

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA151103DE

Issue Date:

3 November 2015

Effective Date:

23 November 2015

**Contracts:**

Single Stock Futures (COB & <i>Flex</i> )	SX6, YSX
Single Stock Dividend Futures	SX8

**Company:** Standard Chartered PLC

**Corporate action:** Rights issue

**Reference:** Press release of 3 November 2015.

**ISIN:** GB0004082847

**Details:** Standard Chartered PLC has announced a rights issue whereby shareholders are entitled to purchase 2 new shares for every 7 shares held, at a subscription price of 465 pence per new share.

**Adjustments:** After the close of business on 20 November 2015 the following contract adjustments will be made:

- Ratio Method. For the avoidance of doubt, the contracts shall only be adjusted insofar that the entitlement has positive value.
- Cum Event Price: Official closing price of Standard Chartered PLC on LSE on 20 November 2015.

$$\text{Value of the entitlement per share} = \frac{(\text{CumEventPrice} - 465\text{pence})}{(7/2 + 1)}$$

$$\text{Ratio} = \frac{(\text{CumEventPrice} - \text{Value of the entitlement per share})}{(\text{CumEventPrice})}$$

- Lot Size: The lot size will be divided by the ratio. The adjusted lot size will be specified in the Final Notice.

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### Futures:

- **Variation Margin:** Daily Settlement Prices For 20 November 2015 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business 23 November 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.
- **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 **Dec15** maturity in contract **SX8**.
- **Orders:** All outstanding orders for SX6 and SX8 will be cancelled automatically after the end of the trading session on 20 November 2015. The priority of these orders will then be lost. New orders in SX6 and SX8 can be submitted as from 23 November 2015.

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