

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA160323DE2

Issue Date:

23 March 2016

Effective Date:

24 March 2016

Contracts:

Individual Equity Options (COB & Flex)	DL, 6DL, 7DL, 8DL, 9DL
Single Stock Futures (COB & Flex)	DL6, YDL
Single Stock Dividend Future	DL8

Company:

Delta Lloyd

ISIN:

NL0009294552

Corporate action:

Rights issue

Reference:

[CA160323DE1](#)

Adjustments:

The following adjustments have been made:

- Ratio Method
- Cum Event Price: €5.777
- Ratio: 0.74666782

Options:

- **Lot Size:** 134 shares per lot, therefore the DL option class will be converted into the DL option class (lot size 100) and the O-class DLO (lot size 34), as shown in the Attachment to this Notice. The rounding difference will be neutralised by means of an equalisation payment, the equalisation amounts per series shall be communicated in an additional Corporate Action Notice.
- **Exercise Prices:** The exercise prices will be multiplied by the Ratio, as shown in the Attachment to this Notice.
- **Further Series:** No new series will be introduced in the O-class DLO.
- **Trading Fees O-class contract DLO:**
 - Trading fees for Broker client account will be €0.00 (no fee) for closing transactions, as of 24 March 2016 up to and including 16 September 2016.
 - Trading fees for Liquidity Providers will be €0.00 (no fee), for both opening and closing transactions, as of 24 March 2016 until the end of the lifetime of the O-class DLO. Large-in-Scale transactions of Liquidity Providers will be charged the Member own account fee.

CORPORATE ACTION NOTICE

- Trading fees for Members, own account, will be €0.00 (no fee) for both opening and closing transactions, as of 24 March 2016 up to and including 16 September 2016.

Futures:

- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective date shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the **Dec16** maturity in contract DL8.
- **Other adjustments:** Given that there is no open interest, no other adjustments shall be made to the futures contracts.

Outstanding orders: All outstanding orders for contracts DL, DL6 and DL8 will be cancelled automatically after the end of the trading session on 23 March 2016. The priority of these orders will then be lost. New orders can be submitted as from 24 March 2016.

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the [Euronext website](#). 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 further information in relation to this Notice and/or the Corporate Action Services ("CAS") provided by Euronext in respect to OTC Derivatives, Members should contact:

Euronext – EMS Corporate Actions	+31 (0) 20 721 9588	Web: Corporate Actions
Euronext – Corporate Action Services	+31 (0) 20 721 9588	Web : CAS
LCH.Clearent SA – Derivatives Ops	+33 (0)1 7037 67 02	derivatives.ops.fr@lchclearnet.com

The present notice and the contents thereof are only provided for information purposes in order to facilitate the fair, orderly and efficient functioning of the market and is not a recommendation to engage in investment activities. The contents of this notice are provided "as is" based on information provided to the market operator without representation or warranty of any kind. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. No information set out or referred to in this notice shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Euronext's subsidiaries shall depend solely on the applicable rules of the market operator.

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and Euronext London, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets, as relevant.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2016 Euronext N.V. - All rights reserved.

Delta Lloyd

Corporate action: **Rights issue**

		Lot size
Individual Equity Options:	DL	100
Individual Equity Options:	DLO	34

	201604	201605	201606	201609	201612
Strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price
1.00				0.75	
1.50				1.12	
2.00				1.49	
2.50	1.87		1.87	1.87	
3.00	2.24		2.24	2.24	
3.20	2.39				
3.40	2.54				
3.50	2.61		2.61	2.61	
3.60	2.69	2.69			
3.80	2.84	2.84	2.84	2.84	
3.90	2.91				
4.00	2.99	2.99	2.99	2.99	2.99
4.10	3.06				
4.20	3.14	3.14	3.14	3.14	
4.30	3.21				
4.40	3.29	3.29	3.29	3.29	
4.50	3.36		3.36		3.36
4.60	3.43	3.43	3.43	3.43	
4.70	3.51	3.51			
4.80	3.58	3.58	3.58	3.58	
4.90	3.66	3.66			
5.00	3.73	3.73	3.73	3.73	3.73
5.20	3.88	3.88	3.88		
5.40	4.03	4.03			
5.50			4.11	4.11	4.11
5.60	4.18	4.18	4.18		
5.80	4.33	4.33	4.33		
6.00	4.48	4.48	4.48	4.48	4.48
6.20	4.63	4.63	4.63		
6.40	4.78	4.78	4.78		
6.50			4.85	4.85	4.85
6.60	4.93				
6.80	5.08	5.08	5.08		
7.00			5.23	5.23	5.23
7.20	5.38	5.38	5.38		

CORPORATE ACTION NOTICE

7.50	5.60		5.60		
7.60		5.67			
8.00	5.97		5.97	5.97	5.97
8.50			6.35		
9.00			6.72	6.72	6.72
10.00			7.47	7.47	7.47
11.00			8.21		
12.00			8.96		
14.00			10.45		