

LONDON NOTICE No. 3387

ISSUE DATE: 24 January 2011
EFFECTIVE DATE: 31 January 2011

**OPTION CONTRACT ON EQUITY RELATED SECURITIES
(INCLUDING COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE TRADED
FUND SHARES) (EXCHANGE CONTRACT NO. 201F)**

**EQUITY RELATED SECURITY CONTRACT
(INCLUDING COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE
TRADED FUND SHARES) (EXCHANGE CONTRACT NO. 211)**

**UNIVERSAL STOCK FUTURES CONTRACT
(INCLUDING COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE TRADED
FUND SHARES) (EXCHANGE CONTRACT NO. 66F)**

**INTRODUCTION WITHIN BCLEAR OF ADDITIONAL FUTURES AND OPTIONS
CONTRACTS**

Executive Summary

This Notice informs Members of the introduction of additional Futures and Options Contracts which are to be made available within Bclear on and from 31 January 2011.

1. Introduction

- 1.1 Corporate Action Notice No. CA/2011/018/A and Corporate Action Notice No. CA/2011/020/Lo, both issued on 12 January 2011, informed Members that ArcelorMittal had announced a spin-off of Aperam with effective date 26 January 2011. Amsterdam Notice No. 11/002, issued on 17 January 2011, informed Members of the introduction of Standard Option Contracts on Aperam shares and on new ArcelorMittal shares on the Amsterdam Central Order Book, on 31 January 2011. This Notice informs Members of the introduction within Bclear, on and from 31 January 2011, of Flexible Universal Stock Futures and Option Contracts based on the following securities:

Company	ISIN Code	Underlying Stock Exchange
Aperam	LU0569974404	NYSE Euronext Amsterdam
ArcelorMittal	LU0323134006	

Web site: 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.

2. Additions to the Lists of Contract Details

2.1 On and from Friday 31 January 2011:

- (a) additional flexible Individual Equity Options Contracts will be made available under the terms of Exchange Contract No. 201F on the company shares set out in Attachment 1 to this Notice. In addition, for the purposes of Stock Contingent Trades, further Equity Shares Contracts will be made available under the terms of Exchange Contract No. 211 on the company shares set out in Attachment 2 to this Notice; and
- (b) additional flexible Universal Stock Futures Contracts will be made available under the terms of Exchange Contract No. 66F on the company shares set out in Attachment 3 to this Notice.

2.2 Updated Lists of Contract Details in respect of Exchange Contracts No. 201F, No. 211 and No. 66F will be made available in the London Market Handbook on the NYSE Euronext website (www.nyx.com/londonhandbook) in due course.

3. U.S. Regulatory Position

- 3.1 Members should note that currently U.S. persons are not permitted to engage in transactions which are confirmed via Bclear, with the exception of specified options based on UK shares and the FTSE 100 Index. For further information please see London Notice No. 3069, issued on 4 September 2008.

4. Additional Information

- 4.1 Additional information, including applicable minimum volume requirements, business days and hours, Bclear fees and other information with respect to the operation of Bclear, can be found on the NYSE Euronext website at the following address: www.nyx.com/bclear.

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

Equity Derivatives Product Management +44 (0) 20 7379 2200 equities@liffe.com

ADDITIONS TO THE LIST OF CONTRACT DETAILS AND OTHER RELEVANT INFORMATION IN RESPECT OF EXCHANGE CONTRACT NO 201F
OPTION CONTRACT ON EQUITY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE TRADED FUNDS

KEY: AMR American Style Exercise EUR European Style Exercise
 CSH Cash Settled contracts PHY Physical Delivery contracts

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RELEVANT STOCK EXCHANGE: EURONEXT AMSTERDAM

Company	ISIN Code	TRS Code				Underlying Currency	Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size (number of shares)	Last trading day	Time trading ceases on the Last trading day	Reference Day	Daily Reference Price	CSH	PHY	Settlement Day*			
		AMR/ CSH	AMR/ PHY	EUR/ CSH	EUR/ PHY										Expiry Reference Price	Reference Price used in the Automatic Exercise Facility	AMR/CSH	AMR/PHY	EUR/CSH	EUR/PHY
Aperam	LU0569974404	APE	APA	APR	API	EUR	EUR	0.0001	0.0001	100	Expiry Day	16:30	Expiry Day	OCP	OCP	OCP	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
ArcelorMittal	LU0323134006	AMW	AMO	AMB	AMI	EUR	EUR	0.0001	0.0001	100	Expiry Day	16:30	Expiry Day	OCP	OCP	OCP	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day

* A business day in the context of the settlement period (i.e T+4) is described as a day on which a particular security can be settled in CREST or Euroclear, irrespective of a currency holiday in the local market.

List of Company Shares that may be the subject of a Stock Contingent Trade in respect of Exchange Contract No. 211

COMPANY	SHARE	RELEVANT STOCK EXCHANGE	SETTLEMENT DAY*	MIN PRICE FLUCTUATION
Aperam	LU0569974404	NYSE Euronext Amsterdam	Third Business day after trade date	0.0001 EUR
ArcelorMittal	LU0323134006	NYSE Euronext Amsterdam	Third Business day after trade date	0.0001 EUR

*A business day in the context of the settlement period is described as a day on which a particular security can be settled in CREST or Euroclear (as the case may be), irrespective of a currency holiday in the local market.

**ADDITIONS TO THE LIST OF CONTRACT DETAILS IN RESPECT OF EXCHANGE CONTRACT NO 66F
UNIVERSAL STOCK FUTURES CONTRACT
(BASED ON COMPANY SHARES AND DEPOSITARY RECEIPTS)**

KEY:

¹ A business day in the context of the settlement period (i.e. T+4) is described as a day on which a particular security can be settled in CREST or Euroclear, irrespective of a currency holiday in the local market.

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RELEVANT STOCK EXCHANGE: EURONEXT PARIS

Company	ISIN Code	TRS Code		Underlying Currency	Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size (number of shares)	Time trading ceases on Last Trading Day ("LTD")	Reference Day	Relevant Reference Price	Settlement Day ¹	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Aperam	LU0569974404	AHG	AHP	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
ArcelorMittal	LU0323134006	AUF	AUK	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD