

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA160309DE2

Issue Date:

9 March 2016

Effective Date:

24 March 2016

<b>Contracts:</b>	Single Stock Future (COB & <i>Flex</i> )	PD6,YPD
	Single Stock Dividend Future	PD8

**Company:** Prudential PLC

**ISIN:** GB0007099541

**Corporate action:** Special dividend

**Reference:** Press release of 9 March 2016

**Details:** Prudential PLC has announced the payment of an ordinary dividend of 26.47 pence and a special dividend of 10 pence per share.

**Adjustments:** After the close of business on 23 March 2016 the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Prudential PLC shares on the London Stock Exchange on 23 March 2016.

$$\text{Ratio} = \frac{(\text{Cum Event Price} - 26.47\text{pence} - 10\text{pence})}{(\text{Cum Event Price} - 26.47\text{pence})}$$

**Futures:**

- **Lot Size:** The lot size will be divided by the ratio. The adjusted lot size will be specified in the Final Notice.
- **Variation Margin:** Daily Settlement Prices of 23 March 2016 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations on 24 March 2016.
- **New contract:** In the event that the ratio results in a lot size exceeding the standard lot size a new contract will be introduced.
- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective Date will 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 **PD8**.

## CORPORATE ACTION NOTICE

- **Orders:** All outstanding orders for contracts **PD6** and **PD8** will be cancelled automatically after the end of the trading session on 23 March 2016. The priority of these orders will then be lost. New orders in contracts **PD6** and **PD8** can be submitted as from 24 March 2016.

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