

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA170517DE4

Issue Date:

17 May 2017

Effective Date:

18 May 2017

**Contracts:**

Individual Equity Options (COB & <i>flex</i> )	MT, MT9, MTO, 1MT, 2MT, 4MT, 5MT, 6MT, 7MT, 8MT, 9MT
Single Stock Futures (COB & <i>Flex</i> )	MT6, YMT
Single Stock Dividend Future	MT8

**Company:** ArcelorMittal

**ISIN:** Old: LU0323134006 New: LU1598757687

**Corporate action:** Reverse stock split

**Reference:** CA170512DE

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

- **Ratio Method**
- **Ratio:** 3.00000000
- **Re-designation:** The Contracts have been re-designated as contracts based on the ArcelorMittal shares trading on **ISIN: LU1598757687**.

**Options:**

- **New Contracts:**
  - **Contract MT:** A new contract (lot size 33) with contract code **MTX** has been introduced and will contain the former **MT** positions. Contract **MT** will have the standard lot size (100) and will hold no positions.
  - **Contract 4MT:** A new contract (lot size 33) with contract code **4MO** has been introduced and will contain the former **4MT** positions. Contract **4MT** will have the standard lot size (100) and will hold no positions.
- **Adjusted Lot Size: MTO:** 10 shares per lot.
- **Equalisation payment:** The rounding difference of the adjusted lot size 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 have been 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**, **MTX** and **4MO**.

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### ■ Trading Fees O-class contracts MTX and 4MO:

- Trading fees for Broker client account will be €0.00 (no fee) for closing transactions, as of 18 May 2017 up to and including 15 September 2017.
- Trading fees for Liquidity Providers will be €0.00 (no fee), for both opening and closing transactions, as of 18 May 2017 until the end of the lifetime of the O-class contracts **MTX** and **4MO**. Large-in-Scale transactions of Liquidity Providers will be 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 18 May 2017 up to and including 15 September 2017.

### Options (MT9, 6MT, 7MT, 8MT, 9MT):

- Given that there is no open interest, no adjustments shall be made to the contracts.

### Futures:

Given that there is no open interest, no adjustments shall be made to the futures contracts.

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Attachment to Corporate Action Notice No. CA170517DE4

**ArcelorMittal**

Corporate action: **Reverse stock split**

	Lot size	
Individual Equity Options:	MT	100
Individual Equity Options:	MTX	33
Individual Equity Options:	MTO	10
Individual Equity Options:	4MT	100
Individual Equity Options:	4MO	33

**MT/MTX**

	201705	201706	201707	201709	201712	201803	201806	201812	201912	202012	202112
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
0.78		2.34			2.34			2.34	2.34	2.34	
1.55		4.65			4.65			4.65	4.65	4.65	
1.94		5.82			5.82			5.82	5.82	5.82	
2									6	6	
2.33		6.99			6.99			6.99	6.99	6.99	
2.5				7.5							
2.71		8.13			8.13			8.13	8.13	8.13	
3		9			9		9	9	9	9	
3.1		9.3			9.3			9.3	9.3	9.3	
3.49		10.47			10.47			10.47	10.47	10.47	
3.5		10.5		10.5	10.5		10.5	10.5			
3.88		11.64			11.64			11.64	11.64	11.64	
4		12		12	12	12	12	12	12	12	
4.2		12.6									
4.4		13.2									
4.5		13.5		13.5	13.5	13.5	13.5	13.5			
4.6				13.8							
4.65		13.95			13.95			13.95	13.95	13.95	
4.8		14.4		14.4							
5		15		15	15	15	15	15	15	15	15
5.2	15.6	15.6	15.6								
5.43		16.29			16.29			16.29	16.29		
5.5				16.5				16.5	16.5		
5.6	16.8	16.8	16.8								
6	18	18	18	18	18	18	18		18	18	18
6.2	18.6	18.6			18.6			18.6	18.6	18.6	

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6.3	18.9											
6.4	19.2	19.2	19.2									
6.5	19.5	19.5		19.5	19.5	19.5						
6.6	19.8	19.8	19.8									
6.7	20.1											
6.8	20.4	20.4	20.4									
6.9	20.7											
6.98		20.94			20.94			20.94	20.94			
7	21		21	21		21	21			21	21	
7.1	21.3											
7.2	21.6	21.6	21.6									
7.3	21.9											
7.4	22.2	22.2	22.2									
7.5	22.5	22.5		22.5	22.5	22.5						
7.6	22.8	22.8	22.8									
7.75		23.25			23.25			23.25	23.25	23.25		
7.8	23.4											
8	24	24	24	24	24	24	24					24
8.1	24.3											
8.2	24.6	24.6										
8.4	25.2	25.2	25.2									
8.5	25.5			25.5		25.5		25.5				
8.53		25.59			25.59							
8.6	25.8											
8.8	26.4	26.4	26.4									
9	27	27		27	27	27	27	27	27	27	27	27
9.2	27.6											
9.31		27.93			27.93							
9.5				28.5								
9.6	28.8	28.8										
10	30	30		30	30	30	30	30	30	30	30	30
11				33		33						
11.63		34.89			34.89			34.89	34.89			
12				36		36	36				36	
14		42		42	42	42						
15							45				45	45
15.51				46.53				46.53	46.53			

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**MTO**

Expiry	201706	201712	201812	201912	202012
Adjusted lot size	10	10	10	10	10
Strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price
0.78	2.34	2.34	2.34	2.34	2.34
1.55	4.65	4.65	4.65	4.65	4.65
1.94	5.82	5.82	5.82	5.82	5.82
2.33	6.99	6.99	6.99	6.99	6.99
2.71	8.13	8.13	8.13	8.13	8.13
3.1	9.3	9.3	9.3	9.3	9.3
3.49	10.47	10.47	10.47	10.47	10.47
3.88	11.64	11.64	11.64	11.64	11.64
4.65	13.95	13.95	13.95	13.95	13.95
5.43	16.29	16.29	16.29	16.29	
6.2	18.6	18.6	18.6	18.6	18.6
6.98	20.94	20.94	20.94	20.94	
7.75	23.25	23.25	23.25	23.25	23.25
8.53	25.59	25.59			
9.31	27.93	27.93			
11.63	34.89	34.89	34.89	34.89	
15.51		46.53	46.53	46.53	

**4MT/4MO**

	201705
Strike price	Adjusted strike price
6.2	18.6
6.3	18.9
6.4	19.2
6.5	19.5
6.6	19.8
6.7	20.1
6.8	20.4
6.9	20.7
7	21
7.1	21.3
7.2	21.6
7.3	21.9
7.4	22.2

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7.5	22.5
7.6	22.8