

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA160314DE

Issue Date:

14 March 2016

Effective Date:

15 March 2016

<b>Contracts:</b>	Individual Equity Options (COB & Flex)	MT, 4MT, 6MT, 7MT, 8MT, 9MT
	Single Stock Futures (COB & Flex)	MT6, YMT
	Single Stock Dividend Future	MT8

**Company:** ArcelorMittal

**ISIN:** LU0323134006

**Corporate action:** Rights issue

**Reference:** [CA160311DE1](#)

**Adjustments:** The following adjustments have been made:

- Ratio Method
- Cum Event Price: € 4.839
- Ratio: 0.77543975

### Options:

- **Lot Size:** 129 shares per lot, therefore the MT and 4MT option classes will be converted into the MT and 4MT option class (lot size 100) and the O-classes MTO and 4MO (lot size 29), as shown in the Attachment to this Notice. The rounding difference will be neutralised by means of an equalisation payment, the equalisation amounts per series shall be communicated in an additional Corporate Action Notice.
- **Exercise Prices:** The exercise prices will be multiplied by the ratio, as shown in the Attachment to this Notice.
- **Further Series:** No new series will be introduced in the O-classes MTO and 4MO.
- **Trading Fees O-class contracts MTO and 4MO:**
  - Trading fees for Broker client account will be €0.00 (no fee) for closing transactions, as of 15 March 2016 up to and including 17 June 2016.
  - Trading fees for Liquidity Providers will be €0.00 (no fee), for both opening and closing transactions, as of 15 March 2016 until the end of the lifetime of the O-classes MTO and 4MO. Large-in-Scale transactions of Liquidity Providers are charged the Member own account fee.

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- Trading fees for Members, own account will be €0.00 (no fee) for both opening and closing transactions, as of 15 March 2016 up to and including 17 June 2016.

### **Futures:**

- **Lot Size Single Stock Dividend Futures:** 12896 shares per lot, therefore the MT8 contract will be converted into the MT8 contract (lot size 10000) and the O-class M80 (lot size 2896), as shown in the Attachment to this Notice.
- **Lot Size Single Stock Futures:** 129 shares per lot, therefore the MT6 contract will be converted into the MT6 contract (lot size 100) and the O-class M60 (lot size 29), as shown in the Attachment to this Notice.
- **Variation Margin:** Daily Settlement Prices on 14 March 2016 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 15 March 2016, as shown in the Attachment to this Notice.
- **EDSP Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before 14 March 2016 shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the Dec16 maturity in contracts MT8 and M80.
- **Further Maturities:** No new series will be introduced in the O-classes M80 and M60.
- **Trading Fees O-class contracts M80 and M60:**
  - Trading fees for Broker client account will be €0.00 (no fee) for closing transactions, as of 15 March 2016 up to and including 17 June 2016.
  - Trading fees for Liquidity Providers will be €0.00 (no fee), for both opening and closing transactions, as of 15 March 2016 until the end of the lifetime of the O-classes M80 and M60. Large-in-Scale transactions of Liquidity Providers are charged the Member own account fee.
  - Trading fees for Members, own account will be €0.00 (no fee) for both opening and closing transactions, as of 15 March 2016 up to and including 17 June 2016.

