

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA170324DE

Issue Date:

24 March 2017

Effective Date:

5 May 2017

Contracts:	Single Stock Future (COB & <i>Flex</i>)	MB6, YQX
	Single Stock Dividend Future	MB8

Company: Swedish Match

ISIN: SE0000310336

Corporate action: Special dividend

Reference: Press release of 17 February 2017

Details: Swedish Match has announced the payment of an ordinary dividend of SEK 8.50 and a special dividend of SEK 7.50 per share.

Adjustments: After the close of business on 4 May 2017, the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Swedish Match shares on Nasdaq-OMX Stockholm on 4 May 2017.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

$$\text{Ratio} = \frac{(\text{Cum Event Price} - \text{SEK}8.50 - \text{SEK}7.50)}{(\text{Cum Event Price} - \text{SEK}8.50)}$$

Futures:

- **Variation Margin:** Daily Settlement Prices of 4 May 2017 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations for 5 May 2017.
- **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 will be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the **Dec17** maturity in contract **MB8**.

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- **Orders:** All outstanding orders for contracts **MB6** and **MB8** will be cancelled automatically after the end of the trading session on 4 May 2017. The priority of these orders will then be lost. New orders in contracts **MB6** and **MB8** can be submitted as from 5 May 2017.

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