

NOTICE

MEFF 08/2023

MEDIASET ESPAÑA COMUNICACIÓN, S.A. (TL5) –
Adjustment to Futures and Option contracts

MEFF

April 2023

MEDIASET ESPAÑA COMUNICACIÓN, S.A., has informed the CNMV, on April 25, that the cross-border merger is expected to be effective at 00:00 hours next Wednesday, May 3, 2023. If so, Tuesday, May 2, 2023, would be the last day of trading of Mediaset España shares on the Barcelona, Bilbao, Madrid and Valencia Stock Exchanges through the Spanish Stock Exchange Interconnection System (SIBE).

If the cross-border merger is effective on the expected date, the Futures and Option Contracts on MEDIASET ESPAÑA COMUNICACIÓN will be settled at the close of the session on May 2, at theoretical value, as provided in sections 4.7. 7 and 5.7.8 of the General Conditions. The volatilities and dividends that will be used for the calculation of the theoretical value will be those included in Annex 1 of this Communication.

For more information, please contact meffmarketservices@grupobme.es.

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MEFF Sociedad Rectora del Mercado de Productos Derivados, S.A.U., with registered office in Madrid, Plaza de la Lealtad 1, CIF A-86595568, and registered in the Mercantile Registry of Madrid in Volume 30,460, Folio 151, Section 8, Page M-548163.

Annex 1

Underlying asset price: will be the shareholder redemption price: €3.2687

Expected dividends

Exdate	Amount
28-Apr-23	0.3200

Call ATM Volatility						
Expiration	24/01/2023	25/01/2023	26/01/2023	27/01/2023	30/01/2023	Stocking
17/03/2023	44.30%	44.30%	44.20%	44.20%	44.60%	44.32%
16/06/2023	42.60%	42.60%	42.60%	42.60%	42.70%	42.62%
15/09/2023	42.30%	42.30%	42.30%	42.30%	42.30%	42.30%
15/12/2023	40.80%	40.80%	40.80%	40.70%	40.80%	40.78%

Put ATM Volatility						
Expiration	24/01/2023	25/01/2023	26/01/2023	27/01/2023	30/01/2023	Stocking
17/03/2023	34.50%	34.50%	34.50%	34.50%	34.50%	34.50%
16/06/2023	32.80%	32.80%	32.80%	32.70%	32.70%	32.76%
15/09/2023	37.10%	37.10%	37.10%	37.10%	37.20%	37.12%
15/12/2023	37.00%	37.00%	37.00%	37.00%	37.10%	37.02%

Skew+						
Expiration	24/01/2023	25/01/2023	26/01/2023	27/01/2023	30/01/2023	Stocking
17/03/2023	-0.37%	-0.38%	-0.33%	-0.28%	-0.33%	-0.34%
16/06/2023	-0.44%	-0.41%	-0.44%	-0.47%	-0.50%	-0.45%
15/09/2023	-0.24%	-0.22%	-0.24%	-0.26%	-0.28%	-0.25%
15/12/2023	-0.08%	-0.07%	-0.08%	-0.09%	-0.10%	-0.08%

Skew-						
Expiration	24/01/2023	25/01/2023	26/01/2023	27/01/2023	30/01/2023	Stocking
17/03/2023	-1.31%	-1.26%	-1.31%	-1.36%	-1.41%	-1.33%
16/06/2023	-1.08%	-1.05%	-1.08%	-1.11%	-1.14%	-1.09%
15/09/2023	-0.99%	-0.97%	-0.99%	-1.01%	-1.03%	-1.00%
15/12/2023	-0.84%	-0.82%	-0.84%	-0.86%	-0.88%	-0.85%

ATM price considered: average settlement price from January 24 to 30: 3.3148€

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