

Corporate Action Information

Issue Date: 01 December 2020
Effective Date: To be announced
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Corporate Action	Takeover
Company	Siltronic AG
ISIN	DE000WAF3001
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, sections 1.6.7 (3), 2.6.10.1 (3)
Options contracts on stocks	WAF
Futures contracts on stocks	WAFF
Equity Total Return Future	TWAF
Stock Tracking Future	
Futures contracts on dividends of stocks	

In a media release dated 30 November 2020 the company GlobalWafers Co., Ltd., Taiwan, confirmed discussions with Siltronic AG to enter into a Business Combination Agreement pursuant to which GlobalWafers Co., Ltd. would launch a voluntary tender offer to the shareholders of Siltronic AG at a price of EUR 125.00 per share.

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

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 the shares of Siltronic 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, number 1.6.7 (7) for single stock futures contracts, number 1.26.11 (6) for Equity Total Return Futures and number 2.6.10.1 (7) for options contracts, are met. If these conditions are not met, trading in derivatives contracts on Siltronic AG 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 (16 November 2020 to 27 November 2020). The same volatility will be used for Call and Put.

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
2.00	21.05.2021
4.00	21.05.2023
4.00	21.05.2023
4.00	21.05.2024

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

Implied Volatilities:

Expiration Year	Expiration Month	Strike Price	implied Volatility
2021	January	5400	49.99
2021	January	5600	49.99
2021	January	5800	49.99
2021	January	6000	49.99
2021	January	6200	49.15
2021	January	6400	48.70
2021	January	6600	47.91
2021	January	6800	47.08
2021	January	7000	46.23
2021	January	7200	45.21
2021	January	7400	44.50
2021	January	7600	43.51
2021	January	7800	42.85
2021	January	8000	41.87
2021	January	8200	41.16
2021	January	8400	40.21
2021	January	8600	39.55
2021	January	8800	38.55
2021	January	9000	37.96
2021	January	9200	36.91
2021	January	9400	36.39
2021	January	9600	35.34
2021	January	9800	34.83
2021	January	10000	33.99
2021	January	10500	32.63
2021	January	11000	31.57
2021	January	11500	30.96
2021	January	12000	30.71
2021	January	12500	30.69
2021	January	13000	30.68
2021	January	13500	30.64
2021	January	14000	30.59
2021	January	14500	30.19
2021	January	15000	30.50
2021	January	15500	30.73
2021	January	16000	31.07
2021	January	16500	31.44
2021	January	17000	31.64
2021	February	7400	42.52
2021	February	7600	41.50
2021	February	7800	41.03
2021	February	8000	40.38
2021	February	8200	39.45
2021	February	8400	38.84
2021	February	8600	38.31
2021	February	8800	37.48

2021	February	9000	36.82
2021	February	9200	36.39
2021	February	9400	35.41
2021	February	9600	34.98
2021	February	9800	34.39
2021	February	10000	33.58
2021	February	10500	32.35
2021	February	11000	31.55
2021	February	11500	31.07
2021	February	12000	30.78
2021	February	12500	30.57
2021	February	13000	30.55
2021	February	13500	30.75
2021	February	14000	31.11
2021	February	14500	31.14
2021	February	15000	31.30
2021	February	15500	31.37
2021	February	16000	31.64
2021	February	16500	31.87
2021	February	17000	32.02
2021	March	1	55.73
2021	March	3800	55.73
2021	March	4000	55.73
2021	March	4200	55.56
2021	March	4400	54.90
2021	March	4600	54.47
2021	March	4800	53.65
2021	March	5000	52.78
2021	March	5200	52.16
2021	March	5600	50.60
2021	March	6000	49.08
2021	March	6400	47.89
2021	March	6800	46.45
2021	March	7200	45.10
2021	March	7600	44.00
2021	March	8000	42.71
2021	March	8400	41.44
2021	March	8800	40.40
2021	March	9200	39.19
2021	March	9600	38.09
2021	March	10000	37.14
2021	March	11000	35.16
2021	March	12000	34.09
2021	March	13000	33.53
2021	March	14000	33.37
2021	March	15000	33.53
2021	March	16000	32.72
2021	March	17000	32.72
2021	March	18000	32.72
2021	June	3600	54.74

