

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA180119DE

Issue Date:

19 January 2018

Effective Date:

29 January 2018

Contracts:	Single Stock Dividend Future	VC8
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Company: Ford Motor

ISIN: US3453708600

Corporate action: Special dividend

Reference: Press release of 16 January 2018

Details: Ford Motor has announced a special dividend of USD 0.13 per share, together with a regular dividend of USD 0.15 per share.

Adjustments: After close of business on 26 January 2018 the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official openings price of Ford Motor on the New York Stock Exchange on 26 January 2018.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

$$\text{Ratio} = \frac{(\text{Cum Event Price} - \text{USD } 0.15 - \text{USD } 0.13)}{(\text{Cum Event Price} - \text{USD } 0.15)}$$

Futures:

- **Variation Margin:** Daily Settlement Prices of 26 January 2018 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations for 29 January 2018.
- **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 **JAN19** maturity in contract **VC8**.
- **Orders:** All outstanding orders for **VC8** will be cancelled automatically after the end of the trading session on 26 January 2018. The priority of these orders will then be lost. New orders in **VC8** can be submitted as from 29 January 2018.

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