

Corporate Action Information

Issue Date: 18 November 2024
Effective Date: To be announced
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Corporate Action	Takeover
Company	Evotec SE
ISIN	DE0005664809
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	EVT
Futures contracts on stocks	EVTF
Equity Total Return Future	TEVT
Stock Tracking Future	
Futures contracts on dividends of stocks	

On 14 November 2024 after market close the company Halozyme Therapeutics Inc announced its proposal to acquire Evotec SE via a takeover offer to the shareholders of Evotec SE at a price of EUR 11.00 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 and the Eurex Single Stock Futures contract on Evotec SE 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 Evotec SE 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 November 2024 to 14 November 2024). The same volatility will be used for Call and Put.

Expiration Year	Expiration Month	Strike Price	Implied Volatility
2025	3	2,4	82,65
2025	3	2,6	82,65
2025	3	2,8	82,65
2025	3	3	82,65
2025	3	3,2	82,60
2025	3	3,4	82,49
2025	3	3,6	82,28
2025	3	3,8	81,91
2025	3	4	81,36
2025	3	4,2	80,66
2025	3	4,4	79,89
2025	3	4,6	79,05
2025	3	4,8	78,18
2025	3	5	77,29
2025	3	5,2	76,39
2025	3	5,4	75,49
2025	3	5,6	74,60
2025	3	5,8	73,73
2025	3	6	72,88
2025	3	6,4	71,26
2025	3	6,8	69,76
2025	3	7,2	68,40
2025	3	7,6	67,19

2025	3	8	66,16
2025	3	9	64,65
2025	3	10	64,48
2025	3	11	65,49
2025	3	12	66,99
2025	3	13	68,68
2025	3	14	70,35
2025	3	15	71,88
2025	3	16	73,21
2025	3	17	74,56
2025	3	20	75,94
2025	6	1,9	89,55
2025	6	2	89,55
2025	6	2,2	89,55
2025	6	2,4	89,53
2025	6	2,6	89,37
2025	6	2,8	88,78
2025	6	3	87,79
2025	6	3,2	86,48
2025	6	3,4	85,05
2025	6	3,6	83,48
2025	6	3,8	81,83
2025	6	4	80,15
2025	6	4,2	78,47
2025	6	4,4	76,81
2025	6	4,6	75,20
2025	6	4,8	73,65
2025	6	5	72,17
2025	6	5,2	70,77
2025	6	5,4	69,46
2025	6	5,6	68,23
2025	6	5,8	67,09
2025	6	6	66,03
2025	6	6,4	64,25
2025	6	6,8	62,88
2025	6	7,2	61,84
2025	6	7,6	61,07
2025	6	8	60,58
2025	6	9	60,18
2025	6	10	60,25
2025	6	11	60,51
2025	6	12	60,87
2025	6	13	61,28

2025	6	14	61,71
2025	6	15	62,13
2025	6	16	62,53
2025	6	17	62,91
2025	6	17,5	63,08
2025	6	18	63,25
2025	6	18,5	63,40
2025	6	19	63,55
2025	6	20	63,82
2025	6	24	64,48
2025	9	1,9	90,90
2025	9	2	90,82
2025	9	2,2	90,46
2025	9	2,4	89,68
2025	9	2,6	88,46
2025	9	2,8	86,95
2025	9	3	85,26
2025	9	3,2	83,48
2025	9	3,4	81,65
2025	9	3,6	79,81
2025	9	3,8	78,00
2025	9	4	76,25
2025	9	4,4	72,95
2025	9	4,8	69,99
2025	9	5,2	67,37
2025	9	5,6	65,11
2025	9	6	63,19
2025	9	6,4	61,57
2025	9	6,8	60,25
2025	9	7,2	59,22
2025	9	7,6	58,45
2025	9	8	57,94
2025	9	9	57,66
2025	9	10	57,72
2025	9	11	57,74
2025	9	12	57,72
2025	9	13	57,69
2025	9	14	57,65
2025	9	15	57,22
2025	9	16	57,22
2025	9	17	57,41
2025	12	1	87,35
2025	12	1,2	87,35

