

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.

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CORPORATE ACTION NOTICE

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

| | | |
|----------------------------------|---------------------|--|
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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 | | | |