

## CORPORATE ACTION NOTICE

Paris Market

No. CA150415DE2

Issue Date:

15 April 2015

Effective Date:

22 May 2015

**Contracts:**

Individual Equity Options	KN1, KN2
Single Stock Futures	KN6
Single Stock Dividend Futures	KN8

**Company:** Natixis SA

**Corporate action:** Special dividend

**Reference:** Press release of 19 February 2015

**ISIN:** FR0000120685

**Details:** Natixis SA has announced a ordinary dividend of € 0.20 and a special dividend of € 0.14. Subject to approval on the AGM of 19 May 2015.

**Adjustments:** After the close of business on 21 May the following contract adjustments will be made:

- Ratio Method.
- Cum Event Price: Official closing price of Natixis SA shares on Euronext Paris on 21 May 2015.

$$\text{Ratio} = \frac{(\text{CumEventPrice} - \text{€0.20} - \text{€0.14})}{(\text{CumEventPrice} - \text{€0.20})}$$

- **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.

## CORPORATE ACTION NOTICE

### Futures:

- **Variation Margin:** Daily Settlement Prices For 21 May 2015 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business 22 May 2015.
- **Single Stock Dividend Futures:** The ordinary dividend of €0.20 shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the **Dec15** maturity in contract **KN8**.

**Outstanding orders:** All outstanding orders for **KN1, KN2, KN6 and KN8** will be cancelled automatically after the end of the trading session on 21 May 2015. The priority of these orders will then be lost. New orders in **KN1, KN2, KN6 and KN8** can be submitted as from 22 May 2015.

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 and/or the Corporate Action Services ("CAS") provided by Euronext in respect to OTC Derivatives, Members should contact:

Euronext - <a href="#">EMS Corporate Actions</a>	+31 (0) 20 550 4296	Web: <a href="#">Corporate Actions</a>
Euronext - <a href="#">Corporate Action Services</a>	+31 (0) 20 550 4296	Web: <a href="#">CAS</a>
LCH.Clearnet SA - Derivatives Ops	+33 (0)1 7037 67 02	<a href="mailto:derivatives.ops.fr@lchclearnet.com">derivatives.ops.fr@lchclearnet.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>.

© 2014 Euronext N.V. - All rights reserved.