

## CORPORATE ACTION NOTICE

London Market

Notice No. CA/2013/084/Lo

Issue Date:

12 April 2013

Effective Date:

To be announced

**Flexible Individual Equity Option Contract (201F)**

**DEV, DEA, DEE, DEM**

**Flexible Universal Stock Futures Contract (66F)**

**DEW, DET**

### **D.E MASTER BLENDEERS 1753 NV TAKEOVER**

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the NYSE Euronext website at [globalderivatives.nyx.com/regulation/nyse-liffe](http://globalderivatives.nyx.com/regulation/nyse-liffe). 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.

1. **Background:** Oak Leaf BV has announced its intention to launch a cash offer for all of the D.E MASTER BLENDEERS 1753 NV shares, at an offer price of € 12.50 per share ("the Offer").
2. **ISIN:** NL0010157558.
3. **Effective Date:** To be announced.
4. **Contract Adjustments:**
  - Fair Value Method.
  - Provided that the Offer becomes Effective, the contracts shall be de-listed with immediate effect. The contracts will be settled using the Fair Value method whereby the Offer price shall be used as reference price for the underlying value. In determining the Fair Value the following will apply:

#### **Options:**

- **Implied Volatilities:** Given that there is no open interest, no implied volatilities have been calculated. If further series are made available for trading, they will be introduced in accordance with London Notice No. 3619.
- **Dividends:** The dividends as shown in the attachment will be used in determining the Fair Value, if the stated ex-dividend date has not passed.
- **Interest Rates:** Euribor interest rates shall be used in determining the Fair Value.

#### **Futures:**

- **Dividends:** The dividends as shown in the attachment will be used in determining the Fair Value, if the stated ex-dividend date has not passed.
- **Interest Rates:** Euribor interest rates shall be used in determining the Fair Value.



Attachment to Corporate Action Notice No. CA/2013/084/Lo

**D.E MASTER BLENDERS 1753 NV**

Corporate Action: **Takeover**

**Dividends:**

| <b>Dividend amount in: €</b> | <b>Ex-date</b> |
|------------------------------|----------------|
| 0.05                         | 21 Aug 2013    |
| 0.10                         | 14 May 2014    |
| 0.15                         | 14 May 2015    |