

CORPORATE ACTION NOTICE

NOTICE NO. CA/2015/629/DA

Alcatel Lucent SA - Take Over

ISSUE DATE: 16 December 2015
EFFECTIVE DATE 1: 22 December 2015
EFFECTIVE DATE 2: 31 December 2015
EFFECTIVE DATE 3: TBA

CONTRACTS:

Dividend Adjusted Stock Futures	OHW
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COMPANY: Alcatel-Lucent SA

CORPORATE ACTION: Take Over

REFERENCE: [CA/2015/571/DA](#)

ISIN: Alcatel-Lucent SA Original: FR0000130007
Alcatel-Lucent SA Temporary: FR0013046646
Nokia OYJ: FI0009000681

DETAILS:

Further to information released in Notice CA/2015/571/DA, members are advised that:

- The Offer period will end on 23 December 2015.
- Alcatel-Lucent SA shares shall trade ex-right to the Offer from 22 December 2015 until 30 December 2015 under a temporary ISIN.
- The result of the Offer is expected to be announced on 05 January 2016.

ADJUSTMENTS:

Step 1: The contracts shall be re-designated as contracts based on Alcatel-Lucent SA shares on a temporary ISIN: FR0013046646.

Step 2: The contracts shall be re-designated as contracts based on Alcatel-Lucent SA shares on the original ISIN: FR0000130007.

Step 3: Provided that the Offer becomes effective and subject to open interest, the following adjustments will be made:

- The contracts shall be adjusted using the Ratio Method and subsequently shall be re-designated as contracts based on Nokia OYJ Shares. The contracts will be referred to by ICE Futures Europe as Alcatel Lucent SA ex-event contracts. Contracts without open interest will be delisted with immediate effect.
- Ratio 1.81818

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 Alcatel-Lucent SA shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on the Effective Date.

No further maturities shall be made available on and from the Effective date.

This Notice is issued pursuant to the [Corporate Actions Policy](#) for ICE Futures Europe. 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 MORE INFORMATION:

ICE Futures Europe:

ICE Corporate Actions +44 (0) 20 7382 8205 iceeuropecorporateactions@theice.com

ICE Clear Europe:

Clearing Operations +44 (0)20 7065 7600 iceuops@theice.com

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