

Corporate Action Information 001

Issue Date: 26 June 2026
Effective Date: To be announced
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Corporate Action	Cash Takeover
Company	OCI N.V.
ISIN	NL0010558797
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section(s) 1.6.7 (7), 1.13.8 (7), 1.26.11 (6), 1.27.8 (7), 2.6.10 (7)
Options contracts on stocks	OIC
Futures contracts on stocks	
Equity Total Return Future	
Futures contracts on dividends of stocks	

On the evening of 24 June 2026, the company OCI N.V. announced that NNS Holding Limited intends to launch a cash takeover offer with an offer price of EUR 4.10 cum dividend per OCI N.V. share.

More information about the takeover negotiations is available on the OCI N.V. website.

This information describes the potential effects this transaction will have on the above-mentioned contracts.

Procedure

Fair Value Method

The Eurex options on OCI N.V. will be settled at the theoretical fair value, provided the conditions defined in the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland number 2.6.10.1 (7) for options contracts, are met. If these conditions are not met, trading in OCI N.V. contracts will continue without any changes. The following parameters will be defined for calculation of the theoretical fair value:

Options

Implied Volatility

For each series an implied volatility is defined. This volatility is calculated based on the average implied volatility of the daily settlement prices on the ten exchange days preceding the announcement of the initial offer (25 November 2025 to 8 December 2025).

ContractDate	ExpirationYear	ExpirationMonth	StrikePrice	ImpliedVolatility
18/09/2026	2026	9	3,00	60,93
18/09/2026	2026	9	3,20	57,71
18/09/2026	2026	9	3,40	55,24
18/09/2026	2026	9	3,60	53,46
18/09/2026	2026	9	3,80	52,27
18/09/2026	2026	9	4,00	51,45
18/09/2026	2026	9	4,20	50,89
18/09/2026	2026	9	4,40	50,55
18/09/2026	2026	9	4,60	50,37
18/09/2026	2026	9	4,80	50,31
18/09/2026	2026	9	5,20	50,46
18/09/2026	2026	9	5,60	50,80
18/09/2026	2026	9	6,00	51,23
18/09/2026	2026	9	6,40	51,65
18/09/2026	2026	9	6,80	52,01
18/12/2026	2026	12	3,00	53,03
18/12/2026	2026	12	3,20	51,36
18/12/2026	2026	12	3,40	49,99
18/12/2026	2026	12	3,60	48,90
18/12/2026	2026	12	3,79	48,10
18/12/2026	2026	12	3,80	48,06
18/12/2026	2026	12	4,00	47,45
18/12/2026	2026	12	4,20	47,01
18/12/2026	2026	12	4,40	46,71
18/12/2026	2026	12	4,60	46,53
18/12/2026	2026	12	4,80	46,43
18/12/2026	2026	12	5,20	46,45

18/12/2026	2026	12	5,60	46,65
18/12/2026	2026	12	6,00	46,96
18/12/2026	2026	12	6,07	47,02
18/12/2026	2026	12	6,40	47,33
18/12/2026	2026	12	7,20	48,10
18/12/2026	2026	12	8,00	48,79

Interest Rates and Dividends

For calculation of the fair value implied interest rates will be used. The following dividend data are applied for the calculation of the implied volatility and are used for determination of the fair values, provided the settlement date of the contracts precedes the ex-date.

Dividend amount in EUR	Ex-date
0,1677	21.10.2026

Effective immediately, no new series in Eurex-listed options on shares of OCI N.V. will be introduced. Series with no open interest will be deleted. As there are no open positions in the futures contracts on OCI N.V., trading in these contracts has been discontinued with immediate effect. We will keep you informed about the further procedure whenever changes or new information in the course of the transaction render this necessary.