CORPORATE ACTION NOTICE

Amsterdam Market — No. CA201006DE

Issue Date: 6 October 2020

Effective Date: To be announced

Contracts:	Single Stock Dividend Future	QU8

Company: Bankia

ISIN: ES0113307062

Corporate action: Merger

Reference: Press release of 17 September 2020.

Details: CaixaBank and Bankia have announced a merger by absorption proposal, whereby shareholders of Bankia shall receive 0.6845 newly issued ordinary shares in CaixaBank for every share held ("the Offer").

Adjustments: Provided that the Offer becomes Effective, the following contract adjustments will be made:

- **Ratio Method**
- The contracts shall be re-designated as contracts based on the CaixaBank shares and will be referred to by Euronext as CaixaBank contracts.
- **Ratio:** 1.46092038
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

Futures:

- **Variation Margin:** Daily Settlement Prices on the business date 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.
- **New contract:** In the event that the Ratio results in an adjusted Lot Size exceeding the standard Lot Size, a new contract will be introduced.
- **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 lifetime of the respective maturities.

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