

Market
Amsterdam

Issue date

07 November 2023

No.CA231107DE

Effective date

14 December 2023

Contracts:

Single Stock Futures	FO6
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Company:

Associated British Foods ("AB Foods")

ISIN:

GB0006731235

Corporate action:

Special Dividend

Reference:

Press release of 7 November 2023.

Details:

AB Foods announced a special dividend of GBP 12.7 together with an ordinary dividend of GBP 33.1.

Adjustments:

After the close of business on the day before the effective date the following contract adjustments will be made:

- **Ratio Method**
- **Cum Event Price:** Official closing price on London Stock Exchange.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

$$\text{Ratio} = \frac{(\text{Cum Event Price} - \text{GBP } 33.1 - \text{GBP } 12.7)}{(\text{Cum Event Price} - \text{GBP } 33.1)}$$

Futures:

- **Variation Margin:** Daily Settlement Prices for 13 December 2023 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on the Effective Date.

Orders:

All outstanding orders will be cancelled automatically after the end of the trading session on the day before the Effective Date. The priority of these orders will then be lost. New orders can be submitted as from the Effective Date.

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