

Corporate Action Information

Issue Date: 9 February 2024
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Corporate Action	Special Dividend
Company	DWS Group GmbH & Co. KGaA
ISIN	DE000DWS1007
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section(s) 1.6.7 (2), 1.13.8 (2), 1.26.11 (2), 2.6.10.1 (2)
Options contracts on stocks	DWS, DWSE
Futures contracts on stocks	DWSF
Stock Tracking Future	-
Futures contracts on dividends of stocks	-

The company DWS Group GmbH & Co. KGaA has announced the payment of a special dividend of EUR 4.00 per share in addition to a regular cash dividend of EUR 2.10 per share.

Further details about this payment are available on the company`s website.

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 ordinary dividend
S3	S2 minus special dividend
R-Factor	S3/S2

Options

1. Adjustment of strike prices and contract sizes

- All existing strike prices will be multiplied by the R-factor. Strike prices will be rounded using mathematical rounding conventions to the number of decimal places according to their listing standard.
- The contracts size will be divided by the R-factor.
- The version number of the existing series will be increased by one.
- Immediately after close of trading on the last cum-trading day, adjusted strike prices and contract sizes will be published on www.eurex.com in section **Rules & Regs > Corporate actions > Corporate action information**
- New series with standard contract size 100 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. The existing flex strikes will be rounded using mathematical rounding conventions, to four decimal places.

2. Exercises

- Upon exercise of an adjusted contract, cash settlement will be made for the fractional part of the new contract size.
- RPTTA711 (All Active/All Inactive Series) reports contract sizes of adjusted series.

Futures

1. Adjustment of contract size and variation margin

- The adjustment is done via the same R-factor as for the 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 with standard contract size of 100 will be introduced.
- The exact introduction date will be published via a circular.
- As soon as there is no more open interest in the adjusted contracts, trading in this contract will be discontinued.
- Furthermore, no new contract months will be introduced in the adjusted contracts.

Should there be no open interest on the last cum-trading day after close of trading in one of the original contracts, no adjustment will be made to these contracts and no successor contract will be introduced.