

COMISIÓN NACIONAL DEL MERCADO DE VALORES
Dirección General de Mercados
Paseo de la Castellana, 15
28046 Madrid

COMUNICACIÓN DE HECHO RELEVANTE



BNP PARIBAS

NOTIFICA

EVENTO EXTRAORDINARIO

Alphabet Inc. realizará un Split 20x1.

Nombre Compañía: Alphabet Inc – Class C

Reuters: GOOG.OQ

Bloomberg: GOOG UW

ISIN: US02079K1079

Términos:

Fecha ExDate: 18/07/2022

Split: 20x1 (20 acciones nuevas donde antes había 1 vieja)

EMISIONES AFECTADAS

Este evento extraordinario afectará a los siguientes instrumentos emitidos por BNP Paribas Issuance B.V.:

| | SIBE | ISIN | Producto | Call/Put | Subyacente | Precio de Ejercicio | Paridad | Ratio | Fecha de Vencimiento |
|---|-------|--------------|----------|----------|----------------------|---------------------|---------|-------|----------------------|
| 1 | J5673 | NLBNPES15R03 | WARRANT | Call | Alphabet Inc Class C | USD 3000 | 100 | 0.01 | 16-sep.-22 |
| 2 | J5674 | NLBNPES15R11 | WARRANT | Call | Alphabet Inc Class C | USD 3000 | 100 | 0.01 | 16-dic.-22 |
| 3 | J6932 | NLBNPES16AH5 | WARRANT | Put | Alphabet Inc Class C | USD 2000 | 100 | 0.01 | 16-jun.-23 |
| 4 | J6933 | NLBNPES16AI3 | WARRANT | Put | Alphabet Inc Class C | USD 2200 | 100 | 0.01 | 17-mar.-23 |
| 5 | J6934 | NLBNPES16AJ1 | WARRANT | Put | Alphabet Inc Class C | USD 2200 | 100 | 0.01 | 16-jun.-23 |
| 6 | J5671 | NLBNPES15QY8 | WARRANT | Call | Alphabet Inc Class C | USD 2800 | 100 | 0.01 | 16-dic.-22 |
| 7 | J5672 | NLBNPES15QZ5 | WARRANT | Call | Alphabet Inc Class C | USD 2800 | 100 | 0.01 | 17-mar.-23 |

