

CORPORATE ACTION NOTICE

London Market

Notice No: CA/2012/035/Lo

ISSUE DATE:

6 March 2012

EFFECTIVE DATE:

8 March 2012

Flexible Individual Equity Option Contracts (201F)

UGU, UGQ, UGJ, UGX

Universal Stock Futures Contract (56)

UG

Flexible Universal Stock Futures Contract (66F)

UGY, UGZ

PEUGEOT SA**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 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:** Peugeot SA ("Peugeot") announced a rights issue whereby shareholders have the right to purchase 16 new Peugeot shares at a subscription price of €8.27 per share for every 31 shares held.
- 2. ISIN:** FR0000121501.
- 3. Effective Date:** 8 March 2012.
- 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: Peugeot Official Closing price on NYSE Euronext Paris on 7 March 2012.

$$\text{Value of the Entitlement per share} = \frac{\text{Cum event price} - \text{€8.27}}{\frac{31}{16} + 1}$$

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

Options:

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

Web site: globalderivatives.nyx.com

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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 7 March 2012 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 8 March 2012.

5. Further Maturities: These will have the standard lot size.

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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