

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA180418DE

Issue Date:

18 April 2018

Effective Date:

11 June 2018

Contracts:

Single Stock Futures (COB & <i>Flex</i>)	WO6, YWO
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Company: Ferguson plc

ISIN: Old: JE00BFNWV485 New: JE00BFYFZP55

Corporate action: Return of capital and share consolidation

Reference: Press release Ferguson plc of 16 April 2018

Details: Ferguson plc announced a special dividend of 4.00 USD and a 18 for 19 share consolidation.

Adjustments: After the close of business on 8 June 2018, the following contract adjustments will be made:

- **Ratio Method.**
- **Re-designation:** The Contracts shall be re-designated to the New shares.
- **Cum event price:** Official closing price of Ferguson plc shares on the London Stock Exchange on 8 June 2018.

- **Ratio** =
$$\frac{(\text{Cum Event Price} - \text{USD } 4.00) * \left(\frac{19}{18}\right)}{(\text{Cum Event Price})}$$

- **Currency conversion:** The Special Dividend shall be converted from USD to pence, using the reference rates as published by the European Central Bank (ECB) on 8 June 2018.
- **Lot size:** The Lot Size will be divided by the Ratio.

Futures:

- **Variation Margin:** Daily Settlement Prices for 8 June 2018 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 11 June 2018.
- **New Contract:** In the event that the Ratio results in a Lot Size exceeding the standard Lot Size, a new contracts will be introduced.

Order cancellation: All outstanding orders for contract **WO6** will be cancelled automatically after the end of the trading session on 8 June 2018. The priority of these orders will then be lost. New orders in contract WO6 can be submitted as from 11 June 2018.

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