

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA210728DE

Issue Date:

28 July 2021

Effective Date:

12 August 2021

Contracts:

Single Stock Futures	RV6
Single Stock Dividend Future	RV8

Company: Rio Tinto Plc

ISIN: GB0007188757

Corporate action: Special dividend

Reference: Press release of 28 July 2021.

Details: The board of Rio Tinto proposes a special dividend of GBp 133.26 together with an ordinary dividend of GBp 270.84.

Adjustments: After the close of business on 11 August 2021 the following contract adjustments will be made:

- **Ratio Method**
- **Cum Event Price:** Official closing price of Rio Tinto Plc shares on LSE on 11 August 2021.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.
- **Ratio** =
$$\frac{(\text{Cum Event Price} - \text{GBp } 270.84 - \text{GBp } 133.26)}{(\text{Cum Event Price} - \text{GBp } 270.84)}$$

Futures:

- **Variation Margin:** Daily Settlement Prices for 11 August 2021 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 12 August 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 lifetime of the **Dec21** maturity in contract VV8.

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Outstanding 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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