

CORPORATE ACTION NOTICE

Paris Market

No. CA220428DE5

Issue Date:

28 April 2022

Effective Date:

TBA

Contracts:

Individual Equity Options

WC1

Company:

Albioma

ISIN:

FR0000060402

Corporate action: Takeover

Reference:

Press Release of 28 April 2022

Details:

KKR has announced a tender offer (the "Offer") at a price of €50.00 plus €0.84 dividend to be paid exclusively in cash.

Adjustments:

Provided the Offer becomes effective; the contracts shall be de-listed with immediate effect and will be settled using the Fair Value method. In determining the Fair Value settlement prices, the following will apply:

Options:

- **Fair Value Volatilities:** For each individual series, we will use the settlement volatility, which has been used for the calculation of the Daily Settlement Prices by Euronext Pricer, as shown in the Attachment to this Notice. In accordance with the Corporate Actions Policy, the Fair Value volatilities are determined from the Daily Settlement Prices of each respective contract series over the ten trading days preceding the announcement of the Offer, being the period from 12 April 2022 to 27 April 2022 inclusive.
- **Dividends:** The average dividend forecasts used for the calculation of daily Settlement Prices by Euronext Pricer, collected over a ten-trading day period (shown in the attachment to this notice).
- **Interest Rates:** Interest rates as used by Euronext Pricer on the effective date.

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For further information in relation to this Notice, Members should contact:

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Attachment to Corporate Action No. CA220428DE5

Albioma

Corporate Action: **Takeover**

Dividends (Euronext Pricer):

Dividend Amount	Dividend Date
0.7200	09 June 2022

Implied volatilities:

Individual Equity Options: **WC1**

Call Vola	Expiry	Strike	Put Vola
45.6	20 May 2022	27.00	45.6
45.6	20 May 2022	28.00	45.6
45.6	20 May 2022	29.00	45.6
45.6	20 May 2022	29.50	45.6
45.6	20 May 2022	30.00	45.6
45.6	20 May 2022	31.00	45.6
45.6	20 May 2022	32.00	45.6
45.6	20 May 2022	33.00	45.6
45.6	20 May 2022	34.00	45.6
45.6	20 May 2022	35.00	45.6
45.1	20 May 2022	36.00	45.1
44.4	20 May 2022	37.00	44.4
43.3	20 May 2022	38.00	43.3
41.9	20 May 2022	39.00	41.9
40.5	20 May 2022	40.00	40.5
39.1	20 May 2022	41.00	39.1
37.8	20 May 2022	42.00	37.8
36.9	20 May 2022	43.00	36.9
36.3	20 May 2022	44.00	36.3
36.0	20 May 2022	45.00	36.0
36.0	20 May 2022	46.00	36.0

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36.2	20 May 2022	47.00	36.2
36.7	20 May 2022	48.00	36.7
37.1	20 May 2022	49.00	37.1
37.5	20 May 2022	50.00	37.5
37.9	20 May 2022	51.00	37.9
38.2	20 May 2022	52.00	38.2
38.2	20 May 2022	53.00	38.2
38.2	20 May 2022	54.00	38.2
38.2	20 May 2022	56.00	38.2
44.4	17 June 2022	24.00	44.4
44.4	17 June 2022	26.00	44.4
44.4	17 June 2022	28.00	44.4
44.4	17 June 2022	29.00	44.4
44.4	17 June 2022	30.00	44.4
44.4	17 June 2022	32.00	44.4
44.4	17 June 2022	33.00	44.4
43.8	17 June 2022	34.00	43.8
41.4	17 June 2022	36.00	41.4
39.2	17 June 2022	38.00	39.2
38.1	17 June 2022	39.00	38.1
36.9	17 June 2022	40.00	36.9
35.9	17 June 2022	41.00	35.9
35.4	17 June 2022	42.00	35.4
35.2	17 June 2022	43.00	35.2
35.1	17 June 2022	44.00	35.1
35.1	17 June 2022	45.00	35.1
35.2	17 June 2022	46.00	35.2
35.4	17 June 2022	47.00	35.4
35.7	17 June 2022	48.00	35.7
36.0	17 June 2022	49.00	36.0
36.2	17 June 2022	50.00	36.2
36.3	17 June 2022	51.00	36.3
36.4	17 June 2022	52.00	36.4
36.5	17 June 2022	54.00	36.5
36.6	17 June 2022	55.00	36.6
36.6	17 June 2022	56.00	36.6
36.7	17 June 2022	58.00	36.7
36.7	17 June 2022	60.00	36.7
42.8	15 July 2022	34.00	42.8
40.6	15 July 2022	36.00	40.6
38.6	15 July 2022	38.00	38.6
37.6	15 July 2022	39.00	37.6
36.9	15 July 2022	40.00	36.9
36.3	15 July 2022	41.00	36.3

