

Operating Instruction nº 39/2024

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 October 2, 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
L0849	NLBNPES1MZJ9	BNPP IBX35 10100 CALL 0325	1,77	2.000.000	2
L0850	NLBNPES1VUE2	BNPP IBX35 10200 CALL 0325	1,68	2.000.000	2
L0851	NLBNPES1IBB5	BNPP IBX35 10300 CALL 0325	1,59	2.000.000	2
L0852	NLBNPES1P8N1	BNPP IBX35 10400 CALL 0325	1,5	2.000.000	2
L0853	NLBNPES1UFO4	BNPP IBX35 10500 CALL 0325	1,41	2.000.000	2
L0854	NLBNPES1MTH6	BNPP IBX35 10600 CALL 0325	1,33	2.000.000	2
L0855	NLBNPES1HYD5	BNPP IBX35 10700 CALL 0325	1,24	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
L0856	NLBNPES1LRK6	BNPP IBX35 10800 CALL 0325	1,16	2.000.000	2
L0857	NLBNPES1TE14	BNPP IBX35 10900 CALL 0325	1,07	2.000.000	2
L0858	NLBNPES19EA6	BNPP IBX35 11100 CALL 0325	0,91	2.000.000	2
L0859	NLBNPES1WBM3	BNPP IBX35 11250 CALL 0625	0,8	2.000.000	2
L0860	NLBNPES1B2G4	BNPP IBX35 11300 CALL 0325	0,76	2.000.000	2
L0861	NLBNPES1YND3	BNPP IBX35 11400 CALL 0125	0,56	2.000.000	2
L0862	NLBNPES1WS54	BNPP IBX35 11400 CALL 0325	0,69	2.000.000	2
L0863	NLBNPES1L6X8	BNPP IBX35 11500 CALL 0125	0,49	2.000.000	2
L0864	NLBNPES1C0K9	BNPP IBX35 11500 CALL 0625	0,63	2.000.000	2
L0865	NLBNPES1T1E1	BNPP IBX35 11600 CALL 0125	0,42	2.000.000	2
L0866	NLBNPES1VQS0	BNPP IBX35 11600 CALL 0325	0,55	2.000.000	2
L0867	NLBNPES1NVF4	BNPP IBX35 11700 CALL 0125	0,36	2.000.000	2
L0868	NLBNPES1PMO0	BNPP IBX35 11700 CALL 0325	0,48	2.000.000	2
L0869	NLBNPES1Y0B2	BNPP IBX35 11750 CALL 0625	0,49	2.000.000	2
L0870	NLBNPES1GXF4	BNPP IBX35 11800 CALL 0125	0,3	2.000.000	2
L0871	NLBNPES1ARC6	BNPP IBX35 11800 CALL 0325	0,42	2.000.000	2
L0872	NLBNPES1BGC7	BNPP IBX35 11900 CALL 0125	0,24	2.000.000	2
L0873	NLBNPES1NYU7	BNPP IBX35 11900 CALL 0325	0,37	2.000.000	2
L0874	NLBNPES1AGD7	BNPP IBX35 12000 CALL 0125	0,2	2.000.000	2
L0875	NLBNPES1ZJ86	BNPP IBX35 12000 CALL 0625	0,36	2.000.000	2
L0876	NLBNPES1YNV5	BNPP IBX35 12100 CALL 1124	0,07	2.000.000	2
L0877	NLBNPES1TXC4	BNPP IBX35 12100 CALL 0125	0,16	2.000.000	2
L0878	NLBNPES1WEE4	BNPP IBX35 12100 CALL 0325	0,27	2.000.000	2
L0879	NLBNPES1GVU7	BNPP IBX35 12200 CALL 1124	0,05	2.000.000	2
L0880	NLBNPES1ATA6	BNPP IBX35 12200 CALL 0125	0,12	2.000.000	2
L0881	NLBNPES1NQJ6	BNPP IBX35 12200 CALL 0325	0,22	2.000.000	2
L0882	NLBNPES1WBE0	BNPP IBX35 12250 CALL 0625	0,25	2.000.000	2
L0883	NLBNPES1ROF0	BNPP IBX35 12300 CALL 1124	0,03	2.000.000	2
L0884	NLBNPES1Z9B2	BNPP IBX35 12300 CALL 0125	0,09	2.000.000	2
L0885	NLBNPES1PCG7	BNPP IBX35 12300 CALL 0325	0,19	2.000.000	2
L0886	NLBNPES1V6Q0	BNPP IBX35 12400 CALL 0325	0,15	2.000.000	2
L0887	NLBNPES1BXU4	BNPP IBX35 12500 CALL 0325	0,12	2.000.000	2
L0888	NLBNPES1YHH6	BNPP IBX35 12500 CALL 0625	0,17	2.000.000	2
L0889	NLBNPES1AT34	BNPP IBX35 12600 CALL 0325	0,1	2.000.000	2
L0890	NLBNPES1D1B5	BNPP IBX35 10500 PUT 0625	0,2	2.000.000	2
L0891	NLBNPES1CWV2	BNPP IBX35 10600 PUT 0325	0,12	2.000.000	2
L0892	NLBNPES18Z26	BNPP IBX35 10700 PUT 0325	0,14	2.000.000	2
L0893	NLBNPES1D5J9	BNPP IBX35 10750 PUT 0625	0,24	2.000.000	2
L0894	NLBNPES1INC8	BNPP IBX35 10800 PUT 0325	0,15	2.000.000	2
L0895	NLBNPES1JUD9	BNPP IBX35 10900 PUT 0325	0,17	2.000.000	2
L0896	NLBNPES1ET14	BNPP IBX35 11000 PUT 0125	0,12	2.000.000	2
L0897	NLBNPES1WXS4	BNPP IBX35 11000 PUT 0625	0,29	2.000.000	2
L0898	NLBNPES1DH43	BNPP IBX35 11100 PUT 0125	0,14	2.000.000	2
L0899	NLBNPES1A7C3	BNPP IBX35 11100 PUT 0325	0,2	2.000.000	2
L0900	NLBNPES1AZI6	BNPP IBX35 11200 PUT 0125	0,16	2.000.000	2
L0901	NLBNPES1K8H8	BNPP IBX35 11200 PUT 0325	0,22	2.000.000	2
L0902	NLBNPES1MUQ5	BNPP IBX35 11250 PUT 0625	0,36	2.000.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L0903	NLBNPES1WD10	BNPP IBX35 11300 PUT 0125	0,18	2.000.000	2
L0904	NLBNPES1TOD1	BNPP IBX35 11300 PUT 0325	0,25	2.000.000	2
L0905	NLBNPES1RKE1	BNPP IBX35 11400 PUT 0125	0,2	2.000.000	2
L0906	NLBNPES1UMT9	BNPP IBX35 11400 PUT 0325	0,27	2.000.000	2
L0907	NLBNPES1ZD66	BNPP IBX35 11500 PUT 0125	0,23	2.000.000	2
L0908	NLBNPES1IO80	BNPP IBX35 11500 PUT 0625	0,44	2.000.000	2
L0909	NLBNPES18LX5	BNPP IBX35 11600 PUT 0125	0,26	2.000.000	2
L0910	NLBNPES1EQB2	BNPP IBX35 11600 PUT 0325	0,33	2.000.000	2
L0911	NLBNPES1CS33	BNPP IBX35 11700 PUT 0125	0,3	2.000.000	2
L0912	NLBNPES1NQQ1	BNPP IBX35 11700 PUT 0325	0,37	2.000.000	2
L0913	NLBNPES1ENP9	BNPP IBX35 11750 PUT 0625	0,53	2.000.000	2
L0914	NLBNPES1F4L6	BNPP IBX35 11800 PUT 0125	0,34	2.000.000	2
L0915	NLBNPES1NVT5	BNPP IBX35 11800 PUT 0325	0,4	2.000.000	2
L0916	NLBNPES1T842	BNPP IBX35 11900 PUT 1124	0,28	2.000.000	2
L0917	NLBNPES1Y1G9	BNPP IBX35 11900 PUT 0125	0,38	2.000.000	2
L0918	NLBNPES1BJ68	BNPP IBX35 11900 PUT 0325	0,45	2.000.000	2
L0919	NLBNPES1WJ22	BNPP IBX35 12000 PUT 1124	0,34	2.000.000	2
L0920	NLBNPES1YYS8	BNPP IBX35 12000 PUT 0125	0,43	2.000.000	2
L0921	NLBNPES1RT50	BNPP IBX35 12000 PUT 0625	0,65	2.000.000	2
L0922	NLBNPES1C7M0	BNPP IBX35 12100 PUT 1124	0,41	2.000.000	2
L0923	NLBNPES1MDZ2	BNPP IBX35 12100 PUT 0125	0,49	2.000.000	2
L0924	NLBNPES1MG92	BNPP IBX35 12100 PUT 0325	0,54	2.000.000	2
L0925	NLBNPES1M5Q3	BNPP IBX35 12200 PUT 0325	0,6	2.000.000	2
L0926	NLBNPES1C863	BNPP IBX35 12250 PUT 0625	0,79	2.000.000	2
L0927	NLBNPES1ON34	BNPP IBX35 12300 PUT 0325	0,66	2.000.000	2
L0928	NLBNPES1WE19	BNPP IBX35 12400 PUT 0325	0,72	2.000.000	2
L0929	NLBNPES1V1C1	BNPP IBX35 12500 PUT 0325	0,79	2.000.000	2
L0930	NLBNPES1IGG3	BNPP IBX35 12600 PUT 0325	0,87	2.000.000	2
L0931	NLBNPES1TT33	BNPP IBX35 12700 PUT 0325	0,95	2.000.000	2
L0932	NLBNPES1X7Z7	BNPP IBX35 12800 PUT 0325	1,03	2.000.000	2
L0933	NLBNPES1IEW5	BNPP DAX 13500 CALL 0325	5,81	1.250.000	2
