

## **CORPORATE ACTION NOTICE**

**London Market****Notice No: CA/2012/038/Lo**

ISSUE DATE:

7 March 2012

EFFECTIVE DATE:

8 March 2012

**Flexible Individual Equity Option Contracts (201F)****UGU, UGQ, UGJ, UGX****Universal Stock Futures Contract (56)****UG****Flexible Universal Stock Futures Contract (66F)****UGY, UGZ****PEUGEOT SA****RIGHTS ISSUE**

**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. Reference:** [CA/2012/035/Lo](#).**2. ISIN:** FR0000121501.**3. Effective Date:** 8 March 2012.**4. Contract Adjustments:**

- Ratio Method.
- Cum Event Price: €13.21.
- Ratio: 0.87269.

**Options:**

- **Lot Size:** The lot size has been divided by the ratio, as shown in the Attachment to this Notice.
- **Exercise Prices:** The exercise prices have been multiplied by the ratio, as shown in the Attachment to this Notice.

**Futures:** Given that there is no open interest, no adjustments have been made to the contracts.**5. Further Maturities:** These will have the standard lot size.Web site: [globalderivatives.nyx.com](http://globalderivatives.nyx.com)

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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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**PEUGEOT**

Corporate Action: **Rights issue**

<b>Flex option contract:</b>	UGQ
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<b>16-Mar-12</b>			<b>15-Jun-12</b>		
strike price	adjusted strike price	adjusted lot size	strike price	adjusted strike price	adjusted lot size
<b>14.00</b>	12.22	115	<b>14.00</b>	12.22	115
			<b>15.00</b>	13.09	115

<b>Flex option contract:</b>	UGX
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<b>20-Apr-12</b>		
strike price	adjusted strike price	adjusted lot size
<b>15.00</b>	13.09	115