

Corporate Action Information

Issue Date: 24 March 2023
Effective Date: To be announced
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Corporate Action	Takeover
Company	Telenet Group Holding NV
ISIN	BE0003826436
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section(s) 1.6.7 (7), 1.13.8 (7), 1.26.11 (6), 1.27.8 (7), 2.6.10 (7)
Options contracts on stocks	TNET
Futures contracts on stocks	TELH
Equity Total Return Future	TTNE
Stock Tracking Future	-
Futures contracts on dividends of stocks	-

On 21 March 2023 the company Liberty Global plc announced its proposal to acquire Telenet Group Holding NV via a takeover offer to the shareholders of Telenet Group Holding NV at a price of EUR 22.00 per share.

More information about this transaction is available on the companies` websites.

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

Procedure

Fair Value Method

The Eurex options, the Eurex Single Stock Futures contract on Telenet Group Holding NV 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, number 1.6.7 (7) for Single Stock Futures contracts, number 1.14.8 (7) for Futures contracts on dividends of shares and number 2.6.10.1 (7) for options contracts, are met. If these conditions are not met, trading in Telenet Group Holding NV 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 (3 March 2023 to 16 March 2023). The same volatility will be used for Call and Put.

Expiration Year	Expiration Month	Strike Price	Implied Volatility
2023	6	12	38,16
2023	6	13	36,22
2023	6	14	35,60
2023	6	15	35,89
2023	6	16	37,02
2023	6	17	38,58
2023	6	18	40,52
2023	6	19	42,31
2023	6	20	44,50
2023	6	21	46,39
2023	6	22	48,31
2023	6	23	50,78
2023	6	24	51,66
2023	6	28	51,36
2023	6	32	50,78
2023	9	11	36,77
2023	9	12	35,21
2023	9	13	34,19
2023	9	14	33,99
2023	9	15	34,34
2023	9	16	34,95
2023	9	17	35,78
2023	9	18	36,69
2023	9	19	37,58
2023	9	20	38,77

2023	9	21	39,74
2023	9	22	40,90
2023	9	23	42,07
2023	9	24	43,23
2023	9	25	44,24
2023	9	26	45,37
2023	12	14	33,57
2023	12	15	33,57
2023	12	16	33,83
2023	12	17	34,08
2023	12	18	34,57
2023	12	19	35,23
2023	12	20	35,90
2023	12	21	36,83
2023	12	22	37,60
2023	12	23	38,79
2023	12	24	39,91
2023	12	25	41,08
2023	12	28	44,76
2023	12	32	49,45
2024	6	10	38,53
2024	6	12	36,40
2024	6	14	35,81
2024	6	16	35,88
2024	6	18	36,35
2024	6	20	37,02
2024	6	22	37,71
2024	6	24	38,52
2024	6	28	40,22
2024	6	32	43,35

Option and Single Stock Future

Interest Rate and Dividend

For calculation of the fair value implied interest rates will be used. The following dividend data are applied for the calculation of the implied volatility and are used for determination of the fair values, provided the settlement date of the contracts precedes the ex-date.

Dividend amount in EUR	Ex-date
1.10	08-May-2024

Generally and effective immediately, no more new series in the Eurex options, Eurex Single Stock Futures and Futures contracts on shares of Telenet Group Holding NV 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.