

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA200701DE

Issue Date:

1 July 2020

Effective Date:

6 July 2020

Contracts:	Single Stock Future	CK6
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Company: Clariant AG

ISIN: CH0012142631

Corporate action: Special dividend

Reference: Press release of 19 December 2019

Details: The board of Clariant is proposing a special dividend of 3.00 CHF per share.

Adjustments: After close of business on 3 July 2020 the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Clariant AG on Six Swiss Exchange on 3 July 2020.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.
- **Ratio** =
$$\frac{(\text{Cum Event Price} - 3.00 \text{ CHF})}{(\text{Cum Event Price})}$$

Futures:

- **Variation Margin:** Daily Settlement Prices of 3 July 2020 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 6 July 2020.
- **New contract:** In the event that the Ratio results in a lot size exceeding the standard lot size, a new contract will be introduced.
- **Orders:** All outstanding orders for contracts **CK6** will be cancelled automatically after the end of the trading session on 3 July 2020. The priority of these orders will then be lost. New orders in contracts **CK6** can be submitted as from 6 July 2020.

CORPORATE ACTION NOTICE

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Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	CorporateActionsTeam@euronext.com Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 67 02	Derivatives.ops.fr@lch.com

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