

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA181218DE

Issue Date:

18 December 2018

Effective Date:

10 January 2019

Contracts:

Single Stock Futures (COB & Flex)	BH6, YBH
Single Stock Dividend Future	BH8

Company:

BHP Group Plc

ISIN:

GB00BH0P3Z91

Corporate action:

Special dividend

Reference:

Press release of 17 December 2018.

Details:

BHP Group Plc has announced a special dividend of USD 1.02.

Adjustments:

After the close of business on 9 January 2019 the following contract will be made:

- **Ratio Method**
- **Cum Event Price:** Official closing price of BHP Group Plc shares on the London Stock Exchange on 9 January 2019.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

$$\text{Ratio: } \frac{(\text{Cum Event Price} - \text{USD } 1.02)}{(\text{Cum Event Price})}$$

- **Exchange Rate:** Prices in USD shall be converted into GBP using the conversion rates as published by the European Central Bank.

Futures:

- **Variation Margin:** Daily Settlement Prices for 9 January 2019 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 10 January 2019.
- **New contract:** In such case that the Ratio results in an adjusted lot size exceeding the standard lot size for contracts **BH6** (100) and **BH8** (10,000), new contracts (o-class) will be introduced. Contracts BH6 and BH8 will keep the standard lot size.
- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective Date shall be multiplied by the Ratio, for the purpose of

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determining the EDSP at the end of the life time of the **Dec19** maturity in contract BH8.

Outstanding orders: All outstanding orders for contracts BH6 and BH8 will be cancelled automatically after the end of the trading session on 9 January 2019. The priority of these orders will then be lost. New orders can be submitted as from 10 January 2019.

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