CORPORATE ACTION NOTICE

Amsterdam Market — No. CA210217DE2

Issue Date: 17 February 2021

Effective Date: 4 March 2021

Contracts:

Single Stock Futures	RV6
Single Stock Dividend Future	RV8

Company: Rio Tinto

ISIN: GB0007188757

Corporate action: Special dividend

References: Press release of 17 February 2021

Details: Rio Tinto has announced an ordinary dividend of GBp 221.86 and a special dividend of GBp 66.77 per share.

Adjustments: After the close of business on 3 March 2021 the following contract will be made:

- **Ratio Method**
- **Cum Event Price:** Official closing price of Rio Tinto shares on the London Stock Exchange on 3 March 2021.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

$$\text{Ratio: } \frac{(\text{Cum Event Price - Pence } 221.86 \text{ - Pence } 66.77)}{(\text{Cum Event Price - Pence } 221.86)}$$

Futures:

- **Variation Margin:** Daily Settlement Prices for 3 March 2021 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 4 March 2021.
- **New contract:** In such case that the Ratio results in an adjusted lot size exceeding the standard lot size for contracts **RV6** (100) and **RV8** (10,000), new contracts (o-class) will be introduced. Contracts RV6 and RV8 will keep the standard lot size.
- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective Date shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the **Dec21** maturity in contract RV8.

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Outstanding orders: All outstanding orders for contracts RV6 and RV8 will be cancelled automatically after the end of the trading session on 3 March 2021. The priority of these orders will then be lost. New orders can be submitted as from 4 March 2021.

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