

## Corporate Action Information

**Issue Date:** 6 July 2022  
**Effective Date:** 18 July 2022  
**Contact:** Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Demerger
<b>Company</b>	<b>GSK Plc</b>
<b>ISIN</b>	<b>GB0009252882</b>
Rules & Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section(s) 1.6.7 (8), 1.13.8 (9), 1.26.11 (7), 1.27.8 (8), 2.6.10.1 (8)
Options contracts on stocks	GXO
Futures contracts on stocks	GSKH
Equity Total Return Future	-
Stock Tracking Future	-
Futures contracts on dividends of stocks	G4SK

The company GSK Plc has announced on 1 June 2022 a spinoff of its Consumer Healthcare business as an independent company under the name Haleon Plc. Shareholders of GSK Plc shall be entitled to receive for every 1 GSK Plc-shares 1 shares of the new company.

More information about this transaction is available on the company`s website [www.gsk.com](http://www.gsk.com)

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

## Procedure

### Basket Method

- As of the effective day the current underlying will be replaced by a Basket, containing one GSK Plc share and one Haleon Plc share
- ISIN of GSK Plc share: **GB0009252882** (remains unchanged)
- ISIN of Haleon Plc share: GB00BMX86B70

### Options

- As of the effective date, the ISIN of the underlying instrument will be changed into a new Basket ISIN and the product code, ISIN and the name of the current GSK Plc option(s) will be adjusted as follows:

Product code old	Product code new	Product ISIN old	Product ISIN new	Underlying ISIN old	Underlying-ISIN new	Name old	Name new
GXO	GSKB	GB0009252882	DE000A3DQCC4	GB0009252882	DE000A3DQCC4	GSK Plc	GSK Haleon Basket

- As of the effective day the GSK Plc -option reflects a basket containing one GSK Plc -share and one Haleon Plc -share. The value or closing price, respectively, of the underlying of the basket option will be determined daily in the following way:

**(1.00 x price or closing price, respectively, of the GSK Plc share at XLON exchange) plus (1 x price of closing price, respectively, of the Haleon Plc share at XLON exchange).**

- The strike prices and contract size remain unchanged.
- Upon exercise of the basket option, for one contract a basket containing 1000 GSK Plc shares and 1000 Haleon Plc shares have to be delivered against payment of the equivalent of contract size (1000) x strike price.
- All existing orders and quotes will be deleted after close of trading on the last cum trading day.
- As of the effective date no more new series will be introduced.
- As soon as there are no more series with open positions trading will be discontinued.
- The adjustment also refers to existing positions in TES flexible options. As of the effective date no new positions can be opened via the TES Flex-functionality.
- After the demerger has taken place, a new GSK Plc option will be set up in Eurex Exchange's T7 with standard contract size and the existing product code. Details will be published in a separate Eurex circular.

## Futures

- As of the effective date, the ISIN of the underlying instrument will be changed into the new Basket ISIN and the contract name will be adjusted as follows:

Product code old/new	Product-ISIN new/old	Underlying ISIN old	Underlying-ISIN new	Name old	Name new
GSKH	DE000A2BM1A4	GB0009252882	DE000A3DQCC4	Future on GSK Plc	Future on GSK Haleon Basket
G4SK	DE000A2BM090	XC000A1KD0Y5	DE000A3DQCD2	Future on GSK Plc Dividends	Future on GSK Haleon Dividends Basket

- For the contract to be settled in cash, the adjustment will be made via the daily settlement price. For the daily and the final settlement price, the reference price will be determined in the following way:

**(1.00 x price or closing price, respectively, of the GSK Plc share at XLON exchange) plus (1 x price of closing price, respectively, of the Haleon Plc share at XLON exchange).**

- As of effective date, the adjusted single stock dividend future reflects a basket containing one GSK Plc -share and one Haleon Plc -share.
- All outstanding orders and quotes will be deleted after close of trading on the last cum trading day.
- No new maturities will be introduced in the adjusted futures.
- The adjustment also refers to existing positions in TES flexible futures. As of the effective date no new positions can be opened via the TES Flex-functionality.
- A new single stock futures contract on GSK Plc -share will be introduced with standard contract size and new product code. Furthermore, a new futures contract on dividends of GSK Plc share with standard contract size and new product code will be introduced. The exact introduction date and details will be published via a circular.
- As soon as there are no more contract months with open interest in the adjusted contract, trading in this contract will be discontinued.

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