

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

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