

**CORPORATE ACTION NOTICE**

London Market

Notice No: CA/2011/205/Lo

ISSUE DATE:

25 May 2011

EFFECTIVE DATE:

26 May 2011

Flexible Individual Equity Option Contract (201F)

TPU, TPQ, TPJ, TPX

Universal Stock Futures Contract (56)

TPG

Flexible Universal Stock Futures Contract (66F)

TPY, TPZ

TNT NV

DEMERGER

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/2011/126/Lo.
2. **ISIN TNT:** NL0000009066. **ISIN PostNL:** NL0009739416. **ISIN TNTE:** NL0009739424.
3. **Effective Date:** 26 May 2011.
4. **Contract Adjustments:**
  - Package method.
  - The contracts will become contracts on a package of one PostNL share and one TNTE share ("a unit") and shall be referred to by NYSE Liffe as TNT NV ex event package contracts. Contracts without open interest shall be delisted with immediate effect.
  - Physical Delivery contracts: Delivery of one lot = (100 PostNL shares) + (100 TNTE shares).
  - Cash Delivery contracts: For cash settled contracts, the EDSP shall be generated using the official closing price of PostNL and TNTE on NYSE Euronext Amsterdam on the last trading day as follows:

$$\text{EDSP} = (1 \times \text{PostNL share price}) + (1 \times \text{TNTE share price})$$

**Options:**

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

**Futures:**

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

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

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

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

**6. Miscellaneous:** NYSE Liffe has created an index which serves as an indication level for the underlying value of the TNT ex-event contracts. The index replicates the value of the underlying package as defined in this Corporate Action Notice.

- **ISIN code:** QS0011219159.

***Disclaimer:** The index referred to in this Notice is created by NYSE Euronext solely for information purposes. NYSE Euronext is not liable for any losses resulting from supplementing, amending, revising or withdrawing the index. NYSE Euronext will do everything within its power to ensure the accuracy of the composition, calculation, publication and adjustment of the index. However, NYSE Euronext is not liable for any inaccuracy in share prices, calculations and the publication of the index, the information used for making adjustments to the index and the actual adjustments. Furthermore, NYSE Euronext does not guarantee the continuity of the composition of the index, the continuity of the method of calculation of the index, the continuity of the dissemination of the index levels, and the continuity of the calculation of the index.*

For further information in relation to this Notice and/or the Corporate Action Services (“CAS”) provided by NYSE Liffe in respect to OTC Derivatives, Members should contact:

**NYSE Liffe:**

Quality of Derivative Markets +31 (0) 20 550 4296 mail: [Corporateactionsteam@nyx.com](mailto:Corporateactionsteam@nyx.com)  
web: [Corporate Actions](#)

**NYSE Liffe:**

Corporate Action Services +31 (0) 20 550 4296 mail: [CAServices@nyx.com](mailto:CAServices@nyx.com)  
web: [CAS](#)

**NYSE Liffe Clearing:**

Business Operations +44 (0) 20 7379 2656 mail: [nyseliffeclearing@nyx.com](mailto:nyseliffeclearing@nyx.com)  
web: [Liffe Clearing](#)