

## Operating Instruction nº 40/2024

### 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 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 |
|-------|--------------|------|-------|-------|------|------|---------|--------|-----------------|
| 59131 | NLBNPES1N9Z5 | BNPP | IBX35 | 8400  | CALL | 1224 | 3,38    | 750000 | 2               |
| 59132 | NLBNPES19X19 | BNPP | IBX35 | 8800  | CALL | 1224 | 2,98    | 750000 | 2               |
| 59133 | NLBNPES1IC43 | BNPP | IBX35 | 9200  | CALL | 1224 | 2,58    | 750000 | 2               |
| 59134 | NLBNPES1J2K8 | BNPP | IBX35 | 9600  | CALL | 1224 | 2,18    | 750000 | 2               |
| 59135 | NLBNPES1G8Z6 | BNPP | IBX35 | 9800  | CALL | 1224 | 1,98    | 750000 | 2               |
| 59136 | NLBNPES1HJ47 | BNPP | IBX35 | 10000 | CALL | 1224 | 1,78    | 750000 | 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 |
|-------|--------------|----------------------------|---------|--------|-----------------|
| 59137 | NLBNPES1PAC0 | BNPP IBX35 10200 CALL 1224 | 1,58    | 750000 | 2               |
| 59138 | NLBNPES1C3K3 | BNPP IBX35 10400 CALL 1224 | 1,38    | 750000 | 2               |
| 59139 | NLBNPES1Y4S8 | BNPP IBX35 10600 CALL 1224 | 1,18    | 750000 | 2               |
| 59140 | NLBNPES1K700 | BNPP IBX35 10800 CALL 1224 | 0,98    | 750000 | 2               |
| 59141 | NLBNPES1EAD2 | BNPP IBX35 11000 CALL 1224 | 0,78    | 750000 | 2               |
| 59142 | NLBNPES1VF76 | BNPP IBX35 11200 CALL 1224 | 0,58    | 750000 | 2               |
| 59143 | NLBNPES1K1L5 | BNPP IBX35 11400 CALL 1224 | 0,38    | 750000 | 2               |
| 59144 | NLBNPES1ZAH8 | BNPP IBX35 11600 CALL 1224 | 0,18    | 750000 | 2               |
| 59145 | NLBNPES1HMU4 | BNPP IBX35 12000 PUT 1224  | 0,22    | 750000 | 2               |
| 59146 | NLBNPES1G4Q4 | BNPP IBX35 12200 PUT 1224  | 0,42    | 750000 | 2               |
| 59147 | NLBNPES1Y5Y3 | BNPP IBX35 12400 PUT 1224  | 0,62    | 750000 | 2               |
| 59148 | NLBNPES1B949 | BNPP IBX35 12600 PUT 1224  | 0,82    | 750000 | 2               |
| 59149 | NLBNPES1B4F2 | BNPP IBX35 12800 PUT 1224  | 1,02    | 750000 | 2               |
| 59150 | NLBNPES1OPK4 | BNPP IBX35 13000 PUT 1224  | 1,22    | 750000 | 2               |
| 59151 | NLBNPES1BWL5 | BNPP IBX35 13200 PUT 1224  | 1,42    | 750000 | 2               |
| 59152 | NLBNPES1WPE0 | BNPP IBX35 13400 PUT 1224  | 1,62    | 750000 | 2               |
| 59153 | NLBNPES1W317 | BNPP IBX35 13600 PUT 1224  | 1,82    | 750000 | 2               |
| 59154 | NLBNPES1A1D4 | BNPP IBX35 13800 PUT 1224  | 2,02    | 750000 | 2               |
| 59155 | NLBNPES1OMF1 | BNPP IBX35 14000 PUT 1224  | 2,22    | 750000 | 2               |
| 59156 | NLBNPES1TLB1 | BNPP IBX35 14400 PUT 1224  | 2,62    | 750000 | 2               |
| 59157 | NLBNPES1VJL0 | BNPP IBX35 14800 PUT 1224  | 3,02    | 750000 | 2               |
| 59158 | NLBNPES1T164 | BNPP IBX35 15200 PUT 1224  | 3,42    | 750000 | 2               |
| 59159 | NLBNPES1N6I7 | BNPP DAX 13500 CALL 1224   | 5,5     | 500000 | 2               |
| 59160 | NLBNPES1DS99 | BNPP DAX 14000 CALL 1224   | 5       | 500000 | 2               |
| 59161 | NLBNPES1R1M6 | BNPP DAX 14500 CALL 1224   | 4,5     | 500000 | 2               |
| 59162 | NLBNPES1CBE2 | BNPP DAX 15000 CALL 1224   | 4       | 500000 | 2               |
| 59163 | NLBNPES1Y4Y6 | BNPP DAX 15500 CALL 1224   | 3,5     | 500000 | 2               |
| 59164 | NLBNPES1MVN0 | BNPP DAX 16000 CALL 1224   | 3       | 500000 | 2               |
| 59165 | NLBNPES1Y9U3 | BNPP DAX 16500 CALL 1224   | 2,5     | 500000 | 2               |
| 59166 | NLBNPES1D2S7 | BNPP DAX 17000 CALL 1224   | 2       | 500000 | 2               |
| 59167 | NLBNPES1IOO1 | BNPP DAX 17500 CALL 1224   | 1,5     | 500000 | 2               |
| 59168 | NLBNPES1EZK4 | BNPP DAX 18000 CALL 1224   | 1       | 500000 | 2               |
| 59169 | NLBNPES1Y3X0 | BNPP DAX 18500 CALL 1224   | 0,5     | 500000 | 2               |
| 59170 | NLBNPES1PS12 | BNPP DAX 19500 PUT 1224    | 0,5     | 500000 | 2               |
| 59171 | NLBNPES1WYC6 | BNPP DAX 20000 PUT 1224    | 1       | 500000 | 2               |
| 59172 | NLBNPES1P8J9 | BNPP DAX 20500 PUT 1224    | 1,5     | 500000 | 2               |
| 59173 | NLBNPES1E3C8 | BNPP DAX 21000 PUT 1224    | 2       | 500000 | 2               |
| 59174 | NLBNPES1SQR8 | BNPP DAX 21500 PUT 1224    | 2,5     | 500000 | 2               |
| 59175 | NLBNPES1CTD6 | BNPP DAX 22000 PUT 1224    | 3       | 500000 | 2               |

