

Corporate Action Information 001

Issue Date: 30 May 2025
Effective Date: To be announced
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Corporate Action	Takeover
Company	Deliveroo Plc
ISIN	GB00BNC5T391
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	ROO
Futures contracts on stocks	
Equity Total Return Future	
Stock Tracking Future	
Futures contracts on dividends of stocks	

On 25 April 2025 Deliveroo Plc confirmed receipt of an indicative proposal from DoorDash Inc to acquire Deliveroo Plc via a takeover offer to the shareholders of Deliveroo Plc at a price of GBp 180 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 on Deliveroo Plc 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 and number 2.6.10.1 (7) for options contracts, are met. If these conditions are not met, trading in Deliveroo Plc 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 (10 April 2025 to 25 April 2025). The same volatility will be used for Call and Put.

Verfallsjahr	Verfallsmonat	Basispreis	Implizite Volatilität
2025	6	130	33.26
2025	6	135	32.61
2025	6	140	32.19
2025	6	145	32.03
2025	6	150	32.09
2025	6	155	32.32
2025	6	160	32.50
2025	6	165	32.67
2025	6	170	32.68
2025	6	200	32.68
2025	7	160	33.19
2025	12	180	32.16
2026	3	170	31.90
2026	3	180	31.98

Options

Interest Rate and Dividend

For calculation of the fair value, implied interest rates will be used. There is no dividend data that will be applied for the calculation of the implied volatility and determination of the fair values.

Generally and effective immediately, no more new series in the Eurex options on shares of Deliveroo Plc 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.