

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA170426DE2

Issue Date:

26 April 2017

Effective Date:

2 May 2017

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| Contracts: | Single Stock Futures (COB & <i>flex</i>) | LZ6, YLZ |
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Company: Lonza Group

ISIN: CH0013841017

Corporate action: Rights issue

Reference: Press release of 25 April 2017

Details: Lonza Group announced a rights issue where shareholders are entitled to purchase 2 shares for every 7 shares held at a subscription price of CHF 136.00 per new share.

Adjustments: After the close of business on 28 April 2017 the following contract adjustments will be made:

- **Ratio Method.** For the avoidance of doubt, the contract shall only be adjusted insofar that the entitlement has positive value.
- **Cum Event Price:** Official closing price of Lonza Group shares on Six Swiss Exchange on 28 April 2017.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice

$$\text{Value of the entitlement per share} = \frac{(\text{CumEventPrice} - \text{CHF136})}{(7/2+1)}$$

$$\text{Ratio} = \frac{(\text{CumEventPrice} - \text{Value of the entitlement per share})}{(\text{CumEventPrice})}$$

Futures:

- **Variation Margin:** Daily Settlement Prices for 28 April 2017 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations, at the close of business on 2 May 2017.
- **New contract:** In such case that the Ratio results in a lot size exceeding the standard lot size for contract LZ6 (100), new contract will be introduced.

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Outstanding orders: All outstanding orders for LZ6 will be cancelled automatically after the end of the trading session on 28 April 2017. The priority of these orders will then be lost. New orders can be submitted as from 2 May 2017.

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

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