

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA150819DE

Issue Date:

19 August 2015

Effective Date:

18 September 2015

Contracts:	Single Stock Futures	U06
	Single Stock Dividend Futures	U08

Company: UBS Group

Corporate action: Special dividend

Reference: Press release of 19 August 2015.

ISIN: CH0244767585

Details: UBS Group has announced payment of a special dividend of CHF 0.25 per share.

Adjustments: After the close of business on 17 September 2015 the following contract adjustments will be made:

- Ratio Method
- Cum Event Price: Official closing price of UBS Group shares on Six Exchange on 17 September 2015
- Ratio
$$= \frac{(\text{CumEventPrice} - \text{CHF}0.25)}{(\text{CumEventPrice})}$$

Futures:

- **Lot Size:** The lot size will be divided by the ratio. The adjusted lot size will be specified in the Final Notice.
- **Variation Margin:** Daily Settlement Prices for 17 September 2015 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business 18 September 2015.
- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective date shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the **Dec15** maturity in contract **U08**.

Outstanding orders: All outstanding orders for **U06** and **U08** will be cancelled automatically after the end of the trading session on 17 September 2015. The priority of these orders will then be lost. New orders in can be submitted as from 18 September 2015.

CORPORATE ACTION NOTICE

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