

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA160603DE5

Issue Date:

3 June 2016

Effective Date:

6 June 2016

Contracts:	Single Stock Dividend Future	PB8
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Company: Banco Popolare

ISIN: IT0005002883

Corporate action: Rights issue

Reference: CA160603DE1

Adjustments: The following adjustments have been made:

- Ratio Method
- Cum Event Price: € 3.954
- Ratio: 0.74193854

Futures:

- **Lot Size:** 13478 shares per lot, therefore the PB8 contract will be converted into the PB8 contract (lot size 10000) and the O-class P80 (lot size 3478), as shown in the Attachment to this Notice.
- **Variation Margin:** Daily Settlement Prices on 3 June 2016 have been multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 6 June 2016, as shown in the Attachment to this Notice.
- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective date shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the Dec16 maturity in contracts PB8 and P80.
- **Further Maturities:** No new series will be introduced in the O-class P80.
- **Trading Fees O-class contracts P80:**
 - Trading fees for Broker client account will be €0.00 (no fee) for closing transactions, as of 6 June 2016 up to and including 16 September 2016.
 - Trading fees for Liquidity Providers will be €0.00 (no fee), for both opening and closing transactions, as of 6 June 2016 until the end of the lifetime of the O-classes P80. Large-in-Scale transactions of Liquidity Providers are charged the Member own account fee.

CORPORATE ACTION NOTICE

- Trading fees for Members, own account will be €0.00 (no fee) for both opening and closing transactions, as of 6 June 2016 up to and including 16 September 2016.

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

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Attachment to Corporate Action Notice No. CA160603DE5

Banco Popolare

Corporate action: **Rights issue**

Single Stock Dividend Future:	PB8	10,000
Single Stock Dividend Future:	P80	3,478

Dec-16		Dec-17		Dec-18	
settlement price	adjusted settlement price	settlement price	adjusted settlement price	settlement price	adjusted settlement price
0.1500	0.1113	0.1500	0.1113	0.1500	0.1113

Dec-19		Dec-20	
settlement price	adjusted settlement price	settlement price	adjusted settlement price
0.1500	0.1113	0.1500	0.1113