CORPORATE ACTION NOTICE

Amsterdam Market — No. CA210506DE1

Issue Date: 6 May 2021

Effective Date: 7 June 2021

Contracts:

Single Stock Futures	LO6
Single Stock Dividend Futures	LO8

Company: Anglo American

ISIN: Anglo American: GB00B1XZS820 Thungela Resources Ltd ("Thungela"): TBA

Corporate action: Demerger

Reference: CA210409DE

Adjustments: After the close of the business day on 4 June, the following contract adjustments will be made:

- **Package Method**
- **Re-designation:** The contracts shall be re-designated as contracts based on a package of (1 Anglo American + 0.1 Thungela share) and will be referred to by Euronext as Anglo American ex-event package contracts.
- **Lot Size:** No adjustment shall be made to the lot size.

Single Stock Futures

- **Settlement Price:** No adjustment shall be made to the Settlement Price.
- The EDSP at the end of the lifetime of each maturity shall be calculated as follows:
  - **Anglo American Price** = Official closing price of Anglo American shares on the London Stock Exchange on the last trading date of the relevant maturity.
  - **Thungela Price** = Official closing price of Thungela shares on the London Stock Exchange on the last trading date of the relevant maturity.
  - **EDSP** = (1 x Anglo American Share Price + 0.1 x Thungela Share Price).

Single Stock Dividend Futures

- **Settlement Price:** No adjustment shall be made to the Settlement Price.
- The EDSP at the end of the lifetime of each maturity shall be calculated as follows:

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- **Anglo American Dividend** = All dividends paid on Anglo American shares that have their ex-dividend date during the reference period of the relevant maturity.
- **Thungela Dividend** = All dividends paid on the new Thungela shares that have their ex-dividend date during the reference period of the relevant maturity.
- **EDSP** = (1 x Anglo American Dividend + 0.1 x Thungela Dividend)

Miscellaneous: As from 7 June, Euronext will create an index which may serve as an indication level for the underlying value of the Anglo American ex-event package contracts. The index replicates the value of the underlying package as defined in this Corporate Action Notice:

- **Index ISIN code:** TBA

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