

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA180129DE1

Issue Date:

29 January 2018

Effective Date:

To be announced

**Contracts:**

Single Stock Futures (COB & <i>Flex</i> )	ABY
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**Please note that Ablynx NV has received multiple Offers, this Notice refers to the takeover offer by Sanofi.**

**Company:** Ablynx NV

**ISIN:** BE0003877942

**Corporate action:** Takeover

**Reference:** Press release of 29 January 2018, issued by Sanofi.

**Details:** Sanofi has proposed to acquire Ablynx for € 45.00 per share in cash (“the Offer”).

**Adjustments:** Provided that 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:**

- **Implied Volatilities:** For each individual series, an implied volatility has been determined in order to calculate the Fair Value of such series, as shown in the Attachment to this Notice. In accordance with the Corporate Actions Policy, the implied volatilities are determined from the Daily Settlement Prices of each respective contract series over the ten trading days preceding the announcement of the original Offer by Novo Nordisk (see CA180124DE), being the period from 20 December 2017 to 5 January 2018, inclusive. No dividend payments have been taken into account in determining the implied volatilities. Euribor interest rates have been used in determining the implied volatilities.
- **Dividends:** No dividend payments will be used in determining the Fair Value settlement prices.
- **Interest Rates:** Euribor interest rates shall be used in determining the Fair Value settlement prices.
- **Further Series:** Further series that are made available for trading, will be introduced in accordance with Euronext Corporate Actions Policy Appendix 1.1.3.

**CORPORATE ACTION NOTICE**

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

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LCH - Derivatives Ops	+33 (0)1 7037 67 02	<a href="mailto:Derivatives.ops.fr@lch.com">mailto:Derivatives.ops.fr@lch.com</a>

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## CORPORATE ACTION NOTICE

Attachment to Corporate Action No. CA180129DE1

### Ablynx NV

Corporate Action: **Takeover**

#### Dividends:

Dividend amount	Ex-date	Currency
No dividend	n/a	n/a

#### Implied volatilities:

Individual Equity Options: **ABY**

Call Vola	Expiry	Strike	Put Vola
29.3	16 February 2018	14.00	35.9
27.9	16 February 2018	15.00	35.1
26.4	16 February 2018	16.00	34.1
31.6	16 February 2018	17.00	31.5
30.8	16 February 2018	17.50	30.2
30.0	16 February 2018	18.00	30.0
28.9	16 February 2018	18.50	28.6
27.4	16 February 2018	19.00	27.4
25.4	16 February 2018	19.50	25.5
25.0	16 February 2018	20.00	24.9
23.9	16 February 2018	20.50	23.9
23.5	16 February 2018	21.00	23.4
23.4	16 February 2018	21.50	23.5
24.1	16 February 2018	22.00	24.0
24.3	16 February 2018	23.00	24.3
25.1	16 February 2018	24.00	24.4
25.1	16 February 2018	25.00	24.4
25.1	16 February 2018	26.00	24.4
25.1	16 February 2018	27.00	24.4
25.1	16 February 2018	28.00	24.4
25.1	16 February 2018	29.00	24.4
25.1	16 February 2018	29.50	24.4
25.1	16 February 2018	30.00	24.4
25.1	16 February 2018	32.00	24.4
25.1	16 February 2018	33.00	24.4
25.1	16 February 2018	34.00	24.4
25.1	16 February 2018	35.00	24.4
25.1	16 February 2018	36.00	24.4

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25.1	16 February 2018	38.00	24.4
25.1	16 February 2018	40.00	24.4
25.1	16 February 2018	41.00	24.4
25.1	16 February 2018	42.00	24.4
25.1	16 February 2018	43.00	24.4
25.1	16 February 2018	44.00	24.4
25.1	16 February 2018	45.00	24.4
25.1	16 February 2018	46.00	24.4
25.1	16 February 2018	47.00	24.4
25.1	16 February 2018	48.00	24.4
25.1	16 February 2018	50.00	24.4
31.3	16 March 2018	17.00	31.0
30.3	16 March 2018	18.00	30.1
29.0	16 March 2018	19.00	29.0
29.4	16 March 2018	19.50	29.2
28.6	16 March 2018	20.00	28.3
27.9	16 March 2018	20.50	27.8
27.8	16 March 2018	21.00	27.8
27.9	16 March 2018	21.50	27.9
27.5	16 March 2018	22.00	27.5
27.9	16 March 2018	23.00	27.9
29.0	16 March 2018	24.00	29.0
29.0	16 March 2018	25.00	29.0
29.0	16 March 2018	26.00	29.0
29.0	16 March 2018	27.00	29.0
29.0	16 March 2018	28.00	29.0
29.0	16 March 2018	29.00	29.0
29.0	16 March 2018	29.50	29.0
29.0	16 March 2018	30.00	29.0
29.0	16 March 2018	32.00	29.0
29.0	16 March 2018	33.00	29.0
29.0	16 March 2018	34.00	29.0
29.0	16 March 2018	35.00	29.0
29.0	16 March 2018	36.00	29.0
29.0	16 March 2018	38.00	29.0
29.0	16 March 2018	40.00	29.0
29.0	16 March 2018	41.00	29.0
29.0	16 March 2018	42.00	29.0
29.0	16 March 2018	43.00	29.0
29.0	16 March 2018	44.00	29.0
29.0	16 March 2018	45.00	29.0
29.0	16 March 2018	46.00	29.0

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29.0	16 March 2018	47.00	29.0
29.0	16 March 2018	48.00	29.0
29.0	16 March 2018	50.00	29.0
29.0	20 April 2018	28.00	29.0
29.0	20 April 2018	30.00	29.0
29.0	20 April 2018	32.00	29.0
29.0	20 April 2018	34.00	29.0
29.0	20 April 2018	35.00	29.0
29.0	20 April 2018	36.00	29.0
29.0	20 April 2018	38.00	29.0
29.0	20 April 2018	40.00	29.0
29.0	20 April 2018	42.00	29.0
29.0	20 April 2018	44.00	29.0
29.0	20 April 2018	46.00	29.0
29.0	20 April 2018	48.00	29.0
29.0	20 April 2018	50.00	29.0