

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA190822DE

Issue Date:

22 August 2019

Effective Date:

23 August 2019

**Contracts:**

Single Stock Future	TV6
Single Stock Dividend Future	TV8

**Company:**

TELE2

**ISIN:**

SE0005190238

**Corporate action:**

Extraordinary dividend

**Reference:**

CA190628DE

**Adjustments:**

The following adjustments have been made:

- **Ratio Method.**
- **Cum Event Price:** SEK 142.55
- **Ratio:** 0.95790951

**Single Stock Futures:**

- Given that there's no open interest, no adjustments have been made.

**Single Stock Dividend Futures:**

- **Adjusted Lot Size:** 10439 shares per lot, therefore the TV8 contract will be converted into TV8 (lot size 10000) and the O-class **T8O** (lot size 439).
- **Variation Margin:** Daily Settlement Prices for 22 August 2019 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 23 August 2019 as shown in the attachment.
- **EDSP:** Ordinary dividends with an ex-date on or before 23 August 2019 shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the Dec19 maturity in contracts TV8 and T8O.
- **Further maturities:** No new maturities will be introduced in the O-class T8O.

**Trading fees O-class contracts T8O:**

- Trading fees for Broker client account will be €0.00 (no fee) for closing transactions, as of 23 August 2019 up to and including 20 December 2019.

## CORPORATE ACTION NOTICE

- Trading fees for Market Makers/Liquidity Providers will be €0.00 (no fee), for both opening and closing transactions, as of 23 August 2019 until the end of the lifetime of the O-class **T80**. Large-in-Scale transactions of Market Makers/Liquidity Providers will be charged the Member own account fee.
- Trading fees for Members, own account, will be €0.00 (no fee) for both opening and closing transactions, as of 23 August 2019 up to and including 20 December 2019.

**Active orders:** All outstanding orders for contract **TV6** and **TV8** will be cancelled automatically after the end of the trading session on 22 August 2019. The priority of these orders will then be lost. New orders in contract **TV6** and **TV8** can be submitted as from 23 August 2019.

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

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Attachment to Corporate Action Notice No. CA190822DE

## CORPORATE ACTION NOTICE

### Tele2

Corporate action: **Extraordinary dividend**

#### Single Stock Dividend Futures

		Lot size
Single Stock Dividend Futures (SSDF):	<b>TV8</b>	10000
Single Stock Dividend Futures (SSDF):	<b>T80</b>	439

Dec-19		Dec-20	
settlement price	adjusted settlement price	settlement price	adjusted settlement price
<b>4.4000</b>	<b>4.2148</b>	<b>4.4000</b>	<b>4.2148</b>