

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA230215DE2

Issue Date:

15 February 2023

Effective Date:

31 August 2023

Contracts:

Single Stock Futures	GX6
Single Stock Dividend Future	GX8

Company:

Glencore Plc

ISIN:

JE00B4T3BW64

Corporate action: Special dividend

Reference:

Press release of 15 February 2023.

Details:

Glencore announced a special dividend of USD 0.02 together with an ordinary dividend of USD 0.20.

Adjustments:

After the close of business on 30 August 2023 the following contract adjustments will be made:

- **Ratio Method**
- **Cum Event Price:** Official closing price of Glencore Plc shares on LSE on 30 August 2023.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

$$\text{■ Ratio} = \frac{(\text{Cum Event Price} - \text{USD } 0.20^* - \text{USD } 0.02^*)}{(\text{Cum Event Price} - \text{USD } 0.20^*)}$$

*The dividend will be converted to GBp using the ECB Foreign reference rates of 30 August 2023.

Futures:

- **Variation Margin:** Daily Settlement Prices for 30 August 2023 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on the effective date.
- **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 lifetime of the **Dec23** maturity in contract GX8.

CORPORATE ACTION NOTICE

Orders: All outstanding orders will be cancelled automatically after the end of the trading session on the day before the effective date. The priority of these orders will then be lost. New orders can be submitted as from the effective date.

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