CORPORATE ACTION NOTICE

Paris Market

No. CA160913DE2

Issue Date: 13 September 2016

Effective Date: 14 September 2016

Contracts:

Individual Equity Options (COB & *flex*)	AI1, AI2, *6AI, 7AI, 8AI, 9AI*
Single Stock Futures (COB & *flex*)	AI6, *YAI*
Single Stock Dividend Futures	AI8

Company: Air Liquide

ISIN: FR0000120073

Corporate action: Rights issue

Reference: CA160913DE1

Adjustments: The following contract adjustments have been made:

- **Ratio Method**
- **Cum Event Price:** € 99.20
- **Ratio:** 0.97401434
- **Lot Size:** The lot size has been divided by the Ratio, as shown in the Attachment to this Notice.

Options:

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

Futures:

- **Variation Margin:** Daily Settlement Prices on 13 September 2016 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 14 September 2016, as shown in the Attachment to this Notice.

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- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before 14 September 2016 shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the Dec16 maturity. Given that there is no open interest, no other adjustments shall be made.

Miscellaneous: Given that there is no open interest in the flex-contracts YAI, 6AI, 7AI, 8AI and 9AI, no adjustments have been made to these flex-contracts.

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Attachment to Corporate Action Notice No. CA160913DE2

Air Liquide

Corporate action: **Rights issue**

Single Stock Futures: **AI6**

Sep-16		
settlement price	adjusted settlement price	adjusted lot size
99.1776	**96.6004**	**103**

Individual Equity Options: **AI1**

Expiry	201609	201610	201611	201612	201703	201706	201712	201806
Adjusted lot size	103	103	103	103	103	103	103	103
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
32				31.17		31.17		
60				58.44		58.44	58.44	58.44
64	62.34			62.34	62.34	62.34		
72	70.13			70.13	70.13	70.13		
76	74.03							
80	77.92	77.92	77.92	77.92	77.92	77.92	77.92	77.92
84	81.82	81.82	81.82	81.82	81.82	81.82		
88	85.71	85.71	85.71	85.71	85.71	85.71	85.71	85.71
90	87.66	87.66						
92	89.61	89.61	89.61	89.61	89.61	89.61		
94	91.56	91.56	91.56					
96	93.51	93.51	93.51	93.51	93.51	93.51	93.51	93.51
98	95.45	95.45	95.45					
100	97.4	97.4	97.4	97.4	97.4	97.4	97.4	
105	102.27	102.27	102.27					
110	107.14	107.14	107.14	107.14	107.14	107.14		
120	116.88	116.88	116.88	116.88	116.88	116.88	116.88	116.88
130	126.62	126.62	126.62					
140	136.36			136.36	136.36	136.36		
160	155.84			155.84	155.84	155.84	155.84	155.84
180	175.32			175.32	175.32			
240				233.76		233.76		

Individual Equity Options: **AI2**

Expiry	201609	201612	201703	201706	201712	201806
Adjusted lot size	11	10	11	10	10	10
Strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price
32		31.17		31.17		
43.64	42.51		42.51			
54.55	53.13		53.13			
60		58.44		58.44	58.44	60
64		62.34		62.34		
72		70.13		70.13		
72.73	70.84		70.84			
80		77.92		77.92	77.92	80
84		81.82		81.82		
87.27	85		85			
88		85.71		85.71	85.71	88
90.91	88.55					
92		89.61		89.61		
96	93.51	93.51	93.51	93.51	93.51	96
100		97.4		97.4	97.4	
109.09	106.26		106.26			
110		107.14		107.14		
120		116.88		116.88	116.88	120
130		126.62				
140		136.36		136.36		
145.45	141.67		141.67			
160		155.84		155.84	155.84	160
180		175.32				
218.18	212.51		212.51			
240		233.76		233.76		