2021	June	4000	53.11
2021	June	4400	51.49
2021	June	4800	49.85
2021	June	5000	49.16
2021	June	5200	48.42
2021	June	5600	47.15
2021	June	6000	45.84
2021	June	6400	44.73
2021	June	6800	43.53
2021	June	7200	42.46
2021	June	7600	41.38
2021	June	8000	40.37
2021	June	8400	39.42
2021	June	8800	38.46
2021	June	9200	37.62
2021	June	9600	36.73
2021	June	10000	36.06
2021	June	11000	34.48
2021	June	12000	33.50
2021	June	13000	32.95
2021	June	14000	32.68
2021	June	15000	32.52
2021	June	16000	32.50
2021	June	17000	32.50
2021	June	18000	32.50
2021	September	4800	48.18
2021	September	5000	47.52
2021	September	5200	46.93
2021	September	5600	45.67
2021	September	6000	44.56
2021	September	6400	43.47
2021	September	6800	42.45
2021	September	7200	41.38
2021	September	7600	40.47
2021	September	8000	39.47
2021	September	8400	38.67
2021	September	8800	37.75
2021	September	9200	37.03
2021	September	9600	36.23
2021	September	10000	35.58
2021	September	11000	34.32
2021	September	12000	33.37
2021	September	13000	32.73
2021	September	14000	32.30
2021	September	15000	31.96
2021	September	16000	30.63
2021	September	17000	30.63
2021	September	18000	30.63
2021	December	3200	57.12
2021	December	3600	55.43

2021	December	4000	53.89
2021	December	4400	52.57
2021	December	4800	51.28
2021	December	5200	50.14
2021	December	6000	48.03
2021	December	6800	46.06
2021	December	7600	44.28
2021	December	8400	42.72
2021	December	9200	41.34
2021	December	10000	40.03
2021	December	12000	37.74
2021	December	14000	36.17
2021	December	16000	34.98
2021	December	18000	34.07
2022	June	4000	55.80
2022	June	4400	54.24
2022	June	4800	52.73
2022	June	5200	51.60
2022	June	6000	49.29
2022	June	6800	47.36
2022	June	7600	45.64
2022	June	8400	44.02
2022	June	9200	42.67
2022	June	10000	41.51
2022	June	12000	39.43
2022	June	14000	37.89
2022	June	16000	36.75
2022	June	18000	35.68
2022	December	4000	54.40
2022	December	4400	52.84
2022	December	4800	51.64
2022	December	5200	50.47
2022	December	6000	48.48
2022	December	6800	46.61
2022	December	7600	45.02
2022	December	8400	43.48
2022	December	9200	42.27
2022	December	10000	41.17
2022	December	12000	39.46
2022	December	14000	38.18
2022	December	16000	37.13
2022	December	18000	36.27
2022	December	20000	35.63
2022	December	24000	34.73
2023	June	4800	53.89
2023	June	5200	52.52
2023	June	6000	50.32
2023	June	6800	48.27
2023	June	7600	46.48
2023	June	8400	44.91

2023	June	9200	43.52
2023	June	10000	42.50
2023	June	12000	40.75
2023	June	14000	39.45
2023	June	16000	38.13
2023	December	4000	56.17
2023	December	4400	54.54
2023	December	4800	53.03
2023	December	5200	51.85
2023	December	6000	49.67
2023	December	6800	47.86
2023	December	7600	46.01
2023	December	8400	44.54
2023	December	9200	43.17
2023	December	10000	42.19
2023	December	12000	40.66
2023	December	14000	39.48
2023	December	16000	38.48
2024	December	4000	58.74
2024	December	4400	56.75
2024	December	4800	55.13
2024	December	5200	53.70
2024	December	6000	51.30
2024	December	6800	49.27
2024	December	7600	47.27
2024	December	8400	45.65
2024	December	9200	44.17
2024	December	10000	43.21
2024	December	12000	41.82
2024	December	14000	40.74
2024	December	16000	39.79