

## **CORPORATE ACTION NOTICE**

**London Market**

**Notice No: CA/2010/192/Lo**

**ISSUE DATE:**

1 July 2010

**EFFECTIVE DATE:**

2 July 2010

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

**DWU, DWQ, DWJ, DWX**

**Universal Stock Futures Contract (56)**

**AC**

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

**DWY, DWZ**

**ACCOR SA**

**DEMERGER**

**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. Reference:** CA/2010/139/Lo.

**2. ISIN:** Accor: FR0000120404

Edenred: FR0010908533

**3. Effective Date:** 2 July 2010.

**4. Contract Adjustments:**

- Package method.
- On and from 2 July 2010 the Accor SA contracts will become contracts on a package of one Accor SA share and one Edenred share ("a unit") and shall be referred to by NYSE Liffe as Accor ex event package contracts. Contracts without open interest will be delisted as from 2 July 2010.
- **Pseudo ISIN Package:** FR5555120402
- **Physical Delivery contracts:** Delivery of one lot = (100 Accor SA shares) + (100 Edenred shares).
- **Cash settled contracts:** The EDSP shall be generated using the official closing price of Accor SA and Edenred on NYSE Euronext Paris on the last trading day as follows:

$$\text{EDSP} = (1 \times \text{Accor SA share price}) + (1 \times \text{Edenred share price})$$

**Options:**

- Given that there is no open interest, the contracts are hereby de-listed.

**Futures:**

- **Lot Size:** The lot size shall remain unchanged as 100 units per lot.

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

The **Euronext Derivatives Markets** comprise the markets for derivatives operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and LIFFE Administration and Management, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets. Euronext is part of the NYSE Euronext group.

**5. Further Maturities/Delivery Months:** No further maturities/delivery months shall be made available for trading.

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

**NYSE Liffe:**

Quality of Derivative Markets +31 (0) 20 550 4296 [Corporateactionsteam@nyx.com](mailto:Corporateactionsteam@nyx.com)

**NYSE Liffe Clearing:**

Business Operations +44 (0) 20 7379 2656 [nyselifeclearing@nyx.com](mailto:nyselifeclearing@nyx.com)