L0934	NLBNPES1NEZ8	BNPP DAX 13750 CALL 0325	5,57	1.250.000	2
L0935	NLBNPES1WPA8	BNPP DAX 14000 CALL 0325	5,33	1.250.000	2
L0936	NLBNPES1ODR5	BNPP DAX 14250 CALL 0325	5,09	1.250.000	2
L0937	NLBNPES1RAX2	BNPP DAX 14500 CALL 0325	4,85	1.250.000	2
L0938	NLBNPES1FLO3	BNPP DAX 15250 CALL 0625	4,37	1.250.000	2
L0939	NLBNPES1YFL2	BNPP DAX 15500 CALL 0625	4,14	1.250.000	2
L0940	NLBNPES1SS68	BNPP DAX 15750 CALL 0625	3,91	1.250.000	2
L0941	NLBNPES1Q3E0	BNPP DAX 16000 CALL 0625	3,68	1.250.000	2
L0942	NLBNPES1LXA5	BNPP DAX 16250 CALL 0625	3,46	1.250.000	2
L0943	NLBNPES190D3	BNPP DAX 16500 CALL 0625	3,24	1.250.000	2
L0944	NLBNPES1DGD1	BNPP DAX 16750 CALL 0625	3,02	1.250.000	2
L0945	NLBNPES1M4S2	BNPP DAX 17000 CALL 1124	2,15	1.250.000	2
L0946	NLBNPES1U238	BNPP DAX 17000 CALL 0125	2,34	1.250.000	2
L0947	NLBNPES1NEW5	BNPP DAX 17250 CALL 0625	2,59	1.250.000	2
L0948	NLBNPES1WD28	BNPP DAX 18000 CALL 1124	1,23	1.250.000	2
L0949	NLBNPES1VYI5	BNPP DAX 18000 CALL 0125	1,46	1.250.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L0950	NLBNPES1G4P6	BNPP DAX 18000 CALL 0625	1,98	1.250.000	2
L0951	NLBNPES1JNW4	BNPP DAX 18250 CALL 0625	1,79	1.250.000	2
L0952	NLBNPES1WVB4	BNPP DAX 18500 CALL 0625	1,6	1.250.000	2
L0953	NLBNPES1HXP1	BNPP DAX 18750 CALL 0625	1,42	1.250.000	2
L0954	NLBNPES1VBU8	BNPP DAX 19000 CALL 0125	0,71	1.250.000	2
L0955	NLBNPES1Q897	BNPP DAX 19000 CALL 0625	1,25	1.250.000	2
L0956	NLBNPES1EO50	BNPP DAX 19250 CALL 0625	1,09	1.250.000	2
L0957	NLBNPES1M8R5	BNPP DAX 19500 CALL 0625	0,94	1.250.000	2
L0958	NLBNPES1F080	BNPP DAX 19750 CALL 0625	0,81	1.250.000	2
L0959	NLBNPES1W6B1	BNPP DAX 20000 CALL 0125	0,22	1.250.000	2
L0960	NLBNPES19VK9	BNPP DAX 20000 CALL 0625	0,68	1.250.000	2
L0961	NLBNPES1TFS7	BNPP DAX 20250 CALL 0325	0,31	1.250.000	2
L0962	NLBNPES1UXU4	BNPP DAX 20250 CALL 0625	0,57	1.250.000	2
L0963	NLBNPES1A7D1	BNPP DAX 20500 CALL 0325	0,23	1.250.000	2
L0964	NLBNPES1HMH1	BNPP DAX 20500 CALL 0625	0,47	1.250.000	2
L0965	NLBNPES18TX8	BNPP DAX 20750 CALL 0325	0,17	1.250.000	2
L0966	NLBNPES1Y4X8	BNPP DAX 20750 CALL 0625	0,38	1.250.000	2
L0967	NLBNPES19JJ6	BNPP DAX 21000 CALL 1124	0,01	1.250.000	2
L0968	NLBNPES1NEJ2	BNPP DAX 21000 CALL 0125	0,04	1.250.000	2
L0969	NLBNPES1DGW1	BNPP DAX 21000 CALL 0325	0,13	1.250.000	2
L0970	NLBNPES1GX81	BNPP DAX 21250 CALL 1224	0,01	1.250.000	2
L0971	NLBNPES1YC76	BNPP DAX 21250 CALL 0325	0,09	1.250.000	2
L0972	NLBNPES1S570	BNPP DAX 21500 CALL 1124	0,01	1.250.000	2
L0973	NLBNPES1ZZK9	BNPP DAX 21500 CALL 1224	0,01	1.250.000	2
L0974	NLBNPES1CXB2	BNPP DAX 21500 CALL 0325	0,07	1.250.000	2
L0975	NLBNPES1MIQ0	BNPP DAX 21750 CALL 1124	0,01	1.250.000	2
L0976	NLBNPES1B9Q8	BNPP DAX 21750 CALL 1224	0,01	1.250.000	2
L0977	NLBNPES1ADL7	BNPP DAX 21750 CALL 0325	0,05	1.250.000	2
L0978	NLBNPES1LZE2	BNPP DAX 13500 PUT 0325	0,05	1.250.000	2
L0979	NLBNPES1R366	BNPP DAX 13750 PUT 0325	0,05	1.250.000	2
L0980	NLBNPES1N4X1	BNPP DAX 14000 PUT 0325	0,06	1.250.000	2
L0981	NLBNPES1PZB9	BNPP DAX 14250 PUT 0325	0,06	1.250.000	2
L0982	NLBNPES1HRV1	BNPP DAX 14500 PUT 0325	0,07	1.250.000	2
L0983	NLBNPES197I7	BNPP DAX 15500 PUT 0625	0,17	1.250.000	2
L0984	NLBNPES1W3X2	BNPP DAX 16000 PUT 0625	0,2	1.250.000	2
L0985	NLBNPES1XRI5	BNPP DAX 16500 PUT 0625	0,24	1.250.000	2
L0986	NLBNPES1XO24	BNPP DAX 16750 PUT 0625	0,27	1.250.000	2
L0987	NLBNPES1MBX1	BNPP DAX 17000 PUT 1124	0,05	1.250.000	2
L0988	NLBNPES1EZU3	BNPP DAX 17000 PUT 0125	0,13	1.250.000	2
L0989	NLBNPES1XRV8	BNPP DAX 17000 PUT 0625	0,3	1.250.000	2
L0990	NLBNPES1HJS4	BNPP DAX 17250 PUT 0625	0,33	1.250.000	2
L0991	NLBNPES1R0M8	BNPP DAX 17500 PUT 0625	0,37	1.250.000	2
L0992	NLBNPES1EOR3	BNPP DAX 17750 PUT 0625	0,41	1.250.000	2
L0993	NLBNPES1O4O9	BNPP DAX 18000 PUT 1124	0,12	1.250.000	2
L0994	NLBNPES1BZH6	BNPP DAX 18000 PUT 0125	0,23	1.250.000	2
L0995	NLBNPES1WIC9	BNPP DAX 18000 PUT 0625	0,45	1.250.000	2
L0996	NLBNPES1KZ18	BNPP DAX 18250 PUT 0625	0,5	1.250.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L0997	NLBNPES1NWM8	BNPP DAX 18500 PUT 0625	0,56	1.250.000	2
L0998	NLBNPES1SC25	BNPP DAX 18750 PUT 0625	0,63	1.250.000	2
L0999	NLBNPES1PH15	BNPP DAX 19000 PUT 0125	0,47	1.250.000	2
L1000	NLBNPES1QTT2	BNPP DAX 19000 PUT 0625	0,71	1.250.000	2
L1001	NLBNPES1AYD0	BNPP DAX 19250 PUT 0625	0,79	1.250.000	2
L1002	NLBNPES1P824	BNPP DAX 19500 PUT 0625	0,88	1.250.000	2
L1003	NLBNPES1K1M3	BNPP DAX 19750 PUT 0625	0,99	1.250.000	2
L1004	NLBNPES1YCK1	BNPP DAX 20000 PUT 0125	0,98	1.250.000	2
L1005	NLBNPES1LRA7	BNPP DAX 20000 PUT 0625	1,11	1.250.000	2
L1006	NLBNPES1PTA4	BNPP DAX 20250 PUT 0325	1,19	1.250.000	2
L1007	NLBNPES1U2V0	BNPP DAX 20250 PUT 0625	1,24	1.250.000	2
L1008	NLBNPES1ZKQ8	BNPP DAX 20500 PUT 0325	1,36	1.250.000	2
L1009	NLBNPES1K577	BNPP DAX 20500 PUT 0625	1,39	1.250.000	2
L1010	NLBNPES1N0T7	BNPP DAX 20750 PUT 0325	1,55	1.250.000	2
L1011	NLBNPES1RD90	BNPP DAX 20750 PUT 0625	1,54	1.250.000	2
L1012	NLBNPES1VEJ5	BNPP DAX 21000 PUT 1124	1,88	1.250.000	2
L1013	NLBNPES1F7W6	BNPP DAX 21000 PUT 0125	1,79	1.250.000	2
L1014	NLBNPES1FZ49	BNPP DAX 21000 PUT 0325	1,75	1.250.000	2
L1015	NLBNPES1INQ8	BNPP DAX 21250 PUT 1224	2,07	1.250.000	2
L1016	NLBNPES1AIE1	BNPP DAX 21250 PUT 0325	1,96	1.250.000	2
L1017	NLBNPES1R3M2	BNPP DAX 21500 PUT 1224	2,31	1.250.000	2
L1018	NLBNPES1N498	BNPP DAX 21500 PUT 0325	2,18	1.250.000	2
L1019	NLBNPES1EOL6	BNPP DAX 21750 PUT 1224	2,55	1.250.000	2
L1020	NLBNPES1B899	BNPP DAX 21750 PUT 0325	2,4	1.250.000	2
L1021	NLBNPES1FRJ0	BNPP DJIA 38000 CALL 0125	4,31	500.000	2
L1022	NLBNPES1DLR1	BNPP DJIA 40000 CALL 0125	2,76	500.000	2
L1023	NLBNPES1PPL9	BNPP DJIA 42000 CALL 0125	1,43	500.000	2
