

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA170410DE

Issue Date:

10 April 2017

Effective Date:

10 April 2017

Contracts:	Individual Equity Options (COB & <i>flex</i>)	DL, 6DL, 7DL, 8DL, 9DL
	Single Stock Futures (COB & <i>Flex</i>)	DL6, YDL
	Single Stock Dividend Future	DL8

Company: Delta Lloyd

ISIN: NL0009294552

Corporate action: Takeover

Reference: CA161005DE1, CA161223DE and CA170202DE2

Adjustments: Given that the Offer has become effective, the following contract adjustments have been made:

- **Fair Value Method**
- **Offer price:** € 5.40
- The Contracts shall be de-listed with immediate effect and will be settled at the Fair Value settlement prices, as shown in the attachment to this Notice. Dividend payments as shown in the attachment to this Notice have been used in determining the Fair Value settlement prices.
- Given that there is no open interest in contracts DL6, DL8, 6DL, 7DL, 8DL, 9DL and YDL, no Fair Value calculations have been made and the contracts are hereby delisted.

Delisting: The Contracts will no longer be visible in the systems as from Wednesday 12 April 2017.

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

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Attachment to Corporate Action Notice No. CA170410DE

Delta LloydCorporate Action: **Takeover****Dividends:**

Dividend amount	Ex-Date	Currency
0.18	9 June 2017	€
0.10	18 August 2017	€

Fair value settlement prices:Individual Equity Options: **DL**

Fair Value Call (€)	Expiry Date	Exercise Price (€)	Fair Value Put (€)
2.90	16-Jun-17	2.50	0.00
2.40	16-Jun-17	3.00	0.00
1.80	16-Jun-17	3.60	0.00
1.60	16-Jun-17	3.80	0.00
1.40	16-Jun-17	4.00	0.01
1.20	16-Jun-17	4.20	0.02
1.01	16-Jun-17	4.40	0.03
0.92	16-Jun-17	4.50	0.04
0.50	16-Jun-17	5.00	0.15
0.22	16-Jun-17	5.50	0.36
0.12	16-Jun-17	5.80	0.59
0.07	16-Jun-17	6.00	0.78
0.04	16-Jun-17	6.20	0.98
0.02	16-Jun-17	6.50	1.28
1.41	15-Sep-17	4.00	0.06
1.21	15-Sep-17	4.20	0.09
1.03	15-Sep-17	4.40	0.13
0.85	15-Sep-17	4.60	0.18
0.69	15-Sep-17	4.80	0.23
0.55	15-Sep-17	5.00	0.32
0.43	15-Sep-17	5.20	0.38
0.34	15-Sep-17	5.40	0.47
0.26	15-Sep-17	5.60	0.58

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0.19	15-Sep-17	5.80	0.72
0.15	15-Sep-17	6.00	0.89
0.11	15-Sep-17	6.20	1.09
0.07	15-Sep-17	6.50	1.39