



## Corporate Action Information

**Issue Date:** 01 August 2019  
**Effective Date:** To be announced  
**Contact:** Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Takeover
Company	Cobham PLC
ISIN	GB00B07KD360
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section(s) 1.6.7 (7), 1.13.8 (7), 2.6.10 (7)
Options contracts on stocks	
Futures contracts on stocks	COBF
Futures contracts on dividends of stocks	

The company Bidco announced its proposal to acquire Cobham PLC via a takeover offer to the shareholders of Cobham PLC at a price of GBP 165,00 per share.

More information about this transaction is available on the company's website under [www.cobhaminvestors.com](http://www.cobhaminvestors.com).

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



## Procedure

### Fair Value Method

The Eurex Single Stock Futures contract on Cobham PLC 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, number 1.14.8 (7) for Futures contracts on dividends of shares and number 2.6.10.1 (7) for options contracts, are met. If these conditions are not met, trading in Cobham PLC contracts will continue without any changes. The following parameters will be defined for calculation of the theoretical fair value:

### 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 GBP	Ex-date
0.400	10.10.2019
1.000	30.02.2020
0.400	08.10.2020
1.000	29.04.2021
0.400	07.10.2021

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