CORPORATE ACTION NOTICE

Amsterdam Market — No. CA220209DE2

Issue Date: 09 February 2022

Effective Date: TBA

Contracts:	Individual Equity Options	ACC

Follow-on notice due to new strikes

Company: Accell Group

ISIN: NL0009767532

Corporate action: Takeover

Reference: CA220124DE

Details: Accell Group and a consortium led by KKR agree on a recommended all-cash offer of EUR 58.00 per share (cum dividend).

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:

- **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 10 January 2022 to 21 January 2022 inclusive.
- **Dividends:** No dividends will be taken into account for the calculation of daily Settlement Prices by Euronext Pricer.
- **Interest Rates:** Interest rates as used by Euronext Pricer on the effective date.

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Attachment to Corporate Action No. CA220209DE2

Acell Group

Corporate Action: **Takeover**

Implied volatilities:

Individual Equity Options: **ACC**

Call Vola	Expiry	Strike	Put Vola
39.1	18 February 2022	29.00	39.1
39.1	18 February 2022	30.00	39.1
39.1	18 February 2022	32.00	39.1
39.0	18 February 2022	34.00	39.0
38.9	18 February 2022	35.00	38.9
38.6	18 February 2022	36.00	38.6
38.3	18 February 2022	37.00	38.3
37.9	18 February 2022	38.00	37.9
37.5	18 February 2022	39.00	37.5
37.0	18 February 2022	40.00	37.0
35.3	18 February 2022	41.00	35.3
33.3	18 February 2022	42.00	33.3
31.5	18 February 2022	43.00	31.5
29.8	18 February 2022	44.00	29.8
28.1	18 February 2022	45.00	28.1
27.5	18 February 2022	46.00	27.5
26.7	18 February 2022	47.00	26.7
26.8	18 February 2022	48.00	26.8
27.1	18 February 2022	49.00	27.1
27.4	18 February 2022	50.00	27.4
28.5	18 February 2022	52.00	28.5
28.9	18 February 2022	54.00	28.9
29.2	18 February 2022	56.00	29.2
29.2	18 February 2022	58.00	29.2
39.0	18 March 2022	38.00	39.0
36.9	18 March 2022	40.00	36.9
35.0	18 March 2022	42.00	35.0
33.8	18 March 2022	43.00	33.8
32.9	18 March 2022	44.00	32.9
32.1	18 March 2022	45.00	32.1
31.4	18 March 2022	46.00	31.4
31.0	18 March 2022	47.00	31.0

30.8	18 March 2022	48.00	30.8
30.6	18 March 2022	49.00	30.6
30.5	18 March 2022	50.00	30.5
30.9	18 March 2022	52.00	30.9
30.9	18 March 2022	54.00	30.9
32.0	18 March 2022	56.00	32.0
32.0	18 March 2022	58.00	32.0