

Market
Milan

Issue date

29 April 2024

No.CA240429DE3

Effective date

29 May 2024

Contracts:

Stock option contracts	UNS
Stock futures contracts	UNS6, UNS7

Company:

UnipolSai

ISIN:

IT0004827447

Corporate action:

Voluntary tender offer

Reference:

6662-2024 and CA240429DE1

Details:

All open positions at the close of 26 April 2024 trading session on derivatives contracts are closed and cash settled via the Theoretical Fair Value methodology.

Adjustments:

The cash settlement amounts resulting from the Theoretical Fair Value methodology, as shown in the attachment to this Notice, will be settled by Euronext Clearing on 30 April 2024.

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CORPORATE ACTION NOTICE

Attachment to Corporate Action Notice No. CA240429DE3

UnipolSai

Corporate Action: **Fair Value**

Fair value settlement prices:

Individual Equity Options: **UNS**

Fair Value Call (€)	Expiry	Strike	Fair Value Put (€)
0.9535	17-May-24	1.75	0.0000
0.9036	17-May-24	1.8	0.0000
0.8537	17-May-24	1.85	0.0000
0.8038	17-May-24	1.9	0.0000
0.7539	17-May-24	1.95	0.0000
0.7040	17-May-24	2	0.0000
0.6042	17-May-24	2.1	0.0000
0.5044	17-May-24	2.2	0.0000
0.4545	17-May-24	2.25	0.0000
0.4046	17-May-24	2.3	0.0000
0.3547	17-May-24	2.35	0.0000
0.3048	17-May-24	2.4	0.0000
0.2549	17-May-24	2.45	0.0000
0.2052	17-May-24	2.5	0.0002
0.1563	17-May-24	2.55	0.0013
0.1102	17-May-24	2.6	0.0050
0.0702	17-May-24	2.65	0.0150
0.0395	17-May-24	2.7	0.0345
0.0195	17-May-24	2.75	0.0649
0.0085	17-May-24	2.8	0.1046
0.0034	17-May-24	2.85	0.1507
0.0012	17-May-24	2.9	0.2000
0.0004	17-May-24	2.95	0.2500
0.0001	17-May-24	3	0.3000
0.0000	17-May-24	3.05	0.3500
0.0000	17-May-24	3.1	0.4000
0.0000	17-May-24	3.15	0.4500
0.0000	17-May-24	3.2	0.5000
0.0000	17-May-24	3.3	0.6000
0.0000	17-May-24	3.4	0.7000
0.0000	17-May-24	3.5	0.8000
0.0000	17-May-24	3.6	0.9000

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0.0000	17-May-24	3.7	1.0000
0.0000	17-May-24	3.8	1.1000
0.0000	17-May-24	3.9	1.2000
1.0537	21-Jun-24	1.65	0.0000
1.0038	21-Jun-24	1.7	0.0000
0.9540	21-Jun-24	1.75	0.0000
0.9041	21-Jun-24	1.8	0.0000
0.8542	21-Jun-24	1.85	0.0000
0.8043	21-Jun-24	1.9	0.0000
0.7544	21-Jun-24	1.95	0.0000
0.7045	21-Jun-24	2	0.0000
0.6047	21-Jun-24	2.1	0.0000
0.5050	21-Jun-24	2.2	0.0001
0.4052	21-Jun-24	2.3	0.0013
0.3054	21-Jun-24	2.4	0.0084
0.2058	21-Jun-24	2.5	0.0340
0.1110	21-Jun-24	2.6	0.0885
0.0426	21-Jun-24	2.7	0.1684
0.0124	21-Jun-24	2.8	0.2613
0.0038	21-Jun-24	2.9	0.3589
0.0015	21-Jun-24	3	0.4580
0.0008	21-Jun-24	3.1	0.5576
0.0005	21-Jun-24	3.2	0.6573
0.0003	21-Jun-24	3.3	0.7570
0.0002	21-Jun-24	3.4	0.8567
0.0002	21-Jun-24	3.5	0.9565
0.0002	21-Jun-24	3.6	1.0563
0.0001	21-Jun-24	3.7	1.1560
0.0001	21-Jun-24	3.8	1.2558
0.0001	21-Jun-24	3.9	1.3555
0.8042	19-Jul-24	1.9	0.0000
0.7543	19-Jul-24	1.95	0.0000
0.7044	19-Jul-24	2	0.0000
0.6046	19-Jul-24	2.1	0.0001
0.5048	19-Jul-24	2.2	0.0007
0.4051	19-Jul-24	2.3	0.0039
0.3053	19-Jul-24	2.4	0.0159
0.2057	19-Jul-24	2.5	0.0464
0.1125	19-Jul-24	2.6	0.1005
0.0482	19-Jul-24	2.7	0.1766

