

## CORPORATE ACTION NOTICE

Paris Market

No. CA210712DE1

Issue Date:

12 July 2021

Effective Date:

12 July 2021

**Contracts:**

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

**Company:**

Natixis

**ISIN:**

FR0000120685

**Corporate action:** Takeover

**Reference:**

CA210210DE, CA210414DE1 and CA210702DE2

**Details:**

The offer of Groupe BPCE for all shares Natixis has been declared successful.

**Adjustments:**

Given that the Offer has become effective. The following contract adjustments have been made.

- **Fair Value Method**
- **Offer price:** € 4.00
- 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 13 July 2021).
- Given that there is no open interest in the Single Stock Futures contract KN6, no Fair Value calculation have been made and the contract is hereby delisted.

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## CORPORATE ACTION NOTICE

Attachment to Corporate Action No. CA210712DE1

### Natixis

Corporate Action: **Takeover**

#### Dividends (Euronext Pricer) :

Dividend Amount	Dividend Date
0.1000	27 May 2022

#### Dividends (Markit):

Dividend Amount	Dividend Date
0.0600	02 June 2021
0.1000	27 May 2022
0.1500	26 May 2023
0.1500	28 May 2024

#### Fair value settlement prices:

Individual Equity Options: **KN1**

Fair Value Call (€)	Expiry	Strike	Fair Value Put (€)
3.50	17-Sep-21	<b>0.5</b>	0.01
3.00	17-Sep-21	<b>1</b>	0.01
2.50	17-Sep-21	<b>1.5</b>	0.01
2.40	17-Sep-21	<b>1.6</b>	0.01
2.20	17-Sep-21	<b>1.8</b>	0.01
2.00	17-Sep-21	<b>2</b>	0.01
1.80	17-Sep-21	<b>2.2</b>	0.01
1.60	17-Sep-21	<b>2.4</b>	0.01
1.40	17-Sep-21	<b>2.6</b>	0.01
1.21	17-Sep-21	<b>2.8</b>	0.01
1.02	17-Sep-21	<b>3</b>	0.02
0.84	17-Sep-21	<b>3.2</b>	0.04
0.67	17-Sep-21	<b>3.4</b>	0.08
0.59	17-Sep-21	<b>3.5</b>	0.10
0.53	17-Sep-21	<b>3.6</b>	0.13
0.42	17-Sep-21	<b>3.8</b>	0.22
0.28	17-Sep-21	<b>4</b>	0.29
0.20	17-Sep-21	<b>4.2</b>	0.40
0.11	17-Sep-21	<b>4.5</b>	0.61
0.04	17-Sep-21	<b>5</b>	1.04

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0.01	17-Sep-21	<b>6</b>	2.01
3.50	17-Dec-21	<b>0.5</b>	0.01
3.00	17-Dec-21	<b>1</b>	0.01
2.50	17-Dec-21	<b>1.5</b>	0.01
2.01	17-Dec-21	<b>2</b>	0.01
1.81	17-Dec-21	<b>2.2</b>	0.01
1.62	17-Dec-21	<b>2.4</b>	0.02
1.53	17-Dec-21	<b>2.5</b>	0.03
1.43	17-Dec-21	<b>2.6</b>	0.04
1.25	17-Dec-21	<b>2.8</b>	0.06
1.08	17-Dec-21	<b>3</b>	0.08
0.91	17-Dec-21	<b>3.2</b>	0.12
0.76	17-Dec-21	<b>3.4</b>	0.17
0.69	17-Dec-21	<b>3.5</b>	0.20
0.63	17-Dec-21	<b>3.6</b>	0.24
0.56	17-Dec-21	<b>3.8</b>	0.36
0.40	17-Dec-21	<b>4</b>	0.41
0.31	17-Dec-21	<b>4.2</b>	0.52
0.21	17-Dec-21	<b>4.5</b>	0.72
0.11	17-Dec-21	<b>5</b>	1.12
0.02	17-Dec-21	<b>6</b>	2.04
3.00	17-Jun-22	<b>1</b>	0.01
2.50	17-Jun-22	<b>1.5</b>	0.01
2.03	17-Jun-22	<b>2</b>	0.05
1.57	17-Jun-22	<b>2.5</b>	0.11
1.15	17-Jun-22	<b>3</b>	0.21
0.80	17-Jun-22	<b>3.5</b>	0.37
0.54	17-Jun-22	<b>4</b>	0.63
0.36	17-Jun-22	<b>4.5</b>	0.96
0.23	17-Jun-22	<b>5</b>	1.35
3.00	16-Dec-22	<b>1</b>	0.01
2.04	16-Dec-22	<b>2</b>	0.09
1.61	16-Dec-22	<b>2.5</b>	0.18
1.23	16-Dec-22	<b>3</b>	0.32
0.91	16-Dec-22	<b>3.5</b>	0.52
0.66	16-Dec-22	<b>4</b>	0.78
0.47	16-Dec-22	<b>4.5</b>	1.10
0.32	16-Dec-22	<b>5</b>	1.46

