

## CORPORATE ACTION NOTICE

Paris Market

No. CA190712DE

Issue Date:

12 July 2019

Effective Date:

15 July 2019

**Contracts:**

Individual Equity Options	AS1, AS3
Single Stock Futures	AL6
Single Stock Dividend Futures	AL8

**Company:**

Alstom

**ISIN:**

FR0010220475

**Corporate action:**

Special dividend

**Reference:**

CA190508DE1

**Adjustments:**

The following adjustments have been made:

- **Ratio Method.**
- **Cum Event Price:** € 42.50
- **Ratio:** 0.87058824
- **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 on Monday.

**Futures:**

- **Variation Margin:** Daily Settlement Prices for 12 July 2019 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 15 July 2019.
- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before 15 July 2019 shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the Dec19 maturity. Given that there is no open interest in the SSDF contract no other adjustment have been made.

**CORPORATE ACTION NOTICE**

**Outstanding orders:** All outstanding orders for all contracts have been cancelled automatically after the end of the trading session today. New orders in all contracts can be submitted as from 15 July 2019.

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

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**Alstom**

Corporate Action: **Special Dividend**

**AS1**

Expiry	201907	201908	201909	201912	202003	202006	202012	202106
Adjusted lot size	115	115	115	115	115	115	115	100
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
24				20.89				
25						21.76	21.76	
26			22.64	22.64				
28			24.38	24.38	24.38	24.38		
30			26.12	26.12	26.12	26.12	26.12	26.12
32	27.86	27.86	27.86	27.86				
34	29.6	29.6	29.6	29.6				
35			30.47			30.47	30.47	30.47
36	31.34	31.34	31.34	31.34	31.34			
37	32.21							
38	33.08	33.08	33.08	33.08	33.08	33.08		
39	33.95	33.95	33.95					
40	34.82	34.82	34.82	34.82	34.82	34.82	34.82	34.82
41	35.69	35.69	35.69					
42	36.56	36.56	36.56	36.56	36.56	36.56		
43	37.44	37.44	37.44					
44	38.31	38.31	38.31	38.31	38.31	38.31		
45	39.18		39.18	39.18	39.18	39.18	39.18	39.18
46	40.05	40.05	40.05					
48	41.79	41.79	41.79	41.79				
50	43.53	43.53	43.53	43.53	43.53	43.53	43.53	43.53
55			47.88	47.88	47.88	47.88		
60							52.24	52.24

**AS3**

Expiry	201912	202006	202012	202106
Adjusted lot size	11	11	11	10
Strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price
24	20.89			
25		21.76	21.76	
26	22.64			
28	24.38	24.38		
30	26.12	26.12	26.12	26.12
32	27.86			
34	29.6			
35		30.47	30.47	30.47
36	31.34			
38	33.08	33.08		
40	34.82	34.82	34.82	34.82
42	36.56	36.56		
44	38.31	38.31		
45	39.18	39.18	39.18	39.18
48	41.79			
50	43.53	43.53	43.53	43.53
55	47.88	47.88		
60			52.24	52.24

**AL6**

Single Stock Futures contract (SSF):	AL6	Lot size 115
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Jul-19	
settlement price	adjusted settlement price
42.4964	36.9969