

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA180131DE1

Issue Date:

31 January 2018

Effective Date:

27 April 2018

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| Contracts: | Single Stock Future (COB & <i>Flex</i>) | RW6, YRW |
| | Single Stock Dividend Future | RW8 |

Company: RWE AG

ISIN: DE0007037129

Corporate action: Special dividend

Reference: Press release of 23 June 2017.

Details: The executive board of RWE AG has announced an ordinary dividend of € 0.50 and a special dividend of € 1.00 per share.

Adjustments: After the close of business on 26 April 2018, the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of RWE AG shares on Deutsche Börse (Xetra) on 26 April 2018.
- **Lot Size:** The Lot Size will be divided by the Ratio. The adjusted Lot Size will be specified in the Final Notice.

$$\text{■ Ratio} = \frac{(\text{Cum Event Price} - \text{€ 0.50} - \text{€ 1.00})}{(\text{Cum Event Price} - \text{€ 0.50})}$$

Futures:

- **Variation Margin:** Daily Settlement Prices of 26 April 2018 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 27 April 2018.
- **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 shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the **Dec18** maturity in contract RW8.

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Outstanding orders: All outstanding orders for contracts RW6 and RW8 will be cancelled automatically after the end of the trading session on 26 April 2018. The priority of these orders will then be lost. New orders can be submitted as from 27 April 2018.

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

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