



## Corporate Action Information 003

**Issue Date:** 10 December 2019  
**Effective Date:** 11 December 2019  
**Contact:** Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Takeover
Company	Axel Springer SE
ISIN	DE000A2YPGA9
Rules&Regulations	Contract Specifications for Futures Contracts and Options contracts at Eurex Deutschland and Eurex Zürich, sections 1.6.7 (7), 2.6.10.1 (7)
Options contracts on stocks	SPR
Futures contracts on stocks	
Futures contracts on dividends of stocks	

Today, Traviata II S.à.r.l. announced that all conditions for the completion of the Axel Springer SE acquisition have been fulfilled. Accordingly, as described in Corporate Action Info 001-002 and pursuant to the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, number 2.6.10.1 (7) existing positions in the series for the Eurex option contract on shares of Axel Springer SE AG will be settled at theoretical fair value. Basis for the calculation of the fair values is the offer price of 63.00 Euro.

Settlement of the options contract will take place effective 12 December 2019 based on the settlement prices of 10 December 2019.

On 11 December 2019, all participants with open positions will receive an information containing an overview of their respective open positions. Booking of the cash amount will take place on 11 December 2019 with value date 12 December 2019. In the end-of-day batch processing of 13 December 2019, the positions will be booked out effective 16 December 2019.



**Final Settlementprices SPR for series with Open Positions:**

Final Offer price: 63.00 EUR

<b>Contract</b>	<b>Settlement Price</b>	<b>Implied Volatility</b>
C SPR DEC19 4800	15.00	26.18
C SPR DEC19 6000	3.09	22.74
C SPR MAR20 4800	15.03	25.77
C SPR MAR20 5000	13.09	25.06
C SPR MAR20 5600	7.63	23.45
C SPR MAR20 6400	2.49	22.36
C SPR JUN20 5200	11.37	24.64
C SPR DEC20 6000	6.32	23.16
C SPR DEC20 7600	1.43	22.87
P SPR DEC19 3600	0.01	32.58
P SPR DEC19 4000	0.01	30.12
P SPR DEC19 4400	0.01	28.09
P SPR DEC19 6000	0.09	22.74
P SPR DEC19 6800	5.02	22.58
P SPR MAR20 3800	0.01	29.76
P SPR MAR20 4400	0.01	27.20
P SPR MAR20 5600	0.68	23.45
P SPR MAR20 6000	1.70	22.68