

Corporate Action Information

Issue Date: 03 May 2021
Effective Date: 07 May 2021
Contact: Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Stock Split / ISIN-Change
Company	Swedish Match AB
ISIN	SE0000310336
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section(s) 1.6.7 (5) ,1.13.8 (5), 1.26.11 (4), 1.27.8 (5), 2.6.10.1 (6)
Options contracts on stocks	
Futures contracts on stocks	SWMJ
Equity Total Return Future	
Stock Tracking Future	
Futures contracts on dividends of stocks	

The company Swedish Match AB has announced a stock split at a ratio of 1:10.

More information about this transaction is available on the company`s website under www.swedishmatch.com.

The stock split will result in an adjustment of the above-mentioned contracts.

Product code old/new	ISIN of the underlying instrument old	ISIN of the underlying instrument new	Product-ISIN old
SWMJ	SE0000310336	SE0015812219	DE000A2L0C00

The updated Contract Specifications for Futures Contracts and Options contracts at Eurex Deutschland will be published on www.eurex.com under the link:

Rules & Regs > Eurex Rules & Regulations > Contract Specifications

Procedure

R-Factor Method

Determination of adjustment factor (R-factor)

Number of old shares	1
Number of new shares	10
R-factor	0.10000000

Futures

1. Adjustment of contract size and variation margin

- The adjustment is done via the R-factor
- To adjust the calculation of the variation margin of the following exchange trading day, settlement prices of the last cum trading day will be multiplied by the R-Factor.
- The new contract size will be calculated as follows:
Contract size new = contract size old / R-factor
- All outstanding orders and quotes will be deleted after close of trading on the last cum trading day.
- The adjustment also refers to existing positions in TES flexible futures.

2. Introduction of a new contract

- A new single stock futures contract with standard contract size 100 will be introduced.
- The exact introduction date will be published via a circular.
- As soon as the new contract is available for trading and there are no more contract months with open interest in the original contract, trading in this contract will be put on "HALT" and finally discontinued.
- Furthermore, no new contract months will be introduced in the original contract SWMJ.

If there is no open interest on the last cum trading day after close of trading in one of the original contracts SWMJ, no adjustment will be made for this contract and no new contract will be introduced to replace this.