

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).

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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

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