

## CORPORATE ACTION NOTICE

London Market

Notice No. CA/2012/256/Lo

Issue Date:

20 August 2012

Effective Date:

20 August 2012

**Individual Equity Option Contract (201)**

**LOG**

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

**LCU, LCQ, LCJ, LCX**

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

**LCY**

**LOGICA PLC**

**TAKEOVER**

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/2012/166/Lo](#).
2. **ISIN:** GB0005227086.
3. **Effective Date:** 20 August 2012.
4. **Contract Adjustments:**
  - Fair Value Method.
  - Offer Price: 105 pence.
  - The contracts shall be de-listed with immediate effect, and will be settled at the Fair Value settlement prices, as shown in the Attachment to this notice. Dividend payments as shown in the Attachment have been used in determining the Fair Value settlement prices.
  - All outstanding option positions will be settled at the close of business on 20 August 2012 at the Fair Value prices shown in the Attachment to this Notice. All outstanding option positions will be removed overnight on 21 August 2012, with the appropriate cash adjustments being posted to members' cover calling accounts by LCH.Clearnet Ltd (separately from any other postings) on 22 August 2012.

**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:

- NYSE Liffe:**  
Quality of Derivative Markets                    +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](#)
  
- NYSE Liffe Clearing:**  
Business Operations                    +44 (0)20 7379 2656                    nyseliffeclearing@nyx.com  
Web: [NYSE Liffe Clearing](#)

**CORPORATE ACTION NOTICE**

Attachment to Corporate Action Notice No. CA/2012/256/Lo

**LOGICA PLC**

Corporate Action: **Takeover**

**Dividends:**

Dividend amount in: pence	Ex-date
2.678	12 Sep 2012
3.378	10 Apr 2013
3.078	11 Sep 2013
3.889	09 Apr 2014
3.533	10 Sep 2014
4.478	15 Apr 2015

**Fair Value prices: LOG**

Fair Value Call (pence)	Expiry Date	Exercise Price (pence)	Fair Value Put (pence)	Interest Rate (%)
65.00	21-Sep-12	40.00	0.00	0.5436
57.00	21-Sep-12	48.00	0.00	0.5436
49.00	21-Sep-12	56.00	0.00	0.5436
41.00	21-Sep-12	64.00	0.00	0.5436
33.00	21-Sep-12	72.00	0.00	0.5436
25.00	21-Sep-12	80.00	0.00	0.5436
17.25	21-Sep-12	88.00	0.25	0.5436
10.25	21-Sep-12	96.00	0.00	0.5436
7.50	21-Sep-12	100.00	0.75	0.5436
0.00	21-Sep-12	120.00	17.75	0.5436
0.00	21-Sep-12	160.00	57.50	0.5436
57.00	21-Dec-12	48.00	0.00	0.7898
49.00	21-Dec-12	56.00	0.00	0.7898
45.00	21-Dec-12	60.00	0.25	0.7898
41.00	21-Dec-12	64.00	0.25	0.7898
33.00	21-Dec-12	72.00	0.75	0.7898
25.50	21-Dec-12	80.00	1.50	0.7898
18.50	21-Dec-12	88.00	2.75	0.7898
12.75	21-Dec-12	96.00	4.50	0.7898
10.50	21-Dec-12	100.00	4.25	0.7898
0.50	21-Dec-12	120.00	17.75	0.7898
0.00	21-Dec-12	160.00	57.50	0.7898