

## Corporate Action Information

**Issue Date:** 03 December 2021  
**Effective Date:** To be announced  
**Contact:** Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Takeover
<b>Company</b>	<b>Alstria Office REIT AG</b>
<b>ISIN</b>	<b>DE000A0LD2U1</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	AOX
Futures contracts on stocks	AOXF
Equity Total Return Future	
Stock Tracking Future	
Futures contracts on dividends of stocks	

On 04 November 2021, Brookfield Asset Management has announced the intention to launch a voluntary public takeover of Alstria Office REIT AG at a price of EUR 19.50 per share.

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

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

## Procedure

### Fair Value Method

The Eurex-listed options contracts and the single stock futures contracts related to Alstria Office REIT 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 and number 1.6.7 (7) for single stock futures contracts are met. If these conditions are not met, trading in derivatives contracts on Alstria Office REIT 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 (21 October 2021 to 03 November 2021). The same volatility will be used for Call and Put. The implied volatilities for series the expiry of which is after December 2021 are shown in the following table:

Expiration Year	Expiration Month	Strike Price	Impl. Vola.
2022	January	1400	27,27
2022	January	1450	25,24
2022	January	1500	23,44
2022	January	1550	22,16
2022	January	1600	21,26
2022	January	1650	20,80
2022	January	1700	20,81
2022	January	1750	21,38
2022	January	1800	22,33
2022	January	1850	23,70
2022	January	1900	23,70
2022	January	1950	23,70
2022	January	2000	23,70
2022	January	2050	23,70
2022	January	2100	23,70
2022	January	2150	23,70
2022	January	2200	23,70
2022	January	2250	23,70
2022	January	2300	23,70
2022	February	1750	21,00
2022	February	1800	21,80
2022	February	1850	23,02
2022	February	1900	23,55
2022	February	1950	24,26
2022	February	2000	25,00
2022	February	2050	25,76

2022	February	2100	26,56
2022	February	2150	27,37
2022	February	2200	28,18
2022	February	2250	28,94
2022	February	2300	29,71
2022	March	1000	53,76
2022	March	1100	44,85
2022	March	1200	36,87
2022	March	1300	30,77
2022	March	1400	25,73
2022	March	1500	22,49
2022	March	1600	20,38
2022	March	1700	20,03
2022	March	1800	21,26
2022	March	1900	23,40
2022	March	2000	26,22
2022	March	2200	32,65
2022	March	2400	38,77
2022	March	2600	38,77
2022	March	2800	38,77
2022	June	560	65,51
2022	June	640	60,71
2022	June	720	55,30
2022	June	800	50,49
2022	June	1000	37,87
2022	June	1200	28,84
2022	June	1300	25,29
2022	June	1400	22,58
2022	June	1500	20,53
2022	June	1600	19,04
2022	June	1700	18,68
2022	June	1800	19,23
2022	June	1900	20,38
2022	June	2000	21,94
2022	June	2200	25,72
2022	June	2400	30,19
2022	June	2600	30,19
2022	June	2800	30,19
2022	September	1200	27,09
2022	September	1300	24,32
2022	September	1400	22,07
2022	September	1500	20,37
2022	September	1600	19,09
2022	September	1700	18,63
2022	September	1800	18,89
2022	September	1900	19,60
2022	September	2000	20,73
2022	September	2200	20,73
2022	September	2400	20,73
2022	September	2600	20,73

2022	September	2800	20,73
2022	December	640	51,29
2022	December	720	45,79
2022	December	800	41,21
2022	December	1000	32,51
2022	December	1200	25,92
2022	December	1399 (1)	21,62
2022	December	1400	21,62
2022	December	1600	19,09
2022	December	1800	18,66
2022	December	2000	20,05
2022	December	2400	24,78
2022	December	2800	30,39
2022	December	3200	34,95
2022	December	3600	34,95

## 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
0.64	19-05-2022

Generally, no more new series in options and futures contracts related to Alstria Office REIT 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.