L1024	NLBNPES1S3F5	BNPP DJIA 44000 CALL 1124	0,22	500.000	2
L1025	NLBNPES1A0Q8	BNPP DJIA 44000 CALL 0125	0,52	500.000	2
L1026	NLBNPES18OB5	BNPP DJIA 45000 CALL 1124	0,09	500.000	2
L1027	NLBNPES1LMU6	BNPP DJIA 46500 CALL 1124	0,03	500.000	2
L1028	NLBNPES1BA26	BNPP DJIA 46500 CALL 0125	0,1	500.000	2
L1029	NLBNPES1RUZ5	BNPP DJIA 47000 CALL 1224	0,04	500.000	2
L1030	NLBNPES1RBD2	BNPP DJIA 47000 CALL 0325	0,16	500.000	2
L1031	NLBNPES1QVS0	BNPP DJIA 48000 CALL 1224	0,02	500.000	2
L1032	NLBNPES1N399	BNPP DJIA 48000 CALL 0325	0,09	500.000	2
L1033	NLBNPES1RH47	BNPP DJIA 48500 CALL 1124	0,01	500.000	2
L1034	NLBNPES1TGJ4	BNPP DJIA 49000 CALL 1224	0,02	500.000	2
L1035	NLBNPES1NPJ8	BNPP DJIA 49000 CALL 0325	0,06	500.000	2
L1036	NLBNPES1GRC3	BNPP DJIA 50000 CALL 1224	0,01	500.000	2
L1037	NLBNPES1N6K3	BNPP DJIA 50000 CALL 0325	0,04	500.000	2
L1038	NLBNPES1E7C9	BNPP DJIA 38000 PUT 0125	0,27	500.000	2
L1039	NLBNPES1KMC6	BNPP DJIA 40000 PUT 0125	0,48	500.000	2
L1040	NLBNPES1MIR8	BNPP DJIA 42000 PUT 0125	0,91	500.000	2
L1041	NLBNPES1DCW0	BNPP DJIA 44000 PUT 1124	1,68	500.000	2
L1042	NLBNPES1S2V4	BNPP DJIA 44000 PUT 0125	1,76	500.000	2
L1043	NLBNPES1Z2I2	BNPP DJIA 46500 PUT 1124	3,71	500.000	2

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Sensitivity: C2 Internal

Code	ISIN		Name				Premium	Volume	Type of Auction
L1044	NLBNPES1MED7	BNPP	DJIA 46500	PUT	0125		3,54	500.000	2
L1045	NLBNPES1H391	BNPP	DJIA 47000	PUT	1224		4,08	500.000	2
L1046	NLBNPES1LQO0	BNPP	DJIA 47000	PUT	0325		3,87	500.000	2
L1047	NLBNPES1OD77	BNPP	DJIA 48000	PUT	1224		4,95	500.000	2
L1048	NLBNPES1RC18	BNPP	DJIA 48000	PUT	0325		4,68	500.000	2
L1049	NLBNPES1UUW6	BNPP	DJIA 49000	PUT	1224		5,82	500.000	2
L1050	NLBNPES1SRG9	BNPP	DJIA 49000	PUT	0325		5,52	500.000	2
L1051	NLBNPES1RMP3	BNPP	DJIA 50000	PUT	1224		6,7	500.000	2
L1052	NLBNPES1IDM8	BNPP	DJIA 50000	PUT	0325		6,37	500.000	2
L1053	NLBNPES1XOL2	BNPP	NDX1 14000	CALL	0325		11,1	500.000	2
L1054	NLBNPES1GQN2	BNPP	NDX1 15000	CALL	0325		9,43	500.000	2
L1055	NLBNPES1AAF5	BNPP	NDX1 16000	CALL	0625		8,2	500.000	2
L1056	NLBNPES18OR1	BNPP	NDX1 16500	CALL	0625		7,43	500.000	2
L1057	NLBNPES1D531	BNPP	NDX1 17500	CALL	0625		5,97	500.000	2
L1058	NLBNPES1BG20	BNPP	NDX1 18500	CALL	0625		4,61	500.000	2
L1059	NLBNPES1NVX7	BNPP	NDX1 19000	CALL	0625		3,98	500.000	2
L1060	NLBNPES1S141	BNPP	NDX1 19500	CALL	0625		3,39	500.000	2
L1061	NLBNPES1OII3	BNPP	NDX1 20000	CALL	0625		2,84	500.000	2
L1062	NLBNPES1SOS1	BNPP	NDX1 20500	CALL	0625		2,35	500.000	2
L1063	NLBNPES1FPA3	BNPP	NDX1 21000	CALL	0325		1,32	500.000	2
L1064	NLBNPES1OXI2	BNPP	NDX1 21000	CALL	0625		1,91	500.000	2
L1065	NLBNPES1EEK9	BNPP	NDX1 21500	CALL	0325		0,98	500.000	2
L1066	NLBNPES1YVH7	BNPP	NDX1 21500	CALL	0625		1,52	500.000	2
L1067	NLBNPES1XMI6	BNPP	NDX1 22000	CALL	0325		0,7	500.000	2
L1068	NLBNPES1WVN9	BNPP	NDX1 22500	CALL	0325		0,49	500.000	2
L1069	NLBNPES1ZZ11	BNPP	NDX1 23000	CALL	1224		0,09	500.000	2
L1070	NLBNPES1LX01	BNPP	NDX1 23000	CALL	0325		0,33	500.000	2
L1071	NLBNPES1CF38	BNPP	NDX1 23500	CALL	1224		0,05	500.000	2
L1072	NLBNPES1WQX8	BNPP	NDX1 23500	CALL	0325		0,23	500.000	2
L1073	NLBNPES1L6E8	BNPP	NDX1 14000	PUT	0325		0,17	500.000	2
L1074	NLBNPES1FOA6	BNPP	NDX1 15000	PUT	0325		0,25	500.000	2
L1075	NLBNPES1QG56	BNPP	NDX1 16000	PUT	0625		0,54	500.000	2
L1076	NLBNPES1LQA9	BNPP	NDX1 16500	PUT	0625		0,65	500.000	2
L1077	NLBNPES1H4V3	BNPP	NDX1 17000	PUT	0625		0,77	500.000	2
L1078	NLBNPES1ZMT8	BNPP	NDX1 17500	PUT	0625		0,91	500.000	2
L1079	NLBNPES1OPZ2	BNPP	NDX1 18000	PUT	0625		1,09	500.000	2
L1080	NLBNPES1GL69	BNPP	NDX1 18500	PUT	0625		1,29	500.000	2
L1081	NLBNPES1A0Y2	BNPP	NDX1 19000	PUT	0625		1,53	500.000	2
L1082	NLBNPES1IQP3	BNPP	NDX1 19500	PUT	0625		1,8	500.000	2
L1083	NLBNPES1HI48	BNPP	NDX1 20000	PUT	0625		2,13	500.000	2
L1084	NLBNPES1SD24	BNPP	NDX1 20500	PUT	0625		2,5	500.000	2
L1085	NLBNPES1Z450	BNPP	NDX1 21000	PUT	0325		2,64	500.000	2
L1086	NLBNPES1QOD7	BNPP	NDX1 21000	PUT	0625		2,93	500.000	2
L1087	NLBNPES1R2C5	BNPP	NDX1 21500	PUT	0325		3,17	500.000	2
L1088	NLBNPES1XDX4	BNPP	NDX1 21500	PUT	0625		3,41	500.000	2
L1089	NLBNPES1TKQ1	BNPP	NDX1 22000	PUT	0325		3,77	500.000	2
L1090	NLBNPES19VI3	BNPP	NDX1 22500	PUT	0325		4,43	500.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L1091	NLBNPES1KIN1	BNPP NDX1 23000 PUT 1224	5,31	500.000	2
L1092	NLBNPES1PKN6	BNPP NDX1 23000 PUT 0325	5,15	500.000	2
L1093	NLBNPES1MCV3	BNPP NDX1 23500 PUT 1224	6,16	500.000	2
L1094	NLBNPES19NZ4	BNPP NDX1 23500 PUT 0325	5,92	500.000	2
L1095	NLBNPES1G7F0	BNPP SPX 4600 CALL 0625	5,74	500.000	2
L1096	NLBNPES1UDR2	BNPP SPX 4800 CALL 0625	4,94	500.000	2
L1097	NLBNPES1H813	BNPP SPX 5400 CALL 0625	2,7	500.000	2
L1098	NLBNPES1NF84	BNPP SPX 5600 CALL 0625	2,03	500.000	2
L1099	NLBNPES1YZK2	BNPP SPX 5800 CALL 0625	1,43	500.000	2
L1100	NLBNPES1ZMM3	BNPP SPX 6000 CALL 0625	0,92	500.000	2
L1101	NLBNPES1FYX7	BNPP SPX 6200 CALL 0625	0,53	500.000	2
L1102	NLBNPES1KG11	BNPP SPX 6400 CALL 0625	0,28	500.000	2
L1103	NLBNPES1BA18	BNPP SPX 6600 CALL 1224	0,01	500.000	2
L1104	NLBNPES1ZR29	BNPP SPX 6600 CALL 0325	0,06	500.000	2
L1105	NLBNPES1ILB4	BNPP SPX 6600 CALL 0625	0,14	500.000	2
L1106	NLBNPES1BOD9	BNPP SPX 6800 CALL 1224	0,01	500.000	2
L1107	NLBNPES1W9P5	BNPP SPX 6800 CALL 0325	0,03	500.000	2
L1108	NLBNPES1AHX3	BNPP SPX 6800 CALL 0625	0,07	500.000	2
L1109	NLBNPES1BHH4	BNPP SPX 4600 PUT 0625	0,28	500.000	2
L1110	NLBNPES1KJI9	BNPP SPX 4800 PUT 0625	0,35	500.000	2
L1111	NLBNPES1GKZ9	BNPP SPX 5000 PUT 0625	0,44	500.000	2
L1112	NLBNPES1UFQ9	BNPP SPX 5200 PUT 0625	0,56	500.000	2
L1113	NLBNPES1VNO6	BNPP SPX 5400 PUT 0625	0,71	500.000	2
