

## CORPORATE ACTION NOTICE

Paris Market

No. CA160425DE

Issue Date:

25 April 2016

Effective Date:

27 May 2016

**Contracts:**

|  |                              |
|--|------------------------------|
| Individual Equity Options (COB & <i>flex</i> ) | KN1, KN2, 6KN, 7KN, 8KN, 9KN |
| Single Stock Futures (COB & <i>flex</i> )      | KN6, YKN                     |
| Single Stock Dividend Futures                  | KN8                          |

**Company:** Natixis SA

**Corporate action:** Special dividend

**Reference:** Press release of 10 February 2016

**ISIN:** FR0000120685

**Details:** Natixis SA has announced a ordinary dividend of € 0.25 and a special dividend of € 0.10 per share. Subject to approval on the AGM of 14 May 2016.

**Adjustments:** After the close of business on 26 May 2016 the following contract adjustments will be made:

- Ratio Method.
- Cum Event Price: Official closing price of Natixis SA shares on Euronext Paris on 26 May 2016.

$$\text{Ratio} = \frac{(\text{CumEventPrice} - \text{€}0.25 - \text{€}0.10)}{(\text{CumEventPrice} - \text{€}0.25)}$$

- **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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## CORPORATE ACTION NOTICE

### Futures:

- **Variation Margin:** Daily Settlement Prices for 26 May 2016 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business 27 May 2016.
- **Single Stock Dividend Futures:** The ordinary dividend of €0.25 shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the **Dec16** 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 26 May 2016. The priority of these orders will then be lost. New orders in **KN1, KN2, KN6 and KN8** can be submitted as from 27 May 2016.

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For further information in relation to this Notice, Members should contact:

|                                  |                     |  |
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