

## Corporate Action Information

**Issue Date:** 17 August 2021  
**Effective Date:** To be announced  
**Contact:** Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Takeover
<b>Company</b>	<b>Zooplus AG</b>
<b>ISIN</b>	<b>DE0005111702</b>
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, sections 1.6.7 (7), 1.13.8. (7), 1.26.11 (6), 2.6.10.1 (7)
Options contracts on stocks	ZO1
Futures contracts on stocks	ZO1F
Equity Total Return Future	
Stock Tracking Future	
Futures contracts on dividends of stocks	

On 13 August 2021, Zooplus AG has announced that Hellman & Friedman intends to launch a voluntary public takeover offer to the shareholders of Zooplus AG at a price of EUR 390.00 per share.

More information about this transaction is available on the company's website [www.zooplus.com](http://www.zooplus.com)

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

## Procedure

### Fair Value Method

The Eurex-listed options contracts, the single stock futures contracts, the dividend futures contracts and the equity total return futures contracts related to Zooplus 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 2.6.10.1 (7) for options contracts, number 1.6.7 (7) for single stock futures contracts, number 1.13.8. (7) for futures contracts on the dividends of shares, number 1.26.11 (6) for equity total return futures contracts, are met. If these conditions are not met, trading in derivatives contracts on Zooplus AG will continue without any changes. The following parameters will be defined for the 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 of the ten exchange days preceding the announcement of the offer (30 July 2021 to 12 August 2021). The same volatility will be used for Call and Put. The implied volatilities for series the expiry of which is after August 2021 are shown in the following table:

Expiration Year	Expiration month	Strike Price	impl. Vola
2021	September	11000	88,64
2021	September	12000	88,64
2021	September	13000	87,14
2021	September	14000	85,23
2021	September	15000	81,55
2021	September	16000	77,72
2021	September	17000	73,41
2021	September	18000	69,12
2021	September	19000	64,91
2021	September	20000	60,69
2021	September	22000	53,15
2021	September	23000	49,97
2021	September	24000	46,88
2021	September	25000	44,14
2021	September	26000	41,82
2021	September	27000	39,82
2021	September	28000	38,10
2021	September	29000	36,79
2021	September	30000	36,07

2021	September	31000	35,98
2021	September	32000	36,50
2021	September	33000	37,53
2021	September	34000	38,90
2021	September	36000	42,38
2021	October	22000	48,58
2021	October	23000	46,34
2021	October	24000	44,43
2021	October	25000	42,44
2021	October	26000	40,88
2021	October	27000	39,43
2021	October	28000	38,03
2021	October	29000	37,06
2021	October	30000	36,53
2021	October	31000	36,17
2021	October	32000	36,21
2021	October	33000	36,83
2021	December	8400	69,60
2021	December	9200	68,70
2021	December	10000	67,34
2021	December	12000	62,71
2021	December	13000	60,15
2021	December	14000	58,45
2021	December	15000	56,13
2021	December	16000	54,45
2021	December	17000	52,49
2021	December	18000	50,83
2021	December	19000	49,25
2021	December	20000	47,68
2021	December	22000	44,90
2021	December	24000	42,43
2021	December	26000	40,27
2021	December	28000	38,37
2021	December	30000	37,01
2021	December	32000	36,60
2021	December	34000	36,94
2021	December	36000	37,78
2021	December	38000	39,20
2022	March	15000	56,81
2022	March	16000	54,59
2022	March	17000	52,56
2022	March	18000	51,05
2022	March	19000	49,17
2022	March	20000	47,52
2022	March	22000	44,64
2022	March	24000	42,25
2022	March	26000	39,99
2022	March	28000	37,88
2022	March	30000	36,29
2022	March	32000	35,64

2022	March	34000	35,73
2022	March	36000	36,21
2022	March	38000	36,93
2022	June	8400	68,40
2022	June	9200	66,00
2022	June	10000	64,12
2022	June	12000	59,19
2022	June	14000	55,41
2022	June	16000	51,69
2022	June	18000	48,46
2022	June	19000	47,14
2022	June	20000	45,99
2022	June	22000	43,41
2022	June	24000	41,23
2022	June	26000	39,55
2022	June	28000	37,76
2022	June	30000	36,35
2022	June	32000	35,76
2022	June	34000	35,58
2022	June	36000	35,69
2022	June	38000	36,36
2022	June	40000	36,86
2022	June	48000	41,29
2022	December	9200	60,14
2022	December	10000	58,39
2022	December	12000	54,67
2022	December	14000	51,44
2022	December	16000	48,45
2022	December	18000	46,34
2022	December	20000	43,90
2022	December	24000	40,44
2022	December	28000	37,70
2022	December	32000	36,05
2022	December	36000	35,70
2022	December	40000	36,13
2022	December	48000	38,66

## Options and Stock Futures Contracts

### Interest Rate and Dividend

For the fair values calculation 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
No dividends	

Generally, no more new series in options and futures contracts related to Zooplus 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.