

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA151007DE1

Issue Date:

7 October 2015

Effective Date:

21 October 2015

Contracts:

Single Stock Futures	IF6
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Company:

Abertis Infraestructuras SA

ISIN:

ES0111845014

Corporate action:

Share Buyback - Tender offer

Reference:

Press release of 5 October 2015

Details:

Abertis Infraestructuras SA (“Abertis”) has announced a tender offer for its own shares. Under the terms of the tender offer, shareholders are entitled to tender their shares at a price of €15.70 per share. Abertis intends to buy back a maximum of 61,309,319 shares by operation of this tender offer.

Adjustments:

After the close of business on 20 October 2015, subject to there being open positions in contract IF6, the following contract adjustments will be made:

- Ratio Method.
- Cum Event Price: official close of Abertis shares on Bolsa de Madrid.

$$\text{Ratio} = \frac{((O \times S) - (61,309,319 \times \text{€}15.70)) \times O}{(O - 61,309,319) \times S}$$

Whereby:

O = Number Outstanding Abertis shares

S = Cum event price

Futures:

- **Lot Size:** The lot size will be divided by the ratio. The adjusted lot size will be specified in the Final Notice.
- **Variation Margin:** Daily Settlement Prices for 20 October 2015 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business of 21 October 2015.
- **Orders:** All outstanding orders for **IF6** will be cancelled automatically after the end of the trading session on 20 October 2015. The priority of these orders will then be lost. New orders in can be submitted as from 21 October 2015.

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