CORPORATE ACTION NOTICE

Amsterdam Market — No. CA180314DE2

Issue Date: 14 March 2018

Effective Date: 24 May 2018

Contracts:

Single Stock Future (COB & *Flex*)	WM6, *YWM*
Single Stock Dividend Future	WM8

Company: WM Morrison Supermarkets (Morrison)

ISIN: GB0006043169

Corporate action: Special dividend

Reference: Press release of 14 March 2018

Details: The directors of Morrison have announced to propose an ordinary dividend of 4.43 pence and a special dividend of 4.00 pence per share, subject to approval at the AGM.

Adjustments: After close of business on 23 May 2018 the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Morrison on the London Stock Exchange on 23 May 2018.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.
- Ratio $= \frac{(\text{Cum Event Price} - 4.43 \text{ pence} - 4.00 \text{ pence})}{(\text{Cum Event Price} - 4.43 \text{ pence})}$

Futures:

- **Variation Margin:** Daily Settlement Prices of 23 May 2018 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 24 May 2018.
- **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 **Dec18** maturity in contract **WM8**.
- **Orders:** All outstanding orders for contracts **WM6** and **WM8** will be cancelled automatically after the end of the trading session on 23 May 2018. The priority of

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these orders will then be lost. New orders in contracts **WM6** and **WM8** can be submitted as from 24 May 2018.

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