

## CORPORATE ACTION NOTICE

Brussels Market

No. CA210427DE2

Issue Date:

27 April 2021

Effective Date:

To be announced

<b>Contracts:</b>	Individual Equity Options	XT1
-------------------	---------------------------	-----

**Company:** Tarkett

**ISIN:** FR0004188670

**Corporate action:** Takeover

**Reference:** Press release of 23 April 2021

**Details:** The Deconinck family are to launch a simplified tender offer on Tarkett shares with an offer price of EUR 20 ("the Offer").

**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 12 April 2021 to 23 April 2021 inclusive.
- **Dividends:** The average dividend forecasts used for the calculation of daily Settlement Prices by Euronext Pricer, collected over a ten-trading day period (shown in the attachment to this notice).
- **Interest Rates:** Interest rates as used by Euronext Pricer on 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.

## CORPORATE ACTION NOTICE

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

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	<a href="mailto:CorporateActionsTeam@euronext.com">CorporateActionsTeam@euronext.com</a> <a href="#">Euronext Derivatives Corporate Actions</a>
LCH - Derivatives Ops	+33 (0)1 7037 67 02	<a href="mailto:Derivatives.ops.fr@lch.com">Derivatives.ops.fr@lch.com</a>

The present notice and the contents thereof are only provided for information purposes in order to facilitate the fair, orderly and efficient functioning of the market and is not a recommendation to engage in investment activities. The contents of this notice are provided “as is” based on information provided to the market operator without representation or warranty of any kind. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. No information set out or referred to in this notice shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Euronext’s subsidiaries shall depend solely on the applicable rules of the market operator.

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext Paris, Euronext London and Oslo Børs, referred to respectively as the Amsterdam, Brussels, Lisbon, Dublin, Paris, London and Oslo markets, as relevant.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2021 Euronext N.V. - All rights reserved.

Attachment to Corporate Action No. CA210427DE2

**Tarkett**

Corporate Action: **Takeover**

**Dividends:**

Dividend Amount	Dividend Date
0.0000	29 June 2021

**Fair Value Volatilities:**

Individual Equity Options: **XT1**

Call Vola	Expiry	Strike	Put Vola
45.2	21 May 2021	9.60	45.2
45.2	21 May 2021	10.00	45.2
45.2	21 May 2021	11.00	45.2
45.2	21 May 2021	11.50	45.2
45.2	21 May 2021	12.00	45.2
45.2	21 May 2021	12.50	45.2
45.2	21 May 2021	13.00	45.2
44.9	21 May 2021	13.50	44.9
44.4	21 May 2021	14.00	44.4
43.0	21 May 2021	14.50	43.0
41.5	21 May 2021	15.00	41.5
40.2	21 May 2021	15.50	40.2
39.3	21 May 2021	16.00	39.3
38.7	21 May 2021	16.50	38.7
38.7	21 May 2021	17.00	38.7
38.9	21 May 2021	18.00	38.9
39.0	21 May 2021	19.00	39.0
45.9	18 June 2021	10.00	45.9
45.8	18 June 2021	11.00	45.8
45.5	18 June 2021	12.00	45.5
45.2	18 June 2021	12.50	45.2
44.3	18 June 2021	13.00	44.3
43.0	18 June 2021	13.50	43.0
41.4	18 June 2021	14.00	41.4
39.9	18 June 2021	14.50	39.9
38.5	18 June 2021	15.00	38.5

## CORPORATE ACTION NOTICE

37.2	18 June 2021	15.50	37.2
36.4	18 June 2021	16.00	36.4
35.5	18 June 2021	16.50	35.5
35.1	18 June 2021	17.00	35.1
34.3	18 June 2021	18.00	34.3
34.2	18 June 2021	19.00	34.2
42.3	16 July 2021	12.00	42.3
41.6	16 July 2021	13.00	41.6
38.7	16 July 2021	14.00	38.7
36.2	16 July 2021	15.00	36.2
35.2	16 July 2021	15.50	35.2
34.5	16 July 2021	16.00	34.5
33.8	16 July 2021	16.50	33.8
33.3	16 July 2021	17.00	33.3
32.6	16 July 2021	18.00	32.6
32.4	16 July 2021	19.00	32.4