

## **CORPORATE ACTION NOTICE**

**London Market****Notice No: CA/2010/339/Lo**

ISSUE DATE:

22 December 2010

EFFECTIVE DATE:

23 December 2010

**Flexible Individual Equity Option Contracts (201F)****PTJ, PTQ, PTU, PTX****Flexible Universal Stock Futures Contract (66F)****PTY, PTZ****PORTUGAL TELECOM SGPS 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 [www.nyx.com/lifferules](http://www.nyx.com/lifferules). 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/2010/337/Lo**1. ISIN:** PTPTC0AM0009.**2. Effective Date:** 23 December 2010.**3. Contract Adjustments:**

- Ratio Method.
- Official Closing price: €9.764
- Ratio: 0.89758

**Options:**

- Given that there is no open interest, no adjustments have been 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 22 December 2010 have been multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 23 December 2010, as shown in the Attachment to this notice.

**4. Further Maturities:** These will have the standard lot size.Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

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, Members should contact:

**NYSE Liffe:**

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

**NYSE Liffe Clearing:**

Business Operations +44 (0) 20 7379 2656 [nyseliffeclearing@nyx.com](mailto:nyseliffeclearing@nyx.com)

**PORTUGAL TELECOM SGPS SA**

Corporate Action: **Special dividend**

**Flexible Universal Stock Futures Contract PTY**

<b>21-Jan-11</b>		
settlement price	adjusted settlement price	adjusted lot size
<b>9.7681</b>	8.7677	111

**Flexible Universal Stock Futures Contract PTZ**

<b>21-Jan-11</b>		
settlement price	adjusted settlement price	adjusted lot size
<b>9.7681</b>	8.7677	111