

# CORPORATE ACTION NOTICE

**NOTICE NO. CA/2016/106/Lo**

**BG Group plc - Takeover**

**ISSUE DATE:** 12 February 2016

**EFFECTIVE DATE:** 15 February 2016

<b>CONTRACTS:</b>	<b>Single Stock Futures</b>	GEY
	<b>Flexible Individual Equity Options</b>	BGU, BGQ, BGJ, BGX
	<b>Individual Equity Option</b>	BGG

**COMPANY:** BG Group plc

**CORPORATE ACTION:** Takeover

**REFERENCE:** [CA/2015/173/Lo](#) , [CA/2016/060/Lo](#)

**ISIN:** **OLD:** GB0008762899 **NEW:** GB00B03MM408

**ADJUSTMENTS:** Given that the Offer has become effective, the following adjustments have been made:

- Ratio Method
- Royal Dutch Shell B Shares Close Price: 1526.0
- Theoretical BG Group Price: 1062.68
- Ratio: 1.43599
- Contracts with open interest (BGG and BGU) have been re-designated to the new ISIN and will be referred to as “BG Group plc ex-event” contracts.
- Given that there is no open interest, contracts GEY, BGQ, BGJ and BGX have been delisted with immediate effect.

Options:

- **Lot Size:** The lot sizes have been divided by the ratio. The adjusted lot sizes are detailed below. The rounding difference will be neutralised by means of an equalisation payment.
- **Exercise Prices:** The exercise prices have been multiplied by the ratio. The adjusted exercise prices are detailed below.
- **Outstanding Orders:** All outstanding orders for BGG will be cancelled after the end of the trading session on 12 February 2016. The priority of these orders will be lost. New orders in BGG can be submitted from 15 February 2016.

## Futures:

- Given that there is no open interest, the contract has been delisted with immediate effect.

*This Notice is issued pursuant to the [Corporate Actions Policy](#) for ICE Futures Europe. 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 MORE INFORMATION:****ICE Futures Europe:**

ICE Corporate Actions      +44 (0) 20 7382 8205      [iceeuropecorporateactions@theice.com](mailto:iceeuropecorporateactions@theice.com)

**ICE Clear Europe:**

Clearing Operations      +44 (0)20 7065 7600      [iceuops@theice.com](mailto:iceuops@theice.com)

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BG Group plc  
Corporate Action: Takeover  
Contract: **BGG**

Feb-16			Mar-16			Apr-16		
strike price	adjusted strike price	adjusted lot size	strike price	adjusted strike price	adjusted lot size	strike price	adjusted strike price	adjusted lot size
600	862	696	600	862	696	700	1005	696
700	1005	696	700	1005	696	800	1149	696
750	1077	696	760	1091	696	850	1221	696
800	1149	696	800	1149	696	900	1292	696
850	1221	696	850	1221	696	950	1364	696
900	1292	696	900	1292	696	1000	1436	696
950	1364	696	950	1364	696	1050	1508	696
1000	1436	696	1000	1436	696	1100	1580	696
1050	1508	696	1050	1508	696	1150	1651	696
1100	1580	696	1100	1580	696	1200	1723	696
1150	1651	696	1150	1651	696	1250	1795	696
1200	1723	696	1200	1723	696	1300	1867	696
1250	1795	696	1250	1795	696	1400	2010	696
1300	1867	696	1300	1867	696			
1400	2010	696	1400	2010	696			

May-16			Jun-16			Jul-16		
strike price	adjusted strike price	adjusted lot size	strike price	adjusted strike price	adjusted lot size	strike price	adjusted strike price	adjusted lot size
700	1005	696	600	862	696	700	1005	696
800	1149	696	700	1005	696	800	1149	696
850	1221	696	750	1077	696	850	1221	696
900	1292	696	800	1149	696	900	1292	696
950	1364	696	850	1221	696	950	1364	696
1000	1436	696	900	1292	696	1000	1436	696
1050	1508	696	950	1364	696	1050	1508	696
1100	1580	696	960	1379	696	1100	1580	696
1150	1651	696	1000	1436	696	1150	1651	696
1200	1723	696	1050	1508	696	1200	1723	696
1250	1795	696	1100	1580	696	1300	1867	696
1300	1867	696	1150	1651	696			
1400	2010	696	1200	1723	696			
			1300	1867	696			
			1400	2010	696			

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Aug-16			Sep-16			Oct-16		
strike price	adjusted strike price	adjusted lot size	strike price	adjusted strike price	adjusted lot size	strike price	adjusted strike price	adjusted lot size
700	1005	696	700	1005	696	700	1005	696
800	1149	696	800	1149	696	800	1149	696
850	1221	696	850	1221	696	850	1221	696
900	1292	696	880	1264	696	900	1292	696
950	1364	696	900	1292	696	950	1364	696
1000	1436	696	950	1364	696	1000	1436	696
1050	1508	696	1000	1436	696	1050	1508	696
1100	1580	696	1050	1508	696	1100	1580	696
1150	1651	696	1100	1580	696	1150	1651	696
1200	1723	696	1150	1651	696	1200	1723	696
1300	1867	696	1200	1723	696	1300	1867	696
			1300	1867	696			
			1400	2010	696			
			1600	2298	696			

Nov-16			Dec-16			Jan-17		
strike price	adjusted strike price	adjusted lot size	strike price	adjusted strike price	adjusted lot size	strike price	adjusted strike price	adjusted lot size
700	1005	696	600	862	696	700	1005	696
800	1149	696	700	1005	696	800	1149	696
850	1221	696	750	1077	696	850	1221	696
900	1292	696	800	1149	696	900	1292	696
950	1364	696	850	1221	696	950	1364	696
1000	1436	696	900	1292	696	1000	1436	696
1050	1508	696	950	1364	696	1050	1508	696
1100	1580	696	960	1379	696	1100	1580	696
1200	1723	696	1000	1436	696	1200	1723	696
1300	1867	696	1050	1508	696	1300	1867	696
			1100	1580	696			
			1200	1723	696			
			1300	1867	696			
			1400	2010	696			

Feb-17			Mar-17			Apr-17		
strike price	adjusted strike price	adjusted lot size	strike price	adjusted strike price	adjusted lot size	strike price	adjusted strike price	adjusted lot size
800	1149	696	800	1149	696	800	1149	696
1000	1436	696	1000	1436	696	1000	1436	696
1200	1723	696	1200	1723	696	1200	1723	696

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May-17			Jun-17			Jul-17		
strike price	adjusted strike price	adjusted lot size	strike price	adjusted strike price	adjusted lot size	strike price	adjusted strike price	adjusted lot size
800	1149	696	800	1149	696	800	1149	696
1000	1436	696	1000	1436	696	1000	1436	696
1200	1723	696	1200	1723	696	1200	1723	696

Aug-17			Sep-17		
strike price	adjusted strike price	adjusted lot size	strike price	adjusted strike price	adjusted lot size
800	1149	696	800	1149	696
1000	1436	696	1000	1436	696
1200	1723	696	1200	1723	696

Contract: **BGU**

19-Feb-16			18-Mar-16		
strike price	adjusted strike price	adjusted lot size	strike price	adjusted strike price	adjusted lot size
1200	1723	696	1200	1723	696

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