CORPORATE ACTION NOTICE

Amsterdam Market	No. CA220224DE2
Issue Date:	24 February 2022
Effective Date:	17 March 2022

Contracts:

Single Stock Futures	LO6
Single Stock Dividend Future	LO8

Company: Anglo American

ISIN: GB00B1XZS820

Corporate action: Special dividend

Reference: Press release of 24 February 2022.

Details: The board of Anglo American proposes a special dividend of USD 0.50 together with an ordinary dividend of USD 1.18.

Adjustments: After the close of business on 16 March 2022 the following contract adjustments will be made:

- **Ratio Method**
- **Cum Event Price:** Official closing price of Anglo American shares on LSE on 16 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** $= \frac{(\text{Cum Event Price} - \text{USD } 1.18^* - \text{USD } 0.50^*)}{(\text{Cum Event Price} - \text{USD } 1.18^*)}$

*The dividend for LO6 will be converted to GBp using the ECB Foreign reference rates of 16 March 2022.

Futures:

- **Variation Margin:** Daily Settlement Prices for 16 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 17 March 2022.
- **New contract:** In such case that the Ratio results in an adjusted lot size exceeding the standard lot size for contracts LO6 (1000) and LO8 (10,000), new contracts (O-class) will be introduced. Contracts LO6 and LO8 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 LO8.

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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