

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA161104DE

Issue Date:

4 November 2016

Effective Date:

7 November 2016

Contracts:

Single Stock Futures (COB & <i>flex</i>)	QE6, YQE
Single Stock Dividend Futures	QE8

Company:

Snam SpA

ISIN:

Snam SpA: IT0003153415 Italgas: IT0005211237

Corporate action:

Spin-off

Reference:

CA160706DE1 and CA161101DE1

Adjustments:

Effective per Monday 7 November 2016, the following contract adjustments will be made:

- **Package Method**
- **Re-designation:** The Contracts shall be re-designated as contracts based on a package of (1 Snam share + 0.2 Italgas shares) and will be referred to by Euronext as Snam ex-event package contracts.
- **Lot Size:** No adjustment shall be made to the lot size.
- **Settlement Price:** No adjustment shall be made to the Settlement Price.

Single Stock Dividend Futures (Cash Settled):

- The EDSP at the end of the lifetime of the each maturity shall be calculated as follows:
 - **Snam Dividend** = All dividends paid on Snam shares that have their ex-dividend date during reference period of the relevant maturity.
 - **Italgas Dividend** = All dividends paid on Italgas shares that have their ex-dividend date during reference period of the relevant maturity.
 - **EDSP** = (1 x Snam Dividend + 0.2 x Italgas Dividend)
- No new maturities will be made available for trading in the ex-event package contract.

Single Stock Futures (Cash Settled):

- Given that there is no open interest in the SSF-contracts, the contracts are hereby delisted.

CORPORATE ACTION NOTICE

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