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| AVVISO n.125 | 02 Gennaio 2024 | Idem |
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Mittente del comunicato : BORSA ITALIANA

Societa' oggetto
dell'Avviso : CNH INDUSTRIAL

Oggetto : IDEM: CASH SETTLEMENT OF STOCK
OPTION CONTRACTS ON CNH
INDUSTRIAL ORDINARY SHARES

Testo del comunicato

Si veda allegato.

Disposizioni della Borsa

IDEM

LIQUIDAZIONE MONETARIA DEI CONTRATTI DI OPZIONE SU AZIONI ORDINARIE CNH INDUSTRIAL

CASH SETTLEMENT OF STOCK OPTION CONTRACTS ON CNH INDUSTRIAL

Milano, 2 gennaio 2024 - Con riferimento all'Avviso di Borsa n. 42044 del 7 novembre 2023, si dispone la liquidazione monetaria dei contratti di opzione su azioni ordinarie CNH INDUSTRIAL risultanti aperti al 29 dicembre 2023 come di seguito indicato. La liquidazione degli importi monetari risultanti dall'applicazione del TFV verrà effettuata da Euronext Clearing nella giornata di mercoledì 3 gennaio 2024.

Milan, 2 January 2024 - Following Borsa Italiana Announcement nr. 42044 dated 7 November 2023, cash settlement is provided for all stock option contracts on CNH INDUSTRIAL ordinary shares still open as of 29 December 2023. The cash settlement amounts resulting from the TFV methodology will be settled by Euronext Clearing on Wednesday 3 January 2024.

| ISIN | Type of contract | Code | Strike price | Expiry date | Value settled |
|--------------|------------------|-------------|--------------|-------------|---------------|
| IT0021520421 | CALL | CNHI4A10 | 10 | 19/01/2024 | 1.1175 |
| IT0021520405 | CALL | CNHI4A10.50 | 10.5 | 19/01/2024 | 0.6688 |
| IT0021702789 | CALL | CNHI4A10.75 | 10.75 | 19/01/2024 | 0.4764 |
| IT0021520223 | CALL | CNHI4A11 | 11 | 19/01/2024 | 0.3140 |
| IT0021520249 | CALL | CNHI4A11.50 | 11.5 | 19/01/2024 | 0.1046 |
| IT0021520512 | PUT | CNHI4M8.60 | 8.6 | 19/01/2024 | 0.0002 |
| IT0021520496 | PUT | CNHI4M8.80 | 8.8 | 19/01/2024 | 0.0004 |
| IT0021520470 | PUT | CNHI4M9 | 9 | 19/01/2024 | 0.0007 |
| IT0021520454 | PUT | CNHI4M9.50 | 9.5 | 19/01/2024 | 0.0033 |
| IT0021520413 | PUT | CNHI4M10.50 | 10.5 | 19/01/2024 | 0.0668 |
| IT0021702797 | PUT | CNHI4M10.75 | 10.75 | 19/01/2024 | 0.1242 |
| IT0021520231 | PUT | CNHI4M11 | 11 | 19/01/2024 | 0.2119 |
| IT0021639858 | CALL | CNHI4B11 | 11 | 16/02/2024 | 0.4785 |
| IT0021640005 | PUT | CNHI4N9 | 9 | 16/02/2024 | 0.0148 |
| IT0021639825 | PUT | CNHI4N10 | 10 | 16/02/2024 | 0.0798 |
| IT0021639841 | PUT | CNHI4N10.50 | 10.5 | 16/02/2024 | 0.1751 |
| IT0020753031 | CALL | CNHI4C10.50 | 10.5 | 15/03/2024 | 0.9239 |

