

## 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 delisted 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.

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, Dublin, Lisbon, 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>.

© 2022 Euronext N.V. - All rights reserved.

## CORPORATE ACTION NOTICE

Attachment to Corporate Action No. CA220209DE2

### **Acell Group**

Corporate Action: **Takeover**

#### **Implied volatilities:**

Individual Equity Options: **ACC**

<b>Call Vola</b>	<b>Expiry</b>	<b>Strike</b>	<b>Put Vola</b>
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

**CORPORATE ACTION NOTICE**

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