

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA151113DE2

Issue Date:

13 November 2015

Effective Date:

22 December 2015

Contracts:

Single Stock Futures (COB & *Flex*)

EB6, YEB

NOTE: This Notice is updated due to the listing of flexible contracts on AtomX and replaces CA150617DE

Company:

Ebro Foods SA

Corporate action:

Special dividend

Reference:

Press release of 18 December 2014.

ISIN:

ES0112501012

Details:

Ebro Foods SA has announced payment of a special dividend of €0.15 per share.

Adjustments:

After the close of business on 21 December 2015 the following contract adjustments will be made:

- Ratio Method
- Cum Event Price: Official closing price of Ebro Foods SA shares on Bolsa de Madrid on 21 December 2015.

$$\text{Ratio} = \frac{(\text{CumEventPrice} - \text{€0.15})}{(\text{CumEventPrice})}$$

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 21 December 2015 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business 22 December 2015.
- **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 **EB6** will be cancelled automatically after the end of the trading session on 21 December 2015. The priority of these orders will then be lost. New orders in can be submitted as from 22 December 2015.

CORPORATE ACTION NOTICE

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