

## **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**

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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)

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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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