

Borsa Italiana S.p.A.
Piazza degli Affari, 6
20123 Milano
Paris, 24th of June 2016

Subject: Extraordinary Index Adjustment Event for DE000CZ44GF2

Dear all,

Please note that for the following instrument, FTSE MIB Future Sep 2016 Long 7x, there has been an Extraordinary Index Adjustment Event with the following details:

| ISIN Code | Trading Code | Time of Extraordinary Index Adjustment Event | Underlying Name | Old Index Level | New Index Level | Underlying Level triggering adjustment |
|--------------|-----------------|--|---|--------------------|--------------------|---|
| DE000CZ44GF2 | CMIB7L | 09:46:20 | FTSE MIB Future Sep 2016 Leverage 7.0 Index | 0,365 | 0,058 | 15.734,40 |

Best regards

Commerzbank