

Corporate Action Information

Issue Date: 29 June 2026
Effective Date: To be announced
Contact: Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Takeover
Company	Nagarro SE
ISIN	DE000A3H2200
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	NAG; NAGE
Futures contracts on stocks	NAGF
Equity Total Return Future	
Futures contracts on dividends of stocks	

On 26 June 2026 the company Persistent Systems announced its proposal to acquire Nagarro SE via a takeover offer to the shareholders of Nagarro SE at a price of EUR 81.00 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, the Eurex Single Stock Futures contract and the Eurex Futures contracts on the dividend of shares on Nagarro 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 1.6.7 (7) for Single Stock Futures contracts, number 1.14.8 (7) for Futures contracts on dividends of shares and number 2.6.10.1 (7) for options contracts, are met. If these conditions are not met, trading in Nagarro SE 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 based on the average implied volatility of the daily settlement prices on the ten exchange days preceding the announcement of the offer (15 June 2026 to 26 June 2026). The same volatility will be used for Call and Put and both products NAG and NAGE.

ContractDate	ExpirationYear	ExpirationMonth	StrikePrice	ImpliedVolatility
9/18/2026	2026	9	14	76.52
9/18/2026	2026	9	15	75.35
9/18/2026	2026	9	16	74.15
9/18/2026	2026	9	17	72.96
9/18/2026	2026	9	18	71.8
9/18/2026	2026	9	19	70.9
9/18/2026	2026	9	19.5	70.3
9/18/2026	2026	9	20	69.61
9/18/2026	2026	9	21	68.86
9/18/2026	2026	9	22	67.64
9/18/2026	2026	9	23	66.83
9/18/2026	2026	9	24	65.93
9/18/2026	2026	9	25	65.25
9/18/2026	2026	9	26	64.47
9/18/2026	2026	9	27	63.93
9/18/2026	2026	9	28	63.27
9/18/2026	2026	9	29	62.84
9/18/2026	2026	9	30	62.31
9/18/2026	2026	9	31	61.98
9/18/2026	2026	9	32	61.58
9/18/2026	2026	9	33	61.33
9/18/2026	2026	9	34	61.05

9/18/2026	2026	9	35	60.86
9/18/2026	2026	9	36	60.7
9/18/2026	2026	9	37	60.51
9/18/2026	2026	9	38	60.4
9/18/2026	2026	9	39	60.29
9/18/2026	2026	9	40	60.22
9/18/2026	2026	9	41	60.2
9/18/2026	2026	9	42	60.2
9/18/2026	2026	9	43	60.23
9/18/2026	2026	9	44	60.36
9/18/2026	2026	9	45	60.48
9/18/2026	2026	9	46	60.58
9/18/2026	2026	9	46	60.66
9/18/2026	2026	9	48	60.76
9/18/2026	2026	9	50	60.98
9/18/2026	2026	9	52	61.21
9/18/2026	2026	9	56	61.71
9/18/2026	2026	9	60	62.23
9/18/2026	2026	9	64	62.72
9/18/2026	2026	9	68	63.17
9/18/2026	2026	9	72	63.56
9/18/2026	2026	9	76	63.89
9/18/2026	2026	9	80	64.15
9/18/2026	2026	9	84	64.34
9/18/2026	2026	9	88	64.46
9/18/2026	2026	9	92	64.53
9/18/2026	2026	9	96	64.56
9/18/2026	2026	9	100	64.56
9/18/2026	2026	9	110	64.56
9/18/2026	2026	9	120	64.56
12/18/2026	2026	12	12	74.34
12/18/2026	2026	12	13	72.92
12/18/2026	2026	12	14	71.9
12/18/2026	2026	12	15	70.76
12/18/2026	2026	12	16	69.69
12/18/2026	2026	12	17	68.68
12/18/2026	2026	12	18	67.74
12/18/2026	2026	12	19	66.86
12/18/2026	2026	12	20	66.04
12/18/2026	2026	12	22	64.58
12/18/2026	2026	12	24	63.33
12/18/2026	2026	12	26	62.26
12/18/2026	2026	12	28	61.37

