

Market**Milan**

Issue date

02 September 2024

No.CA240902DE1

Effective date

02 September 2024

Contracts:

Individual Equity Options	SRS
Single Stock Futures	SRS6, SRS7

Company:

Saras

ISIN:

IT0000433307

Corporate action:

Mandatory tender offer

Reference:

Notice 6124-2024, CA240619DE, CA240711DE, CA240809DE1, CA240819DE and CA240827DE2

Details:

Closing and cash settlement of derivative contracts via the Theoretical Fair Value methodology at the close of 30 August 2024 trading session.

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 3 September 2024.

Il presente Avviso è emesso in conformità alla Corporate Action Policy per i Mercati Derivati Euronext, disponibile sul sito web di Euronext. Richiede l'attenzione immediata degli operatori coinvolti nella negoziazione e liquidazione dei prodotti su tali mercati. Gli operatori devono garantire che i clienti siano informati delle disposizioni dettagliate in questo Avviso.

Per maggiori informazioni riguardo l'avviso, i Partecipanti possono contattare:

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Attachment to Corporate Action Notice No. CA240902DE1

SarasCorporate Action: **Mandatory tender offer****Fair value settlement prices:**Individual Equity Options: **SRS**

Fair Value Call (€)	Expiry	Strike	Fair Value Put (€)
0.8018	20-Sep-24	0.8000	0
0.7519	20-Sep-24	0.8500	0
0.7020	20-Sep-24	0.9000	0
0.6521	20-Sep-24	0.9500	0
0.6022	20-Sep-24	1.0000	0
0.5523	20-Sep-24	1.0500	0
0.5024	20-Sep-24	1.1000	0
0.4526	20-Sep-24	1.1500	0
0.4027	20-Sep-24	1.2000	0
0.3530	20-Sep-24	1.2500	0.0002
0.3037	20-Sep-24	1.3000	0.0008
0.2555	20-Sep-24	1.3500	0.0025
0.2321	20-Sep-24	1.3750	0.0040
0.2093	20-Sep-24	1.4000	0.0062
0.1875	20-Sep-24	1.4250	0.0093
0.1667	20-Sep-24	1.4500	0.0136
0.1472	20-Sep-24	1.4750	0.0190
0.1287	20-Sep-24	1.5000	0.0255
0.1119	20-Sep-24	1.5250	0.0336
0.0967	20-Sep-24	1.5500	0.0434
0.0829	20-Sep-24	1.5750	0.0545
0.0703	20-Sep-24	1.6000	0.0669
0.0597	20-Sep-24	1.6250	0.0814
0.0499	20-Sep-24	1.6500	0.0966
0.0418	20-Sep-24	1.6750	0.1135
0.0348	20-Sep-24	1.7000	0.1315
0.0286	20-Sep-24	1.7250	0.1504
0.0238	20-Sep-24	1.7500	0.1706
0.0193	20-Sep-24	1.7750	0.1912
0.0159	20-Sep-24	1.8000	0.2129

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0.0128	20-Sep-24	1.8250	0.2349
0.0105	20-Sep-24	1.8500	0.2577
0.0069	20-Sep-24	1.9000	0.3044
0.0045	20-Sep-24	1.9500	0.3522
0.0029	20-Sep-24	2.0000	0.4010
0.0012	20-Sep-24	2.1000	0.5000
0.0005	20-Sep-24	2.2000	0.6000
0.0002	20-Sep-24	2.3000	0.7000
0.0001	20-Sep-24	2.4000	0.8000
0.0000	20-Sep-24	2.5000	0.9000
0.0000	20-Sep-24	2.6000	1.0000
0.0000	20-Sep-24	2.7000	1.1000
0.0000	20-Sep-24	2.8000	1.2000
0.4566	18-Oct-24	1.1500	0.0007
0.4079	18-Oct-24	1.2000	0.0018
0.3604	18-Oct-24	1.2500	0.0040
0.3145	18-Oct-24	1.3000	0.0079
0.2709	18-Oct-24	1.3500	0.0141
0.2303	18-Oct-24	1.4000	0.0233
0.1936	18-Oct-24	1.4500	0.0364
0.1608	18-Oct-24	1.5000	0.0535
0.1323	18-Oct-24	1.5500	0.0748
0.1078	18-Oct-24	1.6000	0.1002
0.0874	18-Oct-24	1.6500	0.1298
0.0704	18-Oct-24	1.7000	0.1628
0.0562	18-Oct-24	1.7500	0.1986
0.0445	18-Oct-24	1.8000	0.2370
0.0357	18-Oct-24	1.8500	0.2784
0.0282	18-Oct-24	1.9000	0.3211
0.0223	18-Oct-24	1.9500	0.3654
0.0180	18-Oct-24	2.0000	0.4113
0.0114	18-Oct-24	2.1000	0.5054
0.4624	15-Nov-24	1.1500	0.0033
0.4157	15-Nov-24	1.2000	0.0063
0.3706	15-Nov-24	1.2500	0.0108
0.3278	15-Nov-24	1.3000	0.0176
0.2875	15-Nov-24	1.3500	0.0270
0.2506	15-Nov-24	1.4000	0.0398
0.2166	15-Nov-24	1.4500	0.0555
0.1862	15-Nov-24	1.5000	0.0749

