | 5,00    | 50.000 | 2               |

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| Code  | ISIN          |      | Name |     |      |      | Premium | Volume | Type of auction |
|-------|---------------|------|------|-----|------|------|---------|--------|-----------------|
| Z2029 | NLBNPES1ZCJ0  | BNPP | DAX  | x6  | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2030 | NLBNPES1B097  | BNPP | DAX  | x8  | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2031 | NLBNPES1ZMQ4  | BNPP | DAX  | x10 | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2032 | NLBNPES1C5D3  | BNPP | DAX  | x12 | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2033 | NLBNPES1FN84  | BNPP | DAX  | x14 | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2034 | NLBNPES1H WX7 | BNPP | DAX  | x15 | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2035 | NLBNPES1ERB0  | BNPP | DAX  | x16 | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2036 | NLBNPES1HD35  | BNPP | DAX  | x18 | Call | 0150 | 5,00    | 50.000 | 2               |
| Z2037 | NLBNPES1F296  | BNPP | DAX  | x20 | Call | 0150 | 5,00    | 50.000 | 2               |

Madrid, June 21th, 2024

Trading and Supervisory Committee

COORDINATOR

Sgn: 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.*

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