

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA190822DE

Issue Date:

22 August 2019

Effective Date:

23 August 2019

Contracts:	Single Stock Future	TV6
	Single Stock Dividend Future	TV8

Company: TELE2

ISIN: SE0005190238

Corporate action: Extraordinary dividend

Reference: CA190628DE

Adjustments: The following adjustments have been made:

- **Ratio Method.**
- **Cum Event Price:** SEK 142.55
- **Ratio:** 0.95790951

Single Stock Futures:

- Given that there's no open interest, no adjustments have been made.

Single Stock Dividend Futures:

- **Adjusted Lot Size:** 10439 shares per lot, therefore the TV8 contract will be converted into TV8 (lot size 10000) and the O-class **T80** (lot size 439).
- **Variation Margin:** Daily Settlement Prices for 22 August 2019 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 23 August 2019 as shown in the attachment.
- **EDSP:** Ordinary dividends with an ex-date on or before 23 August 2019 shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the Dec19 maturity in contracts TV8 and T80.
- **Further maturities:** No new maturities will be introduced in the O-class T80.

Trading fees O-class contracts T80:

- Trading fees for Broker client account will be €0.00 (no fee) for closing transactions, as of 23 August 2019 up to and including 20 December 2019.

CORPORATE ACTION NOTICE

- Trading fees for Market Makers/Liquidity Providers will be €0.00 (no fee), for both opening and closing transactions, as of 23 August 2019 until the end of the lifetime of the O-class **T80**. Large-in-Scale transactions of Market Makers/Liquidity Providers will be charged the Member own account fee.
- Trading fees for Members, own account, will be €0.00 (no fee) for both opening and closing transactions, as of 23 August 2019 up to and including 20 December 2019.

Active orders: All outstanding orders for contract **TV6** and **TV8** will be cancelled automatically after the end of the trading session on 22 August 2019. The priority of these orders will then be lost. New orders in contract **TV6** and **TV8** can be submitted as from 23 August 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	CorporateActionsTeam@euronext.com Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 67 02	Derivatives.ops.fr@lch.com

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, 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>.

© 2019 Euronext N.V. - All rights reserved.

CORPORATE ACTION NOTICE

Tele2

Corporate action: **Extraordinary dividend**

Single Stock Dividend Futures

		Lot size
Single Stock Dividend Futures (SSDF):	TV8	10000
Single Stock Dividend Futures (SSDF):	T80	439

Dec-19		Dec-20	
settlement price	adjusted settlement price	settlement price	adjusted settlement price
4.4000	4.2148	4.4000	4.2148