

CORPORATE ACTION NOTICE**London Market****Notice No: CA/2011/121/Lo**

ISSUE DATE:

5 April 2011

EFFECTIVE DATE:

To be announced

Flexible Universal Stock Futures Contract (66F)**NSD, NSH****NYSE EURONEXT (US listing)****TAKEOVER**

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. 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 that NYSE Euronext has received multiple offers. This Corporate Action Notice refers to the proposed takeover offer of NASDAQ OMX and IntercontinentalExchange.

- 1. Background:** NASDAQ OMX ("NDAQ") and IntercontinentalExchange ("ICE") announced that they have made a joint proposal to acquire NYSE Euronext ("NYSE"). Under the terms of the proposed acquisition, NYSE shareholders would receive \$14.24 in cash, plus 0.4069 shares of NDAQ and 0.1436 shares of ICE for each NYSE share held ("the Offer").
- 2. ISIN:** US6294911010. **ISIN:** NDAQ: US6311031081. **ISIN:** ICE: US45865V1008.
- 3. Effective Date:** To be announced.
- 4. Contract Adjustments:**
 - Package method.
 - Provided that the Offer becomes Effective, the contracts shall be adjusted using the package method, as follows:
 - On and from the Effective date the contracts will become contracts on a package of 0.4069 NDAQ shares and 0.1436 ICE shares and a cash amount of \$14.24 ("a unit"). The contracts shall be referred to by NYSE Liffe as NYSE ex-event package contracts. Contracts without open interest will be delisted.
 - Physical Delivery contracts: Delivery of one lot = (40 NDAQ shares) + (14 ICE shares) + (value of 0.69 NDAQ shares in cash) + (value of 0.36 ICE shares in cash) + \$14.24 in cash.
 - Cash settled contracts: The EDSP shall be generated using the share price of NDAQ and ICE on the last trading day as follows:

$$\text{EDSP} = (0.4069 \times \text{NDAQ share price}) + (0.1436 \times \text{ICE share price}) + \$14.24$$

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.

Futures:

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

5. Further Maturities: No further maturities shall be introduced

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

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