



BOLSA DE MADRID

Sociedad Rectora de la Bolsa de Valores de Madrid, S.A. Sociedad Unipersonal

## SOCIEDAD RECTORA DE LA BOLSA DE VALORES DE MADRID

### AVISO

#### ADMISION A NEGOCIACION DE 245 EMISIONES DE WARRANTS REALIZADAS EL 28 DE MAYO DE 2021 POR SOCIÉTÉ GÉNÉRALE EFFEKTEN GMBH

De conformidad con lo establecido en el Código de Comercio, el artículo 76 del texto refundido de la Ley del Mercado de Valores, el artículo 12 del Real Decreto 1464/2018, de 21 de diciembre y el Reglamento de la Bolsa de Valores de Madrid se ha acordado admitir a negociación en esta Bolsa, con efectos a partir del día 2 de junio de 2021, inclusive, los siguientes valores emitidos por SOCIETE GENERALE EFFEKTEN GMBH:

**245 emisiones de warrants realizadas el 28 de mayo de 2021, al amparo del Programa de Emisión de Warrants registrado por el supervisor alemán Bundesanstalt für Finanzdienst-leistungsaufsicht, con fecha 15 de diciembre de 2020, con las siguientes características:**

CODIGOS: 245 warrants del J1427 al J1671, ambos inclusive

| Subyacente / Underlying Asset | Tipo / Type | Precio de Ejercicio / Strike | Moneda Ejercicio / Strike Currency | Fecha pago / Payment Date | Fecha de Ejercicio* / Exercise Date* | Nº warrants | Ratio | Prima / Premium (EUR) | ISIN         |
|-------------------------------|-------------|------------------------------|------------------------------------|---------------------------|--------------------------------------|-------------|-------|-----------------------|--------------|
| Acciona S.A.                  | CALL        | 165.00                       | EUR                                | 28.05.2021                | 17.09.2021                           | 500,000     | 0.10  | 0.23                  | DE000SF0RJH2 |
| Acciona S.A.                  | CALL        | 140.00                       | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.10  | 1.20                  | DE000SF0RJJ8 |
| Acciona S.A.                  | CALL        | 150.00                       | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.10  | 0.82                  | DE000SF0RJK6 |
| Acciona S.A.                  | CALL        | 160.00                       | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.10  | 0.55                  | DE000SF0RJL4 |
| Acciona S.A.                  | PUT         | 120.00                       | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.10  | 0.80                  | DE000SF0RJM2 |
| Acciona S.A.                  | PUT         | 130.00                       | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.10  | 1.20                  | DE000SF0RJN0 |
| Acciona S.A.                  | CALL        | 135.00                       | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.10  | 1.69                  | DE000SF0RJP5 |
| Acciona S.A.                  | CALL        | 145.00                       | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.10  | 1.25                  | DE000SF0RJQ3 |
| Acciona S.A.                  | CALL        | 155.00                       | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.10  | 0.91                  | DE000SF0RJR1 |
| Acciona S.A.                  | CALL        | 165.00                       | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.10  | 0.65                  | DE000SF0RJS9 |
| Acciona S.A.                  | CALL        | 175.00                       | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.10  | 0.45                  | DE000SF0RJT7 |
| ACERINOX, S.A.                | CALL        | 13.00                        | EUR                                | 28.05.2021                | 17.09.2021                           | 500,000     | 0.50  | 0.16                  | DE000SF0RJU5 |
| ACERINOX, S.A.                | CALL        | 15.00                        | EUR                                | 28.05.2021                | 17.09.2021                           | 500,000     | 0.50  | 0.05                  | DE000SF0RJV3 |
| ACERINOX, S.A.                | PUT         | 9.00                         | EUR                                | 28.05.2021                | 17.09.2021                           | 500,000     | 0.50  | 0.13                  | DE000SF0RJW1 |
| ACERINOX, S.A.                | CALL        | 12.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.50  | 0.47                  | DE000SF0RJX9 |
| ACERINOX, S.A.                | CALL        | 14.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.50  | 0.19                  | DE000SF0RJJ7 |
| ACERINOX, S.A.                | CALL        | 13.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.50  | 0.42                  | DE000SF0RJZ4 |
| ACERINOX, S.A.                | CALL        | 15.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.50  | 0.20                  | DE000SF0RJO6 |
| ACERINOX, S.A.                | PUT         | 9.00                         | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.50  | 0.34                  | DE000SF0RJ14 |
| ACERINOX, S.A.                | CALL        | 12.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 0.50  | 0.71                  | DE000SF0RJ22 |
| ACERINOX, S.A.                | CALL        | 14.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 0.50  | 0.38                  | DE000SF0RJ30 |
| Aena SME S.A.                 | CALL        | 150.00                       | EUR                                | 28.05.2021                | 17.09.2021                           | 300,000     | 0.05  | 0.37                  | DE000SF0RJ48 |
| Aena SME S.A.                 | CALL        | 170.00                       | EUR                                | 28.05.2021                | 17.09.2021                           | 300,000     | 0.05  | 0.09                  | DE000SF0RJ55 |