12/18/2026	2026	12	30	60.63
12/18/2026	2026	12	32	60.03
12/18/2026	2026	12	34	59.56
12/18/2026	2026	12	36	59.2
12/18/2026	2026	12	38	58.97
12/18/2026	2026	12	40	58.86
12/18/2026	2026	12	42	58.86
12/18/2026	2026	12	44	58.95
12/18/2026	2026	12	45	59.02
12/18/2026	2026	12	46	59.1
12/18/2026	2026	12	48	59.3
12/18/2026	2026	12	50	59.53
12/18/2026	2026	12	52	59.79
12/18/2026	2026	12	55	60.21
12/18/2026	2026	12	56	60.36
12/18/2026	2026	12	60	60.94
12/18/2026	2026	12	64	61.52
12/18/2026	2026	12	65	61.65
12/18/2026	2026	12	68	62.05
12/18/2026	2026	12	72	62.54
12/18/2026	2026	12	76	62.98
12/18/2026	2026	12	80	63.35
12/18/2026	2026	12	84	63.65
12/18/2026	2026	12	88	63.88
12/18/2026	2026	12	92	64.05
12/18/2026	2026	12	96	64.15
12/18/2026	2026	12	100	64.2
12/18/2026	2026	12	110	64.22
12/18/2026	2026	12	120	64.22
12/18/2026	2026	12	140	64.22
12/18/2026	2026	12	160	64.22
3/19/2027	2027	3	13	72.49
3/19/2027	2027	3	14	71.34
3/19/2027	2027	3	15	70.11
3/19/2027	2027	3	16	68.96
3/19/2027	2027	3	17	67.88
3/19/2027	2027	3	18	66.88
3/19/2027	2027	3	19	65.94
3/19/2027	2027	3	20	65.06
3/19/2027	2027	3	22	63.47
3/19/2027	2027	3	24	62.08
3/19/2027	2027	3	26	60.87
3/19/2027	2027	3	28	59.81

3/19/2027	2027	3	30	58.89
3/19/2027	2027	3	32	58.09
3/19/2027	2027	3	34	57.4
3/19/2027	2027	3	36	56.82
3/19/2027	2027	3	38	56.36
3/19/2027	2027	3	40	56
3/19/2027	2027	3	42	55.72
3/19/2027	2027	3	44	55.52
3/19/2027	2027	3	46	55.38
3/19/2027	2027	3	48	55.29
3/19/2027	2027	3	50	55.23
3/19/2027	2027	3	52	55.21
3/19/2027	2027	3	56	55.25
3/19/2027	2027	3	60	55.35
3/19/2027	2027	3	64	55.51
3/19/2027	2027	3	68	55.69
3/19/2027	2027	3	72	55.88
3/19/2027	2027	3	76	56.08
3/19/2027	2027	3	80	56.28
6/18/2027	2027	6	6.4	80.83
6/18/2027	2027	6	7.2	79.24
6/18/2027	2027	6	8	77.72
6/18/2027	2027	6	10	74.31
6/18/2027	2027	6	12	71.44
6/18/2027	2027	6	13	70.45
6/18/2027	2027	6	14	69.04
6/18/2027	2027	6	15	68.16
6/18/2027	2027	6	16	67.03
6/18/2027	2027	6	17	66.23
6/18/2027	2027	6	18	65.35
6/18/2027	2027	6	19	64.61
6/18/2027	2027	6	20	63.94
6/18/2027	2027	6	22	62.68
6/18/2027	2027	6	24	61.76
6/18/2027	2027	6	26	60.82
6/18/2027	2027	6	28	60.26
6/18/2027	2027	6	30	59.56
6/18/2027	2027	6	32	59.26
6/18/2027	2027	6	34	58.78
6/18/2027	2027	6	36	58.64
6/18/2027	2027	6	38	58.4
6/18/2027	2027	6	40	58.38
6/18/2027	2027	6	42	58.32

