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.

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

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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

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