

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA170203DE

Issue Date:

3 February 2017

Effective Date:

6 February 2017

|                   |   |          |
|-------------------|---|----------|
| <b>Contracts:</b> | Single Stock Futures (COB & <i>Flex</i> ) | UD6, YUD |
|                   | Single Stock Dividend Future              | UD8, U80 |

**Company:** Unicredit

**ISIN:** IT0005239360

**Corporate action:** Rights issue

**Reference:** CA170202DE1

**Adjustments:** The following contract adjustments have been made:

- **Ratio Method.**
- **Cum Event Price:** EUR 26.16.
- **Ratio:** 0.50112555

**Contracts UD6, UD8 & YUD:**

- Given that there is no open interest in contracts UD6, UD8 and YUD, no adjustments have been made to these contracts.

**Contract U80:**

- **Lot size:** The Lot Size has been adjusted from 1000 to 1996.
- **Variation Margin:** Daily Settlement Prices for 3 February 2017 have been multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 6 February 2017, as shown in the attachment to this Notice.

**Outstanding orders:** All outstanding orders for contracts UD6, UD8 and U80 have been cancelled after the end of the trading session today. New orders can be submitted as from 6 February 2017.

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**CORPORATE ACTION NOTICE**

For further information in relation to this Notice, Members should contact:

|                                  |                     |  |
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**CORPORATE ACTION NOTICE**

Attachment to Corporate Action Notice No. CA170203DE

**Unicredit SpA**

Corporate action: **Rights issue**

|                                       |            |                           |
|---------------------------------------|------------|---------------------------|
| Single Stock Dividend Futures (SSDF): | <b>U80</b> | Adjusted Lot size<br>1996 |
|---------------------------------------|------------|---------------------------|

| Dec-17           |                           |
|------------------|---------------------------|
| settlement price | adjusted settlement price |
| <b>0.0000</b>    | <b>0.0000</b>             |