

Corporate Action Information

Issue Date: 20 June 2023
Effective Date: To be announced
Contact: Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Takeover
Company	SoftwareONE Holding AG
ISIN	CH0496451508
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	SWO
Futures contracts on stocks	SWOF
Equity Total Return Future	
Stock Tracking Future	
Futures contracts on dividends of stocks	

On 15 June 2023 the company Bain Capital announced its proposal to acquire SoftwareONE Holding AG via a takeover offer to the shareholders of SoftwareONE Holding AG at a price of CHF 18.50 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 and the Eurex Futures contracts on the dividend of shares on SoftwareONE Holding AG 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 and number 2.6.10.1 (7) for options contracts, are met. If these conditions are not met, trading in SoftwareONE Holding AG 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 (1 June 2023 to 14 June 2023). The same volatility will be used for Call and Put.

Expiration Year	Expiration Month	Strike Price	Implied volatility
2023	July	13	38,19
2023	July	13,5	33,76
2023	July	14	30,45
2023	July	14,5	28,35
2023	July	15	27,60
2023	July	15,5	28,45
2023	July	16	30,37
2023	August	14	31,90
2023	August	14,5	30,43
2023	August	15	29,74
2023	August	15,5	29,54
2023	August	16	30,05
2023	August	16,5	30,61
2023	August	17	31,72
2023	August	17,5	32,95
2023	August	18	34,23
2023	August	18,5	37,32
2023	September	10	49,79
2023	September	11	44,58
2023	September	12	40,09
2023	September	13	36,47
2023	September	14	33,88
2023	September	15	32,17
2023	September	16	31,25
2023	September	17	31,16
2023	September	18	31,60
2023	September	19	31,02

2023	September	20	30,61
2023	September	22	30,65
2023	September	24	30,61
2023	December	5,6	67,76
2023	December	10	42,10
2023	December	11	38,41
2023	December	12	35,36
2023	December	13	32,92
2023	December	14	31,01
2023	December	14,5	30,12
2023	December	15	29,53
2023	December	15,5	28,92
2023	December	16	28,64
2023	December	16,5	28,14
2023	December	17	28,14
2023	December	17,5	27,88
2023	December	18	28,04
2023	December	19	28,30
2023	December	20	28,56
2023	December	22	30,45
2023	December	24	31,52
2024	March	12	36,57
2024	March	13	34,77
2024	March	14	33,21
2024	March	15	31,99
2024	March	16	31,15
2024	March	17	30,70
2024	March	18	30,53
2024	March	19	30,52
2024	March	20	30,58
2024	March	22	31,36
2024	March	24	31,65
2024	June	14	33,35
2024	June	14,5	32,73
2024	June	15	32,27
2024	June	15,5	32,00
2024	June	16	31,56
2024	June	20	30,75
2024	December	24	30,39
2024	December	28	30,91

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
0.10	21.05.2024

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