

Corporate Action Information

Issue Date: 4 March 2026
Effective Date: 12 March 2026
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Corporate Action	Capital Repayment, Nominal Value Reduction
Company	Roche Holding AG
ISIN	CH0012032113
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section(s) 1.6.7 (2), 1.13.8 (2), 1.26.11 (2), 2.6.10.1 (2)
Options contracts on stocks	ROC
Futures contracts on stocks	
Futures contracts on dividends of stocks	

The company Roche Holding AG has announced a change in its equity structure, including a decrease in the nominal value of the company's bearer shares. Subject to shareholders' approval, the nominal value balance of CHF 0.999 per bearer share is to be paid to the holders of bearer shares in addition to the regular cash dividend of CHF 9.80 per bearer share.

More information about these payments is available on the company's website.

The refund of the nominal value will result in an adjustment of the above-mentioned contracts.

Procedure

R-Factor Method

Determination of adjustment factor (R-factor)

S1	Closing auction price of the share
S2	S1 minus regular dividend
S3	S2 minus nominal value balance
R-Factor	$S3/S2$

Options

1. Adjustment of strike prices and contract sizes

- All existing strike prices will be multiplied by the R-factor. Strike prices will be rounded using mathematical rounding conventions to the number of decimal places according to their listing standard.
- The contract size will be divided by the R-factor. In case the adjustment of the trading unit results in a lot size that is not an increment of one share, the adjusted lot size will be rounded to the nearest whole share. A one-time equalization payment will be made to neutralize the effect of rounding.
- The version number of the existing series will be increased by one.
- Immediately after close of trading on the last cum-trading day, adjusted strike prices and contract sizes will be published on www.eurex.com in section **Rules & Regs > Corporate actions > Corporate action information**
- New series with standard contract size 100 and version number 0 will be introduced effective the ex-date.
- All existing orders and quotes will be deleted after close of trading on the last cum-trading day.
- The adjustment also refers to existing positions in TES flexible options. The existing flex strikes will be rounded using mathematical rounding conventions, to four decimal places.

Should there be no open interest in one of the affected contracts on the last cum-trading day after close of trading, these contracts will not be adjusted, and no successor contracts will be introduced.