

## CORPORATE ACTION NOTICE

Paris Market

No. CA221229DE

Issue Date:

29 December 2022

Effective Date:

30 December 2022

**Contracts:**

|                           |          |
|---------------------------|----------|
| Individual Equity Options | LG1, LG4 |
| Single Stock Futures      | LG6      |

**Company:**

Holcim

**ISIN:**

CH0012214059

**Corporate action:** Delisting from Euronext Paris

**Reference:**

CA221121DE3

**Adjustments:**

Given that the delisting on Euronext Paris becomes effective on 30 December 2022. The following contract adjustments have been made.

- **Fair Value Method:**
- **Closing price:** EUR 48.80
- The Contracts shall be de-listed with immediate effect and will be settled at the Fair Value settlements prices, as shown in the attachment to this notice.

**Individual Equity Options:**

Given that there is no open interest in **LG4**, no Fair Value calculations will be made.

**Futures (Single Stock Futures):**

Given that there is no open interest, no Fair Value calculations will be made.

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Attachment to Corporate Action No. CA221229DE

**Holcim**Corporate Action: **Delisting****Fair value settlement prices:**Individual Equity Options: **LG1**

| Fair Value Call (€) | Expiry | Strike    | Fair Value Put (€) |
|---------------------|--------|-----------|--------------------|
| 14.84               | Jan-23 | <b>34</b> | 0                  |
| 12.84               | Jan-23 | <b>36</b> | 0                  |
| 10.85               | Jan-23 | <b>38</b> | 0                  |
| 8.86                | Jan-23 | <b>40</b> | 0.01               |
| 7.86                | Jan-23 | <b>41</b> | 0.02               |
| 6.87                | Jan-23 | <b>42</b> | 0.03               |
| 5.9                 | Jan-23 | <b>43</b> | 0.05               |
| 4.93                | Jan-23 | <b>44</b> | 0.08               |
| 4                   | Jan-23 | <b>45</b> | 0.15               |
| 3.11                | Jan-23 | <b>46</b> | 0.26               |
| 2.29                | Jan-23 | <b>47</b> | 0.44               |
| 1.59                | Jan-23 | <b>48</b> | 0.73               |
| 1.01                | Jan-23 | <b>49</b> | 1.16               |
| 0.57                | Jan-23 | <b>50</b> | 1.72               |
| 0.29                | Jan-23 | <b>51</b> | 2.45               |
| 0.14                | Jan-23 | <b>52</b> | 3.3                |
| 0.02                | Jan-23 | <b>54</b> | 5.2                |
| 0                   | Jan-23 | <b>56</b> | 7.2                |
| 0                   | Jan-23 | <b>58</b> | 9.2                |
| 20.96               | Mar-23 | <b>28</b> | 0.02               |
| 18.98               | Mar-23 | <b>30</b> | 0.03               |
| 14.07               | Mar-23 | <b>35</b> | 0.09               |
| 11.15               | Mar-23 | <b>38</b> | 0.16               |
| 9.25                | Mar-23 | <b>40</b> | 0.25               |
| 7.4                 | Mar-23 | <b>42</b> | 0.39               |
| 5.68                | Mar-23 | <b>44</b> | 0.66               |
| 4.1                 | Mar-23 | <b>46</b> | 1.08               |
| 2.76                | Mar-23 | <b>48</b> | 1.73               |
| 1.69                | Mar-23 | <b>50</b> | 2.66               |
| 0.92                | Mar-23 | <b>52</b> | 3.9                |
| 0.31                | Mar-23 | <b>55</b> | 6.34               |
| 0.03                | Mar-23 | <b>60</b> | 11.2               |

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|       |        |           |       |
|-------|--------|-----------|-------|
| 0     | Mar-23 | <b>70</b> | 21.2  |
| 21.1  | Jun-23 | <b>28</b> | 0.14  |
| 19.14 | Jun-23 | <b>30</b> | 0.19  |
| 14.29 | Jun-23 | <b>35</b> | 0.4   |
| 11.45 | Jun-23 | <b>38</b> | 0.67  |
| 9.63  | Jun-23 | <b>40</b> | 0.94  |
| 7.89  | Jun-23 | <b>42</b> | 1.31  |
| 6.26  | Jun-23 | <b>44</b> | 1.82  |
| 5.5   | Jun-23 | <b>45</b> | 2.15  |
| 4.78  | Jun-23 | <b>46</b> | 2.5   |
| 3.52  | Jun-23 | <b>48</b> | 3.4   |
| 2.49  | Jun-23 | <b>50</b> | 4.52  |
| 1.64  | Jun-23 | <b>52</b> | 5.8   |
| 0.81  | Jun-23 | <b>55</b> | 8.09  |
| 0.2   | Jun-23 | <b>60</b> | 12.55 |
| 0.01  | Jun-23 | <b>70</b> | 22.31 |
| 21.13 | Sep-23 | <b>28</b> | 0.27  |
| 19.18 | Sep-23 | <b>30</b> | 0.35  |
| 14.38 | Sep-23 | <b>35</b> | 0.69  |
| 9.87  | Sep-23 | <b>40</b> | 1.4   |
| 8.21  | Sep-23 | <b>42</b> | 1.85  |
| 6.71  | Sep-23 | <b>44</b> | 2.46  |
| 5.33  | Sep-23 | <b>46</b> | 3.17  |
| 4.12  | Sep-23 | <b>48</b> | 4.04  |
| 3.11  | Sep-23 | <b>50</b> | 5.09  |
| 2.27  | Sep-23 | <b>52</b> | 6.3   |
| 1.35  | Sep-23 | <b>55</b> | 8.45  |
| 0.5   | Sep-23 | <b>60</b> | 12.67 |
| 0.06  | Sep-23 | <b>70</b> | 22.27 |
| 19.23 | Dec-23 | <b>30</b> | 0.52  |
| 14.55 | Dec-23 | <b>35</b> | 0.98  |
| 10.22 | Dec-23 | <b>40</b> | 1.8   |
| 6.61  | Dec-23 | <b>45</b> | 3.27  |
| 3.92  | Dec-23 | <b>50</b> | 5.62  |
| 2.04  | Dec-23 | <b>55</b> | 8.81  |
| 0.98  | Dec-23 | <b>60</b> | 12.86 |