

CORPORATE ACTION NOTICE

Paris Market

No. CA220603DE4

Issue Date:

03 June 2022

Effective Date:

03 June 2022

Contracts:

Individual Equity Options	CN1
Single Stock Futures	CN6
Single Stock Dividend Futures	CN8

Company: CNP Assurance

ISIN: FR0000120222

Corporate action: Takeover

Reference: CA211104DE1 and CA220429DE3

Details: The offer of La Banque Postale for all shares of CNP Assurance has been declared successful.

Adjustments: Given that the offer has been effective. The following contract adjustments have been made.

- **Fair Value Method**
- **Offer price:** € 20.90 = (€ 21.90 - € 1.00 Dividend)
- The Contracts shall be de-listed with immediate effect and will be settled at the Fair Value settlement prices, as shown in the attachment to this Notice. (LCH will perform this CA in the evening of 6 June 2022). Given that there is no open interest in CN6 and CN8, no Fair Value has been calculated.

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the [Euronext website](#). It requires the immediate attention of Members' staff involved with the trading and settlement of equity products on these markets. Members should ensure that clients are made aware of the arrangements detailed in this Notice.

For further information in relation to this Notice, Members should contact:

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	CorporateActionsTeam@euronext.com Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 67 02	Derivatives.ops.fr@lch.com

CORPORATE ACTION NOTICE

The present notice and the contents thereof are only provided for information purposes in order to facilitate the fair, orderly and efficient functioning of the market and is not a recommendation to engage in investment activities. The contents of this notice are provided "as is" based on information provided to the market operator without representation or warranty of any kind. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. No information set out or referred to in this notice shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Euronext's subsidiaries shall depend solely on the applicable rules of the market operator.

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext Paris, Euronext London and Oslo Børs, referred to respectively as the Amsterdam, Brussels, Lisbon, Dublin, Paris, London and Oslo markets, as relevant.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2022 Euronext N.V. - All rights reserved.

CORPORATE ACTION NOTICE

Attachment to Corporate Action No. CA220603DE4

CNP Assurance

Corporate Action: **Takeover**

Fair value settlement prices:

Individual Equity Options: **CN1**

Call Price	Call Vola	Expiry	Strike	Put Vola	Put Price
12.9	41.0	17 June 2022	8.00	41.0	0
11.9	37.7	17 June 2022	9.00	37.7	0
10.9	34.7	17 June 2022	10.00	34.7	0
8.9	30.5	17 June 2022	12.00	30.5	0
7.9	28.9	17 June 2022	13.00	28.9	0
6.9	27.3	17 June 2022	14.00	27.3	0
5.9	25.8	17 June 2022	15.00	25.8	0
4.9	24.6	17 June 2022	16.00	24.6	0
3.9	26.9	17 June 2022	17.00	26.9	0
2.9	23.2	17 June 2022	18.00	23.2	0
0.98	22.8	17 June 2022	20.00	22.8	0.08
0.33	22.8	17 June 2022	21.00	22.8	0.43
0.06	22.8	17 June 2022	22.00	22.8	1.16
0.01	22.8	17 June 2022	23.00	22.8	2.11
0	22.8	17 June 2022	24.00	22.8	3.1
0	22.8	17 June 2022	26.00	22.8	5.1
0	22.8	17 June 2022	28.00	22.8	7.1
12.9	38.6	16 September 2022	8.00	38.6	0
11.9	35.6	16 September 2022	9.00	35.6	0
10.9	33.1	16 September 2022	10.00	33.1	0
8.9	29.6	16 September 2022	12.00	29.6	0
7.9	28.2	16 September 2022	13.00	28.2	0
6.9	26.6	16 September 2022	14.00	26.6	0
5.9	25.4	16 September 2022	15.00	25.4	0.01

CORPORATE ACTION NOTICE

4.91	24.5	16 September 2022	16.00	24.5	0.02
3.98	26.2	16 September 2022	17.00	26.2	0.08
3.04	24.0	16 September 2022	18.00	24.0	0.15
1.56	24.0	16 September 2022	20.00	24.0	0.67
1.02	24.0	16 September 2022	21.00	24.0	1.13
0.63	24.0	16 September 2022	22.00	24.0	1.75
0.37	24.0	16 September 2022	23.00	24.0	2.49
0.21	24.0	16 September 2022	24.00	24.0	3.32
0.05	24.0	16 September 2022	26.00	24.0	5.17
0.01	24.0	16 September 2022	28.00	24.0	7.13