

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA160225DE

Issue Date:

25 February 2016

Effective Date:

07 April 2016

Contracts:	Single Stock Dividend Future	LY8
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Company: Lloyds Banking Group

ISIN: GB0008706128

Corporate action: Special dividend

Reference: Press release of 25 February 2016

Details: Lloyds Banking Group has announced the payment of a special dividend of 0.5 pence per share and an ordinary dividend of 1.5 pence per share

Adjustments: After close of business of 06 April 2016 the following contract adjustment will be made:

- Ratio Method.
- Cum Event Price: Official closing price of Lloyds Banking Group shares on the London Stock Exchange on 06 April 2016.
$$\text{Ratio} = \frac{(\text{CumEventPrice} - 1.5\text{pence} - 0.5\text{pence})}{\text{CumEventPrice} - 1.5\text{pence}}$$
- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective date will be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the **Dec16** maturity in contract **LY8**.
- **Orders:** All outstanding orders for **LY8** will be cancelled automatically after the end of the trading session on 06 April 2016. The priority of these orders will then be lost. New orders in **LY8** can be submitted as from 07 April 2016.

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