

## CORPORATE ACTION NOTICE

London Market

Notice No. CA/2013/120/Lo

Issue Date:

02 May 2013

Effective Date:

28 May 2013

**Flexible Individual Equity Option Contract (201F)**

**MMU, MMQ, MMJ, MMX**

**Flexible Universal Stock Futures Contract (66F)**

**MMY, MMZ**

### LAGARDERE SPECIAL DIVIDEND

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. **Background:** Lagardère has announced to return the proceeds of the sale of EADS shares partially to shareholders via a one-time exceptional dividend in the amount of €9.00 per share.
2. **ISIN:** FR0000130213.
3. **Effective Date:** 28 May 2013.
4. **Contract Adjustments:**
  - Ratio Method.
  - Cum Event Price: Official Closing price of Lagardere shares on Euronext Paris on 27 May 2013.

$$\text{Ratio} = \frac{(\text{CumEventPrice} - \text{€9.00})}{\text{CumEventPrice}}$$

#### Options:

- **Lot Size:** The lot size will be divided by the ratio. The adjusted lot size will be specified in the Final Notice. The rounding difference 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.

**CORPORATE ACTION NOTICE**

**Futures:**

- **Lot Size:** The lot size will be divided by the ratio. The adjusted lot size will be specified in the Final Notice.
- **Variation Margin:** Daily Settlement Prices 27 May 2013 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 2013.

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:

<b>NYSE Liffe:</b> EMS Corporate Actions	+31 (0) 20 550 4296	Corporateactionsteam@nyx.com Web: <a href="#">Corporate Actions</a>
<b>NYSE Liffe:</b> Corporate Action Services	+31 (0) 20 550 4296	CAServices@nyx.com Web: <a href="#">CAS</a>
<b>NYSE Liffe Clearing:</b> Business Operations	+44 (0)20 7379 2656	nyseliffeclearing@nyx.com Web: <a href="#">NYSE Liffe Clearing</a>