CORPORATE ACTION NOTICE

EURONEXT

Market	**Paris**
Issue date	28 March 2024
Effective date	02 May 2024

No.CA240328DE4

Contracts:

Individual Equity Options	HI1, HE1, HE4
Single Stock Futures	HI6, HI7
Single Stock Dividend Futures	HI8

Company: Hermes

ISIN: FR0000052292

Corporate action: Special Dividend

Reference: Press release of 9 February 2024.

Details: Hermes has announced the payment of an ordinary dividend of EUR 11.50 and a special dividend of EUR 10.00. Subject to approval of the AGM on 30 April 2024.

Adjustments: After the close of business on 30 April 2024 September 2024 the following contract adjustments will be made:

- **Ratio Method**
- **Cum Event Price:** Official closing price of Hermes on Euronext Paris on 30 April 2024.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

- **Ratio** $= \frac{(\text{Cum Event Price - EUR 11.50 - EUR 10.00})}{(\text{Cum Event Price - 11.50})}$

Options:

- **Exercise Prices:** The exercise prices will be multiplied by the Ratio. The adjusted exercise prices will be specified in the Final Notice.
- **Equalisation payment:** The rounding difference of the adjusted lot size will be neutralised by means of an equalisation payment.

Futures:

- **Variation Margin:** Daily Settlement Prices for 30 April 2024 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 2 May 2024.
- **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 lifetime of the **Jun24, Sep24 and Dec24** maturities in contract HI8.

Orders: All outstanding orders will be cancelled automatically after the end of the trading session on the day before the Effective Date. The priority of these orders will then be lost. New orders can be submitted as from the Effective Date.

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