

## **CORPORATE ACTION NOTICE**

**London Market****Notice No: CA/2010/157/Lo**

ISSUE DATE:

2 June 2010

EFFECTIVE DATE:

9 July 2010

**Flexible Individual Equity Option Contracts (201F)****OZU, OZQ, OZJ, OZX****Flexible Universal Stock Futures Contract (66F)****OZY, OZZ****VALLOUREC SA****SHARE SPLIT**

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**1. Background:** Vallourec SA ("Vallourec") announced a share split whereby shareholders shall receive two new Vallourec shares for each existing Vallourec share held.

**2. ISIN:** FR0000120354.

**3. Effective Date:** 9 July 2010.

**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.

**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 8 July 2010 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 9 July 2010.

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

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

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