

## **CORPORATE ACTION NOTICE**

**London Market**

**Notice No: CA/2011/295/Lo**

ISSUE DATE:

21 July 2011

EFFECTIVE DATE:

2 September 2011

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

**SUU, SUQ, SUJ, SUX**

**Universal Stock Futures Contract (56)**

**SU**

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

**SUY, SUZ**

**SCHNEIDER ELECTRIC SA**

**SHARE SPLIT**

**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:** Schneider Electric SA ("Schneider") has announced a share split whereby shareholders will receive two new Schneider shares for each existing Schneider share held.
  - 2. ISIN:** FR0000121972.
  - 3. Effective Date:** 2 September 2011.
  - 4. Contract Adjustments:**
    - Ratio Method.
    - Ratio: 0.50000.
- 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. The exercise prices will be specified in the Final Notice.
- 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 1 September 2011 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 2 September 2011.

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

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**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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