CORPORATE ACTION NOTICE

NOTICE NO. CA/2016/781/Lo

NEX Group PLC - Spin Off

ISSUE DATE:	28 December 2016
EFFECTIVE DATE:	30 December 2016

CONTRACTS:

Single Stock Futures	IWY
Flexible Individual Equity Options	IWW, IWO, IWB, IWV
Individual Equity Option	ICA

COMPANY:	NEX Group PLC
CORPORATE ACTION:	Spin Off
REFERENCE:	CA/2016/751/Lo
ISIN:	**OLD:** GB00BDBBJQ12 **NEW:** GB00BZ02MH16
DETAILS:	Further to Corporate Action Notice CA/2016/751/Lo details on the exact composition of the package can be found below.
ADJUSTMENTS:	After the close of business on 29 December 2016 the following contract adjustments will be made (subject to open interest):

- NEX Group PLC will be re-designated to a new ISIN as detailed above

- Package Method.

- On 30 December 2016 the contracts will become contracts based on a package of **0.57143** NEX Group PLC shares and **0.46700** TP ICAP shares ("a unit") and shall be referred to ICE Futures Europe as **NEX Group PLC ex-event** package contracts.

- Ex-event contracts will have a pseudo ISIN of: GB0035555555.

- Physical Delivery contracts of 1 lot = (**571.43*** NEX Group PLC shares) + (**467** TP ICAP shares).

  *Where the number of shares is not a whole number, cash adjustments will be made.

- EDSP Calculation: The EDSP will be generated by using the official closing prices of NEX Group PLC and TP ICAP on the London Stock Exchange on the last trading day as follows.

$$EDSP = (0.57143 \times NEX\ Group\ PLC\ Share\ Price) \\ + (0.46700 \times TP\ ICAP\ Share\ Price)$$

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:

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