CORPORATE ACTION NOTICE

Amsterdam Market — No. CA211206DE2

Issue Date: 6 December 2021

Effective Date: To be announced

Contracts:	Individual Equity Options	ITR

Company: Intertrust

ISIN: NL0010937058

Corporate action: Takeover

Reference: Press release of 6 December 2021.

Details: CSC lauches a recommended all-cash offer for all shares Intertrust at a price of EUR 20.00 per share.

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 22 November 2021 to 3 December 2021 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. CA211206DE2

Intertrust

Corporate Action: **Takeover**

Implied volatilities:

Individual Equity Options: **ITR**

Call Vola	Expiry	Strike	Put Vola
62.6	17 December 2021	9.20	62.6
62.5	17 December 2021	9.60	62.5
62.5	17 December 2021	10.00	62.5
62.3	17 December 2021	11.00	62.3
62.2	17 December 2021	11.50	62.2
61.9	17 December 2021	12.00	61.9
61.6	17 December 2021	12.50	61.6
61.1	17 December 2021	13.00	61.1
60.4	17 December 2021	13.50	60.4
59.3	17 December 2021	14.00	59.3
57.6	17 December 2021	14.50	57.6
55.8	17 December 2021	15.00	55.8
52.1	17 December 2021	16.00	52.1
49.4	17 December 2021	16.50	49.4
47.0	17 December 2021	17.00	47.0
45.4	17 December 2021	17.50	45.4
43.8	17 December 2021	17.80	43.8
42.7	17 December 2021	18.00	42.7
66.0	17 December 2021	18.20	66.0
64.3	17 December 2021	18.40	64.3
54.5	17 December 2021	18.50	54.5
62.9	17 December 2021	18.60	62.9
61.7	17 December 2021	18.80	61.7
36.3	17 December 2021	19.00	36.3
61.9	17 December 2021	19.20	61.9
34.0	17 December 2021	19.50	34.0
29.3	17 December 2021	20.00	29.3
29.6	17 December 2021	20.50	29.6
28.6	17 December 2021	21.00	28.6
30.5	17 December 2021	21.50	30.5
32.8	17 December 2021	22.00	32.8
36.4	17 December 2021	23.00	36.4
46.3	17 December 2021	24.00	46.3

47.7	21 January 2022	9.60	47.7
47.6	21 January 2022	10.00	47.6
47.4	21 January 2022	11.00	47.4
46.8	21 January 2022	12.00	46.8
46.3	21 January 2022	12.50	46.3
45.6	21 January 2022	13.00	45.6
44.8	21 January 2022	13.50	44.8
43.7	21 January 2022	14.00	43.7
42.5	21 January 2022	14.50	42.5
41.2	21 January 2022	15.00	41.2
38.0	21 January 2022	16.00	38.0
36.9	21 January 2022	16.50	36.9
36.1	21 January 2022	17.00	36.1
35.5	21 January 2022	17.50	35.5
34.0	21 January 2022	18.00	34.0
40.4	21 January 2022	18.50	40.4
29.8	21 January 2022	19.00	29.8
28.2	21 January 2022	19.50	28.2
26.0	21 January 2022	20.00	26.0
25.8	21 January 2022	20.50	25.8
24.7	21 January 2022	21.00	24.7
29.4	21 January 2022	21.50	29.4
25.7	21 January 2022	22.00	25.7
26.6	21 January 2022	23.00	26.6
27.5	21 January 2022	24.00	27.5
43.2	18 February 2022	14.00	43.2
42.4	18 February 2022	15.00	42.4
40.2	18 February 2022	16.00	40.2
38.6	18 February 2022	16.50	38.6
36.8	18 February 2022	17.00	36.8
34.7	18 February 2022	17.50	34.7
32.4	18 February 2022	18.00	32.4
39.5	18 February 2022	18.50	39.5
28.5	18 February 2022	19.00	28.5
27.4	18 February 2022	19.50	27.4
26.5	18 February 2022	20.00	26.5
25.9	18 February 2022	20.50	25.9
24.6	18 February 2022	21.00	24.6
29.1	18 February 2022	21.50	29.1
24.6	18 February 2022	22.00	24.6
25.2	18 February 2022	23.00	25.2
25.3	18 February 2022	24.00	25.3