

X-pand into the Future



Corporate Action Information

Issue Date: 20 June 2018
Effective Date: 21 June 2018
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Corporate Action	Rights issue
Company	Cofinimmo S.A.
ISIN	BE0003593044
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section(s) 1.6.7 (3), 1.13.8 (3), 2.6.10.1 (3)
Options contracts on stocks	COF
Futures contracts on stocks	COFF
Futures contracts on dividends of stocks	

The company Cofinimmo S.A. has announced a rights issue whereby shareholders are entitled to purchase 1 new share(s) for every 13 share(s) held, at a subscription price of EUR 94.50 per new share.

More information about this transaction is available on the company's website under www.cofinimmo.com

The rights issue will result in an adjustment of the above mentioned contracts.



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Procedure

R-Factor Method

Determination of adjustment factor (R-factor)

The official closing auction price of the on the last cum trading day will be the basis for determination of the R-factor. The new shares will only be entitled to the dividend of the current financial year starting as of 01 July 2018. According to the announcement of Cofinimmo the dividend disadvantage corresponds to a value of EUR 2.74. This amount will be considered in the R-Factor calculation. The R-factor will be determined with eight decimal places. It is calculated in the following way:

$$R = \left(\frac{\text{number of existing shares}}{\text{number of resulting shares}} * \left(1 - \frac{(\text{issue prc. of new shares} + 2.74)}{\text{closing auction price}} \right) \right) + \frac{(\text{issue prc. of new shares} + 2.74)}{\text{closing auction price}}$$

Options

Adjustment of strike prices and contract sizes

- All existing strike prices will be multiplied by the R-factor.
- The contracts size will be divided by the R-factor.
- The version number of the existing series will be increased by one.

Adjusted strike prices and contract sizes will be published via the Eurex-Website www.eurexchange.com immediately after close of trading on the last cum trading day under:

Products > equity derivatives > corporate actions

- New series with standard contract size 100 and version number 0 will be introduced effective the ex date.
- All existing 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 options.

Exercises

- Upon exercise of an adjusted series cash settlement will be made for the fractional part of the new contract size.
- For exercise of adjusted series as of version 2, differences may occur in the delivery process. In report RPTTA111 (All Active/All Inactive Series), the parts of the contract size are listed for which cash settlement will take place in case of exercise of an adjusted series.

Futures

1. Adjustment of contract size and variation margin

- The adjustment uses the same R-factor as used for options
- 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. 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 COFF.

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