

Corporate Action Information

Issue Date: 10 May 2021
Effective Date: 07 June 2021
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Corporate Action	Demerger / Name change
Company	Anglo American PLC
ISIN	GB00B1XZS820
Rules & Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section(s) 1.6.7 (8), 1.13.8 (9), 1.26.11 (7), 1.27.8 (8), 2.6.10.1 (8)
Options contracts on stocks	AHA
Futures contracts on stocks	AALG
Equity Total Return Future	
Stock Tracking Future	
Futures contracts on dividends of stocks	A2AL

The company Anglo American PLC has announced on 08 April 2021 a spinoff of its thermal coal business as an independent company under the name Thungela Resources Ltd. Shareholders of Anglo American PLC shall be entitled to receive for every 10 Anglo American PLC-shares one share of the new company.

More information about this transaction is available on the company's website under www.angloamerican.com.

The Spinoff will result in an adjustment of the above mentioned contracts.

Procedure

Basket Method

- Effective day for the spinoff is 04 June 2021
- As of the effective day the current underlying will be replaced by a Basket containing one Anglo American PLC share und 0.1 Thungela Resources Ltd-shares
- ISIN of Anglo American PLC share: GB00B1XZS820 (remains unchanged)
- ISIN of Thungela Resources Ltd. share: ZAE000296554

Options

- As of the effective date, the ISIN (to a dummy ISIN), the product code and the name of the current Anglo American PLC option will change in Eurex Exchange`s T7 as follows:

Product code old	Product code new	Product-ISIN/ underlying-ISIN old	Product-ISIN/ underlying-ISIN new	Name old	Name new
AHA	AHAB	GB00B1XZS820	DE000A3CUV81	Anglo American	Anglo American Basket

- As of the effective day the Anglo American PLC -option reflects a basket containing one Anglo American PLC -share and 0.1 Thungela Resources Ltd -shares. The value or closing price, respectively, of the underlying of the Anglo American basket option will be determined daily in the following way:

(1 x price or closing price, respectively, of the Anglo American PLC share at London Stock Exchange) plus (0.1 x price of closing price, respectively, of the Thungela Resources Ltd share at London Stock Exchange).

- The strike prices and contract size remains unchanged
- Upon exercise of the basket option, for one contract (1000 shares) a basket containing 1000 Anglo American PLC shares and 100 Thungela Resources Ltd shares have to be delivered against payment of the equivalent of contract size (1000) x strike price.
- All existing orders and quotes will be deleted after close of trading on the last cum trading day.
- As of the effective date no more new series will be introduced. Series without open interest will be deleted.
- As soon as there are no more series with open positions trading will be put on "Halt" and finally discontinued.
- The adjustment also refers to existing positions in TES flexible options. As of the effective date no new positions can be opened via the TES Flex-functionality.
- After the demerger has taken place, a new Anglo American PLC option will be set up in Eurex Exchange`s T7 with standard contract size 1000 and a new product code. Details will be published in a separate Eurex circular.

Futures

- For the contract to be settled in cash, the adjustment will be made via the daily closing price. For the daily closing price and the final settlement price, the closing price will be determined in the same way as described above the Anglo American PLC option:

(1 x price or closing price, respectively, of the Anglo American PLC share at London Stock Exchange) plus (0.1 x price of closing price, respectively, of the Thungela Resources Ltd share at London Stock Exchange).

- All outstanding orders and quotes will be deleted after close of trading on the last cum trading day.
- No new contract months will be introduced in the original contract AALG.
- The adjustment also refers to existing positions in TES flexible futures. As of the effective date no new positions can be opened via the TES Flex-functionality.
- As of the effective date, in Eurex Exchange's T7 the ISIN of the underlying instrument will be changed into the new dummy ISIN and the contract name will be adjusted as follows:

Product code old/new	Product-ISIN new/old	ISIN of underlying instrument old	ISIN of underlying instrument new	Name old	Name new
AALG	DE000A0QZCC3	GB00B1XZS820	DE000A3CUV81	Anglo American	Anglo American Basket
A2AL	DE000A1KD0H2	XC000A1KD0W9	DE000A3CUV99	Anglo American Dividend	Anglo American Basket Dividend

- A new single stock futures contract on Anglo American PLC -share will be introduced with standard contract size 1000. Furthermore, a new futures contract on dividends of Anglo American PLC share with standard contract size 1000 will be introduced.
- The exact introduction date and details will be published via a circular.
- As soon as the new contract is available for trading and there are no more contract months with open interest in the original contract, trading in this contract will be put on "HALT" and finally discontinued.
- Furthermore, no new contract months will be introduced in the original contract A2AL.

If there is no open interest on the last cum trading day after close of trading in the original contract, no adjustment will be made and no new contract will be introduced.