

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA180207DE

Issue Date:

7 February 2018

Effective Date:

22 March 2018

Contracts:	Single Stock Future (COB & <i>Flex</i>)	VE6, YVE
	Single Stock Dividend Future	VE8

Company: Svenska Handelsbanken

ISIN: SE0007100599

Corporate action: Special dividend

Reference: Press release of 7 February 2018

Details: The Board is proposing an ordinary dividend of SEK 5.50 per share and an extra dividend of SEK 2.00 per share.

Adjustments: After the close of business on 21 March 2018, the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Svenska Handelsbanken shares on Nasdaq OMX Stockholm on 21 March 2018.
- **Lot Size:** The Lot Size will be divided by the Ratio. The adjusted Lot Size will be specified in the Final Notice.

$$\text{Ratio} = \frac{(\text{Cum Event Price} - \text{SEK } 5.50 - \text{SEK } 2.00)}{(\text{Cum Event Price} - \text{SEK } 5.50)}$$

Futures:

- **Variation Margin:** Daily Settlement Prices of 21 March 2018 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 22 March 2018.
- **New contract:** In the event that the Ratio results in an adjusted 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 **Dec18** maturity in contract **VE8**.
- **Orders:** All outstanding orders for contracts **VE6** and **VE8** will be cancelled automatically after the end of the trading session on 21 March 2018. The priority of these orders will then be lost. New orders in contracts **VE6** and **VE8** can be submitted as from 22 March 2018.

CORPORATE ACTION NOTICE

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Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	mailto:CorporateActionsTeam@euronext.com web: Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 67 02	mailto:Derivatives.ops.fr@lch.com

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