

01 August 2022

Notice – CASH SETTLEMENT OF STOCK OPTION CONTRACTS ON CATTOLICA ASSICURAZIONI ORDINARY SHARES

To the attention of:	Members of Derivatives Sections
Priority:	Medium
Topic:	CATTOLICA ASSICURAZIONI (CASS) Tender Offer – Closing and cash settlement of option positions

Foreword

Dear Customers,

As indicated in the Borsa Italiana Notice n. 27094 dated 2022, July 7th, please be informed that by the end of the day, Euronext Clearing will close all CATTOLICA ASSICURAZIONI option positions through the following operations in the Clearing System¹:

- Gross option positions adjustment in client accounts (netting);
- Insertion of opposite trades at settlement prices that will be disclosed for each series by Borsa Italiana.

Once the positions will be closed, Euronext Clearing will eventually refund to Members any CATTOLICA ASSICURAZIONI shares deposited as collateral, if not used for settlement purposes.

¹ Operations not subject to Clearing Fees

On the same day, regarding to the same derivatives financial instruments, Members will not be allowed to send any Clearing² instructions neither with BCS.

The cash settlement (options premium) originated from the closing positions will be settled in the daily settlement on Tuesday 2nd August 2022.

Contacts:

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² International Give-Up, contracts and positions transfer, contracts splitting, open/close gross option positions rectifications on client account, open/close codes rectification, client codes rectification, early exercise.