

## CORPORATE ACTION NOTICE

Paris Market

No. CA220603DE3

Issue Date:

03 June 2022

Effective Date:

06 June 2022

**Contracts:**

Individual Equity Options	AI1, AI2, AI4
Single Stock Futures	AI6, AI7
Single Stock Dividend Futures	AI8

**Company:** Air Liquide

**ISIN:** FR0000120073

**Corporate action:** Bonus Issue

**Reference:** CA220531DE1

**Adjustments:** The following contract adjustment have been made:

- **Ratio Method**
- **Ratio:** 0.90909091
- **Lot Size:** The lot size has been divided by the ratio, as shown in the attachment to the notice.

**Options:**

- **Exercise Prices:** The exercise prices have been multiplied by the ratio, as shown in the attachment to the notice.
- **Equalisation payment:** The rounding difference of the adjusted lot size will be neutralised by means of an equalisation payment. The equalisation payment amounts per series shall be communicated in an additional Corporate Action Notice.

**Futures:**

- **Variation Margin:** Daily Settlement Prices for 03 June 2022 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 06 June 2022.
- **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 **Jun22**, **Sep22** and **Dec22** maturities in contract AI8.

**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.

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Attachment to Corporate Action Notice No. CA220603DE3

**Air Liquide**

Corporate action: **Bonus issue**

Individual Equity Options: **AI1**

Expiry	202206	202207	202208	202209	202212	202303
Adjusted lot size	121	110	110	110	121	110
Strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price
54.55					49.59	
60	54.55					
72.73					66.12	
80	72.73					
81.82					74.38	
90						
90.91	82.65				82.65	
100	90.91			90.91	90.91	90.91
109.09	99.17				99.17	
110				100		100
116	105.45	105.45				
118.18					107.44	
120	109.09	109.09	109.09	109.09		109.09
127.27	115.7				115.7	
130		118.18	118.18	118.18		
135	122.73					
140	127.27	127.27	127.27	127.27	127.27	127.27
145	131.82	131.82	131.82			
150	136.36	136.36	136.36	136.36	136.36	136.36
154	140					
155	140.91	140.91	140.91			
156	141.82					
158	143.64					
160	145.45	145.45	145.45	145.45	145.45	145.45
162	147.27					
164	149.09					
165	150	150	150			
166	150.91					
168	152.73					
170	154.55	154.55	154.55	154.55	154.55	154.55
175	159.09					

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180	163.64	163.64	163.64	163.64	163.64	163.64
190	172.73	172.73	172.73			
200	181.82	181.82	181.82	181.82	181.82	181.82
220	200			200	200	200
240				218.18	218.18	218.18
300						

Expiry	202306	202312	202406	202412	202512	202612
Adjusted lot size	110	110	110	110	110	100
Strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price
54.55						
60		54.55		54.55		
72.73						
80	72.73	72.73		72.73	72.73	
81.82						
90		81.82		81.82		
90.91						
100	90.91	90.91	90.91	90.91	90.91	
109.09						
110	100	100	100	100	100	
116						
118.18						
120	109.09	109.09	109.09	109.09	109.09	120
127.27						
130	118.18	118.18	118.18	118.18	118.18	130
135						
140	127.27	127.27	127.27	127.27	127.27	140
145						
150		136.36		136.36		
154						
155						
156						
158						
160	145.45	145.45	145.45	145.45	145.45	160
162						
164						
165						
166						
168						
170						
175						

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180	163.64	163.64	163.64	163.64		
190						
200	181.82	181.82	181.82	181.82	181.82	200
220						
240						
300				272.73	272.73	300

**Individual Equity Options: AI2**

Expiry	202206	202209	202212	202306	202312
Adjusted lot size	11	11	11	11	11
Strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price
80	72.73		72.73		
100	90.91	90.91	90.91	90.91	90.91
110	100	100	100	100	
116	105.45				
120	109.09	109.09	109.09	109.09	109.09
130	118.18	118.18	118.18	118.18	118.18
135	122.73				
140	127.27	127.27	127.27	127.27	127.27
145	131.82				
150	136.36	136.36	136.36		
154	140				
155	140.91				
156	141.82				
158	143.64				
160	145.45	145.45	145.45	145.45	145.45
162	147.27				
164	149.09				
165	150				
166	150.91				
168	152.73				
170	154.55	154.55	154.55		
175	159.09				
180	163.64	163.64	163.64	163.64	163.64
190	172.73				
200	181.82	181.82	181.82	181.82	181.82
220	200	200	200		
240		218.18	218.18		

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**Individual Equity Options: AI4**

Expiry	202206	202207	202208	202209	202212	202303	202306	202312
Adjusted lot size	110	110	110	110	110	110	110	110
Strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price
80					72.73			
100	90.91			90.91	90.91	90.91	90.91	90.91
110	100			100	100	100		
116	105.45	105.45						
120	109.09	109.09	109.09	109.09	109.09	109.09	109.09	109.09
130	118.18	118.18	118.18	118.18	118.18		118.18	118.18
135	122.73							
140	127.27	127.27	127.27	127.27	127.27	127.27	127.27	127.27
145	131.82	131.82	131.82					
150	136.36	136.36	136.36	136.36	136.36	136.36	136.36	136.36
154	140							
155	140.91	140.91	140.91					
156	141.82							
158	143.64							
160	145.45	145.45	145.45	145.45	145.45	145.45	145.45	145.45
162	147.27							
164	149.09							
165	150	150	150					
166	150.91							
168	152.73							
170	154.55	154.55	154.55	154.55	154.55	154.55		
175	159.09							
180	163.64	163.64	163.64	163.64	163.64	163.64	163.64	163.64
190	172.73	172.73	172.73					
200	181.82	181.82	181.82	181.82	181.82	181.82	181.82	181.82
220	200			200	200	200		
240				218.18	218.18	218.18		

**Single Stock Future: AI6**

Single Stock Futures contract (SSF):	AI6	Lot size 110
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Jun-22	
settlement price	adjusted settlement price
161.7815	147.0741

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Single Stock Dividend Future: **A18**

Single Stock Dividend Futures (SSDF):	<b>A18</b>	Lot size 11000
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Jun-22	
settlement price	adjusted settlement price
<b>2.9000</b>	<b>2.6364</b>