

Corporate Action Information 001

Issue Date: 7 February 2024
Effective Date: To be announced
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Corporate Action	Takeover
Company	Morphosys AG
ISIN	DE0006632003
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	MOR, MORE
Futures contracts on stocks	MORF
Equity Total Return Future	TMOR

On 5 February 2024 the company Novartis AG announced its proposal to acquire Morphosys AG via a takeover offer to the shareholders of Morphosys AG at a price of EUR 68.00 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, the Eurex Single Stock Futures contract and the Eurex Futures contracts on the dividend of shares on Morphosys AG 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 1.6.7 (7) for Single Stock Futures contracts, and number 2.6.10.1 (7) for options contracts, are met. If these conditions are not met, trading in Morphosys AG 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 (23 January 2024 to 5 February 2024). The same volatility will be used for Call and Put.

Expiration Year	Expiration Month	Strike Price	Implied Volatility
2024	Apr	19,5	111,17
2024	Apr	20	110,49
2024	Apr	21	109,13
2024	Apr	22	108,20
2024	Apr	23	107,01
2024	Apr	24	105,79
2024	Apr	25	104,73
2024	Apr	26	104,05
2024	Apr	27	103,27
2024	Apr	28	102,26
2024	Apr	29	101,59
2024	Apr	30	101,13
2024	Apr	31	100,73
2024	Apr	32	100,09
2024	Apr	33	99,64
2024	Apr	34	99,49
2024	Apr	35	99,42
2024	Apr	36	99,16
2024	Apr	37	98,87
2024	Apr	38	98,75
2024	Apr	39	98,91
2024	Apr	40	98,98
2024	Apr	41	98,92
2024	Apr	42	98,80
2024	Apr	43	100,48
2024	Apr	44	101,03
2024	Apr	45	101,57

2024	Apr	46	101,57
2024	Apr	47	101,57
2024	Apr	48	101,57
2024	Apr	49	101,57
2024	Apr	50	101,57
2024	Apr	51	101,57
2024	Apr	52	101,57
2024	Apr	54	101,57
2024	Apr	56	101,57
2024	Apr	58	101,57
2024	Apr	60	101,57
2024	Apr	62	101,57
2024	Apr	64	101,57
2024	Apr	66	101,57
2024	Apr	68	101,57
2024	Apr	70	101,57
2024	Apr	72	101,57
2024	Apr	74	101,57
2024	Jun	5,6	111,62
2024	Jun	6	111,42
2024	Jun	6,4	111,30
2024	Jun	6,8	110,82
2024	Jun	7,2	109,84
2024	Jun	7,6	108,95
2024	Jun	8	108,76
2024	Jun	9	107,99
2024	Jun	10	106,89
2024	Jun	11	106,27
2024	Jun	12	105,31
2024	Jun	13	104,77
2024	Jun	14	103,47
2024	Jun	15	102,54
2024	Jun	16	101,93
2024	Jun	17	100,51
2024	Jun	18	99,56
2024	Jun	19	98,77
2024	Jun	20	98,18
2024	Jun	22	96,05
2024	Jun	24	94,95
2024	Jun	26	93,27
2024	Jun	28	92,28
2024	Jun	30	91,26
2024	Jun	32	90,03
2024	Jun	34	89,53
2024	Jun	36	88,71
2024	Jun	38	87,93
2024	Jun	40	87,61
2024	Jun	42	87,03
2024	Jun	44	86,37
2024	Jun	46	86,08

2024	Jun	48	85,62
2024	Jun	50	85,09
2024	Jun	52	84,65
2024	Jun	56	83,96
2024	Jun	60	83,17
2024	Jun	64	82,29
2024	Jun	68	82,96
2024	Jun	70	84,29
2024	Sep	5,6	106,56
2024	Sep	6	106,35
2024	Sep	6,4	106,45
2024	Sep	6,8	106,49
2024	Sep	7,2	105,92
2024	Sep	7,6	106,01
2024	Sep	8	105,34
2024	Sep	9	104,46
2024	Sep	10	104,14
2024	Sep	11	102,99
2024	Sep	12	102,22
2024	Sep	13	101,68
2024	Sep	14	100,52
2024	Sep	15	99,68
2024	Sep	16	99,20
2024	Sep	17	98,51
2024	Sep	18	97,57
2024	Sep	19	96,79
2024	Sep	20	96,18
2024	Sep	22	95,02
2024	Sep	24	93,60
2024	Sep	26	92,74
2024	Sep	28	91,59
2024	Sep	30	90,42
2024	Sep	32	89,66
2024	Sep	34	88,83
2024	Sep	36	87,81
2024	Sep	38	87,02
2024	Sep	40	86,52
2024	Sep	42	85,73
2024	Sep	44	84,91
2024	Sep	46	84,39
2024	Sep	48	84,08
2024	Sep	50	83,49
2024	Sep	52	82,91
2024	Sep	54	82,41
2024	Sep	56	82,18
2024	Sep	60	81,53
2024	Sep	64	81,53
2024	Dec	3,2	99,08
2024	Dec	3,6	99,37
2024	Dec	4	100,50

