

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA220708DE1

Issue Date:

8 July 2022

Effective Date:

18 July 2022

Contracts:

Single Stock Futures	GO6
Single Stock Dividend Futures	GO8

**Company:** GSK Plc

**ISIN:** GSK Plc: GB0009252882      Haleon Plc: GB00BMX86B70

**Corporate action:** Spin-off

**Reference:** Press release of 1 June 2022.

**Details:** GSK Plc has announced its intention to Spin off Haleon Plc.  
GSK Plc shareholders will automatically receive one share of Haleon Plc for each share GSK Plc held.

**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 GSK Plc + 1 Haleon Plc share) and will be referred to by Euronext as GSK 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:
  - **GSK Plc** = Official closing price of GSK Plc shares on the London Stock Exchange on the last trading date of the relevant maturity.
  - **Haleon Plc** = Official closing price of Haleon Plc shares on the London Stock Exchange on the last trading date of the relevant maturity.
  - **EDSP** = (1 x GSK Plc share Price + 1 Haleon Plc Share Price).

**CORPORATE ACTION NOTICE**

**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:
  - **GSK Plc Dividend** = All dividends paid on GSK Plc shares that have their ex-dividend date during the reference period of the relevant maturity.
  - **Haleon Plc Dividend** = All dividends paid on the new Haleon Plc shares that have their ex-dividend date during the reference period of the relevant maturity.
  - **EDSP** = (1 x GSK Plc Dividend + 1 x Haleon Plc 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 GSK ex-event package contracts. The index replicates the value of the underlying package as defined in this Corporate Action Notice. ISIN code of this index will be announced in the final notice.

- **Index ISIN code:** TBA

**Orders:** All outstanding orders will be cancelled automatically after the end of the trading session on the day before the effective date. The priority of these orders will then be lost. New orders can be submitted as from the effective date.

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the [Euronext website](#). It requires the immediate attention of Members’ staff involved with the trading and settlement of equity products on these markets. Members should ensure that clients are made aware of the arrangements detailed in this Notice.

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

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	<a href="mailto:CorporateActionsTeam@euronext.com">CorporateActionsTeam@euronext.com</a> <a href="#">Euronext Derivatives Corporate Actions</a>
LCH - Derivatives Ops	+33 (0)1 7037 67 02	<a href="mailto:Derivatives.ops.fr@lch.com">Derivatives.ops.fr@lch.com</a>

The present notice and the contents thereof are only provided for information purposes in order to facilitate the fair, orderly and efficient functioning of the market and is not a recommendation to engage in investment activities. The contents of this notice are provided “as is” based on information provided to the market operator without representation or warranty of any kind. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. No information set out or referred to in

## CORPORATE ACTION NOTICE

this notice shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Euronext's subsidiaries shall depend solely on the applicable rules of the market operator.

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext Paris, Euronext London and Oslo Børs, referred to respectively as the Amsterdam, Brussels, Dublin, Lisbon, Paris, London and Oslo markets, as relevant.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2022 Euronext N.V. - All rights reserved.