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Sensitivity: C2 Internal

| Code  | ISIN         | Name                      | Premium | Volume | Type of Auction |
|-------|--------------|---------------------------|---------|--------|-----------------|
| 59176 | NLBNPES191L4 | BNPP DAX 22500 PUT 1224   | 3,5     | 500000 | 2               |
| 59177 | NLBNPES1G1N7 | BNPP DAX 23000 PUT 1224   | 4       | 500000 | 2               |
| 59178 | NLBNPES1RND7 | BNPP DAX 23500 PUT 1224   | 4,5     | 500000 | 2               |
| 59179 | NLBNPES1QMT7 | BNPP DAX 24000 PUT 1224   | 5       | 500000 | 2               |
| 59180 | NLBNPES19NC3 | BNPP DAX 24500 PUT 1224   | 5,5     | 500000 | 2               |
| 59181 | NLBNPES19GV7 | BNPP NDX1 14000 CALL 1224 | 52,03   | 500000 | 2               |
| 59182 | NLBNPES1QI96 | BNPP NDX1 14500 CALL 1224 | 47,56   | 500000 | 2               |
| 59183 | NLBNPES1CXM9 | BNPP NDX1 15000 CALL 1224 | 43,08   | 500000 | 2               |
| 59184 | NLBNPES1OBF4 | BNPP NDX1 15500 CALL 1224 | 38,61   | 500000 | 2               |
| 59185 | NLBNPES1P2D5 | BNPP NDX1 16000 CALL 1224 | 34,13   | 500000 | 2               |
| 59186 | NLBNPES18V04 | BNPP NDX1 16500 CALL 1224 | 29,65   | 500000 | 2               |
| 59187 | NLBNPES1SCN7 | BNPP NDX1 17000 CALL 1224 | 25,18   | 500000 | 2               |
| 59188 | NLBNPES1D6J7 | BNPP NDX1 18000 CALL 1224 | 16,23   | 500000 | 2               |
| 59189 | NLBNPES1KNG5 | BNPP NDX1 18500 CALL 1224 | 11,75   | 500000 | 2               |
| 59190 | NLBNPES1DS24 | BNPP NDX1 19000 CALL 1224 | 7,28    | 500000 | 2               |
| 59191 | NLBNPES1XWI5 | BNPP NDX1 19500 CALL 1224 | 2,8     | 500000 | 2               |
| 59192 | NLBNPES1ZWW1 | BNPP NDX1 20500 PUT 1224  | 6,15    | 500000 | 2               |
| 59193 | NLBNPES1PQS2 | BNPP NDX1 21000 PUT 1224  | 10,63   | 500000 | 2               |
| 59194 | NLBNPES19733 | BNPP NDX1 21500 PUT 1224  | 15,1    | 500000 | 2               |
| 59195 | NLBNPES1O2N5 | BNPP NDX1 22000 PUT 1224  | 19,58   | 500000 | 2               |
| 59196 | NLBNPES19NM2 | BNPP NDX1 22500 PUT 1224  | 24,05   | 500000 | 2               |
| 59197 | NLBNPES1TME3 | BNPP NDX1 23000 PUT 1224  | 28,53   | 500000 | 2               |
| 59198 | NLBNPES18O29 | BNPP NDX1 23500 PUT 1224  | 33      | 500000 | 2               |
| 59199 | NLBNPES1U5D1 | BNPP NDX1 24000 PUT 1224  | 37,48   | 500000 | 2               |
| 59200 | NLBNPES1N9W2 | BNPP NDX1 24500 PUT 1224  | 41,96   | 500000 | 2               |
| 59201 | NLBNPES1VX33 | BNPP NDX1 25000 PUT 1224  | 46,43   | 500000 | 2               |
| 59202 | NLBNPES1C764 | BNPP NDX1 25500 PUT 1224  | 50,91   | 500000 | 2               |

Madrid, October 1st, 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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