

## CORPORATE ACTION NOTICE

London Market

Notice No. CA/2012/180/Lo

Issue Date:

8 June 2012

Effective Date:

11 June 2012

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

**AAW, AAT, AAC, AAN**

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

**ACF, ACK**

### **ACCOR SA SPECIAL DIVIDEND**

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/2012/094/Lo](#).

2. **ISIN:** FR0000120404.

3. **Effective Date:** 11 June 2012.

4. **Contract Adjustments:**

- Ratio Method.
- Cum Event Price: € 24.265
- Ratio: 0.97883

#### **Options:**

- Given that there is no open interest, no adjustments will be made to the contracts.

#### **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 8 June 2012 have been multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 11 June 2012, as shown in the Attachment to this Notice.

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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**CORPORATE ACTION NOTICE**

Attachment to Corporate Action Notice No. CA/2012/180/Lo

**Accor SA**

Corporate Action: **Special dividend**

Flexible Universal Stock Futures Contract: **ACF**

12-Jun-12			13-Jun-12			15-Jun-12		
settlement price	adjusted settlement price	adjusted lot size	settlement price	adjusted settlement price	adjusted lot size	settlement price	adjusted settlement price	adjusted lot size
23.6156	23.1157	102	23.6158	23.1159	102	23.6161	23.1161	102

18-Jun-12			19-Jul-12		
settlement price	adjusted settlement price	adjusted lot size	settlement price	adjusted settlement price	adjusted lot size
23.6167	23.1167	102	23.6254	23.1253	102