

Derivatives Market Notifications

Date: DECEMBER 13, 2022

Code: A011170

Company Name: LOTTE CHEMICAL CORPORATION

ISIN: KR7011170008

Subject: Guide to market actions on LOTTE CHEMICAL CORPORATION Futures in accordance with rights issue

In accordance with Base Price Adjustment (December 14, 2022) on LOTTE CHEMICAL' common stocks, please be advised that LOTTE CHEMICAL Futures will be adjusted as follows:

1. LOTTE CHEMICAL Futures

☐ Price Adjustment

° JAN 2023: 171,500

° FEB 2023: 170,000

° MAR 2023: 174,000

° JUN 2023: 175,500

° SEP 2023: 177,500

° DEC 2023: 179,500

° JUN 2024: 175,000

° DEC 2024: 178,000

° DEC 2025: 176,500

NAME	ISIN	CODE
LOTTE CHEM F 202301 (10)	KR41BBT10007	K1BBT1000(1BBT1)
LOTTE CHEM F 202302 (10)	KR41BBT20006	K1BBT2000(1BBT2)
LOTTE CHEM F 202303 (10)	KR41BBT30005	K1BBT3000(1BBT3)
LOTTE CHEM F 202306 (10)	KR41BBT60002	K1BBT6000(1BBT6)
LOTTE CHEM F 202309 (10)	KR41BBT90009	K1BBT9000(1BBT9)
LOTTE CHEM F 202312 (10)	KR41BBTC0003	K1BBTC000(1BBTC)
LOTTE CHEM F 202406 (10)	KR41BBV60008	K1BBV6000(1BBV6)
LOTTE CHEM F 202412 (10)	KR41BBVC0009	K1BBVC000(1BBVC)
LOTTE CHEM F 202512 (10)	KR41BBWC0008	K1BBWC000(1BBWC)

☐ Multiplier Adjustment

° Scope of adjustment: JAN 2023, FEB 2023

* After market close of December 13, 2022, all contracts which have open interest

° Multiplier after adjustment: 10.51259991

☐ Delisting of Futures spread contracts

° Spread between JAN 2023 – MAR 2023

° Spread between JAN 2023 – JUN 2023

° Spread between JAN 2023 – SEP 2023

° Spread between JAN 2023 – DEC 2023

° Spread between JAN 2023 – JUN 2024

° Spread between JAN 2023 – DEC 2024

° Spread between JAN 2023 – DEC 2025

* Delisting on contracts with different multiplier between the latest month and the original month

☐ Effective Date (ex-rights date): December 14 (Wednesday), 2022

☐ Relevant Regulation: Article 25, Article 62 and Article 70 of Derivatives Market Regulation, and Article 9, Article 46 and Article 55 of Enforcement Rule of Derivatives Market Regulation