



Corporate Action Information II

Issue Date: 20 March 2020
Effective Date: To be announced
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Corporate Action	Takeover
Company	RIB Software SE
ISIN	DE000A0Z2XN6
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section 2.6.10 (7)
Options contracts on stocks	RSTA
Futures contracts on stocks	
Equity Total Return Future	
Stock Tracking Future	
Futures contracts on dividends of stocks	

The company Schneider Electric SE announced its proposal to acquire RIB Software SE via a takeover offer to the shareholders of RIB Software SE at a price of EUR 29.00 per share.

More information about this transaction is available on the company's website under www.se.com.

This information describes the potential effects this transaction will have on the above mentioned contracts.



Procedure

Fair Value Method

The Eurex options contracts on the shares of RIB Software 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 2.6.10.1 (7) for options contracts, are met. If these conditions are not met, trading in options contracts on RIB Software SE 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 January 2020 to 12 February 2020). The same volatility will be used for Call and Put.

Expiration Year	Expiration Month	Strike Price	implied Volatility
2020	March	1300	48,16
2020	March	1400	48,16
2020	March	1500	46,10
2020	March	1600	43,72
2020	March	1650	42,56
2020	March	1700	41,41
2020	March	1750	40,93
2020	March	1800	39,77
2020	March	1850	39,23
2020	March	1900	38,50
2020	March	1950	37,90
2020	March	2000	37,73
2020	March	2100	37,88
2020	March	2200	38,87
2020	March	2300	40,39
2020	March	2400	41,37
2020	March	2500	42,64
2020	March	2600	42,18
2020	April	1400	38,77
2020	April	1450	38,77
2020	April	1500	38,77
2020	April	1550	38,77
2020	April	1600	38,77
2020	April	1650	38,77
2020	April	1700	38,77
2020	April	1750	37,97
2020	April	1800	37,25
2020	April	1850	36,78
2020	April	1900	36,06
2020	April	1950	35,85
2020	April	2000	35,13
2020	April	2100	34,85
2020	April	2200	35,12
2020	April	2300	35,47

2020	April	2400	36,24
2020	April	2500	36,87
2020	June	1200	42,65
2020	June	1300	41,76
2020	June	1400	40,50
2020	June	1500	39,27
2020	June	1600	38,22
2020	June	1700	37,30
2020	June	1800	36,19
2020	June	1900	35,14
2020	June	2000	34,41
2020	June	2200	33,94
2020	June	2400	33,98
2020	June	2600	34,84
2020	June	2800	35,44
2020	June	3000	36,08
2020	June	3200	36,27
2020	September	1400	39,16
2020	September	1500	38,35
2020	September	1600	37,33
2020	September	1700	36,48
2020	September	1800	35,83
2020	September	1900	35,11
2020	September	2000	34,65
2020	September	2200	33,97
2020	September	2400	33,69
2020	September	2600	33,55
2020	September	2800	33,49
2020	September	3000	33,26
2020	September	3200	33,41
2020	December	1000	43,64
2020	December	1200	41,14
2020	December	1400	39,54
2020	December	1500	38,58
2020	December	1600	38,01
2020	December	1700	37,22
2020	December	1800	36,70
2020	December	1900	36,22
2020	December	2000	35,74
2020	December	2200	35,11
2020	December	2400	34,63
2020	December	2600	34,31
2020	December	2800	34,09
2020	December	3000	34,01
2020	December	3200	33,77
2020	December	3600	34,01
2020	December	4000	34,60

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
0.18	16 05 2020
0.18	16 05 2021

Generally and effective immediately, no more new series in the Eurex options on shares of RIB Software SE will be introduced. Series with no open interest will be deleted shortly.

We will keep you informed about the further procedure whenever changes or new information in the course of the transaction render this necessary.