| | | | | | | | | | | |
|----|-------|--------------|---------|------|----------------------|-----|------|-----|------|------------|
| 8 | J5681 | NLBNPES15R86 | WARRANT | Put | Alphabet Inc Class C | USD | 2600 | 100 | 0.01 | 16-sep.-22 |
| 9 | J5669 | NLBNPES15QW2 | WARRANT | Call | Alphabet Inc Class C | USD | 2600 | 100 | 0.01 | 17-mar.-23 |
| 10 | J5680 | NLBNPES15R78 | WARRANT | Put | Alphabet Inc Class C | USD | 2400 | 100 | 0.01 | 17-mar.-23 |
| 11 | J5670 | NLBNPES15QX0 | WARRANT | Call | Alphabet Inc Class C | USD | 2800 | 100 | 0.01 | 16-sep.-22 |
| 12 | J6924 | NLBNPES16A92 | WARRANT | Call | Alphabet Inc Class C | USD | 2400 | 100 | 0.01 | 16-sep.-22 |
| 13 | J5678 | NLBNPES15R52 | WARRANT | Put | Alphabet Inc Class C | USD | 2400 | 100 | 0.01 | 16-sep.-22 |
| 14 | J6925 | NLBNPES16AA0 | WARRANT | Call | Alphabet Inc Class C | USD | 2400 | 100 | 0.01 | 16-dic.-22 |
| 15 | J6926 | NLBNPES16AB8 | WARRANT | Call | Alphabet Inc Class C | USD | 2400 | 100 | 0.01 | 17-mar.-23 |
| 16 | J5668 | NLBNPES15QV4 | WARRANT | Call | Alphabet Inc Class C | USD | 2600 | 100 | 0.01 | 16-dic.-22 |
| 17 | J5679 | NLBNPES15R60 | WARRANT | Put | Alphabet Inc Class C | USD | 2400 | 100 | 0.01 | 16-dic.-22 |
| 18 | J6927 | NLBNPES16AC6 | WARRANT | Call | Alphabet Inc Class C | USD | 2400 | 100 | 0.01 | 16-jun.-23 |
| 19 | J6928 | NLBNPES16AD4 | WARRANT | Call | Alphabet Inc Class C | USD | 2600 | 100 | 0.01 | 16-jun.-23 |
| 20 | J6929 | NLBNPES16AE2 | WARRANT | Put | Alphabet Inc Class C | USD | 2000 | 100 | 0.01 | 16-sep.-22 |
| 21 | J6930 | NLBNPES16AF9 | WARRANT | Put | Alphabet Inc Class C | USD | 2000 | 100 | 0.01 | 16-dic.-22 |
| 22 | J6931 | NLBNPES16AG7 | WARRANT | Put | Alphabet Inc Class C | USD | 2000 | 100 | 0.01 | 17-mar.-23 |
| 23 | J6923 | NLBNPES16A84 | WARRANT | Call | Alphabet Inc Class C | USD | 2200 | 100 | 0.01 | 16-sep.-22 |
| 24 | J5677 | NLBNPES15R45 | WARRANT | Put | Alphabet Inc Class C | USD | 2200 | 100 | 0.01 | 16-dic.-22 |
| 25 | J5667 | NLBNPES15QU6 | WARRANT | Call | Alphabet Inc Class C | USD | 2600 | 100 | 0.01 | 16-sep.-22 |
| 26 | J5676 | NLBNPES15R37 | WARRANT | Put | Alphabet Inc Class C | USD | 2200 | 100 | 0.01 | 16-sep.-22 |

AJUSTE

BNP Paribas Arbitrage Issuance B.V. aplicará el siguiente Factor de Ajuste sobre las características de las emisiones anteriores para que este evento extraordinario tenga un efecto económicamente neutral:

$$\text{Factor de Ajuste} = \frac{\text{Viejas Numero de Acciones}}{\text{Numero de acciones Nueva}} = \frac{1}{20} = 0.05$$

Nuevo Precio de Ejercicio (redondeado a 2 decimales) = Viejo Precio de Ejercicio x Factor de Ajuste

Nueva Paridad (redondeada a 4 decimales) = Vieja Paridad x Factor de Ajuste

Nuevo Ratio (redondeado a 4 decimales) = 1 / Nueva Paridad

NUEVAS CARACTERÍSTICAS DE LAS EMISIONES AFECTADAS

Una vez aplicado el ajuste anterior sobre las características de las citadas emisiones, éstas tendrán las siguientes características a partir del 18/07/22 (incluido):

