



CORPORATE ACTION NOTICE

NOTICE NO. CA/2017/430/Lo

Svenska Cellulosa AB - Distribution of Shares

ISSUE DATE: 09 June 2017

EFFECTIVE DATE: 12 June 2017

CONTRACTS:	Single Stock Futures	EPY, EPZ
	Flexible Individual Equity Options	EPU, EPQ, EPJ, EPX

COMPANY: Svenska Cellulosa AB

CORPORATE ACTION: Distribution of Shares

REFERENCE: [CA/2017/423/Lo](#)

ISIN: **Svenska Cellulosa AB:** SE0000112724

Essity Aktiebolag: SE0009922164

DETAILS: Svenska Cellulosa AB (“SCA”) has announced its intention to distribute all shares in Essity Aktiebolag (“Essity”) to SCA shareholders. Shareholders will receive one share in Essity for every SCA share held. Essity shares are expected to begin trading on NASDAQ Stockholm on 15 June 2017.

ADJUSTMENTS: After the close of business on 09 June 2017 the following contract adjustments will be made (subject to open interest):

- All contracts will be suspended until the listing of Essity shares; this date will be confirmed in a later Corporate Action Notice.
- Package Method.
- Contracts with open interest (EPY) will become a package of 1 SCA share and 1 Essity share (“a unit”) and shall be referred to by ICE Futures Europe as Svenska Cellulosa AB ex-event package contracts. Contracts with no open interest (EPZ, EPU, EPQ, EPJ, EPX) will be delisted with immediate effect.
- Ex-event contracts will reference a pseudo ISIN of SE0000555559
- EDSP Calculation: The EDSP will be generated by using the official closing prices of SCA and Essity on NASDAQ Stockholm on the last trading day as follows.

$$EDSP = (1 \times SCA \text{ Share Price}) + (1 \times \text{Essity Share Price})$$

Futures:

- **Lot Size:** The lot size shall remain unchanged as 100 units per lot.
- **Further Maturities:** No further maturities or series shall be made available for trading as from the effective date.

This Notice is issued pursuant to the [Corporate Actions Policy](#) for ICE Futures Europe. It requires the immediate attention of Members' staff involved with the trading and settlement of equity products on these markets. Members should ensure that clients are made aware of the arrangements detailed in this Notice.

FOR MORE INFORMATION:

ICE Futures Europe:

ICE Corporate Actions +44 (0) 20 7382 8205

CorporateActions-Europe@theice.com

ICE Clear Europe:

Clearing Operations +44 (0)20 7065 7600

iceuops@theice.com

[View All Notices](#) / [Subscribe](#) / [Media Inquiries](#)

ICE Futures Europe, a Recognised Investment Exchange under the Financial Services & Markets Act 2000

Registered in England & Wales with Registered Office at Milton Gate, 60 Chiswell Street, London, EC1Y 4SA Company Registration No. 1528617