

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA201022DE

Issue Date:

22 October 2020

Effective Date:

23 October 2020

**Contracts:**

|                              |     |
|------------------------------|-----|
| Single Stock Future          | NS6 |
| Single Stock Dividend Future | NS8 |

**Company:**

Neste Oyj

**ISIN:**

FI0009013296

**Corporate action:**

Special dividend

**Reference:**

CA200211DE and CA200424DE

**Adjustments:**

The following adjustments have been made:

- **Ratio Method.**
- **Cum Event Price:** € 49.69
- **Ratio:** 0.99796872

**Single Stock Futures:**

- **Lot size:** No adjustments have been made to the lot size as the rounded lot size remains 100.
- **Variation Margin:** Daily Settlement Prices for 22 October 2020 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 23 October 2020 as shown in the attachment.

**Single Stock Dividend Futures:**

- **Adjusted Lot Size:** 10020 shares per lot, therefore the NS8 contract will be converted into NS8 contract (lot size 10000) and the O-class N8O (lot size 20).
- **Variation Margin:** Daily Settlement Prices for 22 October 2020 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 23 October 2020 as shown in the attachment.

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- **EDSP:** Ordinary dividends with an ex-date on or before 22 October 2020 shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the lifetime of the Dec20 maturity in contracts NS8 and N8O.
- **Further maturities:** No new maturities will be introduced in the O-class N8O.

### Trading fees O-class contracts N8O:

- Trading fees for Broker client account will be €0.00 (no fee) for closing transactions, as of 22 October 2020 up to and including 18 December 2020.
- Trading fees for Market Makers/Liquidity Providers will be €0.00 (no fee), for both opening and closing transactions, as of 22 October 2020 until the end of the lifetime of the O-class **N8O (18 December 2020)**. 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 22 October 2020 up to and including 18 December 2020.

**Active orders:** All outstanding orders for contracts NS6 and NS8 will be cancelled automatically after the end of the trading session on 22 October 2020. The priority of these orders will then be lost. New orders in contracts NS6 and NS8 can be submitted as from 23 October 2020.

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For further information in relation to this Notice, Members should contact:

|                                  |                     |                                                                                                                                                    |
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## CORPORATE ACTION NOTICE

Attachment to Corporate Action Notice No. CA201022DE2

### Neste

Corporate Action: **Special Dividend**

|                                      |     |     |
|--------------------------------------|-----|-----|
| Single Stock Futures contract (SSF): | NS6 | 100 |
|--------------------------------------|-----|-----|

| Dec-20           |                           |
|------------------|---------------------------|
| settlement price | adjusted settlement price |
| 49.1877          | 49.0878                   |

|                                       |     |       |
|---------------------------------------|-----|-------|
| Single Stock Dividend Futures (SSDF): | NS8 | 10000 |
| Single Stock Dividend Futures (SSDF): | N80 | 20    |

| Dec-20           |                           |
|------------------|---------------------------|
| settlement price | adjusted settlement price |
| 0.9200           | 0.9181                    |