

## **CORPORATE ACTION NOTICE**

**London Market****Notice No: CA/2010/229/Lo**

ISSUE DATE:

9 August 2010

EFFECTIVE DATE:

7 October 2010

**Flexible Individual Equity Option Contracts (201F)****UFQ,UFJ,UFX,UFU****Universal Stock Futures Contract (56)****RCE****Flexible Universal Stock Futures Contract (66F)****UFY,UFZ****UNIBAIL-RODAMCO SE****RETURN OF CAPITAL**

**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. Background:** Unibail-Rodamco SE has proposed a return of capital of €20.00 per share.
- 2. ISIN:** FR0000124711.
- 3. Effective Date:** 7 October 2010.
- 4. Conditions:** Subject to shareholder approval at the General Meeting to be held on 8 September 2010.
- 5. Contract Adjustments:**
  - Ratio Method.
  - Cum Event Price: Official Closing price on NYSE Euronext on 6 October 2010.

$$\bullet \quad \text{Ratio} = \frac{\text{Cum Event Price} - \text{€20.00}}{\text{Cum Event Price}}$$

**Options:**

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

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

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**Futures:**

- **Lot Size:** The lot size will be divided by the ratio. The lot size will be specified in the Final Notice.
- **Variation Margin:** Daily Settlement Prices on 6 October 2010 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 7 October 2010

**6. Further Maturities:** These will have the standard lot size.

For further information in relation to this Notice, Members should contact:

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