

Corporate Action Information 003

Issue Date: 12 November 2020
Effective Date: 13 November 2020
Contact: Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Takeover
Company	Sunrise Communications Group AG
ISIN	CH0267291224
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, sections 1.6.7 (3), 2.6.10.1 (3)
Options contracts on stocks	SRCG
Futures contracts on stocks	SRCF
Equity Total Return Future	
Stock Tracking Future	
Futures contracts on dividends of stocks	

In a media release dated 11 November 2020, the company Liberty Global, Inc. and its wholly owned subsidiary UPC Schweiz GmbH ("offeror") announced the successful acquisition of Sunrise Communications Group AG and, hence, the completion of the public tender offer to the shareholders of Sunrise Communications Group AG.

As announced in the Corporate Action Information 002 dated 09 October 2020, hereby the final settlement prices for the options contracts SRCG are published.

On 13 November 2020, all participants holding open positions in SRCG options contracts will receive a notice containing an overview of their respective open positions. Booking of the cash amounts will take place on 13 November 2020 with value date 16 November 2020. In the end-of-day batch processing of 16 November 2020 the positions will be booked out effective 17 November 2020.

Final Settlement Prices of SRCG options contracts with open interest:

Tender offer price as reference price: 110.00 CHF

Contract	Settlement Price	Impl. Volatility
C SRCG DEC20 7600	34,00	21,78
C SRCG DEC20 8000	30,00	20,60
C SRCG DEC20 8400	26,00	19,49
C SRCG DEC20 8800	22,00	18,65
C SRCG DEC20 9200	18,00	18,25
C SRCG DEC20 9600	14,00	17,99
C SRCG DEC20 10000	10,07	18,15
C SRCG DEC20 11000	2,58	19,09
C SRCG DEC20 11200	1,74	19,09
C SRCG MAR21 6800	42,00	23,15
C SRCG MAR21 8800	22,00	18,48
C SRCG MAR21 9200	18,08	18,00
C SRCG MAR21 11000	4,43	17,68
C SRCG MAR21 12000	1,35	18,00
C SRCG JUN21 8800	22,02	18,63
C SRCG JUN21 9200	18,17	18,39
C SRCG JUN21 11000	5,22	18,46
C SRCG JUN21 12000	2,07	18,94
P SRCG DEC20 4800	0,01	34,72
P SRCG DEC20 5200	0,01	33,07
P SRCG DEC20 5600	0,01	31,69
P SRCG DEC20 6000	0,01	29,22
P SRCG DEC20 6800	0,01	24,92
P SRCG DEC20 7200	0,01	23,23
P SRCG DEC20 7600	0,01	21,78
P SRCG DEC20 8000	0,01	20,6
P SRCG DEC20 8400	0,01	19,49
P SRCG DEC20 9200	0,01	18,25
P SRCG DEC20 9600	0,01	17,99
P SRCG DEC20 10000	0,11	18,15
P SRCG DEC20 11000	2,66	19,09
P SRCG MAR21 7200	0,01	21,98
P SRCG MAR21 7600	0,01	20,96
P SRCG MAR21 8000	0,01	20,00
P SRCG JUN21 5200	0,01	30,04
P SRCG JUN21 6000	0,01	26,01
P SRCG JUN21 6800	0,03	22,86
P SRCG JUN21 7200	0,05	21,42

P SRCG JUN21 7600	0,09	20,49
P SRCG JUN21 8400	0,34	19,04
P SRCG JUN21 11000	8,41	18,46
P SRCG DEC21 5200	0,05	27,84
P SRCG DEC21 6800	0,22	22,23