CORPORATE ACTION NOTICE

Amsterdam Market	No. CA180119DE
Issue Date:	19 January 2018
Effective Date:	29 January 2018

Contracts:

Single Stock Dividend Future	VC8

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.

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

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.

CORPORATE ACTION NOTICE

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the Euronext website. It requires the immediate attention of Members' staff involved with the trading and settlement of equity products on these markets. Members should ensure that clients are made aware of the arrangements detailed in this Notice.

For further information in relation to this Notice, Members should contact:

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