2025	12	1,4	87,35
2025	12	1,6	87,32
2025	12	1,8	87,07
2025	12	2	86,37
2025	12	2,4	84,00
2025	12	2,8	81,06
2025	12	3	79,53
2025	12	3,2	78,01
2025	12	3,4	76,52
2025	12	3,6	75,07
2025	12	3,8	73,67
2025	12	4	72,33
2025	12	4,2	71,06
2025	12	4,4	69,86
2025	12	4,6	68,72
2025	12	4,8	67,65
2025	12	5	66,65
2025	12	5,2	65,70
2025	12	5,4	64,82
2025	12	5,6	63,99
2025	12	5,8	63,22
2025	12	6	62,50
2025	12	6,4	61,22
2025	12	7,2	59,25
2025	12	8	57,93
2025	12	10	56,61
2025	12	12	56,70
2025	12	14	57,34
2025	12	16	58,08
2025	12	18	58,67
2025	12	20	59,11
2025	12	24	59,52
2025	12	28	59,55
2025	12	32	59,55
2026	6	1	87,35
2026	6	1,2	87,32
2026	6	1,4	86,94
2026	6	1,6	85,99
2026	6	1,8	84,70
2026	6	2	83,24
2026	6	2,4	80,13
2026	6	2,8	77,09
2026	6	3	75,65

2026	6	3,2	74,27
2026	6	3,4	72,96
2026	6	3,6	71,72
2026	6	3,8	70,55
2026	6	4	69,45
2026	6	4,2	68,41
2026	6	4,4	67,43
2026	6	4,6	66,52
2026	6	4,8	65,66
2026	6	5	64,86
2026	6	5,2	64,11
2026	6	5,4	63,41
2026	6	5,6	62,76
2026	6	5,8	62,16
2026	6	6	61,60
2026	6	6,4	60,60
2026	6	7,2	59,03
2026	6	8	57,96
2026	6	10	56,73
2026	6	12	56,57
2026	6	14	56,93
2026	6	16	57,45
2026	6	18	57,99
2026	6	20	58,45
2026	6	24	59,12
2026	6	28	59,47
2026	6	32	59,55
2026	6	36	59,55
2026	6	40	59,55
2026	12	1,4	85,15
2026	12	1,6	83,61
2026	12	1,8	81,99
2026	12	2	80,35
2026	12	2,4	77,23
2026	12	2,8	74,39
2026	12	3	73,09
2026	12	3,2	71,86
2026	12	3,4	70,72
2026	12	3,6	69,64
2026	12	3,8	68,63
2026	12	4	67,69
2026	12	4,2	66,80
2026	12	4,4	65,98

2026	12	4,6	65,21
2026	12	4,8	64,49
2026	12	5	63,82
2026	12	5,2	63,19
2026	12	5,4	62,61
2026	12	5,6	62,06
2026	12	5,8	61,56
2026	12	6	61,09
2026	12	6,4	60,25
2026	12	7,2	58,92
2026	12	8	57,99
2026	12	10	56,84
2026	12	12	56,56
2026	12	14	56,73
2026	12	16	57,10
2026	12	18	57,52
2026	12	20	57,95
2026	12	24	58,62
2026	12	28	59,10
2026	12	32	59,40
2026	12	36	59,53
2026	12	40	59,55
2026	12	44	59,55
2026	12	48	59,55
2026	12	52	59,55
2026	12	60	59,55
2027	12	1,4	81,34
2027	12	1,6	79,56
2027	12	1,8	77,89
2027	12	2	76,32
2027	12	2,4	73,52
2027	12	2,8	71,11
2027	12	3	70,03
2027	12	3,2	69,03
2027	12	3,4	68,11
2027	12	3,6	67,25
2027	12	3,8	66,45
2027	12	4	65,70
2027	12	4,2	65,01
2027	12	4,4	64,36
2027	12	4,6	63,76
2027	12	4,8	63,20
2027	12	5	62,68

2027	12	5,2	62,19
2027	12	5,4	61,74
2027	12	5,6	61,32
2027	12	5,8	60,92
2027	12	6	60,55
2027	12	6,4	59,90
2027	12	7,2	58,84
2027	12	8	58,08
2027	12	10	57,02
2027	12	12	56,63
2027	12	14	56,59
2027	12	16	56,76
2027	12	18	57,01
2027	12	20	57,30
2027	12	24	57,89
2027	12	28	58,37
2027	12	32	58,75
2027	12	36	59,05
2027	12	40	59,28

Option and Single Stock Future

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, Eurex Single Stock Futures and Futures contracts on shares of Evotec SE 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.