



## Corporate Action Information 003

**Issue Date:** 07 July 2020  
**Effective Date:** 08 July 2020  
**Contact:** Derivatives Trading Operations. Tel. +49-69-211-1 12 10

Corporate Action	Takeover
<b>Company</b>	<b>Osram Licht AG</b>
<b>ISIN</b>	<b>DE000LED02V0</b>
Rules&Regulations	Contract Specifications for Futures Contracts and Options contracts at Eurex Deutschland and Eurex Zürich, number 2.6.10.1 (7)
Options contracts on stocks	OSR
Futures contracts on stocks	
Equity Total Return Future	
Futures contracts on dividends of stocks	

On 06 July 2020 ams Offer GmbH announced that all conditions for the completion of the Osram Licht AG acquisition have been fulfilled. Accordingly, as described in the Corporate Action Infos 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 Eurex options contracts on shares of Osram Licht AG will be settled at the theoretical fair value. Basis for the calculation of the fair values is the offer price of 41.00 Euro.

Settlement of the options contracts will take place with effective date 08 July 2020 based on the settlement prices of 07 July 2020.

On 07 July 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 07 July 2020 with value date 08 July 2020. In the end-of-day batch processing of 08 July 2020 the positions will be booked out effective 09 July 2020.

Last trading day in contracts on OSR was 06 July 2020.



**Final Settlementprices Osram Licht AG for series with Open Positions:**

Final Offer price: 41.00 EUR

<b>Contract</b>	<b>Settlement Price</b>	<b>Implied Volatility</b>
P OSR SEP20 3600	0,56	32,29
C OSR DEC20 3200	9,76	37,84
C OSR DEC20 4000	4,15	33,81
C OSR DEC20 4400	2,35	32,55
C OSR DEC20 4500	2,04	32,36
C OSR DEC20 6000	0,14	31,24
P OSR DEC20 2800	0,35	41,07
P OSR DEC20 3200	0,83	38,03
P OSR DEC20 4000	3,24	33,85
P OSR DEC20 4200	4,27	33,24
P OSR DEC20 4800	8,35	31,78
P OSR DEC20 5200	11,71	31,38
P OSR JUN21 2800	1,32	40,39
P OSR JUN21 4000	5,37	34,23
C OSR DEC21 2000	21,21	44,18
C OSR DEC21 4000	6,41	34,09
P OSR DEC21 2400	1,28	41,82
P OSR DEC21 2800	2,09	39,20
P OSR JUN22 4000	8,29	34,61
C OSR DEC22 6000	2,46	32,08
C OSR DEC22 7600	1,07	31,87
P OSR DEC22 2400	2,56	40,87
P OSR DEC22 3200	5,19	36,83
P OSR DEC23 3600	9,05	35,81