

CORPORATE ACTION NOTICE

Paris Market

No. CA160526DE2

Issue Date:

26 May 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

ISIN: FR0000120685

Corporate action: Special dividend

Reference: CA160425DE

Adjustments: The following adjustments have been made:

- Ratio Method
- Cum Event Price: € 4.752
Ratio: 0.97778765

Options:

- **Lot Size:** The lot size has been divided by the Ratio, as shown in the Attachment to this Notice. The rounding difference will be neutralised by means of an equalisation payment, the equalisation payment amounts per series shall be communicated in an additional Corporate Action Notice.
- **Exercise Prices:** The exercise prices have been multiplied by the Ratio, as shown in the Attachment to this Notice.

Futures:

- **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 life time of the Dec16 maturity in contract KN8.
- **Other adjustments:** Given that there is no open interest, no other adjustments shall be made to the futures contracts.

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.

CORPORATE ACTION NOTICE

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, Members should contact:

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	mailto:CorporateActionsTeam@euronext.com web: Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 67 02	mailto:Derivatives.ops.fr@lch.com

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>.

© 2016 Euronext N.V. - All rights reserved.

CORPORATE ACTION NOTICE

Attachment to Corporate Action Notice No. CA160526DE2

Natixis

Corporate action: **Special Dividend**

Expiry	201606	201607	201608	201609	201612	201703	201706	201712
Adjusted lot size	104	102	102	102	104	102	102	102
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
2.4					2.35		2.35	2.35
2.8	2.74			2.74	2.74	2.74		
3.14	3.07				3.07			
3.2				3.13		3.13	3.13	3.13
3.4	3.32	3.32						
3.6	3.52	3.52		3.52	3.52	3.52		
3.8	3.72	3.72	3.72	3.72	3.72	3.72		
3.92	3.83				3.83			
4	3.91	3.91	3.91	3.91		3.91	3.91	3.91
4.1	4.01	4.01						
4.2	4.11	4.11	4.11	4.11	4.11	4.11		
4.3	4.2	4.2	4.2					
4.4	4.3	4.3	4.3	4.3	4.3	4.3	4.3	4.3
4.5	4.4	4.4	4.4					
4.6	4.5	4.5	4.5	4.5	4.5	4.5		
4.7	4.6	4.6	4.6		4.6			
4.8	4.69	4.69	4.69	4.69	4.69	4.69	4.69	4.69
4.9	4.79	4.79						
5	4.89	4.89		4.89	4.89	4.89		
5.2	5.08	5.08	5.08	5.08	5.08	5.08		
5.49	5.37				5.37			
5.6		5.48	5.48	5.48		5.48	5.48	5.48
5.88	5.75				5.75			
6		5.87	5.87	5.87				5.87
6.27	6.13				6.13			
6.4				6.26		6.26	6.26	
6.8	6.65							
7.06	6.9				6.9			
7.2				7.04		7.04	7.04	
7.6	7.43							
7.84	7.67				7.67			
8				7.82			7.82	7.82
8.8	8.6			8.6				
9.6	9.39							
11.76	11.5				11.5			
12							11.73	
15.68	15.33				15.33			