CORPORATE ACTION NOTICE

Amsterdam Market	No. CA220223DE2
Issue Date:	23 February 2022
Effective Date:	10 March 2022

Contracts:

Single Stock Futures	RV6
Single Stock Dividend Future	RV8

Company: Rio Tinto Plc

ISIN: GB0007188757

Corporate action: Special dividend

Reference: Press release of 23 February 2022.

Details: The board of Rio Tinto proposes a special dividend of GBp 45.6 together with an ordinary dividend of GBp 306.72.

Adjustments: After the close of business on 9 March 2022 the following contract adjustments will be made:

- **Ratio Method**
- **Cum Event Price:** Official closing price of Rio Tinto Plc shares on LSE on 9 March 2022.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

- **Ratio** $= \frac{(\text{Cum Event Price - GBp 306.72 - GBp 45.6})}{(\text{Cum Event Price - GBp 306.72})}$

Futures:

- **Variation Margin:** Daily Settlement Prices for 9 March 2022 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 10 March 2022.
- **New contract:** In such case that the Ratio results in an adjusted lot size exceeding the standard lot size for contracts RV6 (1000) 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 **Dec22** maturity in contract RV8.

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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