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|---------------------------------------|-------------|------------------------------|------------------------------------|---------------------------|--------------------------------------|-------------|-------|-----------------------|--------------|
| Aena SME S.A.                         | CALL        | 160.00                       | EUR                                | 28.05.2021                | 17.12.2021                           | 300,000     | 0.05  | 0.35                  | DE000SF0RJ63 |
| Aena SME S.A.                         | PUT         | 120.00                       | EUR                                | 28.05.2021                | 17.12.2021                           | 300,000     | 0.05  | 0.29                  | DE000SF0RJ71 |
| Amadeus IT Holding, S.A.              | CALL        | 72.50                        | EUR                                | 28.05.2021                | 17.09.2021                           | 500,000     | 0.20  | 0.35                  | DE000SF0RJ89 |
| Amadeus IT Holding, S.A.              | CALL        | 70.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.20  | 0.72                  | DE000SF0RJ97 |
| Amadeus IT Holding, S.A.              | PUT         | 50.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.20  | 0.57                  | DE000SF0RKA5 |
| Amadeus IT Holding, S.A.              | CALL        | 62.50                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.20  | 1.47                  | DE000SF0RKB3 |
| Amadeus IT Holding, S.A.              | CALL        | 67.50                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.20  | 1.09                  | DE000SF0RKC1 |
| Amadeus IT Holding, S.A.              | CALL        | 72.50                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.20  | 0.80                  | DE000SF0RKD9 |
| Amadeus IT Holding, S.A.              | CALL        | 60.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 0.20  | 1.95                  | DE000SF0RKE7 |
| Amadeus IT Holding, S.A.              | CALL        | 65.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 0.20  | 1.53                  | DE000SF0RKF4 |
| Amadeus IT Holding, S.A.              | CALL        | 70.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 0.20  | 1.19                  | DE000SF0RKG2 |
| Amadeus IT Holding, S.A.              | CALL        | 75.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 0.20  | 0.92                  | DE000SF0RKH0 |
| Banco Santander S.A.                  | CALL        | 4.00                         | EUR                                | 28.05.2021                | 17.09.2021                           | 1,000,000   | 0.50  | 0.05                  | DE000SF0RKJ6 |
| Banco Santander S.A.                  | PUT         | 3.50                         | EUR                                | 28.05.2021                | 17.09.2021                           | 1,000,000   | 0.50  | 0.18                  | DE000SF0RKK4 |
| Banco Santander S.A.                  | CALL        | 4.00                         | EUR                                | 28.05.2021                | 18.03.2022                           | 1,000,000   | 0.50  | 0.10                  | DE000SF0RKL2 |
| Banco Santander S.A.                  | PUT         | 3.50                         | EUR                                | 28.05.2021                | 18.03.2022                           | 1,000,000   | 0.50  | 0.27                  | DE000SF0RKM0 |
| Banco Santander S.A.                  | CALL        | 3.50                         | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.50  | 0.20                  | DE000SF0RKN8 |
| Banco Santander S.A.                  | CALL        | 4.00                         | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.50  | 0.11                  | DE000SF0RKP3 |
| Banco Santander S.A.                  | PUT         | 3.50                         | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.50  | 0.32                  | DE000SF0RKQ1 |
| Banco Santander S.A.                  | CALL        | 3.50                         | EUR                                | 28.05.2021                | 16.09.2022                           | 1,000,000   | 0.50  | 0.22                  | DE000SF0RKR9 |
| Banco Santander S.A.                  | CALL        | 4.00                         | EUR                                | 28.05.2021                | 16.09.2022                           | 1,000,000   | 0.50  | 0.14                  | DE000SF0RKS7 |
| Banco Santander S.A.                  | PUT         | 3.50                         | EUR                                | 28.05.2021                | 16.09.2022                           | 1,000,000   | 0.50  | 0.35                  | DE000SF0RKT5 |
| Banco Santander S.A.                  | CALL        | 3.00                         | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 0.50  | 0.36                  | DE000SF0RKU3 |
| Banco Santander S.A.                  | CALL        | 4.00                         | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 0.50  | 0.15                  | DE000SF0RKV1 |
| Banco Santander S.A.                  | PUT         | 3.00                         | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 0.50  | 0.25                  | DE000SF0RKW9 |
| Banco Santander S.A.                  | PUT         | 3.50                         | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 0.50  | 0.38                  | DE000SF0RKX7 |
| Bankinter, S.A.                       | CALL        | 5.00                         | EUR                                | 28.05.2021                | 17.09.2021                           | 500,000     | 0.50  | 0.11                  | DE000SF0RKY5 |
| Bankinter, S.A.                       | CALL        | 5.50                         | EUR                                | 28.05.2021                | 17.09.2021                           | 500,000     | 0.50  | 0.06                  | DE000SF0RKZ2 |
| Bankinter, S.A.                       | CALL        | 5.00                         | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.50  | 0.17                  | DE000SF0RK03 |
| Bankinter, S.A.                       | CALL        | 5.50                         | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.50  | 0.10                  | DE000SF0RK11 |
| Bankinter, S.A.                       | PUT         | 4.00                         | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.50  | 0.11                  | DE000SF0RK29 |
| Bankinter, S.A.                       | CALL        | 5.00                         | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.50  | 0.21                  | DE000SF0RK37 |
| Bankinter, S.A.                       | CALL        | 5.50                         | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.50  | 0.13                  | DE000SF0RK45 |
| Banco Bilbao Vizcaya Argentaria, S.A. | CALL        | 6.00                         | EUR                                | 28.05.2021                | 17.09.2021                           | 1,000,000   | 0.50  | 0.08                  | DE000SF0RKS2 |
| Banco Bilbao Vizcaya Argentaria, S.A. | PUT         | 5.00                         | EUR                                | 28.05.2021                | 17.09.2021                           | 1,000,000   | 0.50  | 0.19                  | DE000SF0RK60 |
| Banco Bilbao Vizcaya Argentaria, S.A. | PUT         | 5.50                         | EUR                                | 28.05.2021                | 17.09.2021                           | 1,000,000   | 0.50  | 0.33                  | DE000SF0RK78 |
| Banco Bilbao Vizcaya Argentaria, S.A. | CALL        | 6.00                         | EUR                                | 28.05.2021                | 18.03.2022                           | 1,000,000   | 0.50  | 0.16                  | DE000SF0RK86 |
| Banco Bilbao Vizcaya Argentaria, S.A. | PUT         | 5.00                         | EUR                                | 28.05.2021                | 18.03.2022                           | 1,000,000   | 0.50  | 0.33                  | DE000SF0RK94 |
| Banco Bilbao Vizcaya Argentaria, S.A. | PUT         | 5.50                         | EUR                                | 28.05.2021                | 18.03.2022                           | 1,000,000   | 0.50  | 0.47                  | DE000SF0RLA3 |
| Banco Bilbao Vizcaya Argentaria, S.A. | CALL        | 5.50                         | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.50  | 0.27                  | DE000SF0RLB1 |
| Banco Bilbao Vizcaya Argentaria, S.A. | CALL        | 6.00                         | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.50  | 0.19                  | DE000SF0RLC9 |



