EURONEXT

CORPORATE ACTION NOTICE

Amsterdam Market — No. CA201005DE

Issue Date: 5 October 2020

Effective Date: 28 October 2020

Contracts:

Single Stock Future	RR6
Single Stock Dividend Future	RR8

Company: Rolls-Royce Holdings

ISIN: GB00B63H8491

Corporate action: Rights issue

Reference: Press release of 1 October 2020

Details: Rolls-Royce Holdings has announced a rights issue, whereby shareholders are entitled to purchase 10 new shares, at a subscription price of GBP 0.32 per new share, for every 3 existing shares held.

Adjustments: After the close of business on the 27 September 2020, the following contract adjustments will be made, insofar that the right has positive value:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Rolls-Royce Holdings shares on London Stock Exchange of 27 October 2020.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.
- **Value of right** $= \frac{(\text{Cum Event Price - GBP 0.32})}{(3/10 + 1)}$
- **Ratio** $= \frac{(\text{Cum Event Price - Value of right})}{(\text{Cum Event Price})}$

Futures:

- **Variation Margin:** Daily Settlement Prices of 27 October 2020 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 28 October 2020.
- **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.

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- **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 **Dec20** maturity in contract RR8.

Active orders: All outstanding orders for the contracts will be cancelled automatically after the end of the trading session on 27 October 2020. The priority of these orders will then be lost. New orders can be submitted as from 28 October 2020.

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