

Corporate Action Information

Issue Date: 08 January 2021
Effective Date: 11 January 2021
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Corporate Action	Share Consolidation/ISIN Change
Company	Cairn Energy PLC
ISIN	GB00B74CDH82
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section(s) 1.6.7 (5), 2.6.10.1 (6)
Options contracts on stocks	
Futures contracts on stocks	CNEF
Equity Total Return Future	
Stock Tracking Future	
Futures contracts on dividends of stocks	

The company Cairn Energy PLC has announced plans to pay a special dividend of GBP 0.32 and to consolidate its ordinary shares at a ratio of 11:13. The special dividend and share consolidation will result in an adjustment of the above-mentioned contracts.

More information about this share consolidation is available on the company's website under www.cairnenergy.com.

Accordingly, the ISIN of the above-mentioned contracts will change as specified in the following table.

Product code old/new	ISIN of the underlying instrument old	ISIN of the underlying instrument new	Product-ISIN old	Product-ISIN new
CNEF	GB00B74CDH82	GB00BN0SMB92	DE000A0SYDA4	DE000A0SYDA4

Procedure

R-Factor Method

Determination of adjustment factor (R-factor)

S1	Closing price of the share
S2	S1* 13/11 minus GBP 0.32
R-Faktor	S2/S1

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 with standard contract size 1000 will be introduced.
- 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 CNEF.