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| Subyacente / Underlying Asset         | Tipo / Type | Precio de Ejercicio / Strike | Moneda Ejercicio / Strike Currency | Fecha pago / Payment Date | Fecha de Ejercicio* / Exercise Date* | Nº warrants | Ratio | Prima / Premium (EUR) | ISIN         |
|---------------------------------------|-------------|------------------------------|------------------------------------|---------------------------|--------------------------------------|-------------|-------|-----------------------|--------------|
| Banco Bilbao Vizcaya Argentaria, S.A. | PUT         | 5.00                         | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.50  | 0.40                  | DE000SFORLD7 |
| Banco Bilbao Vizcaya Argentaria, S.A. | PUT         | 5.50                         | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.50  | 0.55                  | DE000SFORLE5 |
| Banco Bilbao Vizcaya Argentaria, S.A. | CALL        | 5.50                         | EUR                                | 28.05.2021                | 16.09.2022                           | 1,000,000   | 0.50  | 0.30                  | DE000SFORLF2 |
| Banco Bilbao Vizcaya Argentaria, S.A. | CALL        | 6.00                         | EUR                                | 28.05.2021                | 16.09.2022                           | 1,000,000   | 0.50  | 0.23                  | DE000SFORLGO |
| Banco Bilbao Vizcaya Argentaria, S.A. | PUT         | 5.00                         | EUR                                | 28.05.2021                | 16.09.2022                           | 1,000,000   | 0.50  | 0.44                  | DE000SFORLH8 |
| Banco Bilbao Vizcaya Argentaria, S.A. | PUT         | 5.50                         | EUR                                | 28.05.2021                | 16.09.2022                           | 1,000,000   | 0.50  | 0.59                  | DE000SFORLJ4 |
| Banco Bilbao Vizcaya Argentaria, S.A. | CALL        | 5.00                         | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 0.50  | 0.43                  | DE000SFORLK2 |
| Banco Bilbao Vizcaya Argentaria, S.A. | CALL        | 6.00                         | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 0.50  | 0.25                  | DE000SFORLLO |
| Banco Bilbao Vizcaya Argentaria, S.A. | PUT         | 4.50                         | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 0.50  | 0.37                  | DE000SFORLM8 |
| Banco Bilbao Vizcaya Argentaria, S.A. | PUT         | 5.00                         | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 0.50  | 0.49                  | DE000SFORLN6 |
| Banco Bilbao Vizcaya Argentaria, S.A. | PUT         | 5.50                         | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 0.50  | 0.64                  | DE000SFORLP1 |
| CaixaBank, S.A.                       | CALL        | 3.00                         | EUR                                | 28.05.2021                | 17.09.2021                           | 500,000     | 1.00  | 0.17                  | DE000SFORLQ9 |
| CaixaBank, S.A.                       | CALL        | 3.50                         | EUR                                | 28.05.2021                | 17.09.2021                           | 500,000     | 1.00  | 0.05                  | DE000SFORLR7 |
| CaixaBank, S.A.                       | CALL        | 3.00                         | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 1.00  | 0.26                  | DE000SFORLS5 |
| CaixaBank, S.A.                       | CALL        | 3.50                         | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 1.00  | 0.13                  | DE000SFORLT3 |
| CaixaBank, S.A.                       | PUT         | 2.00                         | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 1.00  | 0.08                  | DE000SFORLU1 |
| CaixaBank, S.A.                       | PUT         | 3.00                         | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 1.00  | 0.46                  | DE000SFORLV9 |
| CaixaBank, S.A.                       | CALL        | 3.00                         | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 1.00  | 0.34                  | DE000SFORLW7 |
| CaixaBank, S.A.                       | CALL        | 3.50                         | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 1.00  | 0.19                  | DE000SFORLX5 |
| CaixaBank, S.A.                       | CALL        | 3.00                         | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 1.00  | 0.38                  | DE000SFORLY3 |
| CaixaBank, S.A.                       | CALL        | 3.50                         | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 1.00  | 0.22                  | DE000SFORLZ0 |
| CaixaBank, S.A.                       | PUT         | 2.00                         | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 1.00  | 0.18                  | DE000SFORLO2 |
| CaixaBank, S.A.                       | PUT         | 3.00                         | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 1.00  | 0.61                  | DE000SFORL10 |
| CaixaBank, S.A.                       | CALL        | 3.00                         | EUR                                | 28.05.2021                | 16.09.2022                           | 500,000     | 1.00  | 0.44                  | DE000SFORL28 |
| CaixaBank, S.A.                       | CALL        | 3.50                         | EUR                                | 28.05.2021                | 16.09.2022                           | 500,000     | 1.00  | 0.28                  | DE000SFORL36 |
| CaixaBank, S.A.                       | CALL        | 3.00                         | EUR                                | 28.05.2021                | 16.12.2022                           | 500,000     | 1.00  | 0.49                  | DE000SFORL44 |
| CaixaBank, S.A.                       | CALL        | 3.50                         | EUR                                | 28.05.2021                | 16.12.2022                           | 500,000     | 1.00  | 0.32                  | DE000SFORL51 |
| Enagás, S.A.                          | PUT         | 16.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 350,000     | 0.20  | 0.13                  | DE000SFORL69 |
| Enagás, S.A.                          | CALL        | 21.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 350,000     | 0.20  | 0.10                  | DE000SFORL77 |
| Enagás, S.A.                          | CALL        | 20.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 350,000     | 0.20  | 0.20                  | DE000SFORL85 |
| Enagás, S.A.                          | CALL        | 22.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 350,000     | 0.20  | 0.10                  | DE000SFORL93 |
| Enagás, S.A.                          | PUT         | 16.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 350,000     | 0.20  | 0.24                  | DE000SFORMA1 |
| Endesa S.A.                           | PUT         | 20.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 350,000     | 0.50  | 0.43                  | DE000SFORMB9 |
| Endesa S.A.                           | CALL        | 25.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 350,000     | 0.50  | 0.35                  | DE000SFORMC7 |
| Endesa S.A.                           | CALL        | 27.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 350,000     | 0.50  | 0.16                  | DE000SFORMD5 |
| Ferrovial, S.A.                       | CALL        | 25.00                        | EUR                                | 28.05.2021                | 17.09.2021                           | 350,000     | 0.20  | 0.25                  | DE000SFORME3 |
| Ferrovial, S.A.                       | CALL        | 27.00                        | EUR                                | 28.05.2021                | 17.09.2021                           | 350,000     | 0.20  | 0.11                  | DE000SFORMF0 |
| Ferrovial, S.A.                       | CALL        | 29.00                        | EUR                                | 28.05.2021                | 17.09.2021                           | 350,000     | 0.20  | 0.05                  | DE000SFORMG8 |
| Ferrovial, S.A.                       | CALL        | 26.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 350,000     | 0.20  | 0.27                  | DE000SFORMH6 |
| Ferrovial, S.A.                       | CALL        | 28.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 350,000     | 0.20  | 0.15                  | DE000SFORMJ2 |
| Ferrovial, S.A.                       | PUT         | 22.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 350,000     | 0.20  | 0.28                  | DE000SFORMK0 |



