

## CORPORATE ACTION NOTICE

London Market

Notice No. CA/2013/340/Lo

Issue Date:

4 November 2013

Effective Date:

19 November 2013

**Contracts:**

Universal Stock Futures Contract (56)	ALC
Flexible Individual Equity Options (201F)	CGU, CGQ, CGJ, CGX
Flexible Universal Stock Futures (66F)	CGY, CGZ

**Company:** Alcatel-Lucent SA**Corporate action:** Rights issue**Reference:** Press release of 4 November 2013.**ISIN:** FR0000130007

**Details:** Alcatel-Lucent SA has announced a rights issue whereby shareholders are entitled to purchase 8 new shares for every 41 shares held, at a subscription price of € 2.10 per share.

**Adjustments:** After the close of business on 18 November 2013 the following contract adjustments will be made:

- **Ratio Method.** For the avoidance of doubt, the contracts shall only be adjusted insofar that the entitlement has positive value.
- **Cum Event Price:** Official closing price of Alcatel-Lucent SA shares on Euronext Paris on 18 November 2013.

$$\text{Value of the entitlement per share} = \frac{(\text{CumEventPrice} - \text{€}2.10)}{(41/8 + 1)}$$

$$\text{Ratio} = \frac{(\text{CumEventPrice} - \text{Value of the entitlement per share})}{(\text{CumEventPrice})}$$

**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.

The **Euronext Derivatives Markets** comprise the markets for derivatives operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and LIFFE Administration and Management, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets. Euronext is part of the NYSE Euronext group.

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**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 on 18 November 2013 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 19 November 2013.

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.

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:

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