Individual Equity Options: **KN2**

Fair Value Call (€)	Expiry	Strike	Fair Value Put (€)
3.5	17-Dec-21	<b>0.5</b>	0.01
3	17-Dec-21	<b>1</b>	0.01
2.5	17-Dec-21	<b>1.5</b>	0.01
2	17-Dec-21	<b>2</b>	0.01
1.81	17-Dec-21	<b>2.2</b>	0.02
1.62	17-Dec-21	<b>2.4</b>	0.02
1.52	17-Dec-21	<b>2.5</b>	0.03
1.43	17-Dec-21	<b>2.6</b>	0.04
1.25	17-Dec-21	<b>2.8</b>	0.06
1.08	17-Dec-21	<b>3</b>	0.08
0.91	17-Dec-21	<b>3.2</b>	0.12
0.76	17-Dec-21	<b>3.4</b>	0.17
0.69	17-Dec-21	<b>3.5</b>	0.2
0.63	17-Dec-21	<b>3.6</b>	0.24
0.55	17-Dec-21	<b>3.8</b>	0.36
0.4	17-Dec-21	<b>4</b>	0.41
0.31	17-Dec-21	<b>4.2</b>	0.52
0.21	17-Dec-21	<b>4.5</b>	0.72
0.11	17-Dec-21	<b>5</b>	1.12
0.02	17-Dec-21	<b>6</b>	2.04
2.9	17-Jun-22	<b>1</b>	0.01
2.4	17-Jun-22	<b>1.5</b>	0.01
1.94	17-Jun-22	<b>2</b>	0.05
1.49	17-Jun-22	<b>2.5</b>	0.11
1.09	17-Jun-22	<b>3</b>	0.21
0.75	17-Jun-22	<b>3.5</b>	0.37
0.51	17-Jun-22	<b>4</b>	0.63
0.34	17-Jun-22	<b>4.5</b>	0.96
0.22	17-Jun-22	<b>5</b>	1.35
2.9	16-Dec-22	<b>1</b>	0.01
1.98	16-Dec-22	<b>2</b>	0.09
1.56	16-Dec-22	<b>2.5</b>	0.18
1.2	16-Dec-22	<b>3</b>	0.32
0.9	16-Dec-22	<b>3.5</b>	0.52
0.65	16-Dec-22	<b>4</b>	0.78
0.46	16-Dec-22	<b>4.5</b>	1.1
0.32	16-Dec-22	<b>5</b>	1.45

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Single Stock Dividend Futures: **KN8**

Expiry	Fair Value
17-Sep-21	0.06
17-Dec-21	0.06
18-Mar-22	0.00
17-Jun-22	0.10
16-Sep-22	0.10
16-Dec-22	0.10
16-Jun-23	0.15
15-Dec-23	0.15
21-Jun-24	0.15
20-Dec-24	0.15
20-Jun-25	0.15
19-Dec-25	0.15