

**Market**

Issue date

Effective date

**Milan**

07 November 2024

TBA

No. CA241107DE

**Contracts:**

Individual Equity Options	ANI
Single Stock Futures	ANI6, ANI7

**Company:**

Anima Holding

**ISIN:**

IT0004998065

**Corporate action:**

Voluntary tender offer

**Reference:**

Borsa Italiana announcement nr. 46534 dated 7 November 2024.

**Details:**

Banco BPM Vita launched a voluntary tender offer on Anima Holding ordinary shares. The offer consideration is equal to EUR 6.20 for each tendered share.

**Adjustments:**

Provided that the offer becomes effective and the offeror becomes holder of more than 50% of the outstanding shares, all the contracts will be closed and cash settled by applying the Theoretical Fair Value methodology, as follows:

**Options**

- **Volatilities:** For each individual series, the average - calculated in accordance with the Corporate Actions Policy - of the volatilities used by Euronext Pricer in determining the Daily Settlement Prices in the period from 24 October 2024 to 6 November 2024 inclusive (shown in the attachment to this notice).
- **Dividends:** The average of the dividends used for the calculation of Daily Settlement Prices by Euronext Pricer during the period from 24 October 2024 to 6 November 2024 inclusive (shown in the attachment to this notice).
- **Interest Rates:** Interest rates as used by Euronext Pricer on the effective date.

**Futures**

- **Dividends:** The average of the dividends used for the calculation of Daily Settlement Prices by Euronext Pricer during the period from 24 October 2024 to 6 November 2024 inclusive (shown in the attachment to this notice).
- **Interest Rates:** Interest rates as used by Euronext Pricer on the effective date.
- **Early exercise:** Early exercise will be suspended on the last trading day of the offer period.

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

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# CORPORATE ACTION NOTICE

Attachment to Corporate Action Notice No. CA241107DE

## Anima Holding

Corporate Action: **Voluntary tender offer**

### Dividends (Euronext Pricer):

Dividend Amount	Dividend Date
0.243	19 May 2025

### Implied volatilities

Individual Equity Options: **ANI**

Call Vola	Expiry	Strike	Put Vola
33.1	15 November 2024	3.50	33.1
33.1	15 November 2024	3.60	33.1
33.1	15 November 2024	3.70	33.1
33.1	15 November 2024	3.80	33.1
33.1	15 November 2024	3.90	33.1
33.1	15 November 2024	4.00	33.1
33.1	15 November 2024	4.20	33.1
33.1	15 November 2024	4.40	33.1
33.1	15 November 2024	4.60	33.1
36.0	15 November 2024	4.70	36.0
33.1	15 November 2024	4.80	33.1
33.1	15 November 2024	4.90	33.1
33.1	15 November 2024	5.00	33.1
33.0	15 November 2024	5.10	33.0
32.6	15 November 2024	5.20	32.6
31.6	15 November 2024	5.30	31.6
30.4	15 November 2024	5.40	30.4
28.9	15 November 2024	5.50	28.9
28.1	15 November 2024	5.60	28.1
28.0	15 November 2024	5.70	28.0
27.8	15 November 2024	5.80	27.8
27.9	15 November 2024	5.90	27.9
28.7	15 November 2024	6.00	28.7
27.9	15 November 2024	6.10	27.9
28.8	15 November 2024	6.20	28.8
28.9	15 November 2024	6.30	28.9
28.9	15 November 2024	6.40	28.9
28.9	15 November 2024	6.50	28.9
29.0	15 November 2024	6.60	29.0
29.0	15 November 2024	6.70	29.0
29.0	15 November 2024	6.80	29.0
29.0	15 November 2024	7.00	29.0
29.0	15 November 2024	7.20	29.0
29.0	15 November 2024	7.40	29.0
23.4	20 December 2024	3.00	23.4
23.4	20 December 2024	3.10	23.4
23.4	20 December 2024	3.20	23.4

