

Corporate Action Information -updated-

Issue Date: 16 August 2023
Effective Date: To be announced
Contact: Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Takeover
Company	OHB SE
ISIN	DE0005936124
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	OHB
Futures contracts on stocks	-
Equity Total Return Future	-
Stock Tracking Future	-
Futures contracts on dividends of stocks	-

On 7 August 2023 the company KKR announced its proposal to acquire a stake in OHB SE via a takeover offer to the shareholders of OHB SE at a price of EUR 44.00 per share.

More information about this transaction is available on the companies` websites.

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

Procedure

Fair Value Method

The Eurex options contract on OHB SE 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 OHB SE 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 on the basis of the average implied volatility of the daily settlement prices on the ten exchange days preceding the announcement of the offer (24 July 2023 to 4 August 2023). The same volatility will be used for Call and Put.

Expiration Year	Expiration Month	Strike Price	Implied Volatility
2023	October	19	47,31
2023	October	19,5	46,17
2023	October	20	45,27
2023	October	21	43,82
2023	October	22	41,54
2023	October	23	39,34
2023	October	24	37,27
2023	October	25	35,42
2023	October	26	33,57
2023	October	27	32,05
2023	October	28	30,50
2023	October	29	29,19
2023	October	30	28,06
2023	October	31	27,06
2023	October	32	26,29
2023	October	33	25,73
2023	October	34	25,40
2023	October	35	25,36
2023	October	36	25,41
2023	October	37	25,68
2023	October	38	26,01
2023	October	39	26,51
2023	October	40	26,90
2023	October	41	27,80
2023	December	11	71,85

2023	December	12	66,47
2023	December	13	63,56
2023	December	14	60,25
2023	December	15	57,15
2023	December	16	53,68
2023	December	17	51,20
2023	December	18	48,20
2023	December	19	45,72
2023	December	20	43,24
2023	December	22	39,15
2023	December	24	34,28
2023	December	26	31,95
2023	December	28	29,91
2023	December	30	28,29
2023	December	32	27,03
2023	December	34	26,22
2023	December	36	26,10
2023	December	38	26,46
2023	December	40	27,11
2023	December	42	28,05
2023	December	44	29,05
2023	December	46	30,32
2023	December	48	31,93
2023	December	50	34,41
2023	December	52	36,46
2023	December	60	38,17
2023	December	68	41,56
2024	March	11	68,76
2024	March	12	64,95
2024	March	13	61,11
2024	March	14	57,79
2024	March	15	55,14
2024	March	16	52,30
2024	March	17	49,34
2024	March	18	43,56
2024	March	19	40,23
2024	March	20	39,35
2024	March	22	36,81
2024	March	24	34,46
2024	March	26	32,35
2024	March	28	30,52
2024	March	30	28,96
2024	March	32	27,72
2024	March	34	26,83
2024	March	36	26,36
2024	March	38	26,29

2024	March	40	26,45
2024	March	42	26,83
2024	March	44	25,45 27.45 corrected
2024	March	46	24,10 28.10 corrected
2024	March	48	21,42 28.36 corrected
2024	June	7,2	63,70
2024	June	8	62,55
2024	June	10	59,32
2024	June	11	56,46
2024	June	12	53,88
2024	June	13	51,83
2024	June	14	49,25
2024	June	15	46,66
2024	June	16	44,59
2024	June	17	42,74
2024	June	18	40,65
2024	June	19	38,95
2024	June	20	37,66
2024	June	22	34,91
2024	June	24	32,93
2024	June	26	31,67
2024	June	28	28,90
2024	June	30	28,55
2024	June	32	27,56
2024	June	34	28,33
2024	June	36	28,99
2024	June	38	29,43
2024	June	40	29,66
2024	June	42	30,14
2024	June	44	30,44
2024	June	46	30,83
2024	June	48	31,22
2024	June	52	32,10
2024	June	60	32,08
2024	June	68	31,37

Option and Single Stock Future

Interest Rate and Dividend

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
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0.600	17.05.2024
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Generally and effective immediately, no more new series in the Eurex options, Eurex Single Stock Futures and Futures contracts on shares of OHB SE will be introduced. Series with no open interest will be deleted.

We will keep you informed about the further procedure whenever changes or new information in the course of the transaction render this necessary.