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|----------------------------------|-------------|------------------------------|------------------------------------|---------------------------|--------------------------------------|-------------|-------|-----------------------|--------------|
| Ferrovial, S.A.                  | CALL        | 25.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 350,000     | 0.20  | 0.45                  | DE000SF0RML8 |
| Ferrovial, S.A.                  | CALL        | 27.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 350,000     | 0.20  | 0.29                  | DE000SF0RMM6 |
| Ferrovial, S.A.                  | CALL        | 29.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 350,000     | 0.20  | 0.19                  | DE000SF0RMN4 |
| Grifols, S.A.                    | CALL        | 30.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 1.00  | 0.38                  | DE000SF0RMP9 |
| Grifols, S.A.                    | PUT         | 20.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 1.00  | 1.28                  | DE000SF0RMQ7 |
| Grifols, S.A.                    | CALL        | 25.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 1.00  | 1.98                  | DE000SF0RMR5 |
| Grifols, S.A.                    | CALL        | 27.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 1.00  | 1.33                  | DE000SF0RMS3 |
| Grifols, S.A.                    | CALL        | 29.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 1.00  | 0.86                  | DE000SF0RMT1 |
| Ence Energía y Celulosa, S.A.    | CALL        | 3.50                         | EUR                                | 28.05.2021                | 17.09.2021                           | 400,000     | 0.50  | 0.23                  | DE000SF0RMU9 |
| Ence Energía y Celulosa, S.A.    | CALL        | 4.00                         | EUR                                | 28.05.2021                | 17.12.2021                           | 400,000     | 0.50  | 0.20                  | DE000SF0RMV7 |
| Ence Energía y Celulosa, S.A.    | CALL        | 3.50                         | EUR                                | 28.05.2021                | 18.03.2022                           | 400,000     | 0.50  | 0.35                  | DE000SF0RMW5 |
| IBERDROLA, S.A.                  | CALL        | 14.00                        | EUR                                | 28.05.2021                | 17.09.2021                           | 1,000,000   | 1.00  | 0.09                  | DE000SF0RMX3 |
| IBERDROLA, S.A.                  | CALL        | 14.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 1,000,000   | 1.00  | 0.09                  | DE000SF0RMY1 |
| IBERDROLA, S.A.                  | PUT         | 9.50                         | EUR                                | 28.05.2021                | 17.12.2021                           | 1,000,000   | 1.00  | 0.26                  | DE000SF0RMZ8 |
| IBERDROLA, S.A.                  | CALL        | 14.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 1,000,000   | 1.00  | 0.13                  | DE000SF0RMO1 |
| IBERDROLA, S.A.                  | CALL        | 14.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 1.00  | 0.22                  | DE000SF0RM19 |
| IBERDROLA, S.A.                  | PUT         | 9.00                         | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 1.00  | 0.38                  | DE000SF0RM27 |
| IBERDROLA, S.A.                  | PUT         | 9.50                         | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 1.00  | 0.49                  | DE000SF0RM35 |
| IBERDROLA, S.A.                  | CALL        | 13.50                        | EUR                                | 28.05.2021                | 16.09.2022                           | 1,000,000   | 1.00  | 0.34                  | DE000SF0RM43 |
| IBERDROLA, S.A.                  | CALL        | 14.00                        | EUR                                | 28.05.2021                | 16.09.2022                           | 1,000,000   | 1.00  | 0.26                  | DE000SF0RM50 |
| IBERDROLA, S.A.                  | CALL        | 10.50                        | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 1.00  | 1.53                  | DE000SF0RM68 |
| IBERDROLA, S.A.                  | CALL        | 11.00                        | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 1.00  | 1.25                  | DE000SF0RM76 |
| IBERDROLA, S.A.                  | CALL        | 11.50                        | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 1.00  | 1.01                  | DE000SF0RM84 |
| IBERDROLA, S.A.                  | CALL        | 12.00                        | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 1.00  | 0.81                  | DE000SF0RM92 |
| IBERDROLA, S.A.                  | CALL        | 12.50                        | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 1.00  | 0.65                  | DE000SF0RNA9 |
| IBERDROLA, S.A.                  | CALL        | 13.00                        | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 1.00  | 0.51                  | DE000SF0RNB7 |
| IBERDROLA, S.A.                  | CALL        | 13.50                        | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 1.00  | 0.41                  | DE000SF0RNC5 |
| IBERDROLA, S.A.                  | CALL        | 14.00                        | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 1.00  | 0.32                  | DE000SF0RND3 |
| Industria de Diseño Textil, S.A. | CALL        | 31.00                        | EUR                                | 28.05.2021                | 17.09.2021                           | 1,000,000   | 0.20  | 0.54                  | DE000SF0RNE1 |
| Industria de Diseño Textil, S.A. | PUT         | 29.00                        | EUR                                | 28.05.2021                | 17.09.2021                           | 1,000,000   | 0.20  | 0.20                  | DE000SF0RNF8 |
| Industria de Diseño Textil, S.A. | CALL        | 34.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 1,000,000   | 0.20  | 0.38                  | DE000SF0RNG6 |
| Industria de Diseño Textil, S.A. | CALL        | 36.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 1,000,000   | 0.20  | 0.25                  | DE000SF0RNH4 |
| Industria de Diseño Textil, S.A. | PUT         | 28.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 1,000,000   | 0.20  | 0.25                  | DE000SF0RNJ0 |
| Industria de Diseño Textil, S.A. | PUT         | 30.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 1,000,000   | 0.20  | 0.37                  | DE000SF0RNK8 |
| Industria de Diseño Textil, S.A. | CALL        | 33.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 1,000,000   | 0.20  | 0.56                  | DE000SF0RNL6 |
| Industria de Diseño Textil, S.A. | CALL        | 35.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 1,000,000   | 0.20  | 0.40                  | DE000SF0RNM4 |
| Industria de Diseño Textil, S.A. | CALL        | 37.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 1,000,000   | 0.20  | 0.28                  | DE000SF0RNN2 |
| Industria de Diseño Textil, S.A. | PUT         | 29.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 1,000,000   | 0.20  | 0.40                  | DE000SF0RNP7 |
| Industria de Diseño Textil, S.A. | CALL        | 34.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.20  | 0.55                  | DE000SF0RNQ5 |
| Industria de Diseño Textil, S.A. | CALL        | 36.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.20  | 0.40                  | DE000SF0RNR3 |
| Industria de Diseño Textil, S.A. | CALL        | 38.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.20  | 0.30                  | DE000SF0RNS1 |



