

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.

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.

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

| | | |
|----------------------------------|---------------------|--|
| Euronext - EMS Corporate Actions | +31 (0) 20 721 9588 | mailto:CorporateActionsTeam@euronext.com web: Euronext Derivatives Corporate Actions |
| LCH - Derivatives Ops | +33 (0)1 7037 67 02 | mailto:Derivatives.ops.fr@lch.com |

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Attachment to Corporate Action Notice No. CA170410DE

Delta Lloyd

Corporate 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 |