

Notice – Adjustment of Positions Equity Derivatives Section

18 May 2018

Derivatives Section – Extraordinary dividend distribution: Impact on Stock Option contracts and Stock Futures contracts ERG (ERG) - Margin Parameters

Foreword

As indicated in the notice dated of 17 May 2018, in brief the parameters required for the purposes of margining.

Classe	Multiplier	Tipo Azione	Intervallo del Margine	Margine Minimo Unitario	Margine Straddle	Short Option Adjustment
ERG	500	EX	10,00%	38 €	200 €	20%
ERG1	500/K	EX	10,00%	38 €	200 €	20%
ERGA	500	CUM	10,00%	38 €	200 €	20%
2ERG	500	EX	10,00%	38 €	200 €	20%
2ERG1	500/K	EX	10,00%	38 €	200 €	20%

Regards



London
Stock Exchange Group