

**CORPORATE ACTION NOTICE****London Market****Notice No: CA/2012/072/Lo**

ISSUE DATE:

30 March 2012

EFFECTIVE DATE:

To be announced

**Flexible Universal Stock Futures Contract (66F)****YZY, YZZ****BRISA AUTOESTRADAS DE PORTUGAL SA****TAKEOVER**

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- 1. Background:** Tagus Holdings has announced its intention to make a mandatory cash takeover bid for all outstanding shares of Brisa Autoestradas de Portugal SA ("Brisa"), whereby Brisa shareholders will receive €2.66 per share held ("The Offer").
- 2. ISIN:** PTBRI0AM0000.
- 3. Effective Date:** To be announced.
- 4. Contract Adjustments:**
  - Fair Value method.
  - Provided that the Offer becomes Effective, the contracts shall be de-listed with immediate effect. The contracts will be settled at their Fair Values on the effective date. In determining the Fair Value, the following will apply:

**Futures:**

- **Dividends:** Dividend payments as shown in the attachment will be used in determining the Fair Value if the stated ex-date has not passed on the day that the Offer becomes Effective.
- **Interest Rates:** Euribor interest rates shall be used in determining the Fair Value.

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

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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](#)

**BRISA AUTOESTRADAS DE PORTUGAL SA**

**Corporate Action: TAKEOVER**

**Dividends:**

<b>Dividend amount in: Euro</b>	<b>Ex-date</b>
0.31	25/04/2012
0.31	24/04/2013
0.31	23/04/2014
0.31	22/04/2015
0.31	20/04/2016