## CORPORATE ACTION NOTICE

23.4	20 December 2024	3.30	23.4
23.4	20 December 2024	3.40	23.4
23.4	20 December 2024	3.50	23.4
23.4	20 December 2024	3.60	23.4
23.4	20 December 2024	3.70	23.4
23.4	20 December 2024	3.80	23.4
23.4	20 December 2024	3.90	23.4
23.4	20 December 2024	4.00	23.4
23.4	20 December 2024	4.20	23.4
23.4	20 December 2024	4.40	23.4
23.4	20 December 2024	4.60	23.4
23.4	20 December 2024	4.80	23.4
23.3	20 December 2024	5.00	23.3
22.5	20 December 2024	5.20	22.5
22.8	20 December 2024	5.40	22.8
22.4	20 December 2024	5.60	22.4
21.9	20 December 2024	5.80	21.9
22.0	20 December 2024	6.00	22.0
22.3	20 December 2024	6.20	22.3
22.8	20 December 2024	6.40	22.8
22.9	20 December 2024	6.60	22.9
23.0	20 December 2024	6.80	23.0
23.0	20 December 2024	7.00	23.0
23.0	20 December 2024	7.20	23.0
23.0	20 December 2024	7.40	23.0
23.0	20 December 2024	7.60	23.0
32.3	17 January 2025	3.90	32.3
30.9	17 January 2025	4.00	30.9
28.5	17 January 2025	4.20	28.5
26.5	17 January 2025	4.40	26.5
24.8	17 January 2025	4.60	24.8
23.5	17 January 2025	4.80	23.5
23.2	17 January 2025	5.00	23.2
21.3	17 January 2025	5.20	21.3
20.6	17 January 2025	5.40	20.6
20.4	17 January 2025	5.60	20.4
20.3	17 January 2025	5.80	20.3
20.1	17 January 2025	6.00	20.1
20.1	17 January 2025	6.20	20.1
20.6	17 January 2025	6.40	20.6
21.5	17 January 2025	6.60	21.5
20.3	17 January 2025	6.80	20.3
20.2	17 January 2025	7.00	20.2
20.2	17 January 2025	7.20	20.2
20.2	17 January 2025	7.40	20.2
20.3	17 January 2025	7.60	20.3
22.9	21 March 2025	3.00	22.9
22.8	21 March 2025	3.10	22.8
22.8	21 March 2025	3.20	22.8
22.8	21 March 2025	3.30	22.8
22.7	21 March 2025	3.40	22.7
22.7	21 March 2025	3.50	22.7
22.7	21 March 2025	3.60	22.7
22.6	21 March 2025	3.70	22.6

## CORPORATE ACTION NOTICE

22.6	21 March 2025	3.80	22.6
22.5	21 March 2025	3.90	22.5
22.5	21 March 2025	4.00	22.5
22.4	21 March 2025	4.20	22.4
22.3	21 March 2025	4.40	22.3
22.3	21 March 2025	4.60	22.3
22.5	21 March 2025	4.80	22.5
22.1	21 March 2025	5.00	22.1
21.5	21 March 2025	5.20	21.5
21.5	21 March 2025	5.40	21.5
20.8	21 March 2025	5.60	20.8
20.8	21 March 2025	5.80	20.8
20.6	21 March 2025	6.00	20.6
20.8	21 March 2025	6.20	20.8
21.0	21 March 2025	6.40	21.0
21.1	21 March 2025	6.60	21.1
21.3	21 March 2025	6.80	21.3
21.2	21 March 2025	7.00	21.2
21.2	21 March 2025	7.20	21.2
21.2	21 March 2025	7.40	21.2
21.3	21 March 2025	7.60	21.3
27.2	20 June 2025	3.30	27.2
27.1	20 June 2025	3.40	27.1
27.0	20 June 2025	3.50	27.0
26.9	20 June 2025	3.60	26.9
26.6	20 June 2025	3.70	26.6
26.3	20 June 2025	3.80	26.3
26.0	20 June 2025	3.90	26.0
25.5	20 June 2025	4.00	25.5
24.3	20 June 2025	4.20	24.3
23.4	20 June 2025	4.40	23.4
22.4	20 June 2025	4.60	22.4
21.8	20 June 2025	4.80	21.8
21.2	20 June 2025	5.00	21.2
20.9	20 June 2025	5.20	20.9
20.7	20 June 2025	5.40	20.7
20.7	20 June 2025	5.60	20.7
20.9	20 June 2025	5.80	20.9
20.9	20 June 2025	6.00	20.9
20.8	20 June 2025	6.20	20.8
20.8	20 June 2025	6.40	20.8
20.6	20 June 2025	6.60	20.6
20.3	20 June 2025	6.80	20.3
20.5	20 June 2025	7.00	20.5
21.4	20 June 2025	7.20	21.4
20.4	20 June 2025	7.40	20.4
20.4	20 June 2025	7.60	20.4
24.4	19 September 2025	3.70	24.4
24.4	19 September 2025	3.80	24.4
24.4	19 September 2025	3.90	24.4
24.4	19 September 2025	4.00	24.4
24.2	19 September 2025	4.20	24.2
23.8	19 September 2025	4.40	23.8
23.0	19 September 2025	4.60	23.0

## CORPORATE ACTION NOTICE

22.1	19 September 2025	4.80	22.1
21.5	19 September 2025	5.00	21.5
20.8	19 September 2025	5.20	20.8
20.5	19 September 2025	5.40	20.5
20.5	19 September 2025	5.60	20.5
20.8	19 September 2025	5.80	20.8
20.8	19 September 2025	6.00	20.8
20.7	19 September 2025	6.20	20.7
20.5	19 September 2025	6.40	20.5
20.5	19 September 2025	6.60	20.5
20.5	19 September 2025	6.80	20.5
20.0	19 September 2025	7.00	20.0
19.9	19 September 2025	7.20	19.9
20.2	19 September 2025	7.40	20.2
20.7	19 September 2025	7.60	20.7