

## Corporate Action Information

**Issue Date:** 9 October 2023  
**Effective Date:** To be announced  
**Contact:** Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Takeover
<b>Company</b>	<b>Hamburger Hafen und Logistik AG</b>
<b>ISIN</b>	<b>DE000A0S8488</b>
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	HHFA
Futures contracts on stocks	
Equity Total Return Future	
Stock Tracking Future	
Futures contracts on dividends of stocks	

On 13 September 2023 the company Blitz 23-844 SE announced its proposal to acquire Hamburger Hafen und Logistik AG via a takeover offer to the shareholders of Hamburger Hafen und Logistik AG at a price of EUR 16.75 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 Hamburger Hafen und Logistik 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 are met. If these conditions are not met, trading in Hamburger Hafen und Logistik 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 (30 August 2023 to 12 September 2023). The same volatility will be used for Call and Put.

Expiration Year	Expiration Month	Strike Price	implied vola
2023	11	6	51,30
2023	11	6,2	51,30
2023	11	6,4	51,30
2023	11	6,6	51,30
2023	11	6,8	51,30
2023	11	7	49,60
2023	11	7,2	48,09
2023	11	7,4	46,63
2023	11	7,6	45,05
2023	11	7,8	43,76
2023	11	8	42,02
2023	11	8,5	38,74
2023	11	9	35,61
2023	11	9,5	32,85
2023	11	10	30,21
2023	11	10,5	28,08
2023	11	11	26,30
2023	11	11,5	25,45
2023	11	12	25,29
2023	11	12,5	25,33
2023	11	13	25,36
2023	11	13,5	25,63
2023	11	14	25,99
2023	11	14,5	25,99
2023	11	15	25,99
2023	12	3,6	41,46
2023	12	3,8	41,46
2023	12	4	41,46
2023	12	4,4	41,46

2023	12	4,8	41,46
2023	12	5,2	41,46
2023	12	5,6	41,46
2023	12	6	41,46
2023	12	6,4	41,46
2023	12	6,8	41,46
2023	12	7,2	41,46
2023	12	7,6	38,84
2023	12	8	36,93
2023	12	9	32,30
2023	12	10	28,32
2023	12	11	25,44
2023	12	12	22,47
2023	12	13	22,47
2023	12	14	22,47
2023	12	15	22,47
2023	12	16	22,47
2023	12	17	22,47
2023	12	18	22,47
2023	12	19	22,47
2023	12	20	22,47
2024	3	3,6	51,00
2024	3	3,8	51,00
2024	3	4	51,00
2024	3	4,4	51,00
2024	3	4,8	54,27
2024	3	5,2	51,00
2024	3	5,6	48,71
2024	3	6	46,29
2024	3	6,4	43,39
2024	3	6,8	40,94
2024	3	7,2	38,75
2024	3	7,6	36,46
2024	3	8	34,59
2024	3	9	30,14
2024	3	10	26,75
2024	3	11	24,38
2024	3	12	23,14
2024	3	13	21,04
2024	3	14	21,04
2024	3	15	21,04
2024	3	16	21,04
2024	3	17	21,04
2024	3	18	21,04
2024	3	19	21,04
2024	6	3,6	44,40
2024	6	3,8	44,40
2024	6	4	44,40
2024	6	4,4	45,53
2024	6	4,8	44,40

2024	6	5,2	42,64
2024	6	5,6	40,86
2024	6	6	39,39
2024	6	6,4	38,06
2024	6	6,8	36,88
2024	6	7,2	35,50
2024	6	7,6	34,44
2024	6	8	33,27
2024	6	9	31,02
2024	6	10	28,95
2024	6	11	27,51
2024	6	12	26,19
2024	6	13	25,34
2024	6	14	24,53
2024	6	15	23,86
2024	6	16	23,62
2024	6	17	23,62
2024	6	18	23,62
2024	6	19	23,62
2024	12	1,8	43,35
2024	12	2	43,35
2024	12	2,4	43,35
2024	12	2,8	43,35
2024	12	3,2	43,35
2024	12	3,6	43,35
2024	12	4	43,35
2024	12	4,8	42,06
2024	12	5,6	39,14
2024	12	6,4	36,45
2024	12	7,2	34,41
2024	12	8	32,76
2024	12	10	29,38
2024	12	12	27,02
2024	12	14	25,54
2024	12	16	24,50
2024	12	18	24,23
2024	12	20	24,23
2024	12	24	24,23

## 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.

<b>Dividend amount in EUR</b>	<b>Ex-date</b>
0.50	15.06.2024

Generally and effective immediately, no more new series in the Eurex options, Eurex Single Stock Futures and Futures contracts on shares of Hamburger Hafen und Logistik 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.