6/18/2027	2027	6	44	58.36
6/18/2027	2027	6	46	58.43
6/18/2027	2027	6	48	58.51
6/18/2027	2027	6	50	58.67
6/18/2027	2027	6	52	58.76
6/18/2027	2027	6	56	58.92
6/18/2027	2027	6	60	59.43
6/18/2027	2027	6	68	60.18
6/18/2027	2027	6	76	60.93
6/18/2027	2027	6	84	61.63
6/18/2027	2027	6	92	62.25
6/18/2027	2027	6	100	62.79
6/18/2027	2027	6	120	63.79
6/18/2027	2027	6	140	64.3
6/18/2027	2027	6	160	64.44
6/18/2027	2027	6	180	64.44
12/17/2027	2027	12	5.6	93.83
12/17/2027	2027	12	6.4	90.15
12/17/2027	2027	12	7.2	87.53
12/17/2027	2027	12	8	85.15
12/17/2027	2027	12	10	80.06
12/17/2027	2027	12	12	75.97
12/17/2027	2027	12	14	72.64
12/17/2027	2027	12	16	69.9
12/17/2027	2027	12	18	67.63
12/17/2027	2027	12	20	65.74
12/17/2027	2027	12	24	62.83
12/17/2027	2027	12	28	60.8
12/17/2027	2027	12	32	59.4
12/17/2027	2027	12	36	58.48
12/17/2027	2027	12	40	57.9
12/17/2027	2027	12	44	57.55
12/17/2027	2027	12	48	57.38
12/17/2027	2027	12	50	57.34
12/17/2027	2027	12	52	57.32
12/17/2027	2027	12	60	57.44
12/17/2027	2027	12	68	57.73
12/17/2027	2027	12	76	58.12
12/17/2027	2027	12	84	58.53
12/17/2027	2027	12	92	58.95
12/17/2027	2027	12	100	59.36
12/17/2027	2027	12	120	60.28
12/17/2027	2027	12	140	61

12/17/2027	2027	12	160	61.54
12/17/2027	2027	12	180	61.9
12/17/2027	2027	12	200	62.11
12/17/2027	2027	12	240	62.2
6/16/2028	2028	6	5.6	88.72
6/16/2028	2028	6	6.4	85.71
6/16/2028	2028	6	7.2	83.38
6/16/2028	2028	6	8	80.93
6/16/2028	2028	6	10	76.57
6/16/2028	2028	6	12	73.13
6/16/2028	2028	6	14	70.37
6/16/2028	2028	6	16	68.11
6/16/2028	2028	6	18	66.24
6/16/2028	2028	6	20	64.68
6/16/2028	2028	6	24	62.28
6/16/2028	2028	6	28	60.58
6/16/2028	2028	6	32	59.39
6/16/2028	2028	6	36	58.58
6/16/2028	2028	6	40	58.03
6/16/2028	2028	6	44	57.68
6/16/2028	2028	6	48	57.47
6/16/2028	2028	6	52	57.36
6/16/2028	2028	6	60	57.34
6/16/2028	2028	6	68	57.48
6/16/2028	2028	6	76	57.72
6/16/2028	2028	6	84	58.01
6/16/2028	2028	6	92	58.32
6/16/2028	2028	6	100	58.64
6/16/2028	2028	6	120	59.4
6/16/2028	2028	6	140	60.07
12/15/2028	2028	12	7.2	80.63
12/15/2028	2028	12	8	78.03
12/15/2028	2028	12	10	74.22
12/15/2028	2028	12	12	71.24
12/15/2028	2028	12	14	68.86
12/15/2028	2028	12	16	66.92
12/15/2028	2028	12	18	65.32
12/15/2028	2028	12	20	63.98
12/15/2028	2028	12	24	61.91
12/15/2028	2028	12	28	60.44
12/15/2028	2028	12	32	59.39
12/15/2028	2028	12	36	58.65
12/15/2028	2028	12	40	58.14

