

Derivatives Market Notifications

Date: DECEMBER 21, 2022

Code: A068270

Company Name: Celltrion, Inc.

ISIN: KR7068270008

Futures ID: KRDRVFUSCP

Options ID: KRDRVOPSCP

Subject: Guide to scheduled market actions on Celltrion Futures-Options in accordance with stock dividend

In accordance with Celltrion's stock dividend decision (December 16, 2022), please be advised that Celltrion Futures-Options will be adjusted as follows:

**** Celltrion Futures**

1. Base Price Adjustment

☐ Adjustment Target: All contracts

☐ Adjustment Method: $\text{Base Price after adjustment} = \text{Base Price before adjustment} \times (\text{adjusted base price of the underlying stock} \div \text{previous day's closing price of the underlying stock})$

2. Multiplier Adjustment

☐ Adjustment Target: After market close of December 27, 2022, all contracts which have open interest

☐ Adjustment Method: $\text{Multiplier after adjustment} = \text{Multiplier before adjustment} \times (\text{previous day's closing price of the underlying stock} \div \text{adjusted base price of the underlying stock})$

3. Delisting of Futures spread contracts

- Contracts with different multiplier between the latest month and the original month

**** Celltrion Options**

1. Base Price Adjustment

☐ Adjustment Target: All contracts

☐ Adjustment Method: $\text{Base Price after adjustment} = \text{Base Price before adjustment} \times (\text{adjusted base price of the underlying stock} \div \text{previous day's closing price of the underlying stock})$

2. Multiplier Adjustment

☐ Adjustment Target: All contracts

☐ Adjustment Method: $\text{Multiplier after adjustment} = \text{Multiplier before adjustment} \times (\text{previous day's closing price of the underlying stock} \div \text{adjusted base price of the underlying stock})$

3. Strike Price Adjustment

☐ Adjustment Target: All contracts

☐ Adjustment Method: $\text{Strike Price after adjustment} = \text{Strike Price before adjustment} \times (\text{adjusted base price of the underlying stock} \div \text{previous day's closing price of the underlying stock})$

4. Effective Date (ex-rights date): December 28(Wednesday), 2022

5. Relevant Regulation: Article 25, Article 30, Article 35, Article 62 and Article 70 of Derivatives Market Regulation, and Article 9, Article 15, Article 16, Article 18, Article 46, Article 55 and Article 57 of Enforcement Rule of Derivatives Market Regulation

※ The details of the market actions are expected to be guided on the trading day(December 27, 2022) prior to the effective date.