L1114	NLBNPES1HVG4	BNPP SPX 5600 PUT 0625	0,91	500.000	2
L1115	NLBNPES1TMK0	BNPP SPX 5800 PUT 0625	1,17	500.000	2
L1116	NLBNPES1VLN2	BNPP SPX 6000 PUT 0625	1,53	500.000	2
L1117	NLBNPES1C5Q5	BNPP SPX 6200 PUT 0625	2,01	500.000	2
L1118	NLBNPES1W2Q8	BNPP SPX 6400 PUT 0625	2,63	500.000	2
L1119	NLBNPES1JGL1	BNPP SPX 6600 PUT 1224	3,69	500.000	2
L1120	NLBNPES1QHR1	BNPP SPX 6600 PUT 0325	3,48	500.000	2
L1121	NLBNPES1X927	BNPP SPX 6600 PUT 0625	3,36	500.000	2
L1122	NLBNPES1GCW3	BNPP SPX 6800 PUT 1224	4,57	500.000	2
L1123	NLBNPES1QRE8	BNPP SPX 6800 PUT 0325	4,32	500.000	2
L1124	NLBNPES1FPS5	BNPP SPX 6800 PUT 0625	4,15	500.000	2
L1125	NLBNPES1R1Z8	BNPP ACS 44 CALL 0325	0,27	400.000	2
L1126	NLBNPES1YAP4	BNPP ACS 46 CALL 0325	0,15	400.000	2
L1127	NLBNPES1S083	BNPP ACS 48 CALL 0325	0,08	400.000	2
L1128	NLBNPES1FE77	BNPP ACS 36 PUT 0325	0,1	400.000	2
L1129	NLBNPES1VP90	BNPP ACS 38 PUT 0325	0,16	400.000	2
L1130	NLBNPES1W036	BNPP ACS 40 PUT 1224	0,15	400.000	2
L1131	NLBNPES1T2O8	BNPP ACS 40 PUT 0325	0,26	400.000	2
L1132	NLBNPES1EOD3	BNPP ACX 10,5 CALL 0325	0,14	500.000	2
L1133	NLBNPES1D648	BNPP ACX 11 CALL 0325	0,08	500.000	2
L1134	NLBNPES1J2F8	BNPP ACX 11,5 CALL 0325	0,05	500.000	2
L1135	NLBNPES1M7D7	BNPP ACX 8,5 PUT 0325	0,1	500.000	2
L1136	NLBNPES1Q4H1	BNPP ACX 9 PUT 0325	0,15	500.000	2
L1137	NLBNPES195E0	BNPP ACX 9,5 PUT 0325	0,23	500.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L1138	NLBNPES196H1	BNPP AENA 200 CALL 1224	0,34	100.000	2
L1139	NLBNPES1MQY7	BNPP AENA 200 CALL 0325	0,55	100.000	2
L1140	NLBNPES1M3D6	BNPP AENA 220 CALL 1224	0,05	100.000	2
L1141	NLBNPES1UXQ2	BNPP AENA 180 PUT 0325	0,18	100.000	2
L1142	NLBNPES195M3	BNPP ALM 9 CALL 1224	0,05	250.000	2
L1143	NLBNPES1F2J4	BNPP ALM 9 CALL 0325	0,08	250.000	2
L1144	NLBNPES1B4X5	BNPP ALM 8 PUT 0325	0,05	250.000	2
L1145	NLBNPES1FN35	BNPP AMS 70 CALL 0325	0,46	200.000	2
L1146	NLBNPES1MA49	BNPP AMS 75 CALL 0325	0,19	200.000	2
L1147	NLBNPES1ON00	BNPP AMS 56 PUT 0325	0,2	200.000	2
L1148	NLBNPES1P709	BNPP AMS 60 PUT 0325	0,34	200.000	2
L1149	NLBNPES1O3B8	BNPP ANA 140 CALL 1224	0,17	500.000	2
L1150	NLBNPES1HJT2	BNPP ANA 140 CALL 0325	0,39	500.000	2
L1151	NLBNPES1GXX2	BNPP ANA 120 PUT 1224	0,19	500.000	2
L1152	NLBNPES1R341	BNPP ANA 120 PUT 0325	0,34	500.000	2
L1153	NLBNPES1OR30	BNPP ANE 22 CALL 0325	0,12	50.000	2
L1154	NLBNPES1VL11	BNPP ANE 24 CALL 0325	0,05	50.000	2
L1155	NLBNPES1VIN8	BNPP ANE 19 PUT 0325	0,06	50.000	2
L1156	NLBNPES1R6Y0	BNPP ANE 20 PUT 0325	0,08	50.000	2
L1157	NLBNPES1ON26	BNPP BBVA 10 CALL 0125	0,22	1.000.000	2
L1158	NLBNPES1EV44	BNPP BBVA 10 CALL 0325	0,3	1.000.000	2
L1159	NLBNPES1DYX2	BNPP BBVA 10,5 CALL 0125	0,13	1.000.000	2
L1160	NLBNPES196P4	BNPP BBVA 10,5 CALL 0325	0,2	1.000.000	2
L1161	NLBNPES1WPV4	BNPP BBVA 10,5 CALL 0625	0,22	1.000.000	2
L1162	NLBNPES1PRT8	BNPP BBVA 11 CALL 0325	0,13	1.000.000	2
L1163	NLBNPES1C970	BNPP BBVA 11 CALL 0625	0,15	1.000.000	2
L1164	NLBNPES1A6R3	BNPP BBVA 8,5 PUT 0325	0,14	1.000.000	2
L1165	NLBNPES1YM58	BNPP BBVA 8,5 PUT 0625	0,24	1.000.000	2
L1166	NLBNPES1PT78	BNPP BBVA 9 PUT 0125	0,15	1.000.000	2
L1167	NLBNPES1IHA4	BNPP BBVA 9 PUT 0325	0,2	1.000.000	2
L1168	NLBNPES1KI92	BNPP BBVA 9 PUT 0625	0,33	1.000.000	2
L1169	NLBNPES1QJX5	BNPP BBVA 9,5 PUT 0125	0,24	1.000.000	2
L1170	NLBNPES1N662	BNPP BBVA 9,5 PUT 0325	0,29	1.000.000	2
L1171	NLBNPES1VI40	BNPP BBVA 9,5 PUT 0625	0,44	1.000.000	2
L1172	NLBNPES1B5G7	BNPP BBVA 10 PUT 1124	0,31	1.000.000	2
L1173	NLBNPES1TU63	BNPP BBVA 10 PUT 0125	0,36	1.000.000	2
L1174	NLBNPES1WFR3	BNPP BBVA 10 PUT 0325	0,41	1.000.000	2
L1175	NLBNPES1ETB6	BNPP BBVA 10,5 PUT 1224	0,5	1.000.000	2
L1176	NLBNPES1ADR4	BNPP BKT 7,5 CALL 1224	0,35	250.000	2
L1177	NLBNPES1CSR8	BNPP BKT 8 CALL 0325	0,23	250.000	2
L1178	NLBNPES1OU19	BNPP BKT 8,5 CALL 0325	0,13	250.000	2
L1179	NLBNPES1LN45	BNPP BKT 9 CALL 0325	0,07	250.000	2
L1180	NLBNPES1ATD0	BNPP BKT 7 PUT 0325	0,11	250.000	2
L1181	NLBNPES1T9F1	BNPP BKT 7,5 PUT 0325	0,18	250.000	2
L1182	NLBNPES1J660	BNPP BKT 8 PUT 0325	0,28	250.000	2
L1183	NLBNPES1P8O9	BNPP BKT 8,5 PUT 1224	0,33	250.000	2
L1184	NLBNPES194F0	BNPP CABK 5,4 CALL 0325	0,4	500.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L1185	NLBNPES1JUG2	BNPP CABK 5,8 CALL 0325	0,22	500.000	2
L1186	NLBNPES1UTM9	BNPP CABK 6 CALL 0325	0,16	500.000	2
L1187	NLBNPES1DF78	BNPP CABK 6,5 CALL 0325	0,07	500.000	2
L1188	NLBNPES1PPY2	BNPP CABK 4,6 PUT 0325	0,12	500.000	2
L1189	NLBNPES1VHN0	BNPP CABK 5 PUT 0325	0,21	500.000	2
L1190	NLBNPES1CZD3	BNPP CABK 5,2 PUT 0325	0,28	500.000	2
L1191	NLBNPES1FH17	BNPP CABK 5,4 PUT 0325	0,36	500.000	2
L1192	NLBNPES1A6Y9	BNPP CABK 5,8 PUT 1224	0,51	500.000	2
L1193	NLBNPES1EDU0	BNPP CLNX 38 CALL 1224	0,08	300.000	2
L1194	NLBNPES1FPQ9	BNPP CLNX 38 CALL 0325	0,17	300.000	2
L1195	NLBNPES1MSX5	BNPP CLNX 34 PUT 1224	0,09	300.000	2
L1196	NLBNPES1IF99	BNPP CLNX 34 PUT 0325	0,15	300.000	2
L1197	NLBNPES1ASE0	BNPP COL 7 CALL 1224	0,09	250.000	2
L1198	NLBNPES1MJ16	BNPP COL 7 CALL 0325	0,17	250.000	2
L1199	NLBNPES1QMF6	BNPP COL 6 PUT 0325	0,17	250.000	2
L1200	NLBNPES1JFA6	BNPP ELE 20 CALL 1224	0,23	250.000	2
L1201	NLBNPES1FH41	BNPP ELE 20 CALL 0325	0,3	250.000	2
L1202	NLBNPES1JV23	BNPP ELE 17 PUT 1224	0,05	250.000	2
L1203	NLBNPES1QVP6	BNPP ELE 18 PUT 0325	0,27	250.000	2
L1204	NLBNPES1U2K3	BNPP ENG 14 CALL 1224	0,05	250.000	2
L1205	NLBNPES19998	BNPP ENG 14 CALL 0325	0,1	250.000	2
L1206	NLBNPES1SHD7	BNPP ENG 13 PUT 1224	0,06	250.000	2
L1207	NLBNPES1V749	BNPP ENG 13 PUT 0325	0,09	250.000	2
L1208	NLBNPES1XWD6	BNPP FCC 15 CALL 1224	0,11	250.000	2
L1209	NLBNPES1B5X2	BNPP FCC 15 CALL 0325	0,24	250.000	2
