

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA150522DE1

Issue Date:

22 May 2015

Effective Date:

25 May 2015

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| Contracts: | Single Stock Futures | BJ6 |
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Company: Banca Monte dei Paschi di Siena

Corporate action: Rights issue

Reference: Press release of 22 May 2015.

ISIN: IT0005092165

Details: Banca Monte dei Paschi di Siena has announced a rights issue whereby shareholders are entitled to purchase 10 new shares for every share held, at a subscription price of € 1.17 per new share.

Adjustments: Given that there is no open interest, no adjustments have been made to the contract.

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