

## Corporate Action Information 001

**Issue Date:** 18 June 2026  
**Effective Date:** To be announced  
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Corporate Action	Share Takeover
<b>Company</b>	<b>Banca Monte dei Paschi SpA</b>
<b>ISIN</b>	<b>IT0005508921</b>
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	<b>BMP, ME9</b>
Futures contracts on stocks	<b>BMPF, BMPP</b>
Equity Total Return Future	
Futures contracts on dividends of stocks	<b>B2MP, M2EG</b>

The company Intesa Sanpaolo S.p.A. announced its proposal to acquire Banca Monte dei Paschi SpA via a takeover offer to the shareholders of Banca Monte dei Paschi SpA at a ratio of 1.60 Intesa Sanpaolo S.p.A. shares plus EUR 1.00 per each Banca Monte dei Paschi SpA 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 Banca Monte dei Paschi 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. If these conditions are not met, trading in Banca Monte dei Paschi SpA 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 Intesa Sanpaolo S.p.A. shares
- Calculation of the R-Factor
- On the basis of the exchange ratio of 1.6 Intesa Sanpaolo S.p.A. shares per one Banca Monte dei Paschi SpA share plus EUR 1.00 the resulting R-Factor is  
= Cum Event Price / (1.6 x Cum Event Price) + EUR 1.00

## 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. In case the adjustment of the trading unit results in a lot size that is not an increment of one share, the adjusted lot size will be rounded to the nearest whole share. An equalization payment will be made to neutralize the effect of rounding.
- 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](http://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.

## 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.