



## Corporate Action Information

**Issue Date:** 23 May 2016  
**Effective Date:** tba  
**Contact:** Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Takeover
Company	Aixtron SE
ISIN	DE000A0WMPJ6
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, section(s) 1.6.7 (7), 1.14.8 (7), 2.6.10 (7)
Options contracts on stocks	AIX
Futures contracts on stocks	AIXF
Futures contracts on dividends of stocks	

The company Aixtron SE announced on 23 May 2016 that Grand Chip investment GmbH announced its decision to launch a voluntary public takeover offer to the shareholders of Aixtron SE at a price of EUR 6.00 per share.

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

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



## Procedure

### Fair Value Method

The Eurex options and the Eurex Single Stock Futures contract of shares on Aixtron 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 and Eurex Zürich, 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 Aixtron 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 (09 May 2016 to 20 May 2016). The same volatility will be used for Call and Put.

### Option and Single Stock Future

#### Interest Rate and Dividend

For calculation of the fair value implied interest rates will be used. A dividend of EUR 0.00 was applied for the calculation of the implied volatility.

Generally and effective immediately, no more new series in the Eurex options and Futures contracts on shares of Aixtron 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.

Expiration Year	Expiration Month	Strike Price	implied Volatility
2016	June	220	84,87
2016	June	240	84,87
2016	June	260	84,87
2016	June	280	84,87
2016	June	300	84,87
2016	June	320	84,87
2016	June	330	84,87
2016	June	340	84,87
2016	June	350	83,69
2016	June	360	82,98
2016	June	370	82,96
2016	June	380	82,54
2016	June	390	82,51
2016	June	400	82,62
2016	June	420	83,16
2016	June	440	83,67
2016	June	460	84,55
2016	June	480	85,26
2016	June	500	85,79

2016	June	520	85,99
2016	June	540	85,99
2016	June	560	85,99
2016	June	600	85,99
2016	June	640	85,99
2016	June	680	85,99
2016	June	720	85,99
2016	June	760	85,99
2016	June	800	85,99
2016	June	900	85,99
2016	June	1000	85,99
2016	June	1100	85,99
2016	June	1200	85,99
2016	June	1800	85,99
2016	July	360	77,90
2016	July	370	77,90
2016	July	380	77,90
2016	July	390	77,90
2016	July	400	77,90
2016	July	420	77,90
2016	July	440	77,90
2016	July	460	78,06
2016	July	480	78,36
2016	July	500	78,60
2016	July	520	78,75
2016	August	400	75,06
2016	August	420	75,00
2016	August	440	74,96
2016	August	460	75,05
2016	August	480	75,17
2016	August	500	75,25
2016	August	520	75,33
2016	August	540	75,33
2016	August	560	75,33
2016	September	260	75,01
2016	September	300	73,57
2016	September	320	73,48
2016	September	340	72,86
2016	September	360	72,75
2016	September	380	72,46
2016	September	400	72,21
2016	September	440	72,03
2016	September	480	71,99
2016	September	520	71,91
2016	September	560	71,56

2016	September	600	71,33
2016	September	640	70,67
2016	September	680	69,84
2016	September	720	68,07
2016	September	760	68,07
2016	September	900	68,07
2016	December	240	69,32
2016	December	260	69,16
2016	December	280	68,72
2016	December	300	68,54
2016	December	320	67,96
2016	December	340	67,60
2016	December	360	67,56
2016	December	380	66,92
2016	December	400	66,86
2016	December	440	66,19
2016	December	480	66,18
2016	December	520	65,62
2016	December	560	65,65
2016	December	600	65,19
2016	December	640	65,10
2016	December	720	65,10
2016	December	800	65,10
2016	December	1000	65,10
2016	December	1200	65,10
2016	December	1400	65,10
2016	December	1600	65,10
2017	March	320	65,40
2017	March	340	65,33
2017	March	360	64,78
2017	March	380	64,09
2017	March	400	63,94
2017	March	440	63,18
2017	March	480	63,05
2017	March	520	62,32
2017	March	560	62,40
2017	March	600	61,97
2017	June	240	66,39
2017	June	280	65,49
2017	June	320	64,37
2017	June	360	63,59
2017	June	400	63,08
2017	June	480	61,97
2017	June	560	61,01
2017	June	640	60,23

2017	June	720	59,46
2017	December	240	64,62
2017	December	280	63,91
2017	December	320	63,36
2017	December	360	62,50
2017	December	400	62,10
2017	December	480	60,96
2017	December	560	60,03
2017	December	640	59,43
2017	December	720	58,27
2017	December	800	56,94
2018	June	280	62,72
2018	June	320	62,41
2018	June	360	61,49
2018	June	400	61,19
2018	June	480	60,02
2018	June	560	59,20
2018	June	640	58,34
2018	December	280	61,68
2018	December	320	61,37
2018	December	360	60,52
2018	December	400	60,23
2018	December	480	59,00
2018	December	560	58,29
2018	December	640	57,12
2018	December	800	54,60
2019	December	280	59,83
2019	December	320	59,37
2019	December	360	58,63
2019	December	400	58,39
2019	December	480	57,10
2019	December	560	56,34
2019	December	640	54,92