

Corporate Action Information

Issue Date: 05 August 2021
Effective Date: 19 August 2021
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Corporate Action	Special Dividend
Company	Anglo American Plc
ISIN	GB00B1XZS820
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section(s) 1.6.7 (2), 1.13.8 (2), 2.6.10.1 (2)
Options contracts on Anglo-American-Thungela basket	AHAB
Futures contracts on Anglo American Plc stocks	AALG
Stock Tracking Future	
Futures contracts on Anglo-American-Thungela basket dividends	A2AL

The company Anglo American Plc has announced the payment of a special dividend of USD 0.80 per share in addition to the interim base dividend of USD 1.71 per share.

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

The payment of the special dividend will result in an adjustment of the above-mentioned contracts, including Anglo-American-Thungela-basket and Anglo-American-only contracts.

Procedure

R-Factor Method

Determination of **R-Factor 1 for basket contracts**:

S1	Basket price calculated as sum of the closing price of 'Anglo-American' and one tenth of the closing price of 'Thungela'
S2	S1 minus 'Anglo American' interim base dividend
S3	S2 minus 'Anglo American' special dividend
R-Factor 1 (Basket)	$S3 / S2$

Should the announced dividend currency denomination be distinct from the contract currency denomination, the dividend-per-share amounts will be converted into the contract currency using the ECB reference currency rate on the last cum-trading day.

Determination of **R-Factor 2 for Anglo-American-only contracts**:

S4	Closing price of 'Anglo-American'
S5	S4 minus 'Anglo American' interim base dividend
S6	S5 minus 'Anglo American' special dividend
R-Factor 2 (Anglo American only)	$S6 / S5$

Should the announced dividend currency denomination be distinct from the contract currency denomination, the dividend-per-share amounts will be converted into the contract currency using the corresponding ECB reference currency rate on the last cum-trading day.

Options

1. Adjustment of strike prices and contract sizes

- All existing strike prices will be multiplied by the R-Factor 1.
- The contracts size will be divided by the R-Factor.
- The version number of the existing series will be increased by one.
Immediately after close of trading on the last cum trading day, adjusted strike prices and contract sizes will be published on www.eurex.com in section **Rules & Regs > Corporate actions > Corporate action information**
- New series with standard contract size 1000 and version number 0 will be introduced effective the ex-date.
- All existing orders and quotes will be deleted after close of trading on the last cum-trading day.
- The adjustment also refers to existing positions in TES flexible options.

2. Exercises

- Upon exercise of an adjusted series cash settlement will be made for the fractional part of the new contract size.

Futures

1. Adjustment of contract size and variation margin

- Futures contracts on baskets are adjusted using R-Factor 1 and futures contracts on Anglo-American-only are adjusted using R-Factor 2
- To adjust the calculation of the variation margin of the following exchange trading day, settlement prices of the last cum-trading day will be multiplied by the respective R-Factor
- The new contract size will be calculated as follows: $\text{Contract size new} = \text{contract size old} / \text{respective R-Factor}$
- All outstanding orders and quotes will be deleted after close of trading on the last cum trading day.
- The adjustment also refers to existing positions in TES flexible futures.

2. Introduction of a new contract

- A new single stock futures contract with standard contract size 1000 and a new futures contract on dividends with standard contract size 1000 will be introduced.
- The exact introduction date 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 contracts AALG and A2AL.

If there is no open interest on the last cum-trading day after close of trading in one of the original contracts AALG and A2AL, no adjustment will be made for these contracts and no new contract will be introduced to replace this.