

## 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.

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- 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.

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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:

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**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		

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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		