CORPORATE ACTION NOTICE

Amsterdam Market	No. CA170203DE
Issue Date:	3 February 2017
Effective Date:	6 February 2017

Contracts:

Single Stock Futures (COB & *Flex*)	UD6, *YUD*
Single Stock Dividend Future	UD8, U8O

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 U8O:

- **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 U8O have been cancelled after the end of the trading session today. New orders can be submitted as from 6 February 2017.

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the Euronext website. It requires the immediate attention of Members' staff involved with the trading and settlement of equity products on these markets. Members should ensure that clients are made aware of the arrangements detailed in this Notice.

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

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	mailto:CorporateActionsTeam@euronext.com web: Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 67 02	mailto:Derivatives.ops.fr@lch.com

Attachment to Corporate Action Notice No. CA170203DE

Unicredit SpA

Corporate action: **Rights issue**

		Adjusted Lot size
Single Stock Dividend Futures (SSDF):	**U8O**	1996

Dec-17	
settlement price	adjusted settlement price
0.0000	**0.0000**