X-pand into the Future

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Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
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RTL Group: Extraordinary interim dividend

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Content may be most important for:

- Front Office/Trading
- Middle + Back Office
- Auditing/Security Coordination

Attachments:
none

Summary:

On 21 August 2013, the Executive Board of the company RTL Group decided to pay an extraordinary interim dividend of EUR 2.50 per share.

The extraordinary interim dividend will result in an adjustment of the Eurex Single Stock Futures contract on shares of RTL Group (RGSF), as already published in the **Market Supervision Messages** window on 22 August 2013.

Ex date will be **2 September 2013**.

This circular contains a description of the adjustment procedure.

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RTL Group: Extraordinary interim dividend

Measure:
Distribution of extraordinary interim dividend of EUR 2.50 on shares of the company RTL Group

Last cum trading day:
30 August 2013

Ex date:
2 September 2013

Affected product:
RGSF

Reference to underlying Rules & Regulations:
Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, section 1.6.7 (2)

Adjustment of ISIN:
The ISIN of the RTL Group share (LU0061462528) will remain unchanged.

Procedure:

1. Determination of adjustment factor (R-factor)

The closing auction price of the RTL Group share at NYSE Euronext Brussels on the last cum trading day will be the basis for determination of the R-factor.

S1	Closing auction price of the RTL Group share
S2	S1 minus extraordinary interim dividend
R-factor	S2 / S1

2. Adjustment of contract size and variation margin

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 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 OTC Flexible Futures.

3. Introduction of a new contract

A new contract will be introduced on RTL Group shares with standard contract size 100 and product code RGSG.

The exact introduction date will be published via a separate Eurex circular.

As soon as the new contract is available for trading and there are no more series with open interest in the original contract on RTL Group shares (RGSF), trading in this contract will be put on “HALT” and finally discontinued.

Furthermore, no new contract months will be introduced in the original contract (RGSF). Existing contract months without open interest will be suspended from trading.

If there is no open interest on the last cum trading day after close of trading in the original contract on RTL Group shares (RGSF), no adjustment will be made and no new contract will be introduced.

27 August 2013