

## **CORPORATE ACTION NOTICE**

**London Market**

**Notice No: CA/2012/101/Lo**

ISSUE DATE:

24 April 2012

EFFECTIVE DATE:

9 May 2012

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

**EXU, EXQ, EXJ, EXX**

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

**EXY, EXZ**

**VIVENDI SA**

**BONUS 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](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:** Vivendi SA has announced a bonus issue whereby shareholders receive one bonus share for every 30 shares held.

**2. ISIN:** FR0000127771.

**3. Effective Date:** 9 May 2012.

**4. Contract Adjustments:**

- Ratio Method.
- Ratio: 0.96774.

**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 adjusted exercise prices will be specified in the Final 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 on 8 May 2012 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 9 May 2012.

**5. Further Maturities:** These shall have the standard lot size.

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

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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:

**NYSE Liffe:**

Quality of Derivative Markets +31 (0) 20 550 4296 mail: [Corporateactionsteam@nyx.com](mailto:Corporateactionsteam@nyx.com)  
web: [Corporate Actions](#)

**NYSE Liffe:**

Corporate Action Services +31 (0) 20 550 4296 mail: [CAServices@nyx.com](mailto:CAServices@nyx.com)  
web: [CAS](#)

**NYSE Liffe Clearing:**

Business Operations +44 (0) 20 7379 2656 mail: [nyseliffeclearing@nyx.com](mailto:nyseliffeclearing@nyx.com)  
web: [Liffe Clearing](#)