# CORPORATE ACTION NOTICE

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| Paris Market | No. CA170815DE |
| Issue Date: | 15 August 2017 |
| Effective Date: | 2 October 2017 |

**Contracts:**

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| Individual Equity Options (COB & *flex*) | AI1, AI2, *6AI, 7AI, 8AI, 9AI* |
| Single Stock Futures (COB & *flex*) | AI6, *YAI* |
| Single Stock Dividend Future | AI8 |

**Company:** Air Liquide

**ISIN:** FR0000120073

**Corporate action:** Bonus issue

**Reference:** Press release of 28 July 2017

**Details:** Air Liquide has announced a bonus issue whereby shareholders will receive 1 bonus share for every 10 shares held.

**Adjustments:** After the close of business on 29 September 2017 the following contract adjustments will be made:

- **Ratio Method**
- **Ratio:** 0.90909091
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

**Options:**

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

**Futures:**

- **Variation Margin:** Daily Settlement Prices for 29 September 2017 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business 2 October 2017.
- **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 Dec17 maturity in contract AI8.

**Order cancellation:** All outstanding orders for contracts AI1, AI2, AI6 and AI8 will be cancelled automatically after the end of the trading session on 29 September 2017. The priority of these orders will then be lost. New orders in contracts AI1, AI2, AI6 and AI8 can be submitted as from 2 October 2017.

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:

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