

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA160708DE

Issue Date:

8 July 2016

Effective Date:

11 July 2016

**Contracts:**

Single Stock Futures (COB & <i>flex</i> )	EL6, YEL
Single Stock Dividend Futures	EL8

**Company:** Red Electrica Corp

**ISIN:** Old: ES0173093115      New: ES0173093024

**Corporate action:** Share split

**Reference:** CA160628DE

**Adjustments:** The following contract adjustments have been made:

- **Ratio Method**
- **Ratio:** 0.25000000
- **Lot Size:** No adjustment has been made to the lot size.
- **Positions:** All open positions shall be multiplied by four.
- The contracts shall be re-designated as contracts based on the new Red Electrica Corp shares with ISIN-code ES0173093024.

**Futures:**

- **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 Dec16 maturity in contract EL8.
- **Variation Margin:** Daily Settlement Prices of 8 July 2016 have been multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations on 11 July 2016, as shown in the attachment to this Notice.
- **Contracts EL6 and YEL:** Given that there is no open interest in contracts EL6 and YEL, no adjustments have been made to these contracts, apart from the ISIN-change.

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**CORPORATE ACTION NOTICE**

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

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Attachment to Corporate Action Notice No. CA160708DE

**Red Electrica Corp**

Corporate action: **Share split**

Single Stock Dividend Futures: **EL8**

<b>Dec-17</b>		<b>Dec-18</b>	
settlement price	adjusted settlement price	settlement price	adjusted settlement price
<b>3.2000</b>	0.8000	<b>3.2000</b>	0.8000