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0.1586	15-Nov-24	1.5500	0.0971
0.1350	15-Nov-24	1.6000	0.1233
0.1144	15-Nov-24	1.6500	0.1526
0.0962	15-Nov-24	1.7000	0.1844
0.0813	15-Nov-24	1.7500	0.2194
0.0682	15-Nov-24	1.8000	0.2564
0.0570	15-Nov-24	1.8500	0.2952
0.0482	15-Nov-24	1.9000	0.3366
0.0398	15-Nov-24	1.9500	0.3785
0.0340	15-Nov-24	2.0000	0.4229
0.0239	15-Nov-24	2.1000	0.5135
0.5650	20-Dec-24	1.0500	0.0031
0.5179	20-Dec-24	1.1000	0.0055
0.4721	20-Dec-24	1.1500	0.0091
0.4277	20-Dec-24	1.2000	0.0143
0.3851	20-Dec-24	1.2500	0.0211
0.3453	20-Dec-24	1.3000	0.0308
0.3078	20-Dec-24	1.3500	0.0428
0.2729	20-Dec-24	1.4000	0.0575
0.2403	20-Dec-24	1.4500	0.0745
0.2117	20-Dec-24	1.5000	0.0956
0.1852	20-Dec-24	1.5500	0.1188
0.1616	20-Dec-24	1.6000	0.1450
0.1409	20-Dec-24	1.6500	0.1741
0.1218	20-Dec-24	1.7000	0.2049
0.1061	20-Dec-24	1.7500	0.2391
0.0912	20-Dec-24	1.8000	0.2742
0.0794	20-Dec-24	1.8500	0.3124
0.0681	20-Dec-24	1.9000	0.3512
0.0591	20-Dec-24	1.9500	0.3924
0.0512	20-Dec-24	2.0000	0.4347
0.0383	20-Dec-24	2.1000	0.5224
0.0287	20-Dec-24	2.2000	0.6138
0.0215	20-Dec-24	2.3000	0.7077
0.0166	20-Dec-24	2.4000	0.8040
0.0118	20-Dec-24	2.5000	0.9012
0.0084	20-Dec-24	2.6000	1.0000
0.0061	20-Dec-24	2.7000	1.1000
0.0042	20-Dec-24	2.8000	1.2000
0.4981	21-Mar-25	1.1500	0.0262

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0.4589	21-Mar-25	1.2000	0.0361
0.4209	21-Mar-25	1.2500	0.0474
0.3856	21-Mar-25	1.3000	0.0611
0.3523	21-Mar-25	1.3500	0.0772
0.3213	21-Mar-25	1.4000	0.0954
0.2928	21-Mar-25	1.4500	0.1163
0.2661	21-Mar-25	1.5000	0.1390
0.2423	21-Mar-25	1.5500	0.1646
0.2201	21-Mar-25	1.6000	0.1919
0.1996	21-Mar-25	1.6500	0.2211
0.1818	21-Mar-25	1.7000	0.2529
0.1641	21-Mar-25	1.7500	0.2849
0.1499	21-Mar-25	1.8000	0.3204
0.1362	21-Mar-25	1.8500	0.3565
0.1227	21-Mar-25	1.9000	0.3932
0.1126	21-Mar-25	1.9500	0.4328
0.1030	21-Mar-25	2.0000	0.4731
0.0854	21-Mar-25	2.1000	0.5558
0.0716	21-Mar-25	2.2000	0.6423
0.0605	21-Mar-25	2.3000	0.7318
0.0514	21-Mar-25	2.4000	0.8234
0.0418	21-Mar-25	2.5000	0.9153
0.0341	21-Mar-25	2.6000	1.0091
0.0276	21-Mar-25	2.7000	1.1047
0.0226	21-Mar-25	2.8000	1.2019
0.5113	20-Jun-25	1.1500	0.0526
0.4735	20-Jun-25	1.2000	0.0667
0.4377	20-Jun-25	1.2500	0.0827
0.4043	20-Jun-25	1.3000	0.1008
0.3724	20-Jun-25	1.3500	0.1206
0.3439	20-Jun-25	1.4000	0.1436
0.3158	20-Jun-25	1.4500	0.1664
0.2915	20-Jun-25	1.5000	0.1939
0.2685	20-Jun-25	1.5500	0.2216
0.2467	20-Jun-25	1.6000	0.2512
0.2283	20-Jun-25	1.6500	0.2831
0.2100	20-Jun-25	1.7000	0.3152
0.1935	20-Jun-25	1.7500	0.3493
0.1794	20-Jun-25	1.8000	0.3853
0.1654	20-Jun-25	1.8500	0.4214

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0.1522	20-Jun-25	1.9000	0.4582
0.1419	20-Jun-25	1.9500	0.4977
0.1321	20-Jun-25	2.0000	0.5377
0.1132	20-Jun-25	2.1000	0.6177
0.0993	20-Jun-25	2.2000	0.7030