CORPORATE ACTION NOTICE

Amsterdam Market	No. CA170428DE1
Issue Date:	28 April 2017
Effective Date:	23 May 2017

Contracts:

Single Stock Futures (COB & *flex*)	CZ6, *YDF*
Single Stock Dividend Futures	CZ8

Company: Credit Suisse Group AG

ISIN: CH0012138530

Corporate action: Rights issue

Reference: Press release of 26 April 2017

Details: Credit Suisse has announced a rights issue whereby shareholders are entitled to purchase 2 new shares for every 11 existing shares held, at a subscription price of CHF 10.80 per new share.

Adjustments: After the close of business on 22 May 2017 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 Credit Suisse shares on Six Swiss Exchange on 22 May 2017.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice

$$\text{Value of the entitlement per share} = \frac{(\text{Cum Event Price} - \text{CHF } 10.80)}{(11/2+1)}$$

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

Futures:

- **Variation Margin:** Daily Settlement Prices for 22 May 2017 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations, at the close of business on 23 May 2017.

- **New contract:** In such case that the Ratio results in a lot size exceeding the standard lot size for contracts CZ6 (100) and CZ8 (10,000), new contracts 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 Dec17 maturity.

Outstanding orders: All outstanding orders for CZ6 and CZ8 will be cancelled automatically after the end of the trading session on 22 May 2017. The priority of these orders will then be lost. New orders can be submitted as from 23 May 2017.

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the Euronext website. It requires the immediate attention of Members' staff involved with the trading and settlement of equity products on these markets. Members should ensure that clients are made aware of the arrangements detailed in this Notice.

For further information in relation to this Notice, Members should contact:

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