CORPORATE ACTION NOTICE

Amsterdam Market | No. CA210823DE

Issue Date: 23 Augustus 2021

Effective Date: To be announced

Contracts:

Single Stock Futures	WM6
Single Stock Dividend Futures	WM8

Please note that WM Morrison Supermarkets has received multiple Offers, this Notice refers to the takeover offer by Market Bidco Limited.

Company: WM Morrison Supermarkets

ISIN: GB0006043169

Corporate action: Takeover

Reference: Press release of 19 Augustus 2021

Details: WM Morrison Supermarkets Plc and Market Bidco Limited have reached conditional agreement on a recommended all-cash public offer (the "Offer") by Market Bidco Limited for WM Morrison Supermarkets Plc of GBp 285 in cash (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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For further information in relation to this Notice, Members should contact:

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Attachment to Corporate Action No. CA210823DE

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
5.60	18 May 2023
2.32	21 September 2023
5.68	16 May 2024