## BOLSA DE MADRID

Sociedad Rectora de la Bolsa de Valores de Madrid, S.A. Sociedad Unipersonal

| Subyacente / Underlying Asset                   | Tipo / Type | Precio de Ejercicio / Strike | Moneda Ejercicio / Strike Currency | Fecha pago / Payment Date | Fecha de Ejercicio* / Exercise Date* | Nº warrants | Ratio | Prima / Premium (EUR) | ISIN         |
|---|-------------|------------------------------|------------------------------------|---------------------------|--------------------------------------|-------------|-------|-----------------------|--------------|
| Industria de Diseño Textil, S.A.                | PUT         | 28.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.20  | 0.43                  | DE000SF0RNT9 |
| Industria de Diseño Textil, S.A.                | PUT         | 30.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.20  | 0.58                  | DE000SF0RNU7 |
| INDRA SISTEMAS, S.A.                            | CALL        | 8.00                         | EUR                                | 28.05.2021                | 17.12.2021                           | 250,000     | 0.50  | 0.35                  | DE000SF0RNV5 |
| INDRA SISTEMAS, S.A.                            | PUT         | 6.00                         | EUR                                | 28.05.2021                | 17.12.2021                           | 250,000     | 0.50  | 0.24                  | DE000SF0RNW3 |
| INDRA SISTEMAS, S.A.                            | CALL        | 9.00                         | EUR                                | 28.05.2021                | 18.03.2022                           | 250,000     | 0.50  | 0.29                  | DE000SF0RNX1 |
| INMOBILIARIA COLONIAL, SOCIMI, S.A.             | CALL        | 9.00                         | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 1.00  | 0.64                  | DE000SF0RNY9 |
| INMOBILIARIA COLONIAL, SOCIMI, S.A.             | CALL        | 10.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 1.00  | 0.30                  | DE000SF0RNZ6 |
| INMOBILIARIA COLONIAL, SOCIMI, S.A.             | CALL        | 11.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 1.00  | 0.14                  | DE000SF0RN00 |
| INMOBILIARIA COLONIAL, SOCIMI, S.A.             | CALL        | 12.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 1.00  | 0.07                  | DE000SF0RN18 |
| INMOBILIARIA COLONIAL, SOCIMI, S.A.             | PUT         | 7.00                         | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 1.00  | 0.27                  | DE000SF0RN26 |
| International Consolidated Airlines Group, S.A. | CALL        | 2.50                         | EUR                                | 28.05.2021                | 17.09.2021                           | 750,000     | 1.00  | 0.23                  | DE000SF0RN34 |
| International Consolidated Airlines Group, S.A. | CALL        | 3.00                         | EUR                                | 28.05.2021                | 17.12.2021                           | 750,000     | 1.00  | 0.18                  | DE000SF0RN42 |
| International Consolidated Airlines Group, S.A. | CALL        | 2.50                         | EUR                                | 28.05.2021                | 18.03.2022                           | 750,000     | 1.00  | 0.41                  | DE000SF0RN59 |
| Mapfre, S.A.                                    | CALL        | 2.00                         | EUR                                | 28.05.2021                | 17.09.2021                           | 500,000     | 1.00  | 0.08                  | DE000SF0RN67 |
| Mapfre, S.A.                                    | CALL        | 2.00                         | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 1.00  | 0.12                  | DE000SF0RN75 |
| Mapfre, S.A.                                    | PUT         | 1.50                         | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 1.00  | 0.06                  | DE000SF0RN83 |
| Merlin Properties, SOCIMI, S.A.                 | PUT         | 8.00                         | EUR                                | 28.05.2021                | 17.12.2021                           | 250,000     | 0.50  | 0.32                  | DE000SF0RN91 |
| Naturgy Energy Group, S.A.                      | CALL        | 22.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.20  | 0.21                  | DE000SF0RPA4 |
