

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA200211DE

Issue Date:

11 February 2020

Effective Date:

12 October 2020

<b>Contracts:</b>	Single Stock Future	NS6
	Single Stock Dividend Future	NS8

**Company:** Neste Oyj

**ISIN:** FI0009013296

**Corporate action:** Special dividend

**Reference:** Press release of 7 February 2020

**Details:** The board of Neste is proposing a final dividend of 0.46 EUR and a special dividend of 0.10 EUR per share, subject to approval at the AGM.

**Adjustments:** After close of business on 9 October the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Neste on Nasdaq OMX Helsinki on 9 October 2020.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

- **Ratio** = 
$$\frac{(\text{Cum Event Price} - 0.46 \text{ EUR} - 0.10 \text{ EUR})}{(\text{Cum Event Price} - 0.46 \text{ EUR})}$$

**Futures:**

- **Variation Margin:** Daily Settlement Prices of 9 October 2020 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 12 October 2020.
- **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 **Dec20** maturity in contract **NS8**.
- **Orders:** All outstanding orders for contracts **NS6** and **NS8** will be cancelled automatically after the end of the trading session on 9 October 2020. The

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priority of these orders will then be lost. New orders in contracts **NS6** and **NS8** can be submitted as from 12 October 2020.

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