



# CORPORATE ACTION NOTICE

**NOTICE NO. CA/2016/516/Lo**

**Delhaize Group - Merger**

**ISSUE DATE:** 22 July 2016

**EFFECTIVE DATE:** 25 July 2016

|                   |   |                    |
|-------------------|---|--------------------|
| <b>CONTRACTS:</b> | <b>Single Stock Futures</b>               | FQY, FQZ           |
|                   | <b>Flexible Individual Equity Options</b> | FQJ, FQQ, FQU, FQX |

**COMPANY:** **OLD:** Delhaize Group **NEW:** Koninklijke Ahold Delhaize N.V.

**CORPORATE ACTION:** Merger

**REFERENCE:** This notice replaces [CA/2016/042/Lo](#)

**ISIN:** **OLD:** BE0003562700 **NEW:** NL0011794037

**DETAILS:** Delhaize Group (“Delhaize”) has announced that they have entered into a definitive merger agreement with Koninklijke Ahold NV (“Ahold”). The proposed combination would see Delhaize shareholders receive 4.75 Ahold shares for each Delhaize share held (“the Offer”).

**ADJUSTMENTS:** Provided that the Offer becomes effective, the following adjustments will be made:

- Ratio Method
- The contracts shall be adjusted using the ratio method and subsequently re-designated as contracts based on Ahold Delhaize Shares listed on Euronext Brussels. The contracts will be referred to by ICE Futures Europe as ‘**Koninklijke Ahold Delhaize N.V. ex-event**’ contracts.
- Ratio: 0.21053

Options:

- **Lot Size:** The lot size will be divided by the ratio. The adjusted lot size will be specified in the final notice. The rounding difference will be neutralised by means of an equalisation payment.
- **Exercise Prices:** The exercise prices will be multiplied by the ratio. The adjusted exercise prices will be specified in the final notice.

## Futures:

- **Lot Size:** The lot size will be divided by the ratio. The adjusted lot size will be specified in the final notice.
- **Variation Margin:** Daily Settlement Prices on the business day prior to the Effective Date shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on the Effective Date.

No further series or maturities will be made available in the aforementioned contracts from 25 July 2016. Any series with no Open Interest will be delisted on the Effective Date.

*This Notice is issued pursuant to the [Corporate Actions Policy](#) for ICE Futures Europe. 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 MORE INFORMATION:****ICE Futures Europe:**

ICE Corporate Actions      +44 (0) 20 7382 8205      [iceuropecorporateactions@theice.com](mailto:iceuropecorporateactions@theice.com)

**ICE Clear Europe:**

Clearing Operations      +44 (0)20 7065 7600      [iceuops@theice.com](mailto:iceuops@theice.com)

[View All Notices](#) / [Subscribe](#) / [Media Inquiries](#)