

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA170602DE3

Issue Date:

2 June 2017

Effective Date:

12 June 2017

<b>Contracts:</b>	Single Stock Futures (COB & <i>Flex</i> )	SV6, YSV
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**Company:** SCA B

**ISIN:** SE0000112724

**Corporate action:** Spin off

**Reference:** Press release 31 May 2017

**Details:** Svenska Cellulosa Aktiebolaget SCA ("SCA") will distribute all shares in Essity Aktiebolag ("Essity") to SCA's shareholders. One share of SCA Class B (SCA) will be entitlement to one share Essity Class B (Essity).

As of Monday, June 12, 2017, the SCA share will be traded without the right to receive distribution of shares in Essity. The shares Essity (SE0009922164), the first day of trading is expected to be Thursday, June 15, 2017.

**Adjustments:** After the close of business on 9 June 2017, the following contract adjustments will be made:

- **Package Method.**
- **Re-designation:** The contracts shall be re-designated as contracts based on a package of 1 SCA share + 1 Essity share.
- **Lot size:** No adjustment shall be made to the lot size.
- **Settlement Price:** No adjustment shall be made to the Settlement Price.

**Single Stock Futures (Cash Settled):**

- The EDSP at the end of the lifetime of the each maturity shall be calculated as follows:
  - **SCA Share Price** = Official closing price of SCA shares on Nasdaq Stockholm on the last trading date of the relevant maturity.
  - **Essity Share Price** = Official closing price of Essity shares on Nasdaq Stockholm on the last trading date of the relevant maturity.
  - **EDSP** = ( 1 x SCA Share Price + 1 x Essity Share Price )

**Miscellaneous:** In the case that no open positions exist after the close of business on 9 June 2017, the Contracts will remain listed on SCA B shares and no adjustments shall be made.

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LCH - Derivatives Ops	+33 (0)1 7037 67 02	<a href="mailto:Derivatives.ops.fr@lch.com">mailto:Derivatives.ops.fr@lch.com</a>

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