

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA221125DE1

Issue Date:

25 November 2022

Effective Date:

28 November 2022

**Contracts:**

Single Stock Futures	CZ6
Single Stock Dividend Futures	CZ8

**Company:** Credit Suisse

**ISIN:** CH0012138530

**Corporate action:** Rights issue

**Reference:** Press release of 24 November 2022

**Details:** Credit Suisse has announced a rights issue, whereby shareholders are entitled to purchase 2 new shares for every 7 existing shares held, at a subscription price of CHF 2.52 per new share.

**Adjustments:** After the close of business on the 25 November 2022, the following contract adjustments will be made, insofar that the right has positive value:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Credit Suisse shares on Six Swiss Exchange of 25 November 2022.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

- **Value of right** =  $\frac{(\text{Cum Event Price} - \text{CHF } 2.52)}{(7/2 + 1)}$

- **Ratio** =  $\frac{(\text{Cum Event Price} - \text{Value of right})}{(\text{Cum Event Price})}$

**Futures:**

- **Variation Margin:** Daily Settlement Prices for 25 November 2022 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations, at the close of business on 28 November 2022.
- **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 lifetime of the **DEC22** maturity in contract CZ8.

**CORPORATE ACTION NOTICE**

**Orders:** All outstanding orders will be cancelled automatically after the end of the trading session on the day before the effective date. The priority of these orders will then be lost. New orders can be submitted as from the effective date.

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