EUREX

Corporate Action Information 003

Issue Date: 12 September 2025

Effective Date: 15 September 2025

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Corporate Action	**Takeover / Redesignation**
Company	**Mediobanca SpA**
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

In a media release dated 11 September 2025, Banca Monte dei Paschi di Siena SpA has announced that the tender offer to the shareholders of Mediobanca SpA is effective and that the transaction would be settled on 15 September 2025.

Accordingly, the affected contracts will be adjusted as described in Corporate Action Info 002. The details of the adjustment to the contracts are set out once more below.

As the underlying will be adjusted the Underlying ISIN and Product Name will be changed as mentioned in the following table:

Productcode old/new	ISIN of Underlying old	ISIN of Underlying new	Product ISIN old/new	Product Name old	Product Name new
ME9	IT0000062957	IT0005508921	IT0000062957	Option on Mediobanca	Option on Banca MPS
M2EG	XC000A3CYUU6	XC000A4AK8D2	DE000A3CYU62	Mediobanca Dividend Future	Banca MPS Dividend Future

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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 SpA 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. Given Banca MPS announcement, the conditions are fulfilled and the following contract adjustments will be made:

- The contracts shall be re-designated as contracts based on Banca MPS shares
- On the basis of the closing price of Banca MPS, the exchange ratio of 2.533 Banca MPS shares per one Mediobanca SpA share plus EUR 0.90 per one Mediobanca SpA, the R-Factor is to be computed as follows:
  R-Factor = ((Closing Price* of Banca MPS / (Closing Price of Banca MPS * 2.533 + 0.9 EUR))

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.
- The adjustment of the affected options contracts will take effect on 15 September 2025. Trading and early exercise of Mediobanca options contracts is to be suspended on 12 September 2025.

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.
- The adjustment of the affected futures contracts will take effect on 15 September 2025. Trading of Mediobanca futures contracts is to be suspended on 12 September 2025. Should there be futures contracts without open interest, trading in these contracts is to be discontinued.