

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

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	CorporateActionsTeam@euronext.com Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 67 02	Derivatives.ops.fr@lch.com

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Attachment to Corporate Action No. CA221229DE

HolcimCorporate 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

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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