



## Corporate Action Information 003

**Issue Date:** 22 June 2020  
**Effective Date:** 23 June 2020  
**Contact:** Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Takeover
<b>Company</b>	<b>Rhoen-Klinikum AG</b>
<b>ISIN</b>	<b>DE0007042301</b>
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	RHK
Futures contracts on stocks	
Futures contracts on dividends of stocks	

On June 22, 2020, Asklepios Kliniken GmbH & Co. KGaA announced, that all conditions for the completion of the Rhoen-Klinikum AG 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 Rhoen-Klinikum AG will be settled at the theoretical fair value. Basis for the calculation of the fair values is the offer price of 18.00 Euro.

Settlement of the options contract will take place effective 23 June 2020 based on the settlement prices of 22 June 2020.

On 22 June 2020, 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 22 June 2020 with value date 23 June 2020. In the end-of-day batch processing of 23 June 2020, the positions will be booked out effective 24 June 2020.

Trading in the option on Rhoen-Klinikum shares will be terminated as of 22 June 2020.



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

Final Offer price: 18.00 EUR

<b>Contract</b>	<b>Settlement Price</b>	<b>Implied Volatility</b>
C RHK SEP20 1900	0.38	21.71
C RHK SEP20 2000	0.15	20.98
C RHK SEP20 2200	0.01	20.10
C RHK DEC20 1500	3.19	24.53
C RHK DEC20 1700	1.67	22.70
C RHK DEC20 2000	0.41	21.57
C RHK DEC20 3200	0.01	22.72
P RHK SEP20 1400	0.01	25.09
P RHK SEP20 1600	0.16	23.72
P RHK SEP20 1700	0.39	23.00
P RHK SEP20 1800	0.79	22.40
P RHK SEP20 2000	2.17	20.98
P RHK SEP20 2200	4.03	20.10
P RHK DEC20 1400	0.10	25.43
P RHK DEC20 1500	0.21	24.53
P RHK DEC20 1700	0.69	22.70
P RHK DEC20 1800	1.12	22.08
P RHK DEC20 1900	1.72	21.74
P RHK DEC20 2000	2.44	21.57
P RHK DEC20 2200	4.17	21.83