

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA210810DE

Issue Date:

10 August 2021

Effective Date:

1 September 2021

Contracts:

Single Stock Futures	PD6
Single Stock Dividend Futures	PK8

Company:

Prudential Plc

ISIN:

Prudential Plc: GB0007099541

Jackson Financial Inc:TBA

Corporate action: Demerger

Reference:

Press release of 6 August 2021

Details:

Prudential Plc has announced the demerger of Jackson Financial Inc ("Jackson"). Prudential shareholders receive one share of Jackson for every forty Prudential shares held. This demerger is subject to approval of the Annual General Meeting held on 27 August 2021.

Adjustments:

After the close of the business day preceding the Effective Date, the following contract adjustments will be made:

- **Package Method**
- **Re-designation:** The contracts shall be re-designated as contracts based on a package of (1 Prudential + 0.025 Jackson share) and will be referred to by Euronext as Prudential ex-event package contracts.
- **Lot Size:** No adjustment shall be made to the lot size.

Single Stock Futures

- **Settlement Price:** No adjustment shall be made to the Settlement Price.
- The EDSP at the end of the lifetime of each maturity shall be calculated as follows:
 - **Prudential Price** = Official closing price of Prudential shares on the London Stock Exchange on the last trading date of the relevant maturity.

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- **Jackson Price** = Official closing price of Jackson shares on the New York Stock Exchange on the last trading date of the relevant maturity.
- **EDSP** = $(1 \times \text{Prudential Share Price} + 0.025 \times \text{Jackson Share Price})$.

Single Stock Dividend Futures

- **Settlement Price:** No adjustment shall be made to the Settlement Price.
- The EDSP at the end of the lifetime of each maturity shall be calculated as follows:
 - **Prudential Dividend** = All dividends paid on Prudential shares that have their ex-dividend date during the reference period of the relevant maturity.
 - **Jackson Dividend** = All dividends paid on the new Jackson shares that have their ex-dividend date during the reference period of the relevant maturity.
 - **EDSP** = $(1 \times \text{Prudential Dividend} + 0.025 \times \text{Jackson Dividend})$

Miscellaneous: As from the Effective Date, Euronext will create an index which may serve as an indication level for the underlying value of the Prudential ex-event package contracts. The index replicates the value of the underlying package as defined in this Corporate Action Notice:

- **Index ISIN code:** TBA

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