

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA160520DE2

Issue Date:

20 May 2016

Effective Date:

30 May 2016

Contracts:	Single Stock Futures (COB & <i>flex</i>)	IF6, YIF
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Company: Abertis Infraestructuras SA

ISIN: ES0111845014

Corporate action: Bonus issue

Reference: Press release 20 May 2016

Details: Abertis Infraestructuras SA has announced a bonus issue whereby shareholders shall receive one bonus share for every 20 existing shares held.

Adjustments: After the close of business on 27 May 2016, subject to there being open positions in contract IF6, the following contract adjustments will be made:

- **Ratio Method**
- **Ratio:** 0.95238095
- **Lot Size:** The lot size will be divided by the ratio. The adjusted lot size will be specified in the Final Notice.

Futures:

- **Variation Margin:** Daily Settlement Prices for 27 May 2016 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business of 30 May 2016.
- **New contract:** Given that the Ratio will result in a lot size exceeding the standard lot size, a new contract will be introduced. Details for the new contract will be specified in the Final Notice.

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CORPORATE ACTION NOTICE

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

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