

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA180628DE1

Issue Date:

28 June 2018

Effective Date:

2 July 2018

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| Contracts: | Single Stock Futures (COB & Flex) | PY6, YPY |
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Company: Prysmian SpA

ISIN: IT0004176001

Corporate action: Rights issue

Reference: Press release of 27 June 2018

Details: Prysmian SpA has announced a rights issue, whereby shareholders are entitled to purchase 2 new shares, at a subscription price of € 15.31 per new share, for every 15 existing shares held.

Adjustments: After the close of business on 29 June 2018, the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Prysmian SpA shares on Borsa Italiano of 29 June 2018.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

- **Value of the entitlement per share** =
$$\frac{(\text{Cum Event Price} - \text{€}15.31)}{(15/2 + 1)}$$

- **Ratio** =
$$\frac{(\text{Cum Event Price} - \text{Value of the entitlement per share})}{(\text{Cum Event Price})}$$

Futures:

- **Variation Margin:** Daily Settlement Prices for 29 June 2018 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations, at the close of business on 2 July 2018.
- **New contract:** In such case that the Ratio results in a lot size exceeding the standard lot size for contracts PY6, new contracts will be introduced.

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Outstanding orders: All outstanding orders for contract PY6 will be cancelled automatically after the end of the trading session. The priority of these orders will then be lost. New orders for PY6 can be submitted as from 2 July 2018.

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

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