

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA210705DE

Issue Date:

5 July 2021

Effective Date:

To be announced

Contracts:

| | |
|-------------------------------|-----|
| Single Stock Futures | WM6 |
| Single Stock Dividend Futures | WM8 |

Company: WM Morrison Supermarkets

ISIN: GB0006043169

Corporate action: Takeover

Reference: Press release of 3 July 2021

Details: WM Morrison Supermarkets Plc and Oppidum Bidco Limited have reached conditional agreement on a recommended all-cash public offer (the "Offer") by Oppidum Bidco Limited for WM Morrison Supermarkets Plc of GBp 254 in cash (cum dividend of GBp 2) (the "Offer Price") for each issued and outstanding ordinary share in the capital of WM Morrison Supermarkets Plc.

Adjustments: Provided the Offer becomes effective; the contracts shall be de-listed with immediate effect and will be settled using the Fair Value method. In determining the Fair Value settlement prices, the following will apply:

Futures:

- **Dividends:** The dividend forecast (Markit) as shown in the Attachment to the Notice will be used in determining the Fair Value Settlement prices.
- **Interest Rates:** Interest rates as used by Euronext Pricer on the effective date.

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CORPORATE ACTION NOTICE

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

| | | |
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CORPORATE ACTION NOTICE

Attachment to Corporate Action No. CA210705DE

WM Morrison Supermarkets Plc

Corporate Action: **Takeover**

Dividends (Markit):

| Dividend Amount Pence | Dividend Date |
|------------------------------|----------------------|
| 2.07 | 23 September 2021 |
| 5.07 | 19 May 2022 |
| 2.25 | 22 September 2022 |
| 5.6 | 18 May 2023 |
| 2.32 | 21 September 2023 |
| 5.68 | 16 May 2024 |