

## CORPORATE ACTION NOTICE

ICE Futures Europe Market: Notice No. CA/2015/356/Lo  
Issue Date: 29 June 2015  
Effective Date: 30 June 2015

<b>Contracts:</b>	Flexible Universal Stock Futures	DLD
	Flexible Universal Stock Option	DL1, DL2, DL3, DL4
	Standard Option	DLE

**Company:** Direct Line Group Plc

**Corporate action:** Special Dividend and Share Consolidation

**Reference:** [CA/2015/345/Lo](#) and [CA/2015/355/Lo](#)

**ISIN:** **OLD:** GB00B89W0M42 **NEW:** GB00BY9D0Y18

**Adjustments:** The following adjustments have been made:

- Ratio method.
- The contracts shall be re-designated to the above specified ISIN.
- Cum Event Price: 338.20
- Ratio: 1.00220

**Options:**

- **Lot Size:** The lot size has been divided by the ratio, as shown in the attachment to this notice. The rounding difference will be neutralised by means of an equalisation payment. The equalisation payment amounts per contract shall be communicated in an additional Corporate Action Notice.
- **Exercise Prices:** The exercise prices have been multiplied by the ratio, as shown in the attachment to this notice.

**Futures:**

- Given that there is no open interest, no adjustments have been made.

This Notice is issued pursuant to the Corporate Actions Policy for ICE Futures Europe which is available [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.

**CORPORATE ACTION NOTICE**

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

**ICE Futures Europe:**  
ICE Corporate Actions                      +44 (0) 20 7382 8205                      [iceeuropecorporateactions@theice.com](mailto:iceeuropecorporateactions@theice.com)  
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Clearing Operations                      +44 (0)20 7065 7600                      [iceuops@theice.com](mailto:iceuops@theice.com)

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Attachment to Corporate Action Notice No. CA/2015/356/Lo

**Direct Line Group PLC**

**Corporate Action:** Special Dividend and Share Consolidation

Individual Equity Options: **DLE**

<b>Jul-15</b>			<b>Aug-15</b>			<b>Sep-15</b>		
strike price	adjusted strike price	adjusted lot size	strike price	adjusted strike price	adjusted lot size	strike price	adjusted strike price	adjusted lot size
<b>257</b>	258	1011	<b>257</b>	258	1011	<b>217</b>	217	1011
<b>277</b>	278	1011	<b>277</b>	278	1011	<b>237</b>	238	1011
<b>280</b>	281	1011	<b>280</b>	281	1011	<b>257</b>	258	1011
<b>286</b>	287	1011	<b>286</b>	287	1011	<b>267</b>	268	1011
<b>296</b>	297	1011	<b>296</b>	297	1011	<b>277</b>	278	1011
<b>300</b>	301	1011	<b>300</b>	301	1011	<b>280</b>	281	1011
<b>306</b>	307	1011	<b>306</b>	307	1011	<b>286</b>	287	1011
<b>310</b>	311	1011	<b>310</b>	311	1011	<b>296</b>	297	1011
<b>316</b>	317	1011	<b>316</b>	317	1011	<b>300</b>	301	1011
<b>320</b>	321	1011	<b>320</b>	321	1011	<b>306</b>	307	1011
<b>326</b>	327	1011	<b>326</b>	327	1011	<b>310</b>	311	1011
<b>330</b>	331	1011	<b>330</b>	331	1011	<b>316</b>	317	1011
<b>336</b>	337	1011	<b>336</b>	337	1011	<b>320</b>	321	1011
<b>340</b>	341	1011	<b>340</b>	341	1011	<b>326</b>	327	1011
<b>346</b>	347	1011	<b>346</b>	347	1011	<b>330</b>	331	1011
<b>350</b>	351	1011	<b>350</b>	351	1011	<b>336</b>	337	1011
<b>356</b>	357	1011	<b>356</b>	357	1011	<b>340</b>	341	1011
<b>360</b>	361	1011	<b>360</b>	361	1011	<b>346</b>	347	1011
<b>375</b>	376	1011	<b>375</b>	376	1011	<b>350</b>	351	1011
<b>380</b>	381	1011	<b>380</b>	381	1011	<b>356</b>	357	1011
						<b>360</b>	361	1011
						<b>375</b>	376	1011
						<b>380</b>	381	1011

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