| Naturgy Energy Group, S.A.                      | CALL        | 24.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.20  | 0.08                  | DE000SF0RPB2 |
| Naturgy Energy Group, S.A.                      | PUT         | 20.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.20  | 0.22                  | DE000SF0RPC0 |
| Naturgy Energy Group, S.A.                      | CALL        | 23.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.20  | 0.18                  | DE000SF0RPD8 |
| Naturgy Energy Group, S.A.                      | CALL        | 25.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.20  | 0.09                  | DE000SF0RPE6 |
| Red Eléctrica Corporación, S.A.                 | CALL        | 19.00                        | EUR                                | 28.05.2021                | 17.09.2021                           | 500,000     | 0.50  | 0.06                  | DE000SF0RPF3 |
| Red Eléctrica Corporación, S.A.                 | CALL        | 18.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.50  | 0.23                  | DE000SF0RPG1 |
| Red Eléctrica Corporación, S.A.                 | PUT         | 14.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.50  | 0.35                  | DE000SF0RPH9 |
| Red Eléctrica Corporación, S.A.                 | CALL        | 17.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.50  | 0.48                  | DE000SF0RPJ5 |
| Red Eléctrica Corporación, S.A.                 | CALL        | 19.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.50  | 0.23                  | DE000SF0RPK3 |
| Red Eléctrica Corporación, S.A.                 | CALL        | 18.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 0.50  | 0.39                  | DE000SF0RPL1 |
| Red Eléctrica Corporación, S.A.                 | PUT         | 14.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 0.50  | 0.61                  | DE000SF0RPM9 |
| REPSOL YPF, S.A.                                | CALL        | 12.50                        | EUR                                | 28.05.2021                | 17.09.2021                           | 1,000,000   | 0.50  | 0.13                  | DE000SF0RPN7 |
| REPSOL YPF, S.A.                                | CALL        | 13.50                        | EUR                                | 28.05.2021                | 17.09.2021                           | 1,000,000   | 0.50  | 0.08                  | DE000SF0RPP2 |
| REPSOL YPF, S.A.                                | PUT         | 9.50                         | EUR                                | 28.05.2021                | 17.09.2021                           | 1,000,000   | 0.50  | 0.19                  | DE000SF0RPQ0 |
| REPSOL YPF, S.A.                                | CALL        | 12.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 1,000,000   | 0.50  | 0.30                  | DE000SF0RPR8 |
| REPSOL YPF, S.A.                                | CALL        | 13.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 1,000,000   | 0.50  | 0.19                  | DE000SF0RPS6 |
| REPSOL YPF, S.A.                                | PUT         | 9.00                         | EUR                                | 28.05.2021                | 17.12.2021                           | 1,000,000   | 0.50  | 0.24                  | DE000SF0RPT4 |
| REPSOL YPF, S.A.                                | PUT         | 10.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 1,000,000   | 0.50  | 0.40                  | DE000SF0RPU2 |
| REPSOL YPF, S.A.                                | CALL        | 10.50                        | EUR                                | 28.05.2021                | 18.03.2022                           | 1,000,000   | 0.50  | 0.67                  | DE000SF0RPV0 |
| REPSOL YPF, S.A.                                | CALL        | 11.50                        | EUR                                | 28.05.2021                | 18.03.2022                           | 1,000,000   | 0.50  | 0.45                  | DE000SF0RPW8 |
| REPSOL YPF, S.A.                                | CALL        | 12.50                        | EUR                                | 28.05.2021                | 18.03.2022                           | 1,000,000   | 0.50  | 0.30                  | DE000SF0RPX6 |



