

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA161228DE

Issue Date:

28 December 2016

Effective Date:

30 December 2016

Contracts:	Single Stock Future (COB & <i>Flex</i>)	IA6, YIA
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Company: NEX Group PLC

ISIN: Old: GB00BDBBJQ12 New: GB00BZ02MH16

Corporate action: Distribution of shares and share consolidation

Reference: RNS announcement of 28 December 2016

Details: Nex Group PLC has announced that, holders of Nex Group PLC shares will receive approximately 0.467 New Tullett Prebon Shares for each Ordinary Share held. The board of NEX further confirms that, in connection with the Share Consolidation, every 7 Ordinary Shares will be consolidated into 4 Ordinary Shares.

Adjustments: After close of business on 29 December 2016 the following contract adjustments will be made:

- **Ratio Method**
- **Cum Event Price NEX Group PLC ("CEPN"):** Official closing price of NEX Group PLC shares on the London Stock Exchange on 29 December 2016.
- **Cum Event Price Tullett Prebon ("CEPT"):** Official closing price of Tullett Prebon PLC shares on the London Stock Exchange on 29 December 2016.
- **Ratio**
$$= \frac{(\text{CEPN} - (0.467 * \text{CEPT})) * 1.75}{(\text{CEPN})}$$
- **Re-designation:** The contracts shall be re-designated to the NEX Group Plc shares trading under ISIN-code GB00BZ02MH16

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Futures:

- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.
- **Variation Margin:** Daily Settlement Prices of 29 December 2016 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations on 30 December 2016.
- **New contract:** In the event that the adjustment results in a lot size exceeding the standard lot size (100), a new contract will be introduced.
- **Orders:** All outstanding orders for **IA6** will be cancelled automatically after the end of the trading session on 29 December 2016. The priority of these orders will then be lost. New orders in **IA6** can be submitted as from 30 December 2016.

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

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