CORPORATE ACTION NOTICE

EURONEXT

Market	**Amsterdam**	
Issue date	02 May 2024	No.CA240502DE3
TBA	TBA	

Contracts:

Single Stock Futures	WW6
Single Stock Dividend Futures	WW8

Company: Banco de Sabadell SA

ISIN: ES0113860A34 **ISIN Banco Bilbao Vizcaya Argenta:** ES0113211835

Corporate action: Merger

Reference: Press release of 2 May 2024.

Details: BBVA has proposed a merger with Banco de Sabadell. The proposed Exchange Ratio is 1 newly issued BBVA share for every 4.83 Banco de Sabadell shares.

Adjustments: After the close of business on the day preceding the effective date, the following contract adjustments will be made:

- **Ratio Method**
- The contracts shall be re-designated as contract based on the BBVA shares and will be referred to by Euronext as BBVA contracts.
- **Ratio:** 0.20703934.

Futures

- **Variation Margin:** Daily Settlement Prices for the day preceding the effective date shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on the effective date.
- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective Date shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the respective maturity in contract WW8.

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the Euronext website. It requires the immediate attention of Members' staff involved with the trading and settlement of equity products on these markets. Members should ensure that clients are made aware of the arrangements detailed in this Notice.

For further information in relation to this Notice, Members should contact:

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