

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA160217DE

Issue Date:

17 February 2016

Effective Date:

18 February 2016

Contracts:

Single Stock Future (COB & <i>Flex</i>)	GO6, YGO
Single Stock Dividend Future	GO8

NOTE: This Notice replaces CA151113DE3

Company: GlaxoSmithKline

ISIN: GB0009252882

Corporate action: Special dividend

Reference: Press release of 29 October 2015

Details: GlaxoSmithKline has announced payment of a special dividend of 20 pence per share and an ordinary dividend of 23 pence per share.

Adjustments: After the close of business on 17 February 2016 the following contract adjustments have been made:

- Ratio Method.
- Cum Event Price: Official closing price of GlaxoSmithKline shares on the London Stock Exchange on 17 February 2016.

$$\text{Ratio} = \frac{(\text{CumEventPrice} - 23\text{pence} - 20\text{pence})}{\text{CumEventPrice} - 23\text{pence}}$$

Futures:

- **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 **GO8**.
- **Orders:** All outstanding orders for **GO6** and **GO8** will be cancelled automatically after the end of the trading session on 17 February 2016. The priority of these orders will then be lost. New orders in **GO6** and **GO8** can be submitted as from 18 February 2016.
- **Contract adjustments:** Given that there is no open interest, no other adjustments have been made to the contracts.

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