

## CORPORATE ACTION NOTICE

London Market

Notice No. CA/2013/248/Lo

Issue Date:

19 July 2013

Effective Date:

14 August 2013

**Flexible Individual Equity Option Contract (201F)**

**KNW, KNO, KNB, KNV**

**Flexible Universal Stock Futures Contract (66F)**

**SEY, SEZ**

### NATIXIS

#### SPECIAL DIVIDEND

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the NYSE Euronext website at [globalderivatives.nyx.com/regulation/nyse-liffe](http://globalderivatives.nyx.com/regulation/nyse-liffe). 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.

1. **Background:** Natixis has announced payment of a special dividend of €0.65 per share.
2. **ISIN:** FR0000120685.
3. **Effective Date:** 14 August 2013.
4. **Conditions:** Subject to completion of the sale of all of the Cooperative Investment Certificates held by Natixis in the Banques Populaires banks and the Caisses d'Epargne.
5. **Contract Adjustments:**
  - Ratio Method.
  - Cum Event Price: Official Closing price of Natixis shares on Euronext Paris on 13 August 2013.

$$\text{Ratio} = \frac{(\text{CumEventPrice} - \text{€0.65})}{\text{CumEventPrice}}$$

#### Options:

- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice. The rounding difference 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:

- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

The **Euronext Derivatives Markets** comprise the markets for derivatives operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and LIFFE Administration and Management, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets. Euronext is part of the NYSE Euronext group.

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- **Variation Margin:** Daily Settlement Prices on 13 August 2013 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 14 August 2013.

For further information in relation to this Notice and/or the Corporate Action Services (“CAS”) provided by NYSE Liffe in respect to OTC Derivatives, Members should contact:

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