CORPORATE ACTION NOTICE

Amsterdam Market — No. CA170118DE

Issue Date: 18 January 2017

Effective Date: 23 January 2017

Contracts:

Single Stock Futures (COB & *Flex*)	UD6*, YUD*
Single Stock Dividend Future	UD8

Company: Unicredit SpA

ISIN: Old: IT0004781412 New: IT0005239360

Corporate action: Reverse stock split

Reference: Press release 17 January 2017

Details: Unicredit SpA has announced a one for 10 reverse share split.

Adjustments: After the close of business on 20 January 2017, the following contract adjustments will be made:

- **Ratio Method**.
- **Ratio**: 10.00000000
- **Re-designation:** The Contracts shall be re-designated to the new Shares trading under ISIN-code: IT0005239360.
- **Lot size:** The Lot Size will be divided by the Ratio.

Futures:

- **Variation Margin:** Daily Settlement Prices for 20 January 2017 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 23 January 2017.
- **New Contract:** Given that the adjustment results in a Lot Size smaller than the standard Lot Size, new contracts (O-class) will be introduced:
  - **Single Stock Futures:** To be announced, subject to open positions.
  - **Single Stock Dividend Future:** Given that the Lot Size will be adjusted from 10000 to 1000, an O-class contract will be introduced with contract code **U8O**. The O-class **U8O** (Lot Size 1000) will hold all open positions from standard contract **UD8**. Contract **UD8** will keep the standard Lot Size of 10000 and will hold no open positions after the adjustment.

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Outstanding orders: All outstanding orders for UD6 and UD8 will be cancelled automatically after the end of the trading session on 20 January 2017. The priority of these orders will then be lost. New orders in can be submitted as from 23 January 2017.

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