

## CORPORATE ACTION NOTICE

Paris Market

No. CA210930DE

Issue Date:

30 September 2021

Effective Date:

30 September 2021

<b>Contracts:</b>	Individual Equity Options	IL1
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**Company:** Iliad SA

**ISIN:** FR0004035913

**Corporate action:** Takeover

**Reference:** CA210730DE2 and CA210914DE1

**Details:** The offer of HoldCO II (controlled by Xavier Niel) for all shares Iliad has been declared successful.

**Adjustments:** Given that the offer has been effective. The following contract adjustments have been made.

- **Fair Value Method**
- **Offer price:** € 182.00
- The Contracts shall be de-listed with immediate effect and will be settled at the Fair Value settlement prices, as shown in the attachment to this Notice. (LCH will perform this CA in the evening of 1 October 2021).

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Attachment to Corporate Action No. CA210930DE

### Iliad

Corporate Action: **Takeover**

#### Fair value settlement prices:

Individual Equity Options: **IL1**

Fair Value Call (€)	Expiry	Strike	Fair Value Put (€)
102	Dec-21	<b>80</b>	0.01
92	Dec-21	<b>90</b>	0.01
82	Dec-21	<b>100</b>	0.01
72	Dec-21	<b>110</b>	0.01
67	Dec-21	<b>115</b>	0.01
62	Dec-21	<b>120</b>	0.02
52.03	Dec-21	<b>130</b>	0.1
42.24	Dec-21	<b>140</b>	0.34
32.95	Dec-21	<b>150</b>	1.09
24.53	Dec-21	<b>160</b>	2.7
17.33	Dec-21	<b>170</b>	5.52
11.71	Dec-21	<b>180</b>	9.92
7.46	Dec-21	<b>190</b>	15.69
4.48	Dec-21	<b>200</b>	22.73
1.42	Dec-21	<b>220</b>	39.69
0.38	Dec-21	<b>240</b>	58.67
102	Mar-22	<b>80</b>	0.01
92	Mar-22	<b>90</b>	0.01
82	Mar-22	<b>100</b>	0.04
72.02	Mar-22	<b>110</b>	0.12
67.08	Mar-22	<b>115</b>	0.21
62.17	Mar-22	<b>120</b>	0.33
52.61	Mar-22	<b>130</b>	0.83
43.55	Mar-22	<b>140</b>	1.82
35.2	Mar-22	<b>150</b>	3.53
31.43	Mar-22	<b>155</b>	4.78
27.86	Mar-22	<b>160</b>	6.23
21.51	Mar-22	<b>170</b>	9.92
16.19	Mar-22	<b>180</b>	14.64

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11.91	Mar-22	<b>190</b>	20.38
8.59	Mar-22	<b>200</b>	27.1
4.23	Mar-22	<b>220</b>	42.8
1.97	Mar-22	<b>240</b>	60.59
102	Jun-22	<b>80</b>	0.03
92	Jun-22	<b>90</b>	0.08
82.05	Jun-22	<b>100</b>	0.21
72.25	Jun-22	<b>110</b>	0.48
67.46	Jun-22	<b>115</b>	0.73
62.71	Jun-22	<b>120</b>	1.02
53.64	Jun-22	<b>130</b>	2.02
45.06	Jun-22	<b>140</b>	3.51
30.17	Jun-22	<b>160</b>	8.73
23.94	Jun-22	<b>170</b>	12.56
18.66	Jun-22	<b>180</b>	17.33
14.24	Jun-22	<b>190</b>	22.96
10.64	Jun-22	<b>200</b>	29.41
5.92	Jun-22	<b>220</b>	44.78
3.11	Jun-22	<b>240</b>	62.05