CORPORATE ACTION NOTICE

Amsterdam Markets	No. CA210504DE3
Issue Date:	04 May 2021
Effective Date:	19 July 2021

Contracts:

Single Stock Dividend Future	MA8

Company: Mediaset SPA

ISIN: IT0001063210

Corporate action: Special dividend

Reference: Press release of 4 May 2021

Details: Mediaset SPA announced a special dividend of EUR 0.30, Subject to approval of the AGM on 23 June 2021.

Adjustments: After the close of business on 16 July 2021, the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Mediaset shares on Borsa Italiana of 16 July 2021.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot sizes will be specified in the Final Notice.

- **Ratio** $= \frac{\text{(Cum Event Price - EUR 0.30)}}{\text{(Cum Event Price)}}$

Futures:

- **Variation Margin:** Daily Settlement Prices for 16 July 2021 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations, at the close of business on 19 July 2021.
- **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 MA8
- **New contract:** In such case that the Ratio results in an adjusted lot size exceeding the standard lot size for contracts **MA8** (10,000), new contracts (O-class) will be introduced. Contracts MA8 will keep the standard lot size.

Outstanding orders: All outstanding orders for the contracts will be cancelled automatically after the end of the trading session of 16 July 2021. The priority of these orders will then be lost. New orders for can be submitted as from 19 July 2021.

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:

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	CorporateActionsTeam@euronext.com Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 67 02	Derivatives.ops.fr@lch.com