

## CORPORATE ACTION NOTICE

London Market

Notice No. CA/2012/335/Lo

Issue Date:

19 November 2012

Effective Date:

16 January 2013

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

**MUF, MUK**

### LORILLARD INC 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 [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:** Lorillard Inc has announced a share split whereby each existing share shall be divided into three new shares.
2. **ISIN:** US5441471019.
3. **Effective Date:** 16 January 2013.
4. **Contract Adjustments:**
  - Ratio Method.
  - Ratio: 0.33333

#### 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 15 January 2013 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 16 January 2013.
5. **Further 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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