

X-pand into the Future



Corporate Action Information

Issue Date: 25 May 2016
Effective Date: 30 May 2016
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Corporate Action	Issue of bonus shares
Company	Abertis S.A.
ISIN	
Rules & Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, section(s) 1.6.7 (5) ,1.14.8 (5) ,2.6.10.1 (6)
Options contracts on stocks	
Futures contracts on stocks	ABEM
Futures contracts on dividends of stocks	

The company Abertis S.A. has announced the issue of bonus shares at a ratio of 20:1
More information about this transaction is available on the company's website under www.abertis.com.
The issue of bonus shares will result in an adjustment of the above mentioned contracts.



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Procedure

R-Factor Method

Determination of adjustment factor (R-factor)

Number of old shares	20
Number of new shares	21
R-factor	0.95238095

Futures

1. Adjustment of contract size and variation margin

- To adjust the calculation of the variation margin of the following exchange trading day, settlement prices of the last cum trading day will be multiplied by the R-Factor.
- The new contract size will be calculated as follows:
Contract size new = contract size old / R-factor
- All outstanding orders and quotes will be deleted after close of trading on the last cum trading day.
- The adjustment also refers to existing positions in TES flexible futures.

2. Introduction of a new contract

- A new single stock futures contract will be introduced with standard contract size 100 and new product code ABEN.
- The exact introduction date will be published via a circular.
- As soon as the new contract is available for trading and there are no more contract months with open interest in the original contract, trading in this contract will be put on "HALT" and finally discontinued.
- Furthermore, no new contract months will be introduced in the original contract ABEM. Existing contract months without open interest will be suspended from trading.

If there is no open interest on the last cum trading day after close of trading in the original contract ABEM no adjustment will be made and no new contract will be introduced.