

## 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.

- 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.

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### 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.

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