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**CORPORATE ACTION NOTICE**

Attachment to Corporate Action Notice No. CA160314DE

**ArcelorMittal**

Corporate action: **Rights issue**

Lot size

Individual Equity Options:	MT	100
Individual Equity Options:	MTO	29

	201603	201604	201605	201606	201609	201612	201706	201712	201812	201912	202012
Strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price
1				0.78	0.78	0.78	0.78	0.78	0.78	0.78	0.78
1.5				1.16	1.16	1.16					
2	1.55	1.55		1.55	1.55	1.55	1.55	1.55	1.55	1.55	1.55
2.2	1.71	1.71									
2.4	1.86	1.86	1.86	1.86	1.86	1.86					
2.5	1.94	1.94		1.94	1.94	1.94	1.94	1.94	1.94	1.94	1.94
2.6	2.02	2.02	2.02	2.02	2.02	2.02					
2.7	2.09	2.09									
2.8	2.17	2.17	2.17	2.17	2.17	2.17					
2.9	2.25	2.25									
3	2.33	2.33	2.33	2.33	2.33	2.33	2.33	2.33	2.33	2.33	2.33
3.1	2.4	2.4	2.4								
3.2	2.48	2.48	2.48	2.48	2.48	2.48					
3.3	2.56	2.56	2.56								
3.4	2.64	2.64	2.64	2.64	2.64	2.64					
3.5	2.71	2.71	2.71	2.71	2.71	2.71	2.71	2.71	2.71	2.71	2.71
3.6	2.79	2.79	2.79	2.79	2.79	2.79					
3.7	2.87	2.87	2.87								
3.8	2.95	2.95	2.95	2.95	2.95	2.95					
3.9	3.02	3.02	3.02								
4	3.1	3.1	3.1	3.1	3.1	3.1	3.1	3.1	3.1	3.1	3.1
4.1	3.18	3.18	3.18								
4.2	3.26	3.26	3.26	3.26	3.26	3.26					
4.3	3.33	3.33	3.33								
4.4	3.41	3.41	3.41	3.41	3.41	3.41					
4.5	3.49	3.49	3.49	3.49	3.49	3.49	3.49	3.49	3.49	3.49	3.49
4.6	3.57	3.57	3.57	3.57	3.57	3.57					
4.7	3.64	3.64	3.64								
4.8	3.72	3.72	3.72	3.72	3.72	3.72					
4.9	3.8										
5	3.88			3.88	3.88	3.88	3.88	3.88	3.88	3.88	3.88
5.1	3.95										
5.2	4.03	4.03	4.03								
5.5	4.26			4.26	4.26						
5.6		4.34	4.34								
6	4.65	4.65	4.65	4.65	4.65	4.65	4.65	4.65	4.65	4.65	4.65
6.5	5.04			5.04	5.04						
7	5.43			5.43	5.43	5.43	5.43	5.43			

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7.5	5.82
8	6.2
8.5	6.59
9	6.98
9.5	7.37
10	7.75
10.5	8.14
11	8.53
12	9.31
14	10.86
15	
16	12.41
18	
20	

5.82									
6.2	6.2	6.2	6.2	6.2	6.2	6.2	6.2	6.2	6.2
6.59									
6.98	6.98	6.98	6.98	6.98	6.98	6.98	6.98		
7.37									
7.75		7.75	7.75	7.75	7.75	7.75	7.75	7.75	7.75
8.14									
8.53		8.53	8.53	8.53					
9.31		9.31	9.31	9.31					
10.86		10.86							
11.63		11.63	11.63	11.63	11.63	11.63			
12.41		12.41							
13.96									
15.51						15.51	15.51	15.51	

		Lot size
<b>Individual Equity Options:</b>	<b>4MT</b>	<b>100</b>
<b>Individual Equity Options:</b>	<b>4MO</b>	<b>29</b>

	201603
<b>Strike price</b>	<b>Adjusted strike price</b>
4	3.1
4.1	3.18
4.2	3.26
4.3	3.33
4.4	3.41
4.5	3.49
4.6	3.57
4.7	3.64
4.8	3.72
4.9	3.8
5	3.88

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<b>Single Stock Futures:</b>	<b>MT6</b>	<b>100</b>
<b>Single Stock Futures:</b>	<b>M60</b>	<b>29</b>

Lot size

Mar-16		Apr-16		May-16	
settlement price	adjusted settlement price	settlement price	adjusted settlement price	settlement price	adjusted settlement price
4.8312	3.7463	4.7748	3.7026	4.7038	3.6475

Jun-16		Sep-16		Dec-16	
Jun-16	adjusted settlement price	settlement price	adjusted settlement price	settlement price	adjusted settlement price
4.6696	3.6210	4.6524	3.6077	4.6331	3.5927

<b>Single Stock Dividend Future:</b>	<b>MT8</b>	<b>10,000</b>
<b>Single Stock Dividend Future:</b>	<b>M80</b>	<b>2896</b>

Lot size

Dec-16		Dec-17		Dec-18	
settlement price	adjusted settlement price	settlement price	adjusted settlement price	settlement price	adjusted settlement price
0.0050	0.0039	0.0100	0.0078	0.0350	0.0271

Dec-19		Dec-20	
settlement price	adjusted settlement price	settlement price	adjusted settlement price
0.0100	0.0078	0.0100	0.0078