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0.0194	19-Jul-24	2.8	0.2656
0.0093	19-Jul-24	2.9	0.3611
0.0054	19-Jul-24	3	0.4592
0.0035	19-Jul-24	3.1	0.5582
0.0024	19-Jul-24	3.2	0.6576
0.0018	19-Jul-24	3.3	0.7572
0.0014	19-Jul-24	3.4	0.8569
0.0010	19-Jul-24	3.5	0.9566
0.0007	19-Jul-24	3.6	1.0564
1.0534	20-Sep-24	1.65	0.0000
1.0036	20-Sep-24	1.7	0.0000
0.9537	20-Sep-24	1.75	0.0000
0.9038	20-Sep-24	1.8	0.0000
0.8539	20-Sep-24	1.85	0.0001
0.8040	20-Sep-24	1.9	0.0001
0.7541	20-Sep-24	1.95	0.0001
0.7042	20-Sep-24	2	0.0003
0.6044	20-Sep-24	2.1	0.0010
0.5046	20-Sep-24	2.2	0.0036
0.4048	20-Sep-24	2.3	0.0117
0.3050	20-Sep-24	2.4	0.0308
0.2062	20-Sep-24	2.5	0.0670
0.1196	20-Sep-24	2.6	0.1216
0.0663	20-Sep-24	2.7	0.1932
0.0414	20-Sep-24	2.8	0.2772
0.0286	20-Sep-24	2.9	0.3683
0.0209	20-Sep-24	3	0.4636
0.0156	20-Sep-24	3.1	0.5609
0.0125	20-Sep-24	3.2	0.6593
0.0098	20-Sep-24	3.3	0.7583
0.0080	20-Sep-24	3.4	0.8576
0.0055	20-Sep-24	3.5	0.9570
0.0045	20-Sep-24	3.6	1.0566
0.0033	20-Sep-24	3.7	1.1563
0.0023	20-Sep-24	3.8	1.2560
0.0017	20-Sep-24	3.9	1.3558
1.0534	20-Dec-24	1.65	0.0005
1.0035	20-Dec-24	1.7	0.0005
0.9537	20-Dec-24	1.75	0.0006
0.9038	20-Dec-24	1.8	0.0006

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0.8539	20-Dec-24	1.85	0.0008
0.8040	20-Dec-24	1.9	0.0011
0.7541	20-Dec-24	1.95	0.0014
0.7042	20-Dec-24	2	0.0020
0.6044	20-Dec-24	2.1	0.0043
0.5046	20-Dec-24	2.2	0.0100
0.4048	20-Dec-24	2.3	0.0223
0.3051	20-Dec-24	2.4	0.0453
0.2087	20-Dec-24	2.5	0.0829
0.1338	20-Dec-24	2.6	0.1365
0.0916	20-Dec-24	2.7	0.2052
0.0663	20-Dec-24	2.8	0.2849
0.0509	20-Dec-24	2.9	0.3738
0.0397	20-Dec-24	3	0.4670
0.0326	20-Dec-24	3.1	0.5632
0.0279	20-Dec-24	3.2	0.6611
0.0243	20-Dec-24	3.3	0.7597
0.0213	20-Dec-24	3.4	0.8586
0.0174	20-Dec-24	3.5	0.9574
0.0137	20-Dec-24	3.6	1.0566
0.0107	20-Dec-24	3.7	1.1560
0.0079	20-Dec-24	3.8	1.2557
0.0058	20-Dec-24	3.9	1.3554
0.9535	21-Mar-25	1.75	0.0019
0.9036	21-Mar-25	1.8	0.0021
0.8537	21-Mar-25	1.85	0.0024
0.8038	21-Mar-25	1.9	0.0028
0.7539	21-Mar-25	1.95	0.0037
0.7040	21-Mar-25	2	0.0047
0.6042	21-Mar-25	2.1	0.0095
0.5044	21-Mar-25	2.2	0.0167
0.4046	21-Mar-25	2.3	0.0318
0.3055	21-Mar-25	2.4	0.0582
0.2178	21-Mar-25	2.5	0.0972
0.1584	21-Mar-25	2.6	0.1513
0.1212	21-Mar-25	2.7	0.2182
0.0949	21-Mar-25	2.8	0.2959
0.0781	21-Mar-25	2.9	0.3829
0.0653	21-Mar-25	3	0.4743
0.0559	21-Mar-25	3.1	0.5689

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0.0504	21-Mar-25	3.2	0.6659
0.0459	21-Mar-25	3.3	0.7636
0.0416	21-Mar-25	3.4	0.8618
0.0369	21-Mar-25	3.5	0.9599
0.0326	21-Mar-25	3.6	1.0585
0.0277	21-Mar-25	3.7	1.1571
0.0236	21-Mar-25	3.8	1.2563
0.0191	21-Mar-25	3.9	1.3557