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35.9	15 July 2022	42.00	35.9
35.5	15 July 2022	43.00	35.5
35.2	15 July 2022	44.00	35.2
35.0	15 July 2022	45.00	35.0
35.2	15 July 2022	46.00	35.2
35.4	15 July 2022	47.00	35.4
35.6	15 July 2022	48.00	35.6
35.8	15 July 2022	49.00	35.8
36.0	15 July 2022	50.00	36.0
36.2	15 July 2022	51.00	36.2
36.4	15 July 2022	52.00	36.4
36.4	15 July 2022	54.00	36.4
36.4	15 July 2022	56.00	36.4
36.4	15 July 2022	58.00	36.4
49.5	16 September 2022	24.00	49.5
49.0	16 September 2022	26.00	49.0
47.0	16 September 2022	28.00	47.0
45.1	16 September 2022	30.00	45.1
43.4	16 September 2022	32.00	43.4
41.8	16 September 2022	34.00	41.8
40.4	16 September 2022	36.00	40.4
39.0	16 September 2022	38.00	39.0
37.7	16 September 2022	40.00	37.7
37.0	16 September 2022	42.00	37.0
37.0	16 September 2022	44.00	37.0
36.8	16 September 2022	45.00	36.8
36.7	16 September 2022	46.00	36.7
36.8	16 September 2022	48.00	36.8
37.1	16 September 2022	50.00	37.1
37.5	16 September 2022	52.00	37.5
38.0	16 September 2022	55.00	38.0
39.7	16 September 2022	60.00	39.7
39.7	16 September 2022	70.00	39.7
48.1	16 December 2022	24.00	48.1
46.4	16 December 2022	26.00	46.4
45.0	16 December 2022	28.00	45.0
43.4	16 December 2022	30.00	43.4
42.2	16 December 2022	32.00	42.2
41.0	16 December 2022	34.00	41.0
39.8	16 December 2022	36.00	39.8
38.8	16 December 2022	38.00	38.8
37.9	16 December 2022	40.00	37.9
37.6	16 December 2022	42.00	37.6
37.2	16 December 2022	44.00	37.2

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37.1	16 December 2022	45.00	37.1
37.1	16 December 2022	46.00	37.1
37.0	16 December 2022	48.00	37.0
37.1	16 December 2022	50.00	37.1
37.3	16 December 2022	52.00	37.3
37.7	16 December 2022	55.00	37.7
38.6	16 December 2022	60.00	38.6
38.6	16 December 2022	70.00	38.6
44.0	17 March 2023	28.00	44.0
42.9	17 March 2023	30.00	42.9
40.2	17 March 2023	35.00	40.2
38.2	17 March 2023	40.00	38.2
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37.6	17 March 2023	44.00	37.6
37.5	17 March 2023	46.00	37.5
37.4	17 March 2023	48.00	37.4
37.5	17 March 2023	50.00	37.5
37.7	17 March 2023	52.00	37.7
37.9	17 March 2023	55.00	37.9
38.5	17 March 2023	60.00	38.5
38.5	17 March 2023	70.00	38.5