

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA180926DE1

Issue Date:

26 September 2018

Effective Date:

27 September 2018

Contracts:

Single Stock Future (COB & <i>Flex</i>)	WM6, YWM
Single Stock Dividend Future	WM8

Company: WM Morrison Supermarkets (Morrison's)

ISIN: GB0006043169

Corporate action: Special dividend

Reference: CA180913DE2

Adjustments:

Futures:

- **Single Stock Futures:** Given that there's no open interest, no adjustments will be made.
- **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**. Given that there's no open interest, no other adjustments will be made.

Order Cancellation: All outstanding orders for contract **WM6** and **WM8** will be cancelled automatically after the end of the trading session on 26 September 2018. The priority of these orders will then be lost. New orders in contract **WM6** and **WM8** can be submitted as from 27 September 2018.

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

CORPORATE ACTION NOTICE

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