

**CORPORATE ACTION NOTICE****London Market****Notice No: CA/2009/282/Lo**

ISSUE DATE:

21 August 2009

EFFECTIVE DATE:

To be announced

**Flexible Individual Equity Option Contracts (201F)****KIJ, KIU, KIQ, KIX****Flexible Universal Stock Futures Contract (66F)****KIY, KIZ****GRUPO FERROVIAL SA****MERGER**

**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. Background:** Cintra Concesiones de Infraestructuras de Transporte SA ("Cintra") and Grupo Ferrovial SA ("Ferrovial") announced a merger agreement whereby Ferrovial shareholders will receive four Cintra shares for each Ferrovial share held.
- 2. ISIN:** Ferrovial, ES0162601019      Cintra, ES0118900010.
- 3. Effective Date:** To be announced.
- 4. Contract Adjustments:**
  - Provided that the merger becomes Effective, the contracts shall be adjusted using the ratio-method. Subsequently the contracts shall be re-designated as contracts based on the Cintra shares. The contracts will be referred to by NYSE Liffe as Ferrovial ex-event Contracts.
  - Ratio: 0.25000.

**Options:**

- **Lot Size:** The lot size will be divided by the ratio. The lot size will be specified in the Final Notice.
- **Exercise Prices:** The exercise prices will be multiplied by the ratio. The exercise prices will be specified in the Final Notice.

**Futures:**

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

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

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- **Variation Margin:** Daily Settlement Prices on the business day before the effective date shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on the Effective date.

**5. Further Series/Maturities:** No further series/maturities shall be introduced as from the Effective date.

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

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