

**CORPORATE ACTION NOTICE****London Market****Notice No: CA/2009/330/Lo**

ISSUE DATE:

6 October 2009

EFFECTIVE DATE:

8 October 2009

**Flexible Individual Equity Option Contracts (201F)****GLU, GLQ, GLJ, GLX****Universal Stock Futures Contract (56)****GLE****Flexible Universal Stock Futures Contract (66F)****GLY, GLZ****SOCIETE GENERALE****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 [www.nyx.com/lifferules](http://www.nyx.com/lifferules). 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:** Societe Generale announced a rights issue whereby shareholders have the right to purchase two new shares at a subscription price of €36.00 per share for every nine shares held.
- 2. ISIN:** FR0000130809.
- 3. Effective Date:** 8 October 2009.
- 4. Contract Adjustments:**
  - **Ratio Method.** For the avoidance of doubt, the contracts shall only be adjusted insofar that the entitlement has positive value.
  - **Cum event price:** Societe Generale Official Closing price on NYSE Euronext Paris on 7 October 2009.

$$\text{Value of the Entitlement per share} = \frac{\text{Cum event price} - \text{€36.00}}{\frac{9}{2} + 1}$$

$$\text{Ratio} = \frac{\text{Cum event price} - \text{Value of the Entitlement per share}}{\text{Cum event price}}$$

**Options:**

- **Lot Size:** The lot size will be divided by the ratio. The lot size will be specified in the Final Notice.
- **Exercise Prices:** The exercise prices will be multiplied by the ratio.

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

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**Futures:**

- **Lot Size:** The lot size will be divided by the ratio. The lot size will be specified in the final Notice.
- **Variation Margin:** Daily Settlement Prices on 7 October 2009 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 8 October 2009.

**5. Further Series/Maturities/Delivery Months:** These will have the standard lot size.

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

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