

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA180119DE

Issue Date:

19 January 2018

Effective Date:

29 January 2018

<b>Contracts:</b>	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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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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