

10 December 2021

Notice – ATTRIBUTION OF “MFE A” ORDINARY SHARES: IMPACT ON STOCK FUTURES AND STOCK OPTION CONTRACTS MFE B

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| To the attention of: | Member of Derivatives Sections |
| Priority: | Medium |
| Topic: | IDEM – ATTRIBUTION OF MFE A ORDINARY SHARES: impact on Stock Futures and Stock Option Contracts MFE B |

Foreword

Dear Customers,

As of Monday December 13th 2021, the assignment of “MFEA” ordinary shares with impacts on Stock Futures and Stock Option contracts MFE B will be effective.

Adjustment intervention involves substitution of stock futures and stock option contracts on MFE B shares with a basket which includes MFE A ordinary shares and MFE B ordinary shares in the manner indicated in the Borsa Italiana Notices n. 40582, n. 40583 dated December 6th 2021 and section B.3.1.7 of the Euronext Clearing Rules.

1. Adjustment of Positions

At close trading day of Friday December 10th 2021 and after the night batch, open positions will be adjusted as indicated below:

1.1 Options positions:

- a) Exercise prices will remain unchanged;
- b) The number of adjusted contracts with lot 1000 (MFEB) will be equal to:
1000 MFEB EX assignment + 1000 MFEA shares;
- c) The number of adjusted contracts with lot 1106 (MFEB) will be equal to:
1106 MFEB EX assignment + 1106 MFEA shares;
- d) As from December 13th 2021 the lot size of new series will be equal to
1000 MFEB

1.2 Futures positions

- a) The daily closing price will remain unchanged
- b) The number of adjusted contracts with lot 1000 (MFEB) will be equal
to 1000 MFEB EX assignment + 1000 MFEA shares
- c) As from December 13th 2021 the minimum lot size of new series will
be equal to 1000 MFEB

Intervention that will need to be made in the Back Office systems by participants are described below.

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2. Classification of Positions and margins parameters

Options and Futures positions will be identified in the Clearing reports as indicated in the following table:

| Up to the last cum trading day (included) | | | Starting from the first ex trading day (included) | | | | |
|--|------------------------------------|---------------------|--|---|---------------------|--------------------|----------------------|
| Description | Number of Underlying Shares | Class Symbol | Description | Number of Underlying Shares | Class Symbol | Class Group | Product Group |
| MFE B Ordinary Shares | 1000 ISIN: NL0015000N09 | MFEB | MFE B Adjusted Ordinary Shares | 1000 MFEB Ex-assignment + 1000 MFEA | MFEB1 | MFEB1 | MEB |
| MFE B Adjusted Ordinary Shares | 1000 ISIN: NL0015000N09 | MFEB1 | MFE B Adjusted ² Ordinary Shares | 1106 MFEB Ex-assignment + 1106 MFEA | MFEB2 | MFEB2 | MEB |
| MFE B Stock Futures cash | 1000 ISIN: NL0015000N09 | 2MFEB | MFE B Stock Futures cash Adjusted | 1000 MFEB Ex-assignment + 1000 MFEA | 2MFEB1 | MFEB1 | MEB |
| Series that will be generated | | | MFE B Ordinary Shares & Stock Futures Cash | 1000 MFEB 1000 2MFEB Ex NL0015000N09 | MFEB 2MFEB | MFEB | MED |

ISIN codes and tickers of the Shares:

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- The ordinary shares A will be identified by ISIN **NL0015000MZ1** and with the ticker **"MFEA"**.
- The ordinary shares B will be identified by ISIN **NL0015000N09** and with the ticker **"MFEB"**.

3. Physical Delivery

In case of exercise and/or assignment, anticipated or at the maturity, of Options or Futures with physical delivery as part of the following Classes MFEB1, MFEB2, 2MFEB1 (adjusted), mandatory delivery details are expressed in the first paragraph.

Countervalue to be cleared will be split between the two securities by assigning different strike price percentage (strike ratio) for MFEB ex-assignment and MFEA.

Early exercise is suspended today 10 December 2021.

For further information please contact:

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