

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA200701DE

Issue Date:

1 July 2020

Effective Date:

6 July 2020

<b>Contracts:</b>	Single Stock Future	CK6
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**Company:** Clariant AG

**ISIN:** CH0012142631

**Corporate action:** Special dividend

**Reference:** Press release of 19 December 2019

**Details:** The board of Clariant is proposing a special dividend of 3.00 CHF per share.

**Adjustments:** After close of business on 3 July 2020 the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Clariant AG on Six Swiss Exchange on 3 July 2020.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.
  
- **Ratio** = 
$$\frac{(\text{Cum Event Price} - 3.00 \text{ CHF})}{(\text{Cum Event Price})}$$

**Futures:**

- **Variation Margin:** Daily Settlement Prices of 3 July 2020 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 6 July 2020.
- **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 contracts **CK6** will be cancelled automatically after the end of the trading session on 3 July 2020. The priority of these orders will then be lost. New orders in contracts **CK6** can be submitted as from 6 July 2020.

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