

Market

Issue date

08 December 2023

No. CA231208DE2

Effective date

11 December 2023

Contracts:

Individual Equity Options	SOL
Single Stock Futures	SO6
Single Stock Dividend Futures	SO8

Company:

Solvay

ISIN:

BE0003470755

Syensqo: BE0974464977

Corporate action:

Spin-off

Reference:

CA230922DE3 and CA231127DE2

Adjustments:

After the close of the business day preceding the Effective Date, the following contract adjustments will be made:

- **Package Method**
- **Re-designation:** The contracts shall be re-designated as contracts based on a package of (1 Solvay share + 1 Syensqo share) and will be referred to by Euronext as Solvay ex-event package contracts.
- **Lot Size:** No adjustment shall be made to the lot size.

Options:

- **Exercise Prices:** No adjustments shall be made to the exercise prices.
- **Physical delivery:** Delivery of 1 lot of **SOL** = (100 Solvay shares + 100 Syensqo shares)
- **Package underlying:** The package underlying for the options has been created with ISIN code ENXTPCKG1313.

Single Stock Futures:

- **Settlement Price:** No adjustment shall be made to the Settlement Price.
- Given that there is no open interest in the contract SO6, no adjustment is being made to this contract.

Single Stock Dividend Futures

- **Settlement Price:** No adjustment shall be made to the Settlement Price.
- Given that there is no open interest in the contract SO8, no adjustment is being made to this contract.

Miscellaneous:

As from the Effective Date, Euronext will create an index which may serve as an indication level for the underlying value of the Solvay ex-event package contracts. The index replicates the value of the underlying package as defined in this Corporate Action Notice:

- **Index ISIN code:** NL00150006M7

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CORPORATE ACTION NOTICE

Orders: All outstanding orders will be cancelled automatically after the end of the trading session on the day before the Effective Date. The priority of these orders will then be lost. New orders can be submitted as from the Effective Date.

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the Euronext website. It requires the immediate attention of Members' staff involved with the trading and settlement of equity products on these markets. Members should ensure that clients are made aware of the arrangements detailed in this Notice.

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

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	CorporateActionsTeam@euronext.com Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 67 02	Derivatives.ops.fr@lch.com