

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA160210DE

Issue Date:

10 February 2016

Effective Date:

29 April 2016

Contracts:	Single Stock Future (COB & <i>Flex</i>)	MB6, YQX
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Company: Swedish Match

ISIN: SE0000310336

Corporate action: Special dividend

Reference: Press release of 10 February 2016

Details: Swedish Match has announced a special dividend of SEK 12.00, which will be paid together with the Ordinary Dividend (to be announced).

Adjustments: After the close of business on 28 April 2016 the following contract adjustments will be made:

- Ratio Method.
- Cum Event Price: Official closing price of Swedish Match shares on Nasdaq OMX Stockholm on 28 April 2016.

$$\text{Ratio} = \frac{(\text{CumEventPrice} - \text{OrdinaryDividend SEK12.00})}{(\text{CumEventPrice} - \text{OrdinaryDividend})}$$

Futures:

- **Lot Size:** The lot size will be divided by the ratio. The adjusted lot size will be specified in the Final Notice.
- **Variation Margin:** Daily Settlement Prices of 28 April 2016 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations on 29 April 2016.
- **New contract:** In the event that the ratio results in a lot size exceeding the standard lot size, a new contract will be introduced.
- **Orders:** All outstanding orders for **MB6** will be cancelled automatically after the end of the trading session on 28 April 2016. The priority of these orders will then be lost. New orders in **MB6** can be submitted as from 29 April 2016.

CORPORATE ACTION NOTICE

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