2024	Dec	4,8	100,95
2024	Dec	5,6	100,25
2024	Dec	6	100,29
2024	Dec	6,4	99,79
2024	Dec	7,2	99,09
2024	Dec	8	98,94
2024	Dec	10	97,40
2024	Dec	11	96,92
2024	Dec	12	95,85
2024	Dec	13	95,21
2024	Dec	14	94,65
2024	Dec	15	94,12
2024	Dec	16	93,20
2024	Dec	17	92,59
2024	Dec	18	91,93
2024	Dec	19	91,58
2024	Dec	20	90,92
2024	Dec	22	89,52
2024	Dec	24	88,44
2024	Dec	26	87,54
2024	Dec	28	86,23
2024	Dec	30	85,15
2024	Dec	32	84,44
2024	Dec	34	83,37
2024	Dec	36	82,32
2024	Dec	38	81,39
2024	Dec	40	80,78
2024	Dec	42	79,87
2024	Dec	44	79,04
2024	Dec	46	78,35
2024	Dec	48	77,87
2024	Dec	50	77,33
2024	Dec	52	76,73
2024	Dec	56	75,73
2024	Dec	60	75,12
2024	Dec	64	74,40
2024	Dec	68	73,77
2025	Jun	2,8	100,70
2025	Jun	3,2	99,91
2025	Jun	3,6	100,43
2025	Jun	4	99,93
2025	Jun	4,8	99,05
2025	Jun	5,6	98,54
2025	Jun	6,4	97,60
2025	Jun	7,2	97,31
2025	Jun	8	96,71
2025	Jun	10	95,13
2025	Jun	12	93,71
2025	Jun	14	92,37
2025	Jun	16	91,43

2025	Jun	18	89,94
2025	Jun	20	88,95
2025	Jun	24	86,96
2025	Jun	28	85,13
2025	Jun	32	83,60
2025	Jun	36	81,87
2025	Jun	40	80,70
2025	Jun	44	79,27
2025	Jun	48	78,09
2025	Jun	52	77,39
2025	Jun	60	75,71
2025	Jun	68	74,73
2025	Jun	76	73,77
2025	Jun	84	73,77
2025	Dec	2,8	99,78
2025	Dec	3,2	99,37
2025	Dec	3,6	99,34
2025	Dec	4	98,84
2025	Dec	4,8	97,87
2025	Dec	5,6	97,41
2025	Dec	6,4	96,58
2025	Dec	7,2	95,66
2025	Dec	8	95,29
2025	Dec	10	93,69
2025	Dec	12	92,51
2025	Dec	14	91,44
2025	Dec	16	89,94
2025	Dec	18	89,17
2025	Dec	20	88,33
2025	Dec	24	86,22
2025	Dec	28	84,92
2025	Dec	32	83,19
2025	Dec	36	81,88
2025	Dec	40	80,93
2025	Dec	44	79,60
2025	Dec	48	78,56
2025	Dec	52	77,85
2025	Dec	60	76,44
2025	Dec	68	75,38
2025	Dec	76	74,67
2025	Dec	84	73,87
2025	Dec	92	73,45
2025	Dec	100	72,99
2025	Dec	120	72,22
2025	Dec	140	71,65
2025	Dec	160	71,35
2026	Dec	2,8	97,82
2026	Dec	3,2	97,48
2026	Dec	3,6	97,42
2026	Dec	4	96,94

2026	Dec	4,8	95,75
2026	Dec	5,6	95,20
2026	Dec	6,4	94,69
2026	Dec	7,2	93,76
2026	Dec	8	93,01
2026	Dec	10	92,06
2026	Dec	12	90,55
2026	Dec	14	89,56
2026	Dec	16	88,79
2026	Dec	18	87,80
2026	Dec	20	86,75
2026	Dec	24	85,53
2026	Dec	28	84,18
2026	Dec	32	82,76
2026	Dec	36	81,88
2026	Dec	40	81,01
2026	Dec	44	79,85
2026	Dec	48	79,00
2026	Dec	52	78,38
2026	Dec	60	77,00
2026	Dec	68	77,00

Option and Single Stock Future

Interest Rate and Dividend

For calculation of the fair value implied interest rates will be used. There is no dividend data that will be applied for the calculation of the implied volatility and determination of the fair values.

Generally and effective immediately, no more new series in the Eurex options, Eurex Single Stock Futures and Futures contracts on shares of Morphosys AG 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.