

Corporate Action Information

Issue Date: 24 January 2023
Effective Date: To be announced
Contact: Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Takeover
Company	Rovio Entertainment Oyj
ISIN	FI4000266804
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section 2.6.10.1 (7)
Options contracts on stocks	ROV
Futures contracts on stocks	
Equity Total Return Future	
Stock Tracking Future	
Futures contracts on dividends of stocks	

In a media release dated 19 January 2023, the company Playtika Holding Corp. announced an indicative proposal to acquire Rovio Entertainment Oyj via an all-cash offer whereby shareholders of Rovio Entertainment Oyj would receive EUR 9.05 per share.

The respective press releases are available on the companies' websites www.rovio.com and on www.playtika.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 related to Rovio entertainment Oyj 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) are met. If these conditions are not met, trading in the affected derivatives contracts would 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 on the ten exchange days preceding the announcement of the offer (06 January 2023 to 19 January 2023). The same volatility will be used for call and put options of the same exercise price.

Expiration Year	Expiration Month	Strike Price	Implied Vola
2023	3	4	48.68
2023	3	4.4	46.88
2023	3	4.8	42.74
2023	3	5	39.82
2023	3	5.2	38.94
2023	3	5.4	37.41
2023	3	5.6	36.02
2023	3	5.8	34.70
2023	3	6	33.85
2023	3	6.2	32.94
2023	3	6.4	32.42
2023	3	6.6	31.91
2023	3	6.8	31.44
2023	3	7	31.09
2023	3	7.2	31.16
2023	3	7.6	31.26
2023	6	3.8	45.62
2023	6	4	45.62
2023	6	4.4	42.85
2023	6	4.8	40.19
2023	6	5.2	38.11
2023	6	5.6	36.41
2023	6	6	34.90
2023	6	6.4	33.55
2023	6	6.8	32.43
2023	6	7.2	31.00
2023	6	7.6	28.75
2023	6	8	28.44
2023	6	9	28.54

2023	9	3.8	43.62
2023	9	4	42.57
2023	9	4.4	40.64
2023	9	4.8	38.82
2023	9	5.2	37.15
2023	9	5.6	35.61
2023	9	6	34.36
2023	9	6.4	33.24
2023	9	6.8	32.18
2023	9	7.2	31.05
2023	9	7.6	29.39
2023	9	8	29.35
2023	12	4	39.07
2023	12	4.4	39.07
2023	12	4.8	37.65
2023	12	5.2	36.33
2023	12	5.6	34.95
2023	12	6	33.90
2023	12	6.4	32.94
2023	12	6.8	32.01
2023	12	7.2	30.84
2023	12	7.6	29.37

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 CHF	Ex-date
0.0663	29.03.2023
0.1000	27.03.2024

Generally, and effective immediately, no more new series in options contracts related to Rovio Entertainment Oyj 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.