

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA170515DE2

Issue Date:

15 May 2017

Effective Date:

27 June 2017

Contracts:

Single Stock Futures (COB & <i>Flex</i>)	CQ6, YCQ
Single Stock Dividend Future	CQ8

Company: Compass Group plc

ISIN: Old: GB00BLNN3L44 New: GB00BD6K4575

Corporate action: Return of capital and share consolidation

Reference: Press release Compass Group plc of 15 May 2017

Details: Compass Group announced a special dividend of 61 pence and a 25 for 26 share consolidation.

Adjustments: After the close of business on 26 June 2017, the following contract adjustments will be made:

- **Ratio Method.**
- **Re-designation:** The Contracts shall be re-designated to the new Shares trading under ISIN-code: GB00BD6K4575.
- **Lot size:** The Lot Size will be divided by the Ratio.
- **Cum event price** = Official closing price of Compass Group plc shares on the London Stock Exchange on 26 June 2017.

$$\text{Ratio} = \frac{(\text{CumEventPrice} - 61\text{pence}) * \left(\frac{26}{25}\right)}{\text{CumEventPrice}}$$

Futures:

- **Variation Margin:** Daily Settlement Prices for 26 June 2017 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 27 June 2017.
- **New Contract:** In the event that the Ratio results in a Lot Size exceeding the standard Lot Size, new contracts (O-class) will be introduced:
 - **Single Stock Futures:** To be announced, subject to open positions.
 - **Single Stock Dividend Future:** To be announced, subject to open positions.

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- **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 life time of the Dec17 maturity in contract CQ8

Order cancellation: All outstanding orders for contracts CQ6 and CQ8 will be cancelled automatically after the end of the trading session on 26 June 2017. The priority of these orders will then be lost. New orders in contracts CQ6 and CQ8 can be submitted as from 17 June 2017.

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