12/15/2028	2028	12	44	57.79
12/15/2028	2028	12	48	57.56
12/15/2028	2028	12	52	57.42
12/15/2028	2028	12	60	57.32
12/15/2028	2028	12	68	57.37
12/15/2028	2028	12	76	57.52
12/15/2028	2028	12	84	57.72
12/15/2028	2028	12	92	57.95
12/15/2028	2028	12	100	58.19
12/15/2028	2028	12	120	58.81
12/15/2028	2028	12	140	59.39
12/15/2028	2028	12	160	59.91
12/15/2028	2028	12	180	60.37
6/15/2029	2029	6	7.2	78.38
6/15/2029	2029	6	8	76.39
6/15/2029	2029	6	10	73
6/15/2029	2029	6	12	70.36
6/15/2029	2029	6	14	68.26
6/15/2029	2029	6	16	66.56
6/15/2029	2029	6	18	65.16
6/15/2029	2029	6	20	63.99
6/15/2029	2029	6	24	62.18
6/15/2029	2029	6	28	60.88
6/15/2029	2029	6	32	59.95
6/15/2029	2029	6	36	59.28
6/15/2029	2029	6	40	58.81
6/15/2029	2029	6	44	58.48
6/15/2029	2029	6	48	58.26
6/15/2029	2029	6	52	58.12
6/15/2029	2029	6	60	58.12
12/21/2029	2029	12	7.2	76.59
12/21/2029	2029	12	8	74.34
12/21/2029	2029	12	10	71.27
12/21/2029	2029	12	12	68.89
12/21/2029	2029	12	14	67
12/21/2029	2029	12	16	65.46
12/21/2029	2029	12	18	64.19
12/21/2029	2029	12	20	63.13
12/21/2029	2029	12	24	61.48
12/21/2029	2029	12	28	60.28
12/21/2029	2029	12	32	59.4
12/21/2029	2029	12	36	58.76
12/21/2029	2029	12	40	58.3

12/21/2029	2029	12	44	57.96
12/21/2029	2029	12	48	57.72
12/21/2029	2029	12	52	57.55
12/21/2029	2029	12	60	57.37
12/21/2029	2029	12	68	57.32
12/21/2029	2029	12	76	57.35
12/21/2029	2029	12	84	57.44
12/21/2029	2029	12	92	57.56
12/21/2029	2029	12	100	57.7
12/21/2029	2029	12	120	58.11
12/21/2029	2029	12	140	58.52
12/21/2029	2029	12	160	58.93
12/20/2030	2030	12	7.2	74.18
12/20/2030	2030	12	8	72.16
12/20/2030	2030	12	10	69.55
12/20/2030	2030	12	12	67.54
12/20/2030	2030	12	14	65.94
12/20/2030	2030	12	16	64.64
12/20/2030	2030	12	18	63.56
12/20/2030	2030	12	20	62.66
12/20/2030	2030	12	24	61.24
12/20/2030	2030	12	28	60.21
12/20/2030	2030	12	32	59.44
12/20/2030	2030	12	36	58.86
12/20/2030	2030	12	40	58.43
12/20/2030	2030	12	44	58.11
12/20/2030	2030	12	48	57.86
12/20/2030	2030	12	52	57.68
12/20/2030	2030	12	60	57.45
12/20/2030	2030	12	68	57.35
12/20/2030	2030	12	76	57.32
12/20/2030	2030	12	84	57.34
12/20/2030	2030	12	92	57.4
12/20/2030	2030	12	100	57.48
12/20/2030	2030	12	120	57.75

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
1.00	18.06.2027
1.00	15.06.2028
1.00	15.06.2029
1.00	15.06.2030

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