L1210	NLBNPES1OYY7	BNPP FCC 12 PUT 1224	0,06	250.000	2
L1211	NLBNPES1EA07	BNPP FCC 13 PUT 1224	0,15	250.000	2
L1212	NLBNPES1N373	BNPP FCC 13 PUT 0325	0,23	250.000	2
L1213	NLBNPES1OCM8	BNPP FER 40 CALL 0325	0,25	250.000	2
L1214	NLBNPES1E661	BNPP FER 42 CALL 0325	0,13	250.000	2
L1215	NLBNPES1PSO7	BNPP FER 44 CALL 0325	0,06	250.000	2
L1216	NLBNPES1ZLQ6	BNPP FER 32 PUT 0325	0,06	250.000	2
L1217	NLBNPES1BPI5	BNPP FER 34 PUT 0325	0,11	250.000	2
L1218	NLBNPES1V4V5	BNPP FER 36 PUT 1224	0,13	250.000	2
L1219	NLBNPES1CSG1	BNPP FER 36 PUT 0325	0,2	250.000	2
L1220	NLBNPES18T65	BNPP GRF 10 CALL 0325	1,7	80.000	2
L1221	NLBNPES1WF42	BNPP GRF 10,5 CALL 0325	1,44	80.000	2
L1222	NLBNPES1S2L5	BNPP GRF 11 CALL 1224	0,86	80.000	2
L1223	NLBNPES1FA48	BNPP GRF 11 CALL 0325	1,21	80.000	2
L1224	NLBNPES1AK82	BNPP GRF 11,5 CALL 1224	0,66	80.000	2
L1225	NLBNPES1XQ14	BNPP GRF 11,5 CALL 0325	1	80.000	2
L1226	NLBNPES1N7D6	BNPP GRF 8,5 PUT 0325	0,89	80.000	2
L1227	NLBNPES1C2R0	BNPP GRF 9 PUT 0325	1,05	80.000	2
L1228	NLBNPES19H68	BNPP GRF 9,5 PUT 1224	0,97	80.000	2
L1229	NLBNPES1NII5	BNPP GRF 9,5 PUT 0325	1,24	80.000	2
L1230	NLBNPES19NX9	BNPP GRF 10 PUT 1224	1,18	80.000	2
L1231	NLBNPES1GOR8	BNPP GRF 10 PUT 0325	1,45	80.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L1232	NLBNPES1X4D1	BNPP GRF 10,5 PUT 1224	1,41	80.000	2
L1233	NLBNPES1UQQ6	BNPP IAG 2,4 CALL 1224	0,22	200.000	2
L1234	NLBNPES1PNC3	BNPP IAG 2,4 CALL 0325	0,29	200.000	2
L1235	NLBNPES1T8X6	BNPP IAG 2,6 CALL 1224	0,11	200.000	2
L1236	NLBNPES1HBO0	BNPP IAG 2,6 CALL 0325	0,19	200.000	2
L1237	NLBNPES1R5Z9	BNPP IAG 2,8 CALL 1224	0,05	200.000	2
L1238	NLBNPES1CQH3	BNPP IAG 2,8 CALL 0325	0,11	200.000	2
L1239	NLBNPES1W0C2	BNPP IAG 2,2 PUT 1224	0,06	200.000	2
L1240	NLBNPES1NND6	BNPP IAG 2,2 PUT 0325	0,11	200.000	2
L1241	NLBNPES1GRS9	BNPP IAG 2,4 PUT 1224	0,12	200.000	2
L1242	NLBNPES1NW67	BNPP IAG 2,4 PUT 0325	0,17	200.000	2
L1243	NLBNPES1RI79	BNPP IAG 2,6 PUT 1224	0,21	200.000	2
L1244	NLBNPES1VYM7	BNPP IBE 13 CALL 0325	0,82	400.000	2
L1245	NLBNPES1LAC9	BNPP IBE 14 CALL 0325	0,33	400.000	2
L1246	NLBNPES1KJH1	BNPP IBE 14 CALL 0625	0,52	400.000	2
L1247	NLBNPES1PAA4	BNPP IBE 15 CALL 0325	0,11	400.000	2
L1248	NLBNPES1CBL7	BNPP IBE 15 CALL 0625	0,23	400.000	2
L1249	NLBNPES1PEW0	BNPP IBE 11,5 PUT 0325	0,12	400.000	2
L1250	NLBNPES19OW9	BNPP IBE 11,5 PUT 0625	0,21	400.000	2
L1251	NLBNPES1RIE5	BNPP IBE 12 PUT 0325	0,19	400.000	2
L1252	NLBNPES1IDO4	BNPP IBE 12 PUT 0625	0,29	400.000	2
L1253	NLBNPES1HKT0	BNPP IBE 13 PUT 1224	0,24	400.000	2
L1254	NLBNPES1UFS5	BNPP IBE 13 PUT 0325	0,43	400.000	2
L1255	NLBNPES1QSZ1	BNPP IBE 13 PUT 0625	0,56	400.000	2
L1256	NLBNPES1AV71	BNPP IBE 14 PUT 1224	0,7	400.000	2
L1257	NLBNPES1SVE6	BNPP IDR 18 CALL 1224	0,22	250.000	2
L1258	NLBNPES1LPF0	BNPP IDR 18 CALL 0325	0,41	250.000	2
L1259	NLBNPES1HP56	BNPP IDR 15 PUT 1224	0,18	250.000	2
L1260	NLBNPES1PEO7	BNPP IDR 16 PUT 1224	0,3	250.000	2
L1261	NLBNPES1Q9Y5	BNPP IDR 16 PUT 0325	0,44	250.000	2
L1262	NLBNPES1P8V4	BNPP ITX 52 CALL 1124	0,34	750.000	2
L1263	NLBNPES1T1X1	BNPP ITX 52 CALL 0125	0,58	750.000	2
L1264	NLBNPES1HG81	BNPP ITX 52 CALL 0325	0,75	750.000	2
L1265	NLBNPES1C9V7	BNPP ITX 54 CALL 1124	0,16	750.000	2
L1266	NLBNPES1DMG2	BNPP ITX 54 CALL 0125	0,38	750.000	2
L1267	NLBNPES1SIJ2	BNPP ITX 54 CALL 0325	0,54	750.000	2
L1268	NLBNPES19V78	BNPP ITX 58 CALL 1224	0,09	750.000	2
L1269	NLBNPES1B790	BNPP ITX 58 CALL 0125	0,14	750.000	2
L1270	NLBNPES1DSG9	BNPP ITX 58 CALL 0325	0,25	750.000	2
L1271	NLBNPES1C5Z6	BNPP ITX 60 CALL 1224	0,05	750.000	2
L1272	NLBNPES1PVK9	BNPP ITX 60 CALL 0325	0,16	750.000	2
L1273	NLBNPES1EH91	BNPP ITX 44 PUT 0325	0,17	750.000	2
L1274	NLBNPES1N9E0	BNPP ITX 46 PUT 1124	0,05	750.000	2
L1275	NLBNPES1UPU0	BNPP ITX 46 PUT 0125	0,15	750.000	2
L1276	NLBNPES1NBIO	BNPP ITX 46 PUT 0325	0,24	750.000	2
L1277	NLBNPES1O710	BNPP ITX 50 PUT 1124	0,17	750.000	2
L1278	NLBNPES18LU1	BNPP ITX 50 PUT 1224	0,29	750.000	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
L1279	NLBNPES1FJA6	BNPP ITX 50 PUT 0125	0,33	750.000	2
L1280	NLBNPES1Q3L5	BNPP ITX 50 PUT 0325	0,44	750.000	2
L1281	NLBNPES1Z0Z0	BNPP ITX 52 PUT 1124	0,31	750.000	2
L1282	NLBNPES19RG5	BNPP ITX 52 PUT 1224	0,43	750.000	2
L1283	NLBNPES1QIH0	BNPP ITX 52 PUT 0125	0,48	750.000	2
L1284	NLBNPES1W366	BNPP ITX 52 PUT 0325	0,59	750.000	2
L1285	NLBNPES1CHF6	BNPP ITX 54 PUT 1224	0,63	750.000	2
L1286	NLBNPES1MXA3	BNPP MAP 2,2 PUT 0325	0,06	250.000	2
L1287	NLBNPES1ETV4	BNPP MRL 12 CALL 0325	0,18	300.000	2
L1288	NLBNPES1C020	BNPP MRL 11 PUT 1224	0,11	300.000	2
L1289	NLBNPES1KGY2	BNPP MRL 11 PUT 0325	0,17	300.000	2
L1290	NLBNPES1ERZ9	BNPP NTGY 24 CALL 0325	0,09	250.000	2
L1291	NLBNPES1S745	BNPP NTGY 20 PUT 1224	0,05	250.000	2
L1292	NLBNPES1FJW0	BNPP NTGY 22 PUT 1224	0,18	250.000	2
L1293	NLBNPES1QU82	BNPP NTGY 22 PUT 0325	0,23	250.000	2
L1294	NLBNPES1AUX6	BNPP REP 11,5 CALL 1224	0,41	200.000	2
L1295	NLBNPES19GX3	BNPP REP 12 CALL 1124	0,2	200.000	2
L1296	NLBNPES1PUQ8	BNPP REP 12 CALL 1224	0,26	200.000	2
L1297	NLBNPES1HFT0	BNPP REP 12 CALL 0125	0,21	200.000	2
L1298	NLBNPES1K5N2	BNPP REP 12 CALL 0325	0,29	200.000	2
L1299	NLBNPES1HY71	BNPP REP 12 CALL 0625	0,39	200.000	2
L1300	NLBNPES1TDL7	BNPP REP 13 CALL 1224	0,08	200.000	2
L1301	NLBNPES1RD41	BNPP REP 13 CALL 0125	0,07	200.000	2
L1302	NLBNPES1Y032	BNPP REP 13 CALL 0325	0,13	200.000	2
L1303	NLBNPES1YF81	BNPP REP 13 CALL 0625	0,21	200.000	2
L1304	NLBNPES1LE04	BNPP REP 14 CALL 0325	0,05	200.000	2
L1305	NLBNPES1PIM2	BNPP REP 14 CALL 0625	0,1	200.000	2
L1306	NLBNPES1XFR1	BNPP REP 10 PUT 0325	0,11	200.000	2
L1307	NLBNPES1KRJ0	BNPP REP 10 PUT 0625	0,16	200.000	2
