

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA161024DE

Issue Date:

24 October 2016

Effective Date:

28 October 2016

Contracts:	Single Stock Future (COB & <i>Flex</i>)	TV6, YTV
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Company: Tele2

ISIN: SE0005190238

Corporate action: Rights issue

Reference: Press release of 24 October 2016.

Details: Tele2 has announced a rights issue whereby shareholders are entitled to purchase 1 new share for every 8 existing shares held, at a subscription price of SEK 53 per new share.

Adjustments: After the close of business on 27 October 2016, the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Tele2 shares on Nasdaq Stockholm of 27 October 2016.

$$\text{Value of the entitlement per share} = \frac{(\text{CumEventPrice} - \text{SEK}53)}{(1/8 + 1)}$$

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

Futures:

- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.
- **New contract:** In such case that the Ratio results in a lot size exceeding the standard lot size, a new contract will be introduced.
- **Variation Margin:** Daily Settlement Prices for 27 October 2016 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations, at the close of business on 28 October 2016.

Orders: All outstanding orders for contract TV6 will be cancelled automatically after the end of the trading session on 27 October 2016. The priority of these orders will then be lost. New orders can be submitted as from 28 October 2016.

CORPORATE ACTION NOTICE

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