

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA181218DE

Issue Date:

18 December 2018

Effective Date:

10 January 2019

<b>Contracts:</b>	Single Stock Futures (COB & Flex)	BH6, YBH
	Single Stock Dividend Future	BH8

**Company:** BHP Group Plc

**ISIN:** GB00BH0P3Z91

**Corporate action:** Special dividend

**Reference:** Press release of 17 December 2018.

**Details:** BHP Group Plc has announced a special dividend of USD 1.02.

**Adjustments:** After the close of business on 9 January 2019 the following contract will be made:

- **Ratio Method**
- **Cum Event Price:** Official closing price of BHP Group Plc shares on the London Stock Exchange on 9 January 2019.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

$$\text{Ratio: } \frac{(\text{Cum Event Price} - \text{USD } 1.02)}{(\text{Cum Event Price})}$$

- **Exchange Rate:** Prices in USD shall be converted into GBP using the conversion rates as published by the European Central Bank.

**Futures:**

- **Variation Margin:** Daily Settlement Prices for 9 January 2019 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 10 January 2019.
- **New contract:** In such case that the Ratio results in an adjusted lot size exceeding the standard lot size for contracts **BH6** (100) and **BH8** (10,000), new contracts (o-class) will be introduced. Contracts BH6 and BH8 will keep the standard lot size.
- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective Date shall be multiplied by the Ratio, for the purpose of

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext Paris and Euronext London, referred to respectively as the Amsterdam, Brussels, Dublin, Lisbon, Paris and London markets, as relevant. Euronext refers to Euronext N.V. and its affiliates.

**CORPORATE ACTION NOTICE**

determining the EDSP at the end of the life time of the **Dec19** maturity in contract BH8.

**Outstanding orders:** All outstanding orders for contracts BH6 and BH8 will be cancelled automatically after the end of the trading session on 9 January 2019. The priority of these orders will then be lost. New orders can be submitted as from 10 January 2019.

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the [Euronext website](#). It requires the immediate attention of Members’ staff involved with the trading and settlement of equity products on these markets. Members should ensure that clients are made aware of the arrangements detailed in this Notice.

For further information in relation to this Notice, Members should contact:

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	<a href="mailto:CorporateActionsTeam@euronext.com">CorporateActionsTeam@euronext.com</a> <a href="#">Euronext Derivatives Corporate Actions</a>
LCH - Derivatives Ops	+33 (0)1 7037 67 02	<a href="mailto:Derivatives.ops.fr@lch.com">Derivatives.ops.fr@lch.com</a>

The present notice and the contents thereof are only provided for information purposes in order to facilitate the fair, orderly and efficient functioning of the market and is not a recommendation to engage in investment activities. The contents of this notice are provided “as is” based on information provided to the market operator without representation or warranty of any kind. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. No information set out or referred to in this notice shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Euronext’s subsidiaries shall depend solely on the applicable rules of the market operator.

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext Paris and Euronext London, referred to respectively as the Amsterdam, Brussels, Dublin, Lisbon, Paris and London markets, as relevant.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2018 Euronext N.V. - All rights reserved.