

## **CORPORATE ACTION NOTICE**

**London Market****Notice No: CA/2011/032/Lo**

ISSUE DATE:

25 January 2011

EFFECTIVE DATE:

26 January 2011

**Flexible Individual Equity Option Contract (201F)****LOU, RRW, LOQ, RRO, LOJ, RRB,  
LOX, RRV****Universal Stock Futures Contract (56)****LOR****Flexible Universal Stock Futures Contract (66F)****LOY, RRD, LOZ, RRH****ARCELORMITTAL****SPIN-OFF**

**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/2011/020/Lo.
- 2. ISIN:** ArcelorMittal: LU0323134006      Aperam: LU0569974404.
- 3. Effective Date:** 26 January 2011.
- 4. Contract Adjustments:**
  - Package method.
  - The contracts will become contracts on a package of one ArcelorMittal ("AM") share and 0.05 Aperam shares ("a unit") and shall be referred to by NYSE Liffe as ArcelorMittal ex event package contracts. Contracts without open interest will be delisted as from 26 January 2011.
  - Physical Delivery contracts: Delivery of one lot = (100 AM shares) + (5 Aperam shares).
  - Cash Delivery contracts: For cash settled contracts, the EDSP shall be generated using the official closing price of AM and Aperam on NYSE Euronext Amsterdam on the last trading day as follows:

$$\text{EDSP} = (1 \times \text{AM share price}) + (0.05 \times \text{Aperam share price})$$

**Options:**

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

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

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

**Futures:**

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

**5. Further Maturities:** On and from the effective date, no further maturities shall be made available for trading.

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

**NYSE Liffe:**

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