

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA161128DE

Issue Date:

28 November 2016

Effective Date:

19 December 2016

Contracts:	Single Stock Future (COB & <i>Flex</i>)	MB6, YQX
	Single Stock Dividend Future	MB8

Company: Swedish Match AB

ISIN: SE0000310336

Corporate action: Special dividend

Reference: Press release of 27 October 2016

Details: The board of Swedish Match has announced to propose a special dividend of 9.50 SEK per share at the extraordinary general meeting on 16 December 2016.

Adjustments: After the close of business on 16 December 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 16 December 2016.

$$\text{Ratio} = \frac{(\text{Cum Event Price} - \text{SEK}9.50)}{(\text{Cum Event Price})}$$

- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

Futures:

- **Variation Margin:** Daily Settlement Prices of 16 December 2016 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations on 19 December 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 contracts **MB6** and **MB8** will be cancelled automatically after the end of the trading session on 16 December 2016. The

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priority of these orders will then be lost. New orders in contracts **MB6** and **MB8** can be submitted as from 19 December 2016.

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