



## Corporate Action Information

**Issue Date:** 01 August 2019  
**Effective Date:** 08 August 2019  
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Corporate Action	Special Dividend
Company	Rio Tinto PLC
ISIN	GB0007188757
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section(s) 1.6.7 (2), 1.13.8 (2), 2.6.10.1 (2)
Options contracts on stocks	RTZ
Futures contracts on stocks	RIOG / RIOH
Futures contracts on dividends of stocks	R2TZ / R3TZ

The company Rio Tinto PLC has announced the payment of a special dividend of GBp 49,82 in addition to a regular dividend of GBp 123,32 per share.

More information about this transaction is available on the company's website under [www.riotinto.com](http://www.riotinto.com)

The payment of the special dividend will result in an adjustment of the above mentioned contracts.



## Procedure

### R-Factor Method

Determination of adjustment factor (R-factor)

S1	Closing auction price of the share
S2	S1 minus regular dividend
S3	S2 minus special dividend
R-factor	$S3 / S2$

## Options

### Adjustment of strike prices and contract sizes

- All existing strike prices will be multiplied by the R-factor.
- The contract sizes will be divided by the R-factor.
- The version number of the existing series will be increased by one.  
Adjusted strike prices and contract sizes will be published via the Eurex-Website [www.eurexchange.com](http://www.eurexchange.com) immediately after close of trading on the last cum trading day under  
**Products > equity derivatives > corporate actions**
- New series with standard contract size 1000 and version number 0 will be introduced effective the ex date.
- All existing 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 options.

### Exercises

- Upon exercise of an adjusted series cash settlement will be made for the fractional part of the new contract size.
- For exercise of adjusted series as of version 2, differences may occur in the delivery process. In report RPTTA111 (All Active/All Inactive Series), the parts of the contract size are listed for which cash settlement will take place in case of exercise of an adjusted series.

## Futures

### 1. Adjustment of contract size and variation margin

- The adjustment uses the same R-factor as used for options
- 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:  
 $\text{Contract size new} = \text{contract size old} / \text{R-factor}$
- 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 will be introduced with standard contract size 1000. Furthermore, a new futures contract on dividends with standard contract size 1000 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 contracts RIOG / RIOH / R2TZ and R3TZ.

**If there is no open interest on the last cum trading day after close of trading in the original contracts RIOG / RIOH / R2TZ / R3TZ, no adjustment will be made in this contract and no new contract will be introduced.**