

## CORPORATE ACTION NOTICE

Paris Market

No. CA160218DE

Issue Date:

18 February 2016

Effective Date:

22 April 2016

<b>Contracts:</b>	Individual Equity Options (COB & <i>Flex</i> )	TF1, TF3, 6TF, 7TF, 8TF, 9TF
	Single Stock Future (COB & <i>Flex</i> )	TF6, YTF

**Company:** TF1

**ISIN:** FR0000054900

**Corporate action:** Special dividend

**Details:** TF1 has announced payment of a dividend of €0.28 and an special dividend of €0.52 per share.

**Adjustments:** After the close of business on 21 April 2016 the following contract adjustments will be made:

- Ratio method.
- Cum Event Price: Official closing price of TF1 shares on Euronext Paris on 21 April 2016.
- Lot Size: The lot size will be divided by the ratio. The adjusted lot size will be specified in the Final Notice.

$$\text{Ratio} = \frac{(\text{CumEventPrice} - \text{€}0.28 - \text{€}0.52)}{(\text{CumEventPrice} - \text{€}0.28)}$$

**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.

**Futures:**

- **Variation Margin:** Daily Settlement Prices for 21 April 2016 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 22 April 2016.

**Orders:** All outstanding orders in TF1, TF3 and TF6 will be cancelled automatically after the end of the trading session on 21 April 2016. The priority of these orders will then be lost. New orders can be submitted as from 22 April 2016.

## CORPORATE ACTION NOTICE

**Block/Prof Trades:** Members are advised that on 21 April 2016, block/prof trades in contract TF1, TF3 and TF6 may be submitted until the end of central order book trading hours.

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