

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA160202DE

Issue Date:

2 February 2016

Effective Date:

12 May 2016

<b>Contracts:</b>	Single Stock Future ( <i>COB &amp; Flex</i> )	UO6, YUO
	Single Stock Dividend Future	UO8

**Company:** UBS Group

**ISIN:** CH0244767585

**Corporate action:** Special dividend

**Reference:** Press release of 2 February 2016

**Details:** UBS Group has announced payment of a dividend of CHF 0.60 and a special dividend of CHF 0.25 per share.

**Adjustments:** After the close of business on 11 May 2016 the following contract adjustments will be made:

- Ratio Method.
- Cum Event Price: Official closing price of UBS Group shares on Six Swiss Exchange on 11 May 2016.

$$\text{Ratio} = \frac{(\text{CumEventPrice} - \text{CHF}0.60 - \text{CHF}0.25)}{\text{CumEventPrice} - \text{CHF}0.60}$$

**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 of 11 May 2016 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations on 12 May 2016.
- **New contract:** In the event that the ratio results in a lot size exceeding the standard lot size a new contract will be introduced.
- **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 **Dec16** maturity in contract **UO8**.

**CORPORATE ACTION NOTICE**

- **Orders:** All outstanding orders for **U06** and **U08** will be cancelled automatically after the end of the trading session on 11 May 2016. The priority of these orders will then be lost. New orders in **U06** and **U08** can be submitted as from 12 May 2016.

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