L1308	NLBNPES1GUF0	BNPP REP 10,5 PUT 1224	0,07	200.000	2
L1309	NLBNPES1JL09	BNPP REP 10,5 PUT 0125	0,12	200.000	2
L1310	NLBNPES1SBH1	BNPP REP 10,5 PUT 0325	0,16	200.000	2
L1311	NLBNPES1IX89	BNPP REP 10,5 PUT 0625	0,22	200.000	2
L1312	NLBNPES1VQC4	BNPP REP 11,5 PUT 1124	0,14	200.000	2
L1313	NLBNPES1ZIM1	BNPP REP 11,5 PUT 0125	0,28	200.000	2
L1314	NLBNPES19C97	BNPP REP 11,5 PUT 0325	0,33	200.000	2
L1315	NLBNPES1KM62	BNPP REP 11,5 PUT 0625	0,39	200.000	2
L1316	NLBNPES1DYK9	BNPP REP 12 PUT 1124	0,24	200.000	2
L1317	NLBNPES1N7J3	BNPP REP 12 PUT 0125	0,41	200.000	2
L1318	NLBNPES1KVX3	BNPP REP 12 PUT 0325	0,45	200.000	2
L1319	NLBNPES19F78	BNPP SAN 4,6 CALL 1124	0,08	1.000.000	2
L1320	NLBNPES1F5U4	BNPP SAN 4,6 CALL 0125	0,12	1.000.000	2
L1321	NLBNPES1KYU3	BNPP SAN 4,6 CALL 0325	0,16	1.000.000	2
L1322	NLBNPES1YLA3	BNPP SAN 4,8 CALL 0125	0,08	1.000.000	2
L1323	NLBNPES1DRY4	BNPP SAN 4,8 CALL 0325	0,12	1.000.000	2
L1324	NLBNPES19W36	BNPP SAN 4,8 CALL 0625	0,14	1.000.000	2
L1325	NLBNPES1QQ21	BNPP SAN 5 CALL 0125	0,05	1.000.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L1326	NLBNPES1GG82	BNPP SAN 5 CALL 0325	0,08	1.000.000	2
L1327	NLBNPES1GZN3	BNPP SAN 5 CALL 0625	0,1	1.000.000	2
L1328	NLBNPES18XU6	BNPP SAN 5,2 CALL 0325	0,06	1.000.000	2
L1329	NLBNPES1J868	BNPP SAN 5,2 CALL 0625	0,08	1.000.000	2
L1330	NLBNPES19R25	BNPP SAN 4 PUT 0325	0,07	1.000.000	2
L1331	NLBNPES1N6X6	BNPP SAN 4 PUT 0625	0,1	1.000.000	2
L1332	NLBNPES1BM63	BNPP SAN 4,2 PUT 0125	0,07	1.000.000	2
L1333	NLBNPES1PUX4	BNPP SAN 4,2 PUT 0325	0,09	1.000.000	2
L1334	NLBNPES1IRF2	BNPP SAN 4,2 PUT 0625	0,13	1.000.000	2
L1335	NLBNPES199S2	BNPP SAN 4,4 PUT 0125	0,1	1.000.000	2
L1336	NLBNPES1HR62	BNPP SAN 4,4 PUT 0325	0,12	1.000.000	2
L1337	NLBNPES1O934	BNPP SAN 4,4 PUT 0625	0,17	1.000.000	2
L1338	NLBNPES1XKK6	BNPP SAN 4,6 PUT 1124	0,11	1.000.000	2
L1339	NLBNPES1AOK6	BNPP SAN 4,6 PUT 0125	0,14	1.000.000	2
L1340	NLBNPES1PWU6	BNPP SAN 4,6 PUT 0325	0,17	1.000.000	2
L1341	NLBNPES1FB47	BNPP SCYR 3,4 CALL 1224	0,09	250.000	2
L1342	NLBNPES1S1C6	BNPP SCYR 3,4 CALL 0325	0,11	250.000	2
L1343	NLBNPES19OD9	BNPP SCYR 3,6 CALL 0325	0,06	250.000	2
L1344	NLBNPES1QAK1	BNPP SCYR 2,8 PUT 0325	0,06	250.000	2
L1345	NLBNPES1LKP0	BNPP SCYR 3 PUT 0325	0,11	250.000	2
L1346	NLBNPES1KII1	BNPP SLR 13 CALL 0325	0,28	250.000	2
L1347	NLBNPES1EOB7	BNPP SLR 14 CALL 1224	0,11	250.000	2
L1348	NLBNPES1Z1Z8	BNPP SLR 14 CALL 0325	0,21	250.000	2
L1349	NLBNPES1PWN1	BNPP SLR 10,5 PUT 0325	0,19	250.000	2
L1350	NLBNPES1SGL2	BNPP SLR 11 PUT 0325	0,23	250.000	2
L1351	NLBNPES1C4L9	BNPP SLR 11,5 PUT 0325	0,27	250.000	2
L1352	NLBNPES1KXR1	BNPP TEF 4,2 CALL 1224	0,08	1.000.000	2
L1353	NLBNPES1O0E8	BNPP TEF 4,4 CALL 1124	0,05	1.000.000	2
L1354	NLBNPES1RU65	BNPP TEF 4,4 CALL 0325	0,07	1.000.000	2
L1355	NLBNPES1KY50	BNPP TEF 4 PUT 0325	0,05	1.000.000	2
L1356	NLBNPES1NJM5	BNPP TEF 4 PUT 0625	0,09	1.000.000	2
L1357	NLBNPES1XWM7	BNPP TEF 4,2 PUT 0125	0,06	1.000.000	2
L1358	NLBNPES1ZMG5	BNPP TEF 4,2 PUT 0325	0,08	1.000.000	2
L1359	NLBNPES1R6C6	BNPP TEF 4,2 PUT 0625	0,12	1.000.000	2
L1360	NLBNPES1TL56	BNPP TEF 4,4 PUT 1124	0,06	1.000.000	2
L1361	NLBNPES1YFB3	BNPP TEF 4,4 PUT 0125	0,11	1.000.000	2
L1362	NLBNPES1J8T6	BNPP TEF 4,4 PUT 0325	0,13	1.000.000	2
L1363	NLBNPES1CPM5	BNPP TEF 4,6 PUT 1224	0,19	1.000.000	2
L1364	NLBNPES1TWK9	BNPP VIS 65 CALL 0325	0,23	400.000	2
L1365	NLBNPES1X2J2	BNPP VIS 70 CALL 0325	0,08	400.000	2
L1366	NLBNPES1AG13	BNPP VIS 56 PUT 0325	0,06	400.000	2
L1367	NLBNPES1EYR2	BNPP VIS 60 PUT 0325	0,14	400.000	2
L1368	NLBNPES1U5J8	BNPP BAYG 30 CALL 0325	0,24	250.000	2
L1369	NLBNPES1C9N4	BNPP BAYG 32 CALL 0325	0,17	250.000	2
L1370	NLBNPES1JDO2	BNPP BAYG 34 CALL 1224	0,06	250.000	2
L1371	NLBNPES1WPP6	BNPP BAYG 34 CALL 0325	0,12	250.000	2
L1372	NLBNPES1KEX9	BNPP BAYG 24 PUT 0325	0,08	250.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L1373	NLBNPES1DON4	BNPP BAYG 26 PUT 0325	0,12	250.000	2
L1374	NLBNPES1OO25	BNPP BAYG 28 PUT 1224	0,13	250.000	2
L1375	NLBNPES1K726	BNPP BAYG 28 PUT 0325	0,19	250.000	2
L1376	NLBNPES1COV6	BNPP LHAG 6,5 CALL 0325	0,49	25.000	2
L1377	NLBNPES1HES5	BNPP LHAG 7 CALL 1224	0,14	25.000	2
L1378	NLBNPES1CJB1	BNPP LHAG 6 PUT 0325	0,31	25.000	2
L1379	NLBNPES1XDD6	BNPP AIRF 9,5 CALL 1224	0,21	250.000	2
L1380	NLBNPES1WGJ8	BNPP AIRF 9,5 CALL 0325	0,35	250.000	2
L1381	NLBNPES1WJS3	BNPP AIRF 10 CALL 1224	0,13	250.000	2
L1382	NLBNPES1K2N9	BNPP AIRF 10 CALL 0325	0,26	250.000	2
L1383	NLBNPES1YOG4	BNPP AIRF 7 PUT 1224	0,06	250.000	2
L1384	NLBNPES1BHP7	BNPP AIRF 7,5 PUT 1224	0,09	250.000	2
L1385	NLBNPES1KQS3	BNPP AIRF 7,5 PUT 0325	0,18	250.000	2
L1386	NLBNPES1WTN3	BNPP AIRF 8 PUT 1224	0,15	250.000	2
L1387	NLBNPES1JVF2	BNPP AIRF 8 PUT 0325	0,25	250.000	2
L1388	NLBNPES1JUP3	BNPP AIRF 8,5 PUT 0325	0,33	250.000	2
L1389	NLBNPES1T024	BNPP BNP 70 CALL 1224	0,27	250.000	2
L1390	NLBNPES1IHK1	BNPP BNP 70 CALL 0325	0,54	250.000	2
L1391	NLBNPES1FPG0	BNPP BNP 60 PUT 0325	0,43	250.000	2
L1392	NLBNPES1TX29	BNPP MTS 20 CALL 1224	1,24	200.000	2
L1393	NLBNPES1NNE4	BNPP MTS 22 CALL 1124	0,48	200.000	2
L1394	NLBNPES18UX6	BNPP MTS 22 CALL 1224	0,61	200.000	2
L1395	NLBNPES19899	BNPP MTS 22 CALL 0125	0,7	200.000	2
L1396	NLBNPES1B5J1	BNPP MTS 22 CALL 0325	0,91	200.000	2
L1397	NLBNPES1BOP3	BNPP MTS 22 CALL 0625	1,11	200.000	2
L1398	NLBNPES1P7O1	BNPP MTS 24 CALL 0125	0,32	200.000	2
L1399	NLBNPES1OXH4	BNPP MTS 24 CALL 0325	0,5	200.000	2
L1400	NLBNPES18OM2	BNPP MTS 24 CALL 0625	0,69	200.000	2
L1401	NLBNPES1OVO4	BNPP MTS 26 CALL 0325	0,26	200.000	2
L1402	NLBNPES1P6B0	BNPP MTS 26 CALL 0625	0,42	200.000	2
L1403	NLBNPES1FRP7	BNPP MTS 19 PUT 1224	0,19	200.000	2
