

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA170428DE2

Issue Date:

28 April 2017

Effective Date:

5 May 2017

Contracts:	Single Stock Dividend Future	MW8
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Company: Mediaset Espana Comunicacion

ISIN: ES0152503035

Corporate action: Special dividend

Reference: Press release of 24 March 2017

Details: Mediaset Espana Comunicacion has announced an ordinary dividend of €0.43716581 and a special dividend of €0.08469633 per share.

Adjustments: After the close of business on 4 May 2017, the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Mediaset Espana Comunicacion shares on Bolsa de Madrid on 4 May 2017.

$$\text{Ratio} = \frac{(\text{Cum Event Price} - \text{€}0.43716581 - \text{€}0.08469633)}{(\text{Cum Event Price} - \text{€}0.43716581)}$$

- **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 4 May 2017 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations on 5 May 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. The contract code will be communicated in a further Notice, subject to open positions.
- **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 **Dec17** maturity in contract **MW8**.

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- **Orders:** All outstanding orders for contract **MW8** will be cancelled automatically after the end of the trading session on 4 May 2017. The priority of these orders will then be lost. New orders in contract **MW8** can be submitted as from 5 May 2017.

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