

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA160311DE4

Issue Date:

11 March 2016

Effective Date:

11 April 2016

Contracts:	Single Stock Future (COB & <i>Flex</i>)	QL6, YQL
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Company: Sulzer

ISIN: CH0038388911

Corporate action: Special dividend

Reference: Press release of 11 March 2016

Details: Sulzer has announced the payment of an ordinary dividend of CHF 3.50 and a special dividend of CHF 14.60 per share.

Adjustments: After the close of business on 8 April 2016 the following contract adjustments will be made:

- **Ratio Method**
- **Cum Event Price:** Official closing price of Sulzer shares on SIX Swiss Exchange on 8 April 2016.
- **Lot Size:** The lot size will be divided by the ratio. The adjusted lot size will be specified in the Final Notice.

$$\text{Ratio} = \frac{(\text{Cum Event Price} - \text{CHF}3.50 - \text{CHF}14.60)}{(\text{Cum Event Price} - \text{CHF}3.50)}$$

Futures:

- **Variation Margin:** Daily Settlement Prices of 8 April 2016 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations on 11 April 2016.
- **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 QL6 will be cancelled automatically after the end of the trading session on 8 April 2016. The priority of these orders will then be lost. New orders in contract QL6 can be submitted as from 11 April 2016.

CORPORATE ACTION NOTICE

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