

## 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.

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

**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.

**CORPORATE ACTION NOTICE**

**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.

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	<a href="mailto:CorporateActionsTeam@euronext.com">CorporateActionsTeam@euronext.com</a> <a href="#">Euronext Derivatives Corporate Actions</a>
LCH - Derivatives Ops	+33 (0)1 7037 67 02	<a href="mailto:Derivatives.ops.fr@lch.com">Derivatives.ops.fr@lch.com</a>

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>.

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