

Corporate Action Information 001

Issue Date: 12 December 2024
Effective Date: To be announced
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Corporate Action	Takeover
Company	Compugroup Medical SE
ISIN	DE000A288904
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	COG
Futures contracts on stocks	COGF
Equity Total Return Future	-
Stock Tracking Future	-
Futures contracts on dividends of stocks	-

On 9 December 2024 the company CVC Capital Partners Plc announced its proposal to acquire Compugroup Medical SE via a takeover offer to the shareholders of Compugroup Medical SE 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 and the Eurex Single Stock Futures contracts on Compugroup Medical 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 Compugroup Medical 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 (25 November 2024 to 6 December 2024). The same volatility will be used for Call and Put.

Expiration Year	Expiration Month	Strike Price	Implied Volatility
2025	2	15	50,02
2025	2	15,5	49,45
2025	2	16	49,01
2025	2	16,5	48,67
2025	2	17	48,39
2025	2	17,5	48,11
2025	2	18	47,84
2025	2	18,5	47,53
2025	2	19	47,28
2025	2	19,5	47,05
2025	2	20	46,50
2025	2	21	46,27
2025	2	22	46,37
2025	3	12	54,43
2025	3	13	51,88
2025	3	14	49,83
2025	3	15	48,28
2025	3	16	47,22
2025	3	17	46,66
2025	3	18	46,39
2025	3	19	46,32
2025	3	20	46,41
2025	3	22	46,96
2025	3	24	47,88

2025	3	26	48,30
2025	3	28	49,24
2025	3	30	49,37
2025	3	36	49,43
2025	6	12	47,34
2025	6	13	45,44
2025	6	14	43,97
2025	6	15	42,94
2025	6	16	42,32
2025	6	17	42,06
2025	6	18	42,03
2025	6	19	42,18
2025	6	20	42,46
2025	6	22	43,28
2025	6	24	44,29
2025	6	26	45,37
2025	6	28	46,44
2025	6	30	47,45
2025	6	32	48,38
2025	9	17	40,33
2025	9	18	39,97
2025	9	19	39,74
2025	9	20	39,60
2025	9	22	39,57
2025	9	24	39,74
2025	12	10	45,40
2025	12	12	41,47
2025	12	14	38,73
2025	12	16	36,97
2025	12	18	36,00
2025	12	20	35,60
2025	12	24	35,76
2025	12	28	36,55
2025	12	32	37,57
2025	12	36	38,63
2026	6	28	36,04
2026	6	32	36,71
2026	6	36	37,46
2026	6	40	38,22
2026	12	44	37,84
2026	12	48	38,40
2026	12	52	38,94

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
0.6647	15-May-2025
0.4500	21-May-2026

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