| ISIN | Type of contract | Code | Strike price | Expiry date | Value settled |
|--------------|------------------|-------------|--------------|-------------|---------------|
| IT0020753015 | CALL | CNHI4C11 | 11 | 15/03/2024 | 0.6078 |
| IT0020752991 | CALL | CNHI4C11.50 | 11.5 | 15/03/2024 | 0.3694 |
| IT0020752975 | CALL | CNHI4C12 | 12 | 15/03/2024 | 0.2048 |
| IT0020752959 | CALL | CNHI4C12.50 | 12.5 | 15/03/2024 | 0.1044 |
| IT0020752934 | CALL | CNHI4C13 | 13 | 15/03/2024 | 0.0494 |
| IT0020752777 | CALL | CNHI4C14 | 14 | 15/03/2024 | 0.0090 |
| IT0020752793 | CALL | CNHI4C14.50 | 14.5 | 15/03/2024 | 0.0037 |
| IT0020752819 | CALL | CNHI4C15 | 15 | 15/03/2024 | 0.0014 |
| IT0021455420 | PUT | CNHI4O8 | 8 | 15/03/2024 | 0.0110 |
| IT0020998305 | PUT | CNHI4O8.40 | 8.4 | 15/03/2024 | 0.0180 |
| IT0020808231 | PUT | CNHI4O8.60 | 8.6 | 15/03/2024 | 0.0238 |
| IT0020753122 | PUT | CNHI4O8.80 | 8.8 | 15/03/2024 | 0.0306 |
| IT0020753106 | PUT | CNHI4O9 | 9 | 15/03/2024 | 0.0400 |
| IT0020753080 | PUT | CNHI4O9.50 | 9.5 | 15/03/2024 | 0.0774 |
| IT0020753064 | PUT | CNHI4O10 | 10 | 15/03/2024 | 0.1433 |
| IT0020753049 | PUT | CNHI4O10.50 | 10.5 | 15/03/2024 | 0.2620 |
| IT0020752942 | PUT | CNHI4O13 | 13 | 15/03/2024 | 1.9244 |
| IT0021057903 | CALL | CNHI4F9 | 9 | 21/06/2024 | 2.2843 |
| IT0020667348 | CALL | CNHI4F10 | 10 | 21/06/2024 | 1.4577 |
| IT0020667322 | CALL | CNHI4F11 | 11 | 21/06/2024 | 0.7976 |
| IT0021057846 | CALL | CNHI4F11.50 | 11.5 | 21/06/2024 | 0.5436 |
| IT0020667306 | CALL | CNHI4F12 | 12 | 21/06/2024 | 0.3537 |
| IT0021057820 | CALL | CNHI4F12.50 | 12.5 | 21/06/2024 | 0.2113 |
| IT0020667280 | CALL | CNHI4F13 | 13 | 21/06/2024 | 0.1173 |
| IT0020667264 | CALL | CNHI4F14 | 14 | 21/06/2024 | 0.0276 |
| IT0020667512 | PUT | CNHI4R6 | 6 | 21/06/2024 | 0.0140 |
| IT0020667413 | PUT | CNHI4R8 | 8 | 21/06/2024 | 0.0895 |
| IT0021440521 | PUT | CNHI4R8.20 | 8.2 | 21/06/2024 | 0.1057 |
| IT0020667397 | PUT | CNHI4R8.40 | 8.4 | 21/06/2024 | 0.1263 |
| IT0021057911 | PUT | CNHI4R9 | 9 | 21/06/2024 | 0.2023 |
| IT0021057895 | PUT | CNHI4R9.50 | 9.5 | 21/06/2024 | 0.2963 |
| IT0020667355 | PUT | CNHI4R10 | 10 | 21/06/2024 | 0.4259 |
| IT0021057879 | PUT | CNHI4R10.50 | 10.5 | 21/06/2024 | 0.6000 |
| IT0020667314 | PUT | CNHI4R12 | 12 | 21/06/2024 | 1.4134 |
| IT0021395261 | CALL | CNHI4I13 | 13 | 20/09/2024 | 0.2601 |
| IT0021395345 | CALL | CNHI4I15 | 15 | 20/09/2024 | 0.0469 |
| IT0020668064 | CALL | CNHI4L11 | 11 | 20/12/2024 | 1.1729 |
| IT0020668049 | CALL | CNHI4L12 | 12 | 20/12/2024 | 0.7365 |
| IT0020668023 | CALL | CNHI4L13 | 13 | 20/12/2024 | 0.4249 |

| ISIN | Type of contract | Code | Strike price | Expiry date | Value settled |
|--------------|------------------|------------|--------------|-------------|---------------|
| IT0020668007 | CALL | CNHI4L14 | 14 | 20/12/2024 | 0.2306 |
| IT0020667983 | CALL | CNHI4L15 | 15 | 20/12/2024 | 0.1145 |
| IT0020668155 | PUT | CNHI4X8 | 8 | 20/12/2024 | 0.2285 |
| IT0020668114 | PUT | CNHI4X8.80 | 8.8 | 20/12/2024 | 0.3640 |
| IT0020668056 | PUT | CNHI4X12 | 12 | 20/12/2024 | 1.6755 |
| IT0020668031 | PUT | CNHI4X13 | 13 | 20/12/2024 | 2.3834 |
| IT0020668833 | PUT | CNHI5R10 | 10 | 20/06/2025 | 0.9914 |