CORPORATE ACTION NOTICE

Amsterdam Market — No. CA201203DE1

Issue Date: 3 December 2020

Effective Date: 17 December 2020

Contracts:

Single Stock Future	WM6
Single Stock Dividend Future	WM8

Company: WM Morrison Supermarkets

ISIN: GB0006043169

Corporate action: Special dividend

Reference: Press release of 2 December 2020

Details: WM Morrison Supermarkets has announced a special dividend of 4.00 pence per share.

Adjustments: After close of business on 16 December 2020 the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of WM Morrison Supermarkets on the London Stock Exchange on 16 December 2020.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.
- Ratio $= \frac{(\text{Cum Event Price} - 4.00 \text{ pence})}{(\text{Cum Event Price})}$

Futures:

- **Variation Margin:** Daily Settlement Prices of 16 December 2020 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 17 December 2020.
- **New contract:** In the event that the Ratio results in a lot size exceeding the standard lot size, a new contract will be introduced.
- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective Date will be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the **Dec20** maturity in contract **WM8**.

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- **Orders:** All outstanding orders for contracts **WM6** and **WM8** will be cancelled automatically after the end of the trading session on 16 December 2020. The priority of these orders will then be lost. New orders in contracts **WM6** and **WM8** can be submitted as from 17 December 2020.

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