L1404	NLBNPES18YB4	BNPP MTS 19 PUT 0325	0,35	200.000	2
L1405	NLBNPES1L9P8	BNPP MTS 19 PUT 0625	0,52	200.000	2
L1406	NLBNPES1LJJ5	BNPP MTS 20 PUT 0125	0,34	200.000	2
L1407	NLBNPES19ZL8	BNPP MTS 20 PUT 0325	0,48	200.000	2
L1408	NLBNPES1PMI2	BNPP MTS 20 PUT 0625	0,67	200.000	2
L1409	NLBNPES1TRJ1	BNPP MTS 22 PUT 0125	0,72	200.000	2
L1410	NLBNPES1X216	BNPP MTS 22 PUT 0325	0,86	200.000	2
L1411	NLBNPES1R9F3	BNPP AAPL 220 CALL 0325	1,03	500.000	2
L1412	NLBNPES1IAL6	BNPP AAPL 240 CALL 1224	0,3	500.000	2
L1413	NLBNPES1H9V2	BNPP AAPL 240 CALL 0325	0,54	500.000	2
L1414	NLBNPES1JJE0	BNPP AAPL 240 CALL 0625	0,74	500.000	2
L1415	NLBNPES1BDF7	BNPP AAPL 260 CALL 1224	0,09	500.000	2
L1416	NLBNPES1N3S3	BNPP AAPL 260 CALL 0325	0,24	500.000	2
L1417	NLBNPES1QIR9	BNPP AAPL 260 CALL 0625	0,41	500.000	2
L1418	NLBNPES1GI56	BNPP AAPL 200 PUT 0325	0,21	500.000	2
L1419	NLBNPES19048	BNPP AAPL 200 PUT 0625	0,3	500.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L1420	NLBNPES1YTP4	BNPP AAPL 220 PUT 1224	0,29	500.000	2
L1421	NLBNPES1CKV7	BNPP AAPL 220 PUT 0325	0,43	500.000	2
L1422	NLBNPES1VNZ2	BNPP AAPL 220 PUT 0625	0,55	500.000	2
L1423	NLBNPES1BDJ9	BNPP AAPL 240 PUT 1224	0,69	500.000	2
L1424	NLBNPES1KQC7	BNPP AMD 160 CALL 1224	1,28	200.000	2
L1425	NLBNPES1Y7Y9	BNPP AMD 160 CALL 0325	1,87	200.000	2
L1426	NLBNPES1YBX6	BNPP AMD 140 PUT 1224	0,61	200.000	2
L1427	NLBNPES1HT52	BNPP AMD 150 PUT 1224	0,93	200.000	2
L1428	NLBNPES1AZS5	BNPP AMD 150 PUT 0325	1,35	200.000	2
L1429	NLBNPES1KGC8	BNPP AMZN 200 CALL 0325	0,12	400.000	2
L1430	NLBNPES1UM94	BNPP AMZN 220 CALL 0325	0,06	400.000	2
L1431	NLBNPES1N6R8	BNPP AMZN 180 PUT 0325	0,09	400.000	2
L1432	NLBNPES1NOT0	BNPP GOOG 160 CALL 0325	2,92	400.000	2
L1433	NLBNPES1FFM9	BNPP GOOG 180 CALL 0325	1,35	400.000	2
L1434	NLBNPES1FFT4	BNPP GOOG 140 PUT 1224	0,32	400.000	2
L1435	NLBNPES1JIG7	BNPP GOOG 140 PUT 0325	0,66	400.000	2
L1436	NLBNPES1BJF4	BNPP GOOG 150 PUT 0325	1,09	400.000	2
L1437	NLBNPES1E877	BNPP GOOG 160 PUT 0325	1,72	400.000	2
L1438	NLBNPES1UKI6	BNPP MSFT 450 CALL 0325	2,46	50.000	2
L1439	NLBNPES1G7C7	BNPP MSFT 500 CALL 1224	0,32	50.000	2
L1440	NLBNPES1WVG3	BNPP MSFT 400 PUT 0325	1,04	50.000	2
L1441	NLBNPES19469	BNPP NFLX 700 CALL 0325	0,68	250.000	2
L1442	NLBNPES1ZLJ1	BNPP NFLX 800 CALL 1224	0,14	250.000	2
L1443	NLBNPES1JO22	BNPP NFLX 800 CALL 0325	0,32	250.000	2
L1444	NLBNPES1MZG5	BNPP NFLX 600 PUT 0325	0,21	250.000	2
L1445	NLBNPES1WIA3	BNPP NFLX 650 PUT 1224	0,2	250.000	2
L1446	NLBNPES1EBY6	BNPP NFLX 650 PUT 0325	0,33	250.000	2
L1447	NLBNPES1GPO2	BNPP NIKE 90 CALL 1224	0,45	200.000	2
L1448	NLBNPES1ZDR1	BNPP NIKE 90 CALL 0325	0,62	200.000	2
L1449	NLBNPES1SL08	BNPP NIKE 80 PUT 1224	0,27	200.000	2
L1450	NLBNPES1HB86	BNPP NIKE 80 PUT 0325	0,38	200.000	2
L1451	NLBNPES1ETU6	BNPP NVDA 110 CALL 1224	1,55	250.000	2
L1452	NLBNPES1YC50	BNPP NVDA 120 CALL 0325	1,57	250.000	2
L1453	NLBNPES1O8C5	BNPP NVDA 120 CALL 0625	1,94	250.000	2
L1454	NLBNPES1MZZ5	BNPP NVDA 130 CALL 0325	1,21	250.000	2
L1455	NLBNPES1IJH5	BNPP NVDA 130 CALL 0625	1,58	250.000	2
L1456	NLBNPES1GEZ2	BNPP NVDA 140 CALL 0325	0,93	250.000	2
L1457	NLBNPES1OU43	BNPP NVDA 140 CALL 0625	1,29	250.000	2
L1458	NLBNPES1OZZ1	BNPP NVDA 100 PUT 0325	0,68	250.000	2
L1459	NLBNPES1KAU3	BNPP NVDA 100 PUT 0625	0,91	250.000	2
L1460	NLBNPES1NLF5	BNPP NVDA 110 PUT 0325	1,02	250.000	2
L1461	NLBNPES1MTJ2	BNPP NVDA 110 PUT 0625	1,27	250.000	2
L1462	NLBNPES1TF47	BNPP NVDA 120 PUT 0325	1,45	250.000	2
L1463	NLBNPES1FBW7	BNPP PYPL 80 CALL 1224	0,45	200.000	2
L1464	NLBNPES1TSI1	BNPP PYPL 80 CALL 0325	0,69	200.000	2
L1465	NLBNPES1BD72	BNPP PYPL 90 CALL 1224	0,17	200.000	2
L1466	NLBNPES1YH63	BNPP PYPL 70 PUT 1224	0,21	200.000	2

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L1467	NLBNPES1B840	BNPP PYPL 75 PUT 1224	0,36	200.000	2
L1468	NLBNPES1DIV9	BNPP PYPL 75 PUT 0325	0,52	200.000	2
L1469	NLBNPES1TLX5	BNPP SQ 70 CALL 0325	0,8	200.000	2
L1470	NLBNPES1V2F2	BNPP SQ 75 CALL 1224	0,36	200.000	2
L1471	NLBNPES1TA34	BNPP TSLA 240 CALL 1124	1,16	100.000	2
L1472	NLBNPES1AUC0	BNPP TSLA 240 CALL 0125	1,54	100.000	2
L1473	NLBNPES1DE04	BNPP TSLA 240 CALL 0325	1,88	100.000	2
L1474	NLBNPES1Y2A0	BNPP TSLA 260 CALL 1124	0,78	100.000	2
L1475	NLBNPES1NBL4	BNPP TSLA 260 CALL 0125	1,16	100.000	2
L1476	NLBNPES1P964	BNPP TSLA 260 CALL 0325	1,51	100.000	2
L1477	NLBNPES1UC39	BNPP TSLA 260 CALL 0625	1,92	100.000	2
L1478	NLBNPES1ESE2	BNPP TSLA 280 CALL 1224	0,71	100.000	2
L1479	NLBNPES1BF54	BNPP TSLA 280 CALL 0325	1,21	100.000	2
L1480	NLBNPES1WBQ4	BNPP TSLA 280 CALL 0625	1,61	100.000	2
L1481	NLBNPES1RY79	BNPP TSLA 200 PUT 1224	0,39	100.000	2
L1482	NLBNPES1CWY6	BNPP TSLA 200 PUT 0325	0,69	100.000	2
L1483	NLBNPES1W2N5	BNPP TSLA 200 PUT 0625	0,94	100.000	2
L1484	NLBNPES19QC6	BNPP TSLA 220 PUT 1124	0,51	100.000	2
L1485	NLBNPES1FWZ6	BNPP TSLA 220 PUT 0125	0,77	100.000	2
L1486	NLBNPES1C0Y0	BNPP TSLA 220 PUT 0325	1,02	100.000	2
L1487	NLBNPES1ND86	BNPP TSLA 220 PUT 0625	1,3	100.000	2
L1488	NLBNPES1H5L1	BNPP TSLA 240 PUT 1124	0,88	100.000	2
L1489	NLBNPES1Z5M7	BNPP TSLA 240 PUT 1224	1,05	100.000	2
L1490	NLBNPES1KMB8	BNPP TSLA 240 PUT 0125	1,17	100.000	2
L1491	NLBNPES1DKQ5	BNPP TSLA 240 PUT 0325	1,43	100.000	2
L1492	NLBNPES1GED9	BNPP TSLA 240 PUT 0625	1,73	100.000	2
L1493	NLBNPES1OM50	BNPP TSLA 260 PUT 1224	1,55	100.000	2
L1494	NLBNPES1P4H2	BNPP VISA 300 CALL 0325	0,52	200.000	2
L1495	NLBNPES1UP34	BNPP VISA 320 CALL 1224	0,07	200.000	2
L1496	NLBNPES1C9K0	BNPP VISA 280 PUT 1224	0,34	200.000	2
L1497	NLBNPES1X8L5	BNPP VISA 280 PUT 0325	0,5	200.000	2
L1498	NLBNPES1M425	BNPP DUSJP 145 CALL 0325	0,11	50.000	2
