

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA150309DE

Issue Date:

9 March 2015

Effective Date **Step-2**:

10 March 2015

<b>Contracts:</b>	Individual Equity Options	OCI
	Single Stock Futures	OC6

**Company:** OCI NV

**Corporate action:** Spin off

**Reference:** [CA150216DE](#) and [CA150306DE](#)

**ISIN:** OCI NV: NL0010558797 Orascom Construction Ltd: AEDFXA14NUL7

**Step-2 adjustments: Removal of Orascom Construction Ltd from package**

The following adjustments have been made:

- Ratio method
- The contracts have become contracts on OCI NV shares.
- The contracts will be referred to by Euronext as OCI contracts.
- Cum Event Price OCI NV: €30.885
- Cum Event Price Orascom Construction Ltd: \$14.69
- Ratio: 0.82035

**Options:**

- **Lot Size:** 122 shares per lot, therefore the OCI option class will be converted into the OCI option class (lot size 100) and the O-class contract OCX (lot size 22). 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 have been multiplied by the ratio as shown in the Attachment to this Notice.
- **Trading Fees OCX:**
  - Trading fees for Broker client account will be reduced to €0.00 for closing transactions, as of 10 March 2015 up to and including 20 March 2015.
  - Trading fees for Liquidity Providers will be reduced to €0.00, for both opening and closing transactions, as of 10 March 2015 until the end of the lifetime of the O-class OCX. Prof transactions of Liquidity Providers are charged the Member own account fee.

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## CORPORATE ACTION NOTICE

- Trading fees for Members, own account will be reduced to €0.00 for both opening and closing transactions, as of 10 March 2015 up to and including 20 March 2015.

### Futures:

- No other changes have been made.

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Euronext - <a href="#">Corporate Action Services</a>	+31 (0) 20 550 4296	Web: <a href="#">CAS</a>
LCH.Clearnet SA - Derivatives Ops	+33 (0)1 7037 67 02	<a href="mailto:derivatives.ops.fr@lchclearnet.com">derivatives.ops.fr@lchclearnet.com</a>

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**CORPORATE ACTION NOTICE**

Attachment to Corporate Action Notice No. CA150309DE

**OCI NV**

**Spin off**

<b>Individual Equity Options contract:</b>	<b>OCI</b>
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<b>Mar-15</b>		
<b>strike price</b>	<b>adjusted strike price</b>	<b>adjusted lot size</b>
<b>16.00</b>	13.13	100
<b>18.00</b>	14.77	100
<b>20.00</b>	16.41	100
<b>22.00</b>	18.05	100
<b>23.00</b>	18.87	100
<b>24.00</b>	19.69	100
<b>25.00</b>	20.51	100
<b>26.00</b>	21.33	100
<b>26.50</b>	21.74	100
<b>27.00</b>	22.15	100
<b>27.50</b>	22.56	100
<b>28.00</b>	22.97	100
<b>28.50</b>	23.38	100
<b>29.00</b>	23.79	100
<b>29.50</b>	24.20	100
<b>30.00</b>	24.61	100
<b>32.00</b>	26.25	100
<b>34.00</b>	27.89	100
<b>35.00</b>	28.71	100
<b>36.00</b>	29.53	100
<b>40.00</b>	32.81	100
<b>45.00</b>	36.92	100

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<b>Individual Equity Options contract:</b>	<b>OCX</b>
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**O-class**

<b>Mar-15</b>		
<b>strike price</b>	<b>adjusted strike price</b>	<b>adjusted lot size</b>
<b>16.00</b>	13.13	22
<b>18.00</b>	14.77	22
<b>20.00</b>	16.41	22
<b>22.00</b>	18.05	22
<b>23.00</b>	18.87	22
<b>24.00</b>	19.69	22
<b>25.00</b>	20.51	22
<b>26.00</b>	21.33	22
<b>26.50</b>	21.74	22
<b>27.00</b>	22.15	22
<b>27.50</b>	22.56	22
<b>28.00</b>	22.97	22
<b>28.50</b>	23.38	22
<b>29.00</b>	23.79	22
<b>29.50</b>	24.20	22
<b>30.00</b>	24.61	22
<b>32.00</b>	26.25	22
<b>34.00</b>	27.89	22
<b>35.00</b>	28.71	22
<b>36.00</b>	29.53	22
<b>40.00</b>	32.81	22
<b>45.00</b>	36.92	22