

5 July 2022

# IDEM – Capital Increase SAIPEM ordinary shares

To the attention of: **Members of Derivatives Sections**

Priority: **High**

Topic: **Capital Increase of SAIPEM ordinary shares:**

## Parameters required for the purpose of margining

<i>lass</i>	<i>Multiplier</i>	<i>Share</i>	<i>Margin Interval</i>	<i>Futures Straddle Margin</i>	<i>Minimum Margin</i>	<i>Short Option Adjustment</i>
SPM1 F e O	21/K	rett	34%	10	3	20%
SPM2 F e O	21/K	rett	34%	10	3	20%
SPM3 O	21/K	rett	34%	-	3	20%
SPM4 O	21/K	rett	34%	-	3	20%
SPM A-B-C	21	rett	34%	10	3	20%
2SPM	21/K	rett	34%	10	3	20%
2SPM1	21/K	rett	34%	10	3	20%

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