## BOLSA DE MADRID

Sociedad Rectora de la Bolsa de Valores de Madrid, S.A. Sociedad Unipersonal

| Subyacente / Underlying Asset | Tipo / Type | Precio de Ejercicio / Strike | Moneda Ejercicio / Strike Currency | Fecha pago / Payment Date | Fecha de Ejercicio* / Exercise Date* | Nº warrants | Ratio | Prima / Premium (EUR) | ISIN         |
|-------------------------------|-------------|------------------------------|------------------------------------|---------------------------|--------------------------------------|-------------|-------|-----------------------|--------------|
| REPSOL YPF, S.A.              | CALL        | 13.50                        | EUR                                | 28.05.2021                | 18.03.2022                           | 1,000,000   | 0.50  | 0.20                  | DE000SFORPY4 |
| REPSOL YPF, S.A.              | PUT         | 9.50                         | EUR                                | 28.05.2021                | 18.03.2022                           | 1,000,000   | 0.50  | 0.45                  | DE000SFORPZ1 |
| REPSOL YPF, S.A.              | CALL        | 11.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.50  | 0.62                  | DE000SFORP08 |
| REPSOL YPF, S.A.              | CALL        | 12.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.50  | 0.45                  | DE000SFORP16 |
| REPSOL YPF, S.A.              | CALL        | 13.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.50  | 0.32                  | DE000SFORP24 |
| REPSOL YPF, S.A.              | PUT         | 9.00                         | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.50  | 0.45                  | DE000SFORP32 |
| REPSOL YPF, S.A.              | PUT         | 10.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.50  | 0.66                  | DE000SFORP40 |
| Telefónica S.A                | PUT         | 4.50                         | EUR                                | 28.05.2021                | 17.09.2021                           | 1,000,000   | 0.50  | 0.35                  | DE000SFORP57 |
| Telefónica S.A                | CALL        | 5.00                         | EUR                                | 28.05.2021                | 17.12.2021                           | 1,000,000   | 0.50  | 0.06                  | DE000SFORP65 |
| Telefónica S.A                | PUT         | 4.50                         | EUR                                | 28.05.2021                | 17.12.2021                           | 1,000,000   | 0.50  | 0.44                  | DE000SFORP73 |
| Telefónica S.A                | CALL        | 5.00                         | EUR                                | 28.05.2021                | 18.03.2022                           | 1,000,000   | 0.50  | 0.08                  | DE000SFORP81 |
| Telefónica S.A                | PUT         | 4.50                         | EUR                                | 28.05.2021                | 18.03.2022                           | 1,000,000   | 0.50  | 0.47                  | DE000SFORP99 |
| Telefónica S.A                | CALL        | 4.50                         | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.50  | 0.14                  | DE000SFORQA2 |
| Telefónica S.A                | CALL        | 5.00                         | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.50  | 0.09                  | DE000SFORQB0 |
| Telefónica S.A                | PUT         | 4.50                         | EUR                                | 28.05.2021                | 17.06.2022                           | 1,000,000   | 0.50  | 0.54                  | DE000SFORQC8 |
| Telefónica S.A                | CALL        | 4.50                         | EUR                                | 28.05.2021                | 16.09.2022                           | 1,000,000   | 0.50  | 0.16                  | DE000SFORQD6 |
| Telefónica S.A                | CALL        | 5.00                         | EUR                                | 28.05.2021                | 16.09.2022                           | 1,000,000   | 0.50  | 0.11                  | DE000SFORQE4 |
| Telefónica S.A                | PUT         | 4.50                         | EUR                                | 28.05.2021                | 16.09.2022                           | 1,000,000   | 0.50  | 0.58                  | DE000SFORQF1 |
| Telefónica S.A                | CALL        | 4.00                         | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 0.50  | 0.26                  | DE000SFORQG9 |
| Telefónica S.A                | CALL        | 5.00                         | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 0.50  | 0.14                  | DE000SFORQH7 |
| Telefónica S.A                | PUT         | 3.50                         | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 0.50  | 0.31                  | DE000SFORQJ3 |
| Telefónica S.A                | PUT         | 4.00                         | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 0.50  | 0.46                  | DE000SFORQK1 |
| Telefónica S.A                | PUT         | 4.50                         | EUR                                | 28.05.2021                | 16.12.2022                           | 1,000,000   | 0.50  | 0.65                  | DE000SFORQL9 |
| Viscofan, S.A.                | CALL        | 60.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.10  | 0.40                  | DE000SFORQM7 |
| Viscofan, S.A.                | CALL        | 65.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.10  | 0.20                  | DE000SFORQN5 |
| Viscofan, S.A.                | CALL        | 70.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.10  | 0.09                  | DE000SFORQP0 |
| Viscofan, S.A.                | PUT         | 50.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.10  | 0.19                  | DE000SFORQQ8 |
| Viscofan, S.A.                | CALL        | 62.50                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.10  | 0.37                  | DE000SFORQR6 |
| Viscofan, S.A.                | CALL        | 67.50                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.10  | 0.20                  | DE000SFORQS4 |
| Viscofan, S.A.                | CALL        | 72.50                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.10  | 0.10                  | DE000SFORQT2 |
| ArcelorMittal S.A.            | CALL        | 27.00                        | EUR                                | 28.05.2021                | 17.09.2021                           | 500,000     | 0.50  | 1.05                  | DE000SFORQU0 |
| ArcelorMittal S.A.            | CALL        | 29.00                        | EUR                                | 28.05.2021                | 17.09.2021                           | 500,000     | 0.50  | 0.80                  | DE000SFORQV8 |
| ArcelorMittal S.A.            | CALL        | 31.00                        | EUR                                | 28.05.2021                | 17.09.2021                           | 500,000     | 0.50  | 0.66                  | DE000SFORQW6 |
| ArcelorMittal S.A.            | CALL        | 33.00                        | EUR                                | 28.05.2021                | 17.09.2021                           | 500,000     | 0.50  | 0.58                  | DE000SFORQX4 |
| ArcelorMittal S.A.            | CALL        | 26.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.50  | 1.71                  | DE000SFORQY2 |
| ArcelorMittal S.A.            | CALL        | 28.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.50  | 1.37                  | DE000SFORQZ9 |
| ArcelorMittal S.A.            | CALL        | 30.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.50  | 1.14                  | DE000SFORQ07 |
| ArcelorMittal S.A.            | CALL        | 32.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.50  | 0.98                  | DE000SFORQ15 |
| ArcelorMittal S.A.            | PUT         | 22.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 500,000     | 0.50  | 1.08                  | DE000SFORQ23 |
| ArcelorMittal S.A.            | CALL        | 27.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.50  | 1.87                  | DE000SFORQ31 |
| ArcelorMittal S.A.            | CALL        | 29.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.50  | 1.58                  | DE000SFORQ49 |



