

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA170221DE

Issue Date:

21 February 2017

Effective Date:

20 March 2017

<b>Contracts:</b>	Single Stock Future (COB & <i>Flex</i> )	QM6, YQM
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**Company:** Schindler Holding

**ISIN:** CH0024638196

**Corporate action:** Special dividend

**Reference:** Press release of 15 February 2017

**Details:** The board of Schindler Holding has announced to propose an ordinary dividend of CHF 3.00 and a special dividend of CHF 2.00 per share at the General Meeting on 16 March 2017.

**Adjustments:** After the close of business on 17 March 2017, the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Schindler Holding shares on SIX Swiss Exchange on 17 March 2017.

$$\text{Ratio} = \frac{(\text{Cum Event Price} - \text{CHF}3.00 - \text{CHF}2.00)}{(\text{Cum Event Price} - \text{CHF}3.00)}$$

- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

**Futures:**

- **Variation Margin:** Daily Settlement Prices of 17 March 2017 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations on 20 March 2017.
- **New contract:** In the event that the Ratio results in a lot size exceeding the standard lot size, a new contract will be introduced.
- **Orders:** All outstanding orders for contract **QM6** will be cancelled automatically after the end of the trading session on 17 March 2017. The priority of these

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orders will then be lost. New orders in contract **QM6** can be submitted as from 20 March 2017.

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Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	<a href="mailto:CorporateActionsTeam@euronext.com">mailto:CorporateActionsTeam@euronext.com</a> <a href="#">web: Euronext Derivatives Corporate Actions</a>
LCH - Derivatives Ops	+33 (0)1 7037 67 02	<a href="mailto:Derivatives.ops.fr@lch.com">mailto:Derivatives.ops.fr@lch.com</a>

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