

14 Dicembre 2021

# **Notice – BASKET on Option Contracts and Futures on MFE B Shares: STRIKE RATIO**

To the attention of:	<b>IDEM -Participants</b>
Priority:	<b>Medium</b>
Topic:	<b>IDEM – BASKET on Option Contracts and Futures on MFE B Shares: STRIKE RATIO</b>

With reference to the previous CC&G's Notice dated 10 December related to the above described in Borsa Italiana Notices n.40516, n.40582 and n.40583 of December 6, 2021, we would like to inform you that the so called "strike ratio"<sup>1</sup>equals to 0,56.

Therefore the countervalue for settlement for early or at expiry exercise and/or assignment, and of physical delivery of futures of the rectified MFEB (classes MFEB1,MFEB2 and 2MFEB1) to be delivered, will be split between the two financial instruments composing the basket as follows, **56% MFEB** (ISIN NL0015000N09) of the exercise's price (so-called "strike ratio") and **to MFEA** (ISIN NL0015000MZ) the **44%** exercise's price.

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<sup>1</sup>Euronext Clearing reserves the right to amend the strike ratio upon release of a notice accordingly.

Per ulteriori informazioni contattare:

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