CORPORATE ACTION NOTICE

Paris Market — No. CA221229DE

Issue Date: 29 December 2022

Effective Date: 30 December 2022

Contracts:

Individual Equity Options	LG1, LG4
Single Stock Futures	LG6

Company: Holcim

ISIN: CH0012214059

Corporate action: Delisting from Euronext Paris

Reference: CA221121DE3

Adjustments: Given that the delisting on Euronext Paris becomes effective on 30 December 2022. The following contract adjustments have been made.

- **Fair Value Method:**
- **Closing price:** EUR 48.80
- The Contracts shall be de-listed with immediate effect and will be settled at the Fair Value settlements prices, as shown in the attachment to this notice.

Individual Equity Options:
Given that there is no open interest in **LG4**, no Fair Value calculations will be made**.**

Futures (Single Stock Futures):
Given that there is no open interest, no Fair Value calculations will be made**.**

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Attachment to Corporate Action No. CA221229DE

Holcim

Corporate Action: **Delisting**

Fair value settlement prices:

Individual Equity Options: **LG1**

Fair Value Call (€)	Expiry	Strike	Fair Value Put (€)
14.84	Jan-23	**34**	0
12.84	Jan-23	**36**	0
10.85	Jan-23	**38**	0
8.86	Jan-23	**40**	0.01
7.86	Jan-23	**41**	0.02
6.87	Jan-23	**42**	0.03
5.9	Jan-23	**43**	0.05
4.93	Jan-23	**44**	0.08
4	Jan-23	**45**	0.15
3.11	Jan-23	**46**	0.26
2.29	Jan-23	**47**	0.44
1.59	Jan-23	**48**	0.73
1.01	Jan-23	**49**	1.16
0.57	Jan-23	**50**	1.72
0.29	Jan-23	**51**	2.45
0.14	Jan-23	**52**	3.3
0.02	Jan-23	**54**	5.2
0	Jan-23	**56**	7.2
0	Jan-23	**58**	9.2
20.96	Mar-23	**28**	0.02
18.98	Mar-23	**30**	0.03
14.07	Mar-23	**35**	0.09
11.15	Mar-23	**38**	0.16
9.25	Mar-23	**40**	0.25
7.4	Mar-23	**42**	0.39
5.68	Mar-23	**44**	0.66
4.1	Mar-23	**46**	1.08
2.76	Mar-23	**48**	1.73
1.69	Mar-23	**50**	2.66
0.92	Mar-23	**52**	3.9
0.31	Mar-23	**55**	6.34
0.03	Mar-23	**60**	11.2

0	Mar-23	**70**	21.2
21.1	Jun-23	**28**	0.14
19.14	Jun-23	**30**	0.19
14.29	Jun-23	**35**	0.4
11.45	Jun-23	**38**	0.67
9.63	Jun-23	**40**	0.94
7.89	Jun-23	**42**	1.31
6.26	Jun-23	**44**	1.82
5.5	Jun-23	**45**	2.15
4.78	Jun-23	**46**	2.5
3.52	Jun-23	**48**	3.4
2.49	Jun-23	**50**	4.52
1.64	Jun-23	**52**	5.8
0.81	Jun-23	**55**	8.09
0.2	Jun-23	**60**	12.55
0.01	Jun-23	**70**	22.31
21.13	Sep-23	**28**	0.27
19.18	Sep-23	**30**	0.35
14.38	Sep-23	**35**	0.69
9.87	Sep-23	**40**	1.4
8.21	Sep-23	**42**	1.85
6.71	Sep-23	**44**	2.46
5.33	Sep-23	**46**	3.17
4.12	Sep-23	**48**	4.04
3.11	Sep-23	**50**	5.09
2.27	Sep-23	**52**	6.3
1.35	Sep-23	**55**	8.45
0.5	Sep-23	**60**	12.67
0.06	Sep-23	**70**	22.27
19.23	Dec-23	**30**	0.52
14.55	Dec-23	**35**	0.98
10.22	Dec-23	**40**	1.8
6.61	Dec-23	**45**	3.27
3.92	Dec-23	**50**	5.62
2.04	Dec-23	**55**	8.81
0.98	Dec-23	**60**	12.86