

CORPORATE ACTION NOTICE

Amsterdam/Brussels Market

No. CA170526DE

Issue Date:

26 May 2017

Effective Date:

29 May 2017

Contracts:

Individual Equity Options (COB & <i>Flex</i>)	AGA, AGB, 6AG, 7AG, 8AG, 9AG, 6AY, 7AY, 8AY, 9AY
Single Stock Futures (COB & <i>Flex</i>)	AG6, YAG
Single Stock Dividend Future	AG8

Company: Ageas NV/SA

ISIN: BE0974264930

Corporate action: Special dividend

Reference: CA170207DE

Adjustments: The following adjustments have been made:

- **Ratio Method.**
- **Cum Event Price:** € 37.655
- **Ratio:** 0.98887498

Options (AGA, AGB):

- **Lot Size:** 101 shares per lot, therefore contract AGA will be converted into the contract **AGA** (lot size 100) and the O-class **AOA** (lot size 1). Contract **AGB** will be converted into the contract AGB (lot size 100) and the O-class **AOB** (lot size 1) as shown in the attachment to this Notice.
- **Equalisation payment:** The rounding difference of the adjusted lot size 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.
- **Further series:** No new series will be introduced in the O-classes AOA and AOB.

Options (6AG, 7AG, 8AG, 9AG, 6AY, 7AY, 8AY, 9AY):

- Given that there is no open interest, no adjustment have been made to the Flex-contracts.

Futures:

■ **Single Stock Dividend Futures:**

- **Lot Size:** 10113 share per lot, therefore the AG8 contract will be converted into AG8 contract (lot size 10000) and the O-class A80 (lot size 113).
- **Variation Margin:** Daily Settlement Prices for 26 May 2017 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 29 May 2017.
- **EDSP:** Ordinary dividends with an ex-date on or before 29 May 2017 shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the Dec17 maturity in contracts AG8 and A80.
- **Further maturities:** No new maturities will be introduced in the O-class A80.

- **Other adjustments:** Given that there is no open interest in the AG6, YAG contracts, no other adjustments shall be made to the futures contract.

Trading fees O-class contracts AOA, AOB and A80:

- Trading fees for Broker client account will be €0.00 (no fee) for closing transactions, as of 29 May 2017 up to and including 15 September 2017.
- Trading fees for Liquidity Providers will be €0.00 (no fee), for both opening and closing transactions, as of 29 May 2017 until the end of the lifetime of the O-class **AOA, AOB and A80**. Large-in-Scale transactions of Liquidity Providers will be charged the Member own account fee.
- Trading fees for Members, own account, will be €0.00 (no fee) for both opening and closing transactions, as of 29 May 2017 up to and including 15 September 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.

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

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CORPORATE ACTION NOTICE

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Attachment to Corporate Action Notice No. CA170526DE

AGEASCorporate Action: **Special Dividend**

Lot size		
Individual Equity Options:	AGA	100
Individual Equity Options:	AOA	1
Individual Equity Options:	AGB	100
Individual Equity Options:	AOB	1

AGA/AOA

	201706	201707	201708	201709	201712	201803	201806	201812
Strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price
22	21.76							
24	23.73			23.73				
25	24.72				24.72		24.72	24.72
26	25.71			25.71	25.71	25.71	25.71	
28	27.69			27.69	27.69	27.69	27.69	
29	28.68			28.68				
30	29.67	29.67	29.67	29.67	29.67	29.67	29.67	29.67
32	31.64	31.64	31.64	31.64				
34	33.62	33.62	33.62	33.62	33.62	33.62		
35	34.61	34.61		34.61	34.61	34.61	34.61	34.61
36	35.6	35.6	35.6	35.6	35.6	35.6		
37	36.59	36.59	36.59					
38	37.58	37.58	37.58	37.58	37.58	37.58		
39	38.57	38.57	38.57					
40	39.55	39.55	39.55	39.55	39.55	39.55	39.55	39.55
42	41.53	41.53	41.53	41.53	41.53	41.53		
44	43.51	43.51	43.51					
45	44.5			44.5	44.5	44.5	44.5	44.5
46	45.49	45.49						
50	49.44			49.44	49.44	49.44	49.44	49.44
55	54.39			54.39	54.39	54.39		
60	59.33			59.33	59.33			

AGB/AOB

	201706	201707	201708	201709	201712	201803
Strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price
22	21.76					
24	23.73					
26	25.71					
28	27.69					
29	28.68					
30	29.67	29.67	29.67	29.67	29.67	29.67
32	31.64	31.64	31.64	31.64		
34	33.62	33.62	33.62	33.62		
35	34.61	34.61		34.61		
36	35.6	35.6	35.6	35.6		
37	36.59	36.59	36.59			
38	37.58	37.58	37.58	37.58		
39	38.57	38.57	38.57			
40	39.55	39.55	39.55	39.55		
42	41.53	41.53	41.53	41.53	41.53	41.53
44	43.51	43.51	43.51			
45	44.5			44.5		
46	45.49	45.49				
50	49.44			49.44		
55	54.39			54.39	54.39	54.39

Lot size		
Single Stock Dividend Futures (SSDF):	AG8	10000
Single Stock Dividend Futures (SSDF):	A80	113

Dec-17		Dec-18		Dec-19	
settlement price	adjusted settlement price	settlement price	adjusted settlement price	settlement price	adjusted settlement price
1.7000	1.6811	1.7500	1.7305	1.8000	1.7800

Dec-20		Dec-21	
settlement price	adjusted settlement price	settlement price	adjusted settlement price
1.8500	1.8294	1.9000	1.8789