

LONDON NOTICE No. 3160

ISSUE DATE: 8 June 2009
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CREDIT DEFAULT SWAP INDEX CONTRACTS**Markit iTraxx Europe Index and Markit iTraxx Europe HiVol Index****ADJUDICATOR'S DETERMINATION IN RELATION TO SUCCESSION EVENTS IN
KELDA GROUP PLC AND ARCELORMITTAL FINANCE SCA****Executive Summary**

The purpose of this Notice is to inform Members that the Adjudicator has determined that a Succession Event has occurred with respect to Kelda Group plc, a constituent of the Markit iTraxx Europe Index, Series 9, and with respect to ArcelorMittal Finance SCA, a constituent of the Markit iTraxx Europe Index, Series 9 and 10 and the Markit iTraxx Europe HiVol Index, Series 9 and 10.

1. London Notice No. 3137, issued on 23 March 2009, informed Members that it had come to the Exchange's attention that there had been a potential Succession Event in relation to Kelda Group plc and in relation to ArcelorMittal Finance SCA.
2. In accordance with the Exchange's Credit Event and Succession Event Policy in effect at that time, the Exchange appointed an Adjudicator to determine whether or not a Succession Event had taken place in each case.
3. The purpose of this Notice is to inform Members that the Adjudicator has determined that a Succession Event has occurred in respect of both Kelda Group plc and ArcelorMittal Finance SCA.
4. Further to that determination, the Exchange hereby announces that:
 - (a) for Kelda Group plc, a constituent of the Markit iTraxx Europe Index Series 9, the Successors are Yorkshire Water and Kelda Group plc, which will each be assigned half the weightings previously applied to Kelda Group plc in the affected contracts; and
 - (b) for ArcelorMittal Finance SCA, a constituent of the Markit iTraxx Europe Index, Series 9 and 10 and the Markit iTraxx Europe HiVol Index, Series 9 and 10, the Successor is ArcelorMittal, which will retain the weightings previously applied to ArcelorMittal Finance SCA in the affected contracts.

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

Fixed Income Derivatives

+44 (0)20 7379 2222

cds@liffe.com

Web site: www.nyx.com/liffe

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