CORPORATE ACTION NOTICE

Amsterdam Market — No. CA211122DE

Issue Date: 22 November 2021

Effective Date: 24 November 2021

Contracts:	Single Stock Dividend Future	VN8

Company: Vonovia

ISIN: DE000A1ML7J1

Corporate action: Rights issue

Reference: Press release of 21 November 2021

Details: Vonovia has announced a rights issue, whereby shareholders are entitled to purchase 7 new shares for every 20 existing shares held, at a subscription price of € 40.00 per new share.

Adjustments: After the close of business on 23 November 2021, the following contract adjustments will be made, insofar that the right has positive value:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Vonovia shares on Xetra on 23 November 2021**.**
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

- **Value of right** $= \frac{(\text{ Cum Event Price - € 40.00 })}{(20/7 + 1)}$

- **Ratio** $= \frac{(\text{ Cum Event Price - Value of right })}{(\text{ Cum Event Price })}$

Futures:

- **Variation Margin:** Daily Settlement Prices for the day preceding the Effective date shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations, at the close of business on the Effective date.
- **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 lifetime of the **Dec21** maturity.

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Orders: Orders are cancelled automatically after the end of the trading session of 23 November 2021. The priority of these orders will then be lost. New orders can be submitted as from 24 November 2021.

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