

## **CORPORATE ACTION NOTICE**

**London Market**

**Notice No: CA/2012/106/Lo**

ISSUE DATE:  
EFFECTIVE DATE:

27 April 2012  
28 August 2012

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

**TLF, TLK**

**TELENET GROUP**

**RETURN OF CAPITAL**

**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:** Telenet Group has announced a return of capital of €3.25 per share.
- 2. ISIN:** BE0003826436.
- 3. Effective Date:** 28 August 2012.
- 4. Contract Adjustments:**
  - Ratio Method.
  - Cum Event Price: Official closing price on NYSE Euronext Brussels on 27 August 2012.

$$\text{Ratio} = \frac{\text{Cum Event Price} - \text{€3.25}}{\text{Cum Event Price}}$$

**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 27 August 2012 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 28 August 2012.
- 5. Further Maturities:** These shall have the standard lot size.

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

The **Euronext Derivatives Markets** comprise the markets for derivatives operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and LIFFE Administration and Management, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets. Euronext is part of the NYSE Euronext group.

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:

**NYSE Liffe:**

Quality of Derivative Markets +31 (0) 20 550 4296 mail: [Corporateactionsteam@nyx.com](mailto:Corporateactionsteam@nyx.com)  
web: [Corporate Actions](#)

**NYSE Liffe:**

Corporate Action Services +31 (0) 20 550 4296 mail: [CAServices@nyx.com](mailto:CAServices@nyx.com)  
web: [CAS](#)

**NYSE Liffe Clearing:**

Business Operations +44 (0) 20 7379 2656 mail: [nyseliffeclearing@nyx.com](mailto:nyseliffeclearing@nyx.com)  
web: [Liffe Clearing](#)