**BOLSA DE MADRID**

Sociedad Rectora de la Bolsa de Valores de Madrid, S.A. Sociedad Unipersonal

| Subyacente / Underlying Asset         | Tipo / Type | Precio de Ejercicio / Strike | Moneda Ejercicio / Strike Currency | Fecha pago / Payment Date | Fecha de Ejercicio* / Exercise Date* | Nº warrants | Ratio | Prima / Premium (EUR) | ISIN         |
|---------------------------------------|-------------|------------------------------|------------------------------------|---------------------------|--------------------------------------|-------------|-------|-----------------------|--------------|
| ArcelorMittal S.A.                    | CALL        | 31.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.50  | 1.34                  | DE000SF0RQ56 |
| ArcelorMittal S.A.                    | CALL        | 33.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.50  | 1.17                  | DE000SF0RQ64 |
| ArcelorMittal S.A.                    | CALL        | 28.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 0.50  | 1.97                  | DE000SF0RQ72 |
| ArcelorMittal S.A.                    | CALL        | 30.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 0.50  | 1.70                  | DE000SF0RQ80 |
| ArcelorMittal S.A.                    | CALL        | 32.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 0.50  | 1.49                  | DE000SF0RQ98 |
| ArcelorMittal S.A.                    | PUT         | 22.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 0.50  | 1.69                  | DE000SF0RRA0 |
| ArcelorMittal S.A.                    | CALL        | 31.00                        | EUR                                | 28.05.2021                | 16.09.2022                           | 500,000     | 0.50  | 1.85                  | DE000SF0RRB8 |
| ArcelorMittal S.A.                    | CALL        | 33.00                        | EUR                                | 28.05.2021                | 16.09.2022                           | 500,000     | 0.50  | 1.66                  | DE000SF0RRC6 |
| ArcelorMittal S.A.                    | CALL        | 32.00                        | EUR                                | 28.05.2021                | 16.12.2022                           | 500,000     | 0.50  | 1.99                  | DE000SF0RRD4 |
| Bayer Aktiengesellschaft              | CALL        | 55.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.10  | 0.63                  | DE000SF0RRE2 |
| Bayer Aktiengesellschaft              | CALL        | 65.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.10  | 0.28                  | DE000SF0RRF9 |
| Bayer Aktiengesellschaft              | PUT         | 55.00                        | EUR                                | 28.05.2021                | 18.03.2022                           | 500,000     | 0.10  | 0.57                  | DE000SF0RRG7 |
| Bayer Aktiengesellschaft              | CALL        | 60.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 0.10  | 0.47                  | DE000SF0RRH5 |
| Bayer Aktiengesellschaft              | CALL        | 70.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 0.10  | 0.22                  | DE000SF0RRJ1 |
| Bayer Aktiengesellschaft              | PUT         | 50.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 500,000     | 0.10  | 0.48                  | DE000SF0RRK9 |
| Deutsche Lufthansa Aktiengesellschaft | CALL        | 12.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 350,000     | 1.00  | 0.74                  | DE000SF0RRL7 |
| Deutsche Lufthansa Aktiengesellschaft | PUT         | 10.00                        | EUR                                | 28.05.2021                | 17.12.2021                           | 350,000     | 1.00  | 1.31                  | DE000SF0RRM5 |
| Deutsche Lufthansa Aktiengesellschaft | CALL        | 12.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 350,000     | 1.00  | 1.17                  | DE000SF0RRN3 |
| Deutsche Lufthansa Aktiengesellschaft | PUT         | 10.00                        | EUR                                | 28.05.2021                | 17.06.2022                           | 350,000     | 1.00  | 1.80                  | DE000SF0RRP8 |

\* Fecha de Valoración significa Fecha de Ejercicio. / Valuation Date means Exercise Date.

**Fecha de emisión:** 28 de mayo de 2021

**Fecha pago:** 28 de mayo de 2021

- **Divisa Relevante:** Euro.

Se trata de Emisiones CALL Warrant (Warrant de compra) y PUT Warrants (Warrants de venta) de tipo europeo, es decir, ejercitables en la fecha de ejercicio, con las características Indicadas en la Tabla.

- **Cotización:** Bolsas de Valores de Madrid y, Barcelona.
- **Emisor:** Soci t  G n rale Effekten GmbH, con domicilio social en Neue Mainzer Strasse 46-50, 60311 Frankfurt am Main, Alemania.
- **Agente de C culo:** Soci t  G n rale, con domicilio social en Boulevard Haussmann 29, 75009 Par s, Francia..
- **Agente de Pago:** Soci t  G n rale, Sucursal en Espa a, Plaza de Pablo Ruiz Picasso, 1, 20020 Madrid, Espa a.
- **Especialista:** Soci t  G n rale, Sucursal en Espa a, Plaza de Pablo Ruiz Picasso, 1, 28020 Madrid.



**BOLSA DE MADRID**

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#### EJERCICIO DE LOS WARRANTS:

- **Ejercicio automático el último día del Periodo de Ejercicio:** sí
- **Periodo de Ejercicio:** el periodo establecido en la tabla adjunta.

#### LIQUIDACIÓN DE LOS WARRANTS:

- **Importe de Liquidación en Efectivo:** el Importe de Liquidación en Efectivo es la cantidad en euros, que multiplicada por el Ratio otorgan el derecho a sus titulares a percibir en dinero, a su ejercicio, la diferencia positiva, si la hubiera entre el Precio de Liquidación y el Precio de Ejercicio para el caso de los CALL warrants, y entre el precio de ejercicio y el precio de liquidación para el caso de los PUT warrants.
- **Precio de Referencia:** el Precio de Referencia de una Serie de warrants será el precio del Subyacente en la Fecha de Valoración.
- **Fecha de Valoración:** en atención a lo dispuesto en las condiciones finales de los warrants, la Fecha de Valoración será la Fecha de Ejercicio.

El resto de las características de los referidos Warrants se recogen en las Condiciones Finales de la emisión y en el Programa de Emisión.

Las emisiones se admiten a negociación en el segmento de warrants, certificados y otros productos en el Sistema de Interconexión Bursátil.

Lo que se pone en conocimiento del público en general a los efectos oportunos.

Madrid, 1 de junio de 2021  
**EL DIRECTOR DEL AREA DE MERCADO**