

CORPORATE ACTION NOTICE

Amsterdam Market

Notice No. CA/2014/047/A

Issue Date:

8 October 2014

Effective Date:

29 October 2014

Contracts:	Single Stock Futures	EE6
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Company: Endesa SA

Corporate action: Special dividend

Reference: Press releases of 18 September 2014 and 8 October 2014

ISIN: ES0130670112

Details: Endesa SA has announced payment of a special dividend of EUR 7.795 per share and a special dividend of EUR 6.00 per share.

Adjustments: After the close of business on 28 October 2014 the following contract adjustments will be made:

- Ratio method.
- Cum Event Price: Official closing price of Endesa SA shares on Bolsa de Madrid on 28 October 2014.

$$\text{Ratio} = \frac{(\text{CumEventPrice} - \text{EUR } 7.795 - \text{EUR } 6.00)}{\text{CumEventPrice}}$$

Futures:

- **Lot Size:** The lot size will be divided by the ratio. In such case that the adjustment results in a lot size higher than the standard lot size (100), a new contract will be introduced. The adjusted lot size will be specified in the Final Notice.
- **Variation Margin:** Daily Settlement Prices on 28 October 2014 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on the 29 October 2014.

Orders: All outstanding orders for EE6 will be cancelled automatically after the end of the trading session on 28 October 2014. The priority of these orders will then be lost. New orders in EE6 can be submitted as from 29 October 2014.

CORPORATE ACTION NOTICE

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