

CORPORATE ACTION NOTICE**London Market****Notice No: CA/2009/247/Lo**

ISSUE DATE:

2 July 2009

EFFECTIVE DATE:

21 July 2009

Universal Stock Futures Contract (56)**ICP****INTERMEDIATE CAPITAL GROUP PLC****RIGHTS ISSUE**

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.

1. **Background:** Intermediate Capital Group PLC announced a rights issue whereby shareholders have the right to purchase seven new shares at a subscription price of 121 pence per share for every two shares held.
2. **ISIN:** GB0004564430.
3. **Conditions:** Subject to shareholder approval at an Extraordinary General Shareholders Meeting to be held on 20 July 2009.
4. **Effective Date:** 21 July 2009.
5. **Contract Adjustments:**
 - Ratio Method. For the avoidance of doubt, the Contracts shall only be adjusted insofar that the entitlement has positive value.
 - Cum event price: Intermediate Capital Group PLC Official Closing price on the London Stock Exchange on 20 July 2009.

- Value of the entitlement per share =
$$\frac{\text{Cum event price} - 121\text{p}}{\frac{2}{7} + 1}$$

- Ratio =
$$\frac{\text{Cum event price} - \text{Value of the entitlement per share}}{\text{Cum event price}}$$

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 will be divided by the ratio. The lot size will be specified in the Final Notice.
- **Variation Margin:** Daily Settlement Prices on 20 July 2009 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 21 July 2009.

6. Further Delivery Months: These will have the standard lot size.

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

NYSE Liffe:

Quality of Derivative Markets +31 (0) 20 550 4296 CorporateActionsTeam@nyx.com

LCH.Clearnet:

Business Operations +44 (0) 20 7426 7688 LCHOperations-Equities@lchclearnet.com