

## CORPORATE ACTION NOTICE

This Notice applies to the following market(s):

**Amsterdam market**                      **Notice No: CA/2007/404/A**

ISSUE DATE:                              17 September 2007

EFFECTIVE DATE:                        To be announced

### INDIVIDUAL EQUITY OPTIONS

**ABN AMRO HOLDING NV**

### TAKEOVER

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets ("Liffe"), which is available on the Euronext website at [www.euronext.com/derivatives/rules](http://www.euronext.com/derivatives/rules). 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.

**Please note: ABN AMRO Holding NV has received multiple offers. This Corporate Action Notice refers to the offer made by the consortium of Fortis, Royal bank of Scotland and Banco Santander.**

- 1. Contract:** ABN AMRO Holding NV ("ABN AMRO") Individual Equity Options (AAB) ("the Contract").
- 2. Reference:** Corporate Action Notices No. CA/2007/245/A, issued on 29 May 2007, No. CA/2007/337/A issued on 16 July 2007, No. CA/2007/352/A, issued on 26 July 2007 and No. CA/2007/370/A, issued on 20 August 2007.
- 3. Background:** In accordance with Amsterdam Notice No. 07/027, Liffe will introduce new series in the Contract. The new series are shown in the Attachment to this Notice and will be available for trading on and from 18 September 2007. In the future implied volatilities of new introduced series will be published on <http://www.euronext.com/news/allnews/wide/news-1938-EN.html>.

Web site: [www.euronext.com/derivatives](http://www.euronext.com/derivatives)

The **Euronext Derivatives Markets ("Liffe")** 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.

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

**Liffe:**

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

**LCH.Clearnet:**

Ahmadou Toure +33 (0)1 7037 67 33 [Ahmadou.Toure@lchclearnet.com](mailto:Ahmadou.Toure@lchclearnet.com)

## CORPORATE ACTION MEDEDELING

Deze mededeling is van toepassing op de volgende markt:

**Amsterdamse Markt**                      **Mededeling No: CA/2007/404/A**

UITGIFTE DATUM:                              17 september 2007  
EFFECTIEVE DATUM:                          Nog aan te kondigen

### INDIVIDUELE AANDELENOPTIES

**ABN AMRO HOLDING NV**

### OVERNAME

Deze mededeling is uitgegeven op grond van het Corporate Actions Beleidsdocument voor Euronext Derivatven Markten ("Liffe"). Dit document kunt u vinden op de Euronext website [www.euronext.com/derivatives/rules](http://www.euronext.com/derivatives/rules). Deze mededeling vereist de onmiddellijke aandacht van degene die betrokken zijn bij de handel in en settlement van aandelenopties genoteerd op deze markten. Members dienen zich ervan te vergewissen dat hun klanten op de hoogte zijn van de informatie die in deze mededeling wordt verstrekt.

**Attentie: ABN AMRO Holding NV heeft meerdere biedingen ontvangen. Deze mededeling refereert aan het bod van het consortium bestaande uit Fortis, Royal Bank of Scotland en Banco Santander.**

- 1. Contract:** ABN AMRO Holding NV ("ABN AMRO") individuele aandelenopties (AAB) ("Het contract").
- 2. Referentie:** Corporate Action Mededeling nr. CA/2007/245/A uitgegeven op 29 mei 2007, nr. CA/2007/337/A uitgegeven op 16 juli 2007, nr. CA/2007/352/A uitgegeven op 26 juli 2007 en nr. CA/2007/370/A uitgegeven op 20 augustus 2007.
- 3. Achtergrond:** Overeenkomstig met Amsterdam Notice No. 07/027 zal Liffe nieuwe series in het contract introduceren. De nieuwe series treft u aan in de bijlage en zullen beschikbaar zijn voor handel op en vanaf 18 September 2007.  
In de toekomst zullen de implied volatilities van nieuw geïntroduceerde series gepubliceerd worden op <http://www.euronext.com/news/allnews/wide/news-1938-EN.html>.

Voor verdere informatie aangaande deze mededeling kunt u contact opnemen met:

**Liffe:**

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

**LCH.Clearnet:**

Ahmadou Toure +33 (0)1 7037 67 33 [Ahmadou.Toure@lchclearnet.com](mailto:Ahmadou.Toure@lchclearnet.com)

**ABN AMRO Holding NV**

**Corporate Action: TAKEOVER**

| <b>Call implied vola</b> | <b>expiry</b>   | <b>strike</b> | <b>Put implied vola</b> |
|--------------------------|-----------------|---------------|-------------------------|
| 24.0                     | 19 October 2007 | 32.00         | 23.9                    |
| 24.0                     | 19 October 2007 | 34.00         | 23.9                    |
| 24.0                     | 19 October 2007 | 35.00         | 23.9                    |
| 24.0                     | 19 October 2007 | 36.00         | 23.9                    |
| 24.0                     | 19 October 2007 | 38.00         | 23.9                    |
| 24.0                     | 19 October 2007 | 40.00         | 23.9                    |