CORPORATE ACTION NOTICE

Amsterdam Market — No. CA201216DE1

Issue Date: 16 December 2020

Effective Date: 17 December 2020

Contracts:

Single Stock Future	WM6
Single Stock Dividend Future	WM8

Company: WM Morrison Supermarkets

ISIN: GB0006043169

Corporate action: Special dividend

Reference: CA201203DE1

Details: WM Morrison Supermarkets has announced a special dividend of 4.00 pence per share.

Adjustments: The following adjustments have been made:

Futures:

- **Single Stock Futures:** Given that there's no open interest, no adjustments will be made.
- **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 **WM8**. Given that there's no open interest, no other adjustments will be made.

- **Orders:** All outstanding orders for contracts **WM6** and **WM8** will be cancelled automatically after the end of the trading session on 16 December 2020. The priority of these orders will then be lost. New orders in contracts **WM6** and **WM8** can be submitted as from 17 December 2020.

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