| | SIBE | ISIN | Producto | Call/Put | Subyacente | Precio de Ejercicio | Paridad | Ratio | Fecha de Vencimiento |
|----|-------|--------------|----------|----------|----------------------|---------------------|---------|-------|----------------------|
| 1 | J5673 | NLBNPES15R03 | WARRANT | Call | Alphabet Inc Class C | USD 150 | 5 | 0.2 | 16-sep.-22 |
| 2 | J5674 | NLBNPES15R11 | WARRANT | Call | Alphabet Inc Class C | USD 150 | 5 | 0.2 | 16-dic.-22 |
| 3 | J6932 | NLBNPES16AH5 | WARRANT | Put | Alphabet Inc Class C | USD 100 | 5 | 0.2 | 16-jun.-23 |
| 4 | J6933 | NLBNPES16AI3 | WARRANT | Put | Alphabet Inc Class C | USD 110 | 5 | 0.2 | 17-mar.-23 |
| 5 | J6934 | NLBNPES16AJ1 | WARRANT | Put | Alphabet Inc Class C | USD 110 | 5 | 0.2 | 16-jun.-23 |
| 6 | J5671 | NLBNPES15QY8 | WARRANT | Call | Alphabet Inc Class C | USD 140 | 5 | 0.2 | 16-dic.-22 |
| 7 | J5672 | NLBNPES15QZ5 | WARRANT | Call | Alphabet Inc Class C | USD 140 | 5 | 0.2 | 17-mar.-23 |
| 8 | J5681 | NLBNPES15R86 | WARRANT | Put | Alphabet Inc Class C | USD 130 | 5 | 0.2 | 16-sep.-22 |
| 9 | J5669 | NLBNPES15QW2 | WARRANT | Call | Alphabet Inc Class C | USD 130 | 5 | 0.2 | 17-mar.-23 |
| 10 | J5680 | NLBNPES15R78 | WARRANT | Put | Alphabet Inc Class C | USD 120 | 5 | 0.2 | 17-mar.-23 |
| 11 | J5670 | NLBNPES15QX0 | WARRANT | Call | Alphabet Inc Class C | USD 140 | 5 | 0.2 | 16-sep.-22 |
| 12 | J6924 | NLBNPES16A92 | WARRANT | Call | Alphabet Inc Class C | USD 120 | 5 | 0.2 | 16-sep.-22 |
| 13 | J5678 | NLBNPES15R52 | WARRANT | Put | Alphabet Inc Class C | USD 120 | 5 | 0.2 | 16-sep.-22 |
| 14 | J6925 | NLBNPES16AA0 | WARRANT | Call | Alphabet Inc Class C | USD 120 | 5 | 0.2 | 16-dic.-22 |
| 15 | J6926 | NLBNPES16AB8 | WARRANT | Call | Alphabet Inc Class C | USD 120 | 5 | 0.2 | 17-mar.-23 |
| 16 | J5668 | NLBNPES15QV4 | WARRANT | Call | Alphabet Inc Class C | USD 130 | 5 | 0.2 | 16-dic.-22 |
| 17 | J5679 | NLBNPES15R60 | WARRANT | Put | Alphabet Inc Class C | USD 120 | 5 | 0.2 | 16-dic.-22 |
| 18 | J6927 | NLBNPES16AC6 | WARRANT | Call | Alphabet Inc Class C | USD 120 | 5 | 0.2 | 16-jun.-23 |
| 19 | J6928 | NLBNPES16AD4 | WARRANT | Call | Alphabet Inc Class C | USD 130 | 5 | 0.2 | 16-jun.-23 |
| 20 | J6929 | NLBNPES16AE2 | WARRANT | Put | Alphabet Inc Class C | USD 100 | 5 | 0.2 | 16-sep.-22 |
| 21 | J6930 | NLBNPES16AF9 | WARRANT | Put | Alphabet Inc Class C | USD 100 | 5 | 0.2 | 16-dic.-22 |
| 22 | J6931 | NLBNPES16AG7 | WARRANT | Put | Alphabet Inc Class C | USD 100 | 5 | 0.2 | 17-mar.-23 |
| 23 | J6923 | NLBNPES16A84 | WARRANT | Call | Alphabet Inc Class C | USD 110 | 5 | 0.2 | 16-sep.-22 |
| 24 | J5677 | NLBNPES15R45 | WARRANT | Put | Alphabet Inc Class C | USD 110 | 5 | 0.2 | 16-dic.-22 |
| 25 | J5667 | NLBNPES15QU6 | WARRANT | Call | Alphabet Inc Class C | USD 130 | 5 | 0.2 | 16-sep.-22 |
| 26 | J5676 | NLBNPES15R37 | WARRANT | Put | Alphabet Inc Class C | USD 110 | 5 | 0.2 | 16-sep.-22 |

BNP Paribas Arbitrage Issuance B.V. comunica lo anterior para conocimiento del público en general a los efectos oportunos.

En Madrid a 15 de Julio de 2022