Corporate Action Information

Issue Date: 22 July 2016

Effective Date: 25 July 2016

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Corporate Action	Merger
Company	**Delhaize Group**
ISIN	**BE0003562700**
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, section(s) 1.6.7 (7), 1.14.8 (7), 2.6.10 (7)
Options contracts on stocks	DHZ
Futures contracts on stocks	DHZF
Futures contracts on dividends of stocks	

The companies Royal Ahold N.V and Delhaize Group announced a planned merger of both companies. According to the merger agreement Delhaize Group shareholders are entitled to receive 4.75 Ahold shares per each Delhaize Group share.

More information about this transaction is available on the company`s website under www.ahold.com.

This information describes the potential effects this transaction will have on the above mentioned contracts.

Procedure

R-Factor Method / Redesignation

The Eurex options and the Eurex Single Stock Futures contract on shares of Delhaize Group will be adjusted, provided the conditions defined in the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, section 1.6.7 (7) for Single Stock Futures contracts and section 2.6.10.1 (7) for options contracts, are met. If these conditions are not met, trading in Delhaize Group contracts will continue without any changes. If the conditions are met and the transaction becomes effective, the following contract adjustments will be made:

- The contracts shall be re-designated as contracts based on Ahold shares
- Calculation of the R-Factor
- On the basis of the exchange ratio of 4.75 Ahold shares per one Delhaize group share the resulting R-Factor is:
- R = 0.21052632

Product-Code old/new	ISIN of the underlying old	ISIN of the underlying new	Product-ISIN old	Product-ISIN new	Name old	Name new
DHZ	BE0003562700	NL0011794037	BE0003562700	BE0003562700	Delhaize Group	Ahold Delhaize N.V
DHZF	BE0003562700	NL0011794037	DE000A0JY2X4	DE000A0JY2X4	Delhaize Group	Ahold Delhaize N.V

Options

Adjustment of strike prices and contract sizes

- All existing strike prices will be multiplied by the R-factor.
- The contracts size will be divided by the R-factor.
- The version number of the existing series will be increased by one.
  Adjusted strike prices and contract sizes will be published via the Eurex-Website www.eurexchange.com immediately after close of trading on the last cum trading day under:
  Products > equity derivatives > corporate actions
- No new series will be introduced. Series with no open positions will be deleted.
- All existing orders and quotes will be deleted after close of trading on the last trading day before the adjustment.
- The adjustment also refers to existing positions in TES flexible options.

Futures

Adjustment of contract size and variation margin

- The adjustment uses the same R-factor as used for options
- To adjust the calculation of the variation margin of the following exchange trading day, settlement prices of the last cum trading day will be multiplied by the R-Factor.
- The new contract size will be calculated as follows:
  Contract size new = contract size old / R-factor
- All outstanding orders and quotes will be deleted after close of trading on the last cum trading day.
- The adjustment also refers to existing positions in TES flexible futures.

- No new contract months will be introduced. Existing contract months without open interest will be suspended from trading.
- As soon as no more contract months with open interest exists, trading in this contract will be put on "HALT" and finally discontinued.