

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA170329DE

Issue Date:

29 March 2017

Effective Date:

19 April 2017

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| Contracts: | Single Stock Futures (COB & <i>flex</i>) | CH6, <i>YCH</i> |
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Company: Cobham PLC

ISIN: GB00B07KD360

Corporate action: Rights issue

Reference: Press release of 28 March 2017

Details: Cobham PLC has announced a rights issue, whereby shareholders are entitled to purchase 2 new shares, at a subscription price of GBP 0.75 per new share, for every 5 existing shares held.

Adjustments: After the close of business on 18 April 2017, the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Cobham PLC shares on London Stock Exchange of 18 April 2017.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

$$\text{Value of the entitlement per share} = \frac{(\text{CumEventPrice} - \text{GBP } 0.75)}{(5/2 + 1)}$$

$$\text{Ratio} = \frac{(\text{CumEventPrice} - \text{Value of the entitlement per share})}{(\text{CumEventPrice})}$$

Futures:

- **Variation Margin:** Daily Settlement Prices for 18 April 2017 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations, at the close of business on 19 April 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.

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Outstanding orders: All outstanding orders for contracts CH6 will be cancelled automatically after the end of the trading session on 18 April 2017. The priority of these orders will then be lost. New orders for these contracts can be submitted as from 19 April 2017.

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

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