

CORPORATE ACTION NOTICE

ICE Futures Europe Market

Notice No. CA/2014/679/Lo

Issue Date:

22 December 2014

Effective Date:

23 December 2014

Contracts:

Flexible Universal Stock Futures	RGY
Flexible Individual Equity Options	RGQ, RGU, RGJ, RGX
Individual Equity Options	RB

Company:

Reckitt Benckiser Group Plc

Corporate action:

Demerger

Reference:
[CA/2014/622/Lo](#) and [CA/2014/667/Lo](#)
ISIN:

Reckitt Benckiser: GB00B24CGK77

Indivior Plc: GB00BRS65X63

Adjustments:

Following the close of business the following contract adjustments will be made:

- Package Method.
- Contracts with open interest will become packages to reflect 1 Reckitt Benckiser Plc ("RB") share and 1 Indivior Plc ("IND") share.
- Contracts without open interest will remain listed with the RB shares as underlying value. No adjustments will be made to these contracts.
- EDSP: For the purpose of the daily settlement of these contracts, the EDSP will be generated as follows: $EDSP = (1 \times RB \text{ share price}) + (1 \times IND \text{ share price})$.
- The package will be referred to by ICE as "RB ex event package contracts".
- Physical delivery contracts: Delivery of one lot = 1000 RB shares + 1000 IND shares.

Options:

- **Lot Size:** The lot size will remain unchanged
- **Exercise Price:** The exercise prices will remain unchanged.

Futures:

- Given there is no OI, the contracts will remain listed using the RB share price as the underlying. No adjustments will be made to the contracts.

CORPORATE ACTION NOTICE

This Notice is issued pursuant to the Corporate Actions Policy for ICE Futures Europe which is available on the website [here](#) 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.

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

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