

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA170517DE3

Issue Date:

17 May 2017

Effective Date:

05 June 2017

Single Stock Dividend Future	QU8
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Company: Bankia

ISIN: ES0113307021

Corporate action: Reverse stock split

Reference: Press release 16 May 2017

Details: Bankia has announced a 1 for 4 reverse share split.

Adjustments: After the close of business on 02 June 2017, the following contract adjustments will be made:

- **Ratio Method.**
- **Ratio:** 4.00000000
- **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 for 02 June 2017 shall be multiplied by the Ratio to generate the reference prices for the purpose of variation margin calculations of 05 June 2017.
- **New Contract:** In the event that the Ratio results in a lot size exceeding the standard lot size, a new contract will be introduced. The contract code will be communicated in a further Notice, subject to open positions.
- **Dividends:** Ordinary dividends with an ex-date on or before the Effective Date will be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the **Dec17** maturity in contract **QU8**.
- **Orders:** All outstanding orders for contract **QU8** will be cancelled after the end of the trading session on 02 June 2017. The priority of these orders will then be lost. New orders in contract **QU8** can be submitted as from 05 June 2017.

CORPORATE ACTION NOTICE

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