

Corporate Action Information

Issue Date: 5 May 2026
Effective Date: 27 May 2026
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Corporate Action	Special Dividend
Company	Banco de Sabadell SA
ISIN	ES0113860A34
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section(s) 1.6.7 (2), 1.13.8 (2), 1.26.11 (2), 2.6.10.1 (2)
Options contracts on stocks	BDS
Futures contracts on stocks	BDSG, BDSP
Futures contracts on stocks	B2DS
<p>The company Banco de Sabadell SA has announced the payment of a special dividend of EUR 0.50 per share. Further details about this distribution are available on the company's website.</p> <p>The payment of the special dividend will result in an adjustment of the above-mentioned contracts.</p>	

Procedure

R-Factor Method

Determination of adjustment factor (R-factor)

S1	Closing auction price of the share
S2	S1 minus special dividend
R-Factor	S2/S1

Options

1. Adjustment of strike prices and contract sizes

- All existing strike prices will be multiplied by the R-factor. Strike prices will be rounded using mathematical rounding conventions to the number of decimal places according to their listing standard.
- The contract size will be divided by the R-factor. In case the adjustment of the trading unit results in a lot size that is not an increment of one share, the adjusted lot size will be rounded to the nearest whole share. An equalization payment will be made to neutralize the effect of rounding.
- The version number of the existing series will be increased by one.
- Immediately after close of trading on the last cum-trading day, adjusted strike prices and contract sizes will be published on www.eurex.com in section **Rules & Regs > Corporate actions > Corporate action information**
- New series with standard contract size 100 and version number 0 will be introduced effective the ex-date.
- All existing orders and quotes will be deleted after close of trading on the last cum-trading day.
- The adjustment also refers to existing positions in TES flexible options. The existing flex strikes will be rounded to four decimal places using mathematical rounding conventions.

Futures

1. Adjustment of contract size and variation margin

- The adjustment is done via the same R-factor as for the Options
- To adjust the calculation of the variation margin of the following exchange trading day, settlement prices of the last cum-trading day will be multiplied by the R-Factor.
- The new contract size will be calculated as follows: $\text{Contract size new} = \text{contract size old} / \text{R-factor}$
- All outstanding orders and quotes will be deleted after close of trading on the last cum-trading day.
- The adjustment also refers to existing positions in TES flexible futures.

2. Introduction of a new contract

- A new single stock futures contract with standard contract size 100 and a new futures contract on the dividends of shares with standard contract size of 1000 will be introduced.
- The exact introduction date will be published via a circular.
- As soon as there are no more contract months with open interest in the adjusted contract, trading in this contract will be put to "HALT" and finally discontinued.
- Furthermore, no new contract months will be introduced in the adjusted contracts.

Should there be no open interest in the affected contracts on the last cum-trading day after close of trading, these contracts will not be adjusted, and no successor contracts will be introduced.