

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA210409DE

Issue Date:

9 April 2021

Effective Date:

TBA

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:

Press release of 8 April 2021

Details:

Anglo American has announced the demerger of its thermal coal operations to a new company Thungela Resources Limited (“Thungela”). Anglo American shareholders receive one share of Thungela for every ten shares Anglo American held. This demerger is subject to approval of the Annual General Meeting held on 5 May 2021.

Adjustments:

After the close of the business day preceding the Effective Date, 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).

CORPORATE ACTION NOTICE

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:
 - **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 the Effective Date, 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

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the [Euronext website](#). It requires the immediate attention of Members’ staff involved with the trading and settlement of equity products on these markets. Members should ensure that clients are made aware of the arrangements detailed in this Notice.

For further information in relation to this Notice, Members should contact:

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	CorporateActionsTeam@euronext.com Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 67 02	Derivatives.ops.fr@lch.com

The present notice and the contents thereof are only provided for information purposes in order to facilitate the fair, orderly and efficient functioning of the market and is not a recommendation to engage in investment activities. The contents of this notice are provided “as is” based on information provided to the market operator without representation or warranty of any kind. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. No information set out or referred to in this notice shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Euronext’s subsidiaries shall depend solely on the applicable rules of the market operator.

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext Paris, Euronext London and Oslo Børs, referred to respectively as the Amsterdam, Brussels, Dublin, Lisbon, Paris, London and Oslo markets, as relevant.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

CORPORATE ACTION NOTICE

© 2021 Euronext N.V. - All rights reserved.