

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA170203DE

Issue Date:

3 February 2017

Effective Date:

6 February 2017

| | | |
|-------------------|---|----------|
| Contracts: | Single Stock Futures (COB & <i>Flex</i>) | UD6, YUD |
| | Single Stock Dividend Future | UD8, U80 |

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 U80:

- **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 U80 have been cancelled after the end of the trading session today. New orders can be submitted as from 6 February 2017.

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| | | |
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Attachment to Corporate Action Notice No. CA170203DE

Unicredit SpA

Corporate action: **Rights issue**

| | | |
|--|------------|---------------------------|
| Single Stock Dividend Futures (SSDF): | U80 | Adjusted Lot size 1996 |
|--|------------|---------------------------|

| Dec-17 | |
|------------------|---------------------------|
| settlement price | adjusted settlement price |
| 0.0000 | 0.0000 |