CORPORATE ACTION NOTICE

Paris Market — No. CA201116DE3

Issue Date: 16 November 2020

Effective Date: 17 November 2020

Contracts:

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

Company: Alstom

ISIN: FR0010220475

Corporate action: Rights issue

Adjustments: After the close of business on the 16 November 2020, the following contract adjustments have been made:

- **Ratio Method.**
- **Cum Event Price:** € 43.08
- **Ratio:** 0.92725520
- **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 to be issued on the effective date.

Futures:

- **Single Stock Futures:** For the purpose of the Variation Margin the Daily Settlement Prices for 16 November 2020 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations, at the close of business on 17 November 2020.
- **Single Stock Dividend Futures:** As there is no open interest in the SSDF no further adjustments have been made.

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Outstanding orders: All outstanding orders for contracts AS1, AS3, AL6 and AL8 will be cancelled automatically after the end of the trading session of 16 November 2020. The priority of these orders will then be lost. New orders for AS1, AS3, AL6 and AL8 can be submitted as from 17 November 2020.

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Attachment to Corporate Action No. CA201116DE3

Alstom

Corporate Action: **Rights Issue**

Individual Equity Options: **AS1**

Expiry	202011	202012	202101	202103	202106	202109	202112	202206
Adjusted lot size	108	124	108	108	108	108	108	108
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
21.76		20.18						
24		22.25		22.25				
25					23.18		23.18	23.18
26				24.11	24.11	24.11		
26.12		24.22						
28	25.96	25.96	25.96	25.96	25.96	25.96	25.96	
30	27.82		27.82	27.82	27.82	27.82	27.82	27.82
30.47		28.25						
32	29.67	29.67	29.67	29.67				
34	31.53	31.53	31.53	31.53	31.53	31.53		
34.82		32.29						
35	32.45				32.45	32.45	32.45	32.45
36	33.38	33.38	33.38	33.38	33.38	33.38		
37	34.31	34.31	34.31					
38	35.24	35.24	35.24	35.24	35.24	35.24		
39	36.16		36.16					
39.18		36.33						
40	37.09	37.09	37.09	37.09	37.09	37.09	37.09	37.09
41	38.02	38.02	38.02					
42	38.94	38.94	38.94	38.94	38.94	38.94		
43	39.87	39.87	39.87					
43.53		40.36						
44	40.8	40.8	40.8	40.8	40.8	40.8		
45	41.73	41.73	41.73	41.73	41.73		41.73	41.73
46	42.65	42.65	42.65	42.65	42.65	42.65		
47	43.58	43.58						
48	44.51	44.51	44.51	44.51	44.51	44.51		
49	45.44							

50	46.36	46.36	46.36	46.36	46.36	46.36	46.36	46.36
52	48.22	48.22	48.22	48.22	48.22			
54	50.07							
55		51		51	51	51	51	51
56	51.93							
60		55.64		55.64	55.64	55.64	55.64	55.64
70		64.91		64.91	64.91			

Individual Equity Options: **AS3**

Expiry	202012	202106	202112	202206
Adjusted lot size	12	11	11	10
Strike price	**Adjusted strike price**	**Adjusted strike price**	**Adjusted strike price**	**strike price**
21.76	20.18			
24	22.25			
25		23.18	23.18	25
26		24.11		
26.12	24.22			
28	25.96	25.96	25.96	
30		27.82	27.82	30
30.47	28.25			
32	29.67			
34	31.53	31.53		
34.82	32.29	32.29		
35		32.45	32.45	35
36	33.38	33.38		
37	34.31			
38	35.24	35.24		
39.18	36.33			
40	37.09	37.09	37.09	40
41	38.02			
42	38.94	38.94		
43	39.87			
44	40.8	40.8		
45	41.73	41.73	41.73	45
46	42.65	42.65		
47	43.58			
48	44.51	44.51		
49	45.44			

50	46.36	46.36	46.36	50
52	48.22	48.22		
54	50.07			
55	51	51	51	55
60	55.64	55.64	55.64	60
70	64.91	64.91		

Single Stock Futures **AL6**

Single Stock Futures contract (SSF):	**AL6**	108

Nov-20		Dec-20		Jan-21		Mar-21	
settlement price	adjusted settlement price	settlement price	adjusted settlement price	settlement price	adjusted settlement price	settlement price	adjusted settlement price
43.0772	**39.9436**	**43.0573**	**39.9251**	**43.0375**	**39.9067**	**42.9973**	**39.8695**