

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA160603DE5

Issue Date:

3 June 2016

Effective Date:

6 June 2016

<b>Contracts:</b>	Single Stock Dividend Future	PB8
-------------------	------------------------------	-----

**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.

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	<a href="mailto:CorporateActionsTeam@euronext.com">mailto:CorporateActionsTeam@euronext.com</a> <a href="#">web: Euronext Derivatives Corporate Actions</a>
LCH - Derivatives Ops	+33 (0)1 7037 67 02	<a href="mailto:Derivatives.ops.fr@lch.com">mailto:Derivatives.ops.fr@lch.com</a>

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 Lisbon, Euronext Paris and Euronext London, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London 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>.

© 2016 Euronext N.V. - All rights reserved.

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