L1499	NLBNPES1I7T9	BNPP DUSJP 150 CALL 0325	0,05	50.000	2
L1500	NLBNPES1YN99	BNPP DUSJP 135 PUT 0325	0,17	50.000	2
L1501	NLBNPES1JL25	BNPP DUSJP 140 PUT 0325	0,3	50.000	2
L1502	NLBNPES1IEU9	BNPP DEUSD 1,125 CALL 0325	0,16	500.000	2
L1503	NLBNPES1D6Z3	BNPP DEUSD 1,125 CALL 0625	0,22	500.000	2
L1504	NLBNPES1NQ99	BNPP DEUSD 1,15 CALL 0325	0,08	500.000	2
L1505	NLBNPES1PFJ4	BNPP DEUSD 1,15 CALL 0625	0,12	500.000	2
L1506	NLBNPES1P3V5	BNPP DEUSD 1,175 CALL 0325	0,04	500.000	2
L1507	NLBNPES1YM25	BNPP DEUSD 1,175 CALL 0625	0,07	500.000	2
L1508	NLBNPES1DF94	BNPP DEUSD 1,2 CALL 1224	0,01	500.000	2
L1509	NLBNPES1ZUO2	BNPP DEUSD 1,2 CALL 0325	0,02	500.000	2
L1510	NLBNPES1TB58	BNPP DEUSD 1,2 CALL 0625	0,04	500.000	2
L1511	NLBNPES1ONU8	BNPP DEUSD 1,05 PUT 0325	0,02	500.000	2
L1512	NLBNPES1A5Q7	BNPP DEUSD 1,05 PUT 0625	0,04	500.000	2
L1513	NLBNPES1OOX0	BNPP DEUSD 1,075 PUT 0325	0,04	500.000	2

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SOCIEDAD DE BOLSAS

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Sensitivity: C2 Internal

Code	ISIN	Name	Premium	Volume	Type of Auction
L1514	NLBNPES1G3T0	BNPP DEUSD 1,075 PUT 0625	0,07	500.000	2
L1515	NLBNPES1TFC1	BNPP DEUSD 1,1 PUT 1224	0,05	500.000	2
L1516	NLBNPES1MJN5	BNPP DEUSD 1,1 PUT 0325	0,09	500.000	2
L1517	NLBNPES1A826	BNPP DEUSD 1,1 PUT 0625	0,12	500.000	2
L1518	NLBNPES1MSU1	BNPP BRENT 74 CALL 1024	2,29	50.000	2
L1519	NLBNPES18LW7	BNPP BRENT 74 CALL 0425	4,81	50.000	2
L1520	NLBNPES18Q35	BNPP BRENT 75 CALL 0425	4,4	50.000	2
L1521	NLBNPES1S7B5	BNPP BRENT 76 CALL 0425	4,02	50.000	2
L1522	NLBNPES1WTE2	BNPP BRENT 78 CALL 0425	3,34	50.000	2
L1523	NLBNPES1KTC1	BNPP BRENT 80 CALL 0425	2,74	50.000	2
L1524	NLBNPES1FI65	BNPP BRENT 82 CALL 0425	2,24	50.000	2
L1525	NLBNPES1DZ90	BNPP BRENT 68 PUT 0425	3,8	50.000	2
L1526	NLBNPES1IKO9	BNPP BRENT 70 PUT 0425	4,48	50.000	2
L1527	NLBNPES1Y6V7	BNPP BRENT 72 PUT 0425	5,25	50.000	2
L1528	NLBNPES1BVG7	BNPP BRENT 74 PUT 0425	6,11	50.000	2
L1529	NLBNPES1CYT2	BNPP BRENT 75 PUT 0425	6,58	50.000	2
L1530	NLBNPES1I5K2	BNPP BRENT 76 PUT 0425	7,08	50.000	2
L1531	NLBNPES1JJY8	BNPP BRENT 78 PUT 0425	8,13	50.000	2
L1532	NLBNPES1YW49	BNPP BRENT 80 PUT 0425	9,28	50.000	2
L1533	NLBNPES1USA6	BNPP BRENT 74 CALL 0125	3,77	50.000	2
L1534	NLBNPES1YAM1	BNPP BRENT 75 CALL 0125	3,37	50.000	2
L1535	NLBNPES1Y9N8	BNPP BRENT 76 CALL 0125	3,01	50.000	2
L1536	NLBNPES1SRU0	BNPP BRENT 78 CALL 0125	2,37	50.000	2
L1537	NLBNPES1SQ37	BNPP BRENT 80 CALL 0125	1,85	50.000	2
L1538	NLBNPES1OQK2	BNPP BRENT 68 PUT 0125	2,54	50.000	2
L1539	NLBNPES1D9L7	BNPP BRENT 70 PUT 0125	3,16	50.000	2
L1540	NLBNPES1HQP3	BNPP BRENT 72 PUT 0125	3,9	50.000	2
L1541	NLBNPES1BFO4	BNPP BRENT 74 PUT 0125	4,76	50.000	2
L1542	NLBNPES1VQI1	BNPP BRENT 75 PUT 0125	5,25	50.000	2
L1543	NLBNPES1V9I1	BNPP BRENT 76 PUT 0125	5,76	50.000	2
L1544	NLBNPES1QRS8	BNPP ORO 2600 CALL 0325	1,22	500.000	2
L1545	NLBNPES1SBF5	BNPP ORO 2600 CALL 0625	1,54	500.000	2
L1546	NLBNPES1UUA2	BNPP ORO 2700 CALL 0325	0,82	500.000	2
L1547	NLBNPES1RIK2	BNPP ORO 2700 CALL 0625	1,13	500.000	2
L1548	NLBNPES1HJI5	BNPP ORO 2800 CALL 1224	0,25	500.000	2
L1549	NLBNPES1TDP8	BNPP ORO 2800 CALL 0325	0,55	500.000	2
L1550	NLBNPES1L8I5	BNPP ORO 2800 CALL 0625	0,83	500.000	2
L1551	NLBNPES1HGE0	BNPP ORO 2900 CALL 1224	0,14	500.000	2
L1552	NLBNPES1FJN9	BNPP ORO 2900 CALL 0325	0,37	500.000	2
L1553	NLBNPES1EF51	BNPP ORO 2900 CALL 0625	0,61	500.000	2
L1554	NLBNPES1UE60	BNPP ORO 3000 CALL 1224	0,07	500.000	2
L1555	NLBNPES1MTF0	BNPP ORO 3000 CALL 0325	0,25	500.000	2
L1556	NLBNPES1SAJ9	BNPP ORO 3000 CALL 0625	0,46	500.000	2
L1557	NLBNPES1EWF1	BNPP ORO 3100 CALL 1224	0,04	500.000	2
L1558	NLBNPES1L5F7	BNPP ORO 3100 CALL 0325	0,18	500.000	2
L1559	NLBNPES1E6S7	BNPP ORO 3100 CALL 0625	0,35	500.000	2
L1560	NLBNPES1HD27	BNPP ORO 2100 PUT 0325	0,01	500.000	2

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Sensitivity: C2 Internal

Code	ISIN		Name				Premium	Volume	Type of Auction
L1561	NLBNPES1OU35	BNPP	ORO	2100	PUT	0625	0,04	500.000	2
L1562	NLBNPES1I8W1	BNPP	ORO	2200	PUT	0325	0,04	500.000	2
L1563	NLBNPES1OX40	BNPP	ORO	2200	PUT	0625	0,07	500.000	2
L1564	NLBNPES1K4V8	BNPP	ORO	2300	PUT	1224	0,03	500.000	2
L1565	NLBNPES1SZJ6	BNPP	ORO	2300	PUT	0325	0,08	500.000	2
L1566	NLBNPES1W8I2	BNPP	ORO	2300	PUT	0625	0,15	500.000	2
L1567	NLBNPES18P77	BNPP	ORO	2400	PUT	1224	0,09	500.000	2
L1568	NLBNPES1VRS8	BNPP	ORO	2400	PUT	0325	0,18	500.000	2
L1569	NLBNPES1AH20	BNPP	ORO	2400	PUT	0625	0,28	500.000	2
L1570	NLBNPES199Y0	BNPP	ORO	2500	PUT	1224	0,24	500.000	2
L1571	NLBNPES1AP46	BNPP	ORO	2500	PUT	0325	0,38	500.000	2
L1572	NLBNPES1ZTR7	BNPP	ORO	2500	PUT	0625	0,49	500.000	2
L1573	NLBNPES1MIC0	BNPP	PLATA	32	CALL	0325	2,24	100.000	2
L1574	NLBNPES1LUT1	BNPP	PLATA	32	CALL	0625	2,85	100.000	2
L1575	NLBNPES1GNX8	BNPP	PLATA	34	CALL	0325	1,65	100.000	2
L1576	NLBNPES19E87	BNPP	PLATA	34	CALL	0625	2,24	100.000	2
L1577	NLBNPES1ACG9	BNPP	PLATA	36	CALL	1224	0,63	100.000	2
L1578	NLBNPES1YCB0	BNPP	PLATA	36	CALL	0325	1,24	100.000	2
L1579	NLBNPES1MX42	BNPP	PLATA	36	CALL	0625	1,79	100.000	2
L1580	NLBNPES1CUR4	BNPP	PLATA	26	PUT	0325	0,38	100.000	2
L1581	NLBNPES19W85	BNPP	PLATA	26	PUT	0625	0,6	100.000	2
L1582	NLBNPES1LTQ9	BNPP	PLATA	28	PUT	0325	0,77	100.000	2
L1583	NLBNPES1BAS6	BNPP	PLATA	28	PUT	0625	1,08	100.000	2
L1584	NLBNPES1E679	BNPP	PLATA	30	PUT	1224	0,99	100.000	2
L1585	NLBNPES1N8J1	BNPP	PLATA	30	PUT	0325	1,42	100.000	2
L1586	NLBNPES1CVK7	BNPP	PLATA	30	PUT	0625	1,77	100.000	2

Madrid, October 1st, 2024

Trading and Supervisory Committee
COORDINATOR

Sgn: Nuria Álvarez Yubero

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