

## CORPORATE ACTION NOTICE

London Market

Notice No. CA/2012/309/Lo

Issue Date:

26 October 2012

Effective Date:

11 December 2012

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

**BEU, BEQ, BEJ, BEX**

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

**BEY, BEZ**

### **BELGACOM 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. **Background:** Belgacom SA has announced payment of a special dividend of EUR 0.31 and an ordinary dividend of EUR 0.50 per share.
2. **ISIN:** BE0003810273.
3. **Effective Date:** 11 December 2012.
4. **Contract adjustments:**
  - Ratio Method
  - Cum Event Price: Official Closing price on NYSE Euronext Brussels on 10 December 2012.
  - $$\text{Ratio} = \frac{(\text{Cum Event Price} - \text{EURO}0.50 - \text{EURO}0.31)}{(\text{Cum Event Price} - \text{EURO}0.50)}$$

#### **Options:**

- **Lot Size:** The lot size will be divided by the ratio. The adjusted lot size will be specified in the Final Notice.
- **Exercise Prices:** The exercise prices will be multiplied by the ratio. The adjusted exercise prices will be specified in the Final Notice.

#### **Futures:**

- **Lot Size:** The lot size will be divided by the ratio. The adjusted lot size will be specified in the Final Notice.

**CORPORATE ACTION NOTICE**

- **Variation Margin:** Daily Settlement Prices on 10 December 2012 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 11 December 2012.

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

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:**

EMS Corporate Actions                      +31 (0) 20 550 4296                      Corporateactionsteam@nyx.com  
Web: [Corporate Actions](#)

**NYSE Liffe:**

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

**LCH.Clearnet SA:**

Derivatives Operations Dpt                      +33 (0)1 7037 67 02                      lchclearnetsa\_do\_derivatives@lchclearnet.com