

3 January 2022

# Notice – BASKET on Option Contracts and Futures on CNHI Shares: STRIKE RATIO

To the attention of:	<b>IDEM -Participants</b>
Priority:	<b>Medium</b>
Topic:	<b>IDEM – BASKET on Option Contracts and Futures on CNHI Shares: STRIKE RATIO</b>

With reference to the previous CC&G's Notice dated 23 December related to the above described in Borsa Italiana Notices n.37591, n.37680 e n.37681 dated 12 novembre 2021, we would like to inform you that the so called "**strike ratio**"<sup>1</sup>equals to 0,87.

Therefore the countervalue for settlement for early or at expiry exercise and/or assignment, and of physical delivery of futures of the rectified CNHI (classes CNHI, 2CNHI1 and 3MFEB1) to be delivered, will be split between the two financial instruments composing the basket as follows, **87%** CNHI (ISIN NL0010545661) of the exercise's price (so-called "strike ratio") and to IVG (ISIN NL0015000LU4) the **13%** exercise's price.

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<sup>1</sup>Euronext Clearing reserves the right to amend the strike ratio upon release of a notice accordingly.



Per ulteriori informazioni contattare:

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