

## CORPORATE ACTION NOTICE

Paris Market

No. CA190506DE2

Issue Date:

6 May 2019

Effective Date:

31 May 2019

**Contracts:**

|                               |          |
|-------------------------------|----------|
| Individual Equity Options     | KN1, KN2 |
| Single Stock Futures          | KN6      |
| Single Stock Dividend Futures | KN8      |

**Company:** Natixis SA

**Corporate action:** Special dividend

**Reference:** Press release of 13 February 2019

**ISIN:** FR0000120685

**Details:** Natixis SA has announced a ordinary dividend of € 0.30 and a special dividend of € 0.48 per share. Subject to approval on the AGM of 28 May 2019.

**Adjustments:** After the close of business on 30 May 2019 the following contract adjustments will be made:

- Ratio Method.
- Cum Event Price: Official closing price of Natixis SA shares on Euronext Paris on 30 May 2019.
- Ratio 
$$\frac{(\text{Cum Event Price} - \text{EUR } 0.30 - \text{EUR } 0.48)}{(\text{Cum Event Price} - \text{EUR } 0.30)}$$
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

**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.

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## CORPORATE ACTION NOTICE

### Futures:

- **Variation Margin:** Daily Settlement Prices for 30 May 2019 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business 31 May 2019.
- **Single Stock Dividend Futures:** The ordinary dividend of €0.30 shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the **Dec19** maturity in contract **KN8**.

**Outstanding orders:** All outstanding orders for all contracts will be cancelled automatically after the end of the trading session on 30 May 2019. The priority of these orders will then be lost. New orders in **KN1, KN2, KN6 and KN8** can be submitted as from 31 May 2019.

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

|                                  |                     |                                                                                                                                                                |
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