

## CORPORATE ACTION NOTICE

London Market

Notice No. CA/2012/156/Lo

Issue Date:

30 May 2012

Effective Date:

31 May 2012

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

**AIU, AIQ, AIJ, AIX**

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

**AIY, AIZ**

### AIR LIQUIDE

### 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. **Reference:** [CA/2012/114/Lo](#).
2. **ISIN:** FR0000120073.
3. **Effective Date:** 31 May 2012.
4. **Contract Adjustments:**
  - Ratio Method.
  - Ratio: 0.90909.

#### Options:

- **Lot Size:** The lot size has been divided by the ratio, as shown in the Attachment to this Notice.
- **Exercise Prices:** The exercise prices have been multiplied by the ratio, as shown in the Attachment to this Notice.

#### Futures:

- **Lot Size:** The lot size has been divided by the ratio, as shown in the Attachment to this Notice.
- **Variation Margin:** Daily Settlement Prices on 30 May 2012 have been multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 31 May 2012, as shown in the Attachment to this Notice.

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

**CORPORATE ACTION 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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**CORPORATE ACTION NOTICE**

Attachment to Corporate Action Notice No. CA/2012/156/Lo

**AIR LIQUIDE**

Corporate Action: **BONUS ISSUE**

<b>Flex option contract:</b>	AIJ
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<b>15-Jun-12</b>		
strike price	adjusted strike price	adjusted lot size
<b>102.91</b>	93.55	110