CORPORATE ACTION NOTICE

Amsterdam Market | No. CA220805DE

Issue Date: 5 August 2022

Effective Date: 1 September 2022

Contracts:

Single Stock Futures	GX6
Single Stock Dividend Future	GX8

Company: Glencore Plc

ISIN: JE00B4T3BW64

Corporate action: Special dividend

Reference: Press release of 4 August 2022.

Details: Glencore announced a special dividend of USD 0.11 together with an ordinary dividend of USD 0.13.

Adjustments: After the close of business on 31 August 2022 the following contract adjustments will be made:

- **Ratio Method**
- **Cum Event Price:** Official closing price of Glencore Plc shares on LSE on 31 August 2022.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.
- **Ratio** $= \frac{(\text{Cum Event Price - USD } 0.13^* \text{ - USD } 0.11^*)}{(\text{Cum Event Price - USD } 0.13^*)}$

  *The dividend will be converted to GBp using the ECB Foreign reference rates of 31 August 2022.

Futures:

- **Variation Margin:** Daily Settlement Prices for 31 August 2022 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 1 September 2022.
- **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 **Dec22** maturity in contract GX8.

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.

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:

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