

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA160708DE

Issue Date:

8 July 2016

Effective Date:

11 July 2016

Contracts:

Single Stock Futures (COB & <i>flex</i>)	EL6, YEL
Single Stock Dividend Futures	EL8

Company: Red Electrica Corp

ISIN: Old: ES0173093115 New: ES0173093024

Corporate action: Share split

Reference: CA160628DE

Adjustments: The following contract adjustments have been made:

- **Ratio Method**
- **Ratio:** 0.25000000
- **Lot Size:** No adjustment has been made to the lot size.
- **Positions:** All open positions shall be multiplied by four.
- The contracts shall be re-designated as contracts based on the new Red Electrica Corp shares with ISIN-code ES0173093024.

Futures:

- **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 life time of the Dec16 maturity in contract EL8.
- **Variation Margin:** Daily Settlement Prices of 8 July 2016 have been multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations on 11 July 2016, as shown in the attachment to this Notice.
- **Contracts EL6 and YEL:** Given that there is no open interest in contracts EL6 and YEL, no adjustments have been made to these contracts, apart from the ISIN-change.

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CORPORATE ACTION NOTICE

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

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	mailto:CorporateActionsTeam@euronext.com web: Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 67 02	mailto:Derivatives.ops.fr@lch.com

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Attachment to Corporate Action Notice No. CA160708DE

Red Electrica Corp

Corporate action: **Share split**

Single Stock Dividend Futures: **EL8**

Dec-17		Dec-18	
settlement price	adjusted settlement price	settlement price	adjusted settlement price
3.2000	0.8000	3.2000	0.8000