EUREX

Corporate Action Information I

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Corporate Action	Takeover / Redesignation
Company	**Mediobanca**
ISIN	**IT0000062957**
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section(s) 1.6.7 (7), 1.13.8 (7), 1.26.11 (6), 1.27.8 (7), 2.6.10 (7)
Options contracts on stocks	ME9
Futures contracts on stocks	ME9G
Equity Total Return Future	TME9
Futures contracts on dividends of stocks	M2EG

The company Banca MPS announced its proposal to acquire Mediobanca via a takeover offer to the shareholders of Mediobanca at a ratio of 2.533 Banca MPS shares per each Mediobanca share.

More information about this transaction is available on the companies` websites.

This information describes the potential effects this transaction will have on the above-mentioned contracts.

Procedure

R-Factor Method / Redesignation

The Eurex options, the Eurex Single Stock Futures contract and the Eurex Futures contracts on the dividend of shares on Mediobanca will be adjusted, provided the conditions defined in the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, number 1.6.7 (7) for Single Stock Futures contracts, number 1.14.8 (7) for Futures contracts on dividends of shares and number 2.6.10.1 (7) for options contracts, are met. If these conditions are not met, trading in Mediobanca contracts will continue without any changes. If the conditions are met and the transaction becomes effective, the following contract adjustments will be made:

- The contracts shall be re-designated as contracts based on Banca MPS shares
- Calculation of the R-Factor
- On the basis of the exchange ratio of 2.533 Banca MPS shares per one Mediobanca share the resulting R-Factor is:
- R = 0.39478879

Options

Adjustment of strike prices and contract sizes

- All existing strike prices will be multiplied by the R-factor. Strike prices will be rounded using mathematical rounding conventions to the number of decimal places according to their listing standard.
- The contracts size will be divided by the R-factor.
- The version number of the existing series will be increased by one.
  Immediately after close of trading on the last cum trading day, adjusted strike prices and contract sizes will be published on www.eurex.com in section
  Rules & Regs > Corporate actions > Corporate action information
- No new series will be introduced.
- All existing orders and quotes will be deleted after close of trading on the last trading day before the adjustment.
- The adjustment also refers to existing positions in TES flexible options. The existing flex strikes will be rounded using mathematical rounding conventions, to four decimal places.

Exercises

- Upon exercise of an adjusted series, cash settlement will be made for the fractional part of the new contract size.
- For exercise of adjusted series as of version 2, differences may occur in the delivery process. In report RPTTA711 (All Active/All Inactive Series), the parts of the contract size are listed for which cash settlement will take place in case of exercise of an adjusted series.

Futures

Adjustment of contract size and variation margin

- The adjustment uses the same R-factor as used for options
- To adjust the calculation of the variation margin of the following exchange trading day, settlement prices of the last cum trading day will be multiplied by the R-Factor.

- The new contract size will be calculated as follows:
  Contract size new = contract size old / R-factor
- All outstanding orders and quotes will be deleted after close of trading on the last cum trading day.
- The adjustment also refers to existing positions in TES flexible futures.
- No new contract months will be introduced.
- As soon as no more contract months with open interest exists, trading in this contract will be set to "HALT" and finally discontinued.

We will keep you informed about the further procedure whenever changes or new information in the course of the transaction render this necessary.