

Market
Paris

Issue date

27 May 2024

No. CA240527DE1

Effective date

28 May 2024

Contracts:

Individual Equity Options	AS1, AS4
Single Stock Futures	AL6
Single Stock Dividend Future	AL8

Company:

Alstom

ISIN:

FR0010220475

Corporate action:

Rights Issue

Reference:

Press release of 27 May 2024

Details:

Alstom has announced a Rights issue, whereby shareholders are entitled to purchase 1 new share for every 5 existing shares held, at a subscription price of €13.00 per new share.

Adjustments:

After the close of business, the following contract adjustments will be made, insofar that the right has positive value:

- **Ratio Method.**
- **Cum Event Price:** Official closing price on Euronext Paris.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.
- **Value of right** = $\frac{(\text{Cum Event Price} - \text{€ } 13.00)}{(5/1 + 1)}$
- **Ratio** = $\frac{(\text{Cum Event Price} - \text{Value of right})}{(\text{Cum Event Price})}$

Options:

- **Exercise Prices:** The exercise prices will be multiplied by the Ratio. The adjusted exercise prices will be specified in the Final Notices.
- **Equalisation payment:** The rounding difference of the adjusted lot size will be neutralised by means of an equalisation payment.

Futures:

- **Variation Margin:** Daily Settlement Prices for 27 May 2024 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations, at the close of business on 28 May 2024.
- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective date shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the lifetime of the **Jun24**, **Sep24** and **Dec24** maturities in contract AL8.

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CORPORATE ACTION NOTICE

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