

Corporate Action Information

Issue Date: 4 July 2022
Effective Date: To be announced
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Corporate Action	Takeover
Company	Flughafen Wien AG
ISIN	AT00000VIE62
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	FLU
Futures contracts on stocks	FLUF
Equity Total Return Future	-
Stock Tracking Future	-
Futures contracts on dividends of stocks	-

On 13th June 2022, the company Flughafen Wien AG announced that the company Airports Group Europe S.a.r.l. is to launch a mandatory takeover offer to the shareholders of Flughafen Wien AG at an offer price of EUR 33.00 per share.

More information about this is available on the company`s website under www.viennaairport.com.

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

Procedure

Fair Value Method

The affected options and futures contracts on Flughafen Wien 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, numbers 1.6.7 (7) and 2.6.10.1 (7) are met. If these conditions are not met, trading in the affected options and futures 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 on the basis of the average implied volatility of the daily settlement prices on the ten exchange days preceding the announcement of the offer (30 May 2022 to 10 June 2022). The same volatility will be used for Call and Put.

Expiration Year	Expiration Month	Strike Price	Implied Volatility
2022	August	22	36.36
2022	August	23	34.78
2022	August	24	33.22
2022	August	25	31.91
2022	August	26	30.79
2022	August	27	29.94
2022	August	28	29.47
2022	August	29	29.31
2022	August	30	29.43
2022	September	18	42.03
2022	September	19	40.08
2022	September	20	38.43
2022	September	22	35.18
2022	September	24	32.77
2022	September	26	30.73
2022	September	28	29.56
2022	September	30	29.47
2022	September	32	29.80
2022	September	34	30.42
2022	September	36	31.24
2022	December	16	41.27
2022	December	18	38.55
2022	December	19	37.05
2022	December	20	35.97
2022	December	22	33.62
2022	December	24	32.04
2022	December	26	30.69
2022	December	28	29.85
2022	December	30	29.54
2022	December	32	29.50
2022	December	34	29.83
2022	December	36	30.39

2022	December	38	30.97
2022	December	40	31.64
2023	December	14	38.99
2023	December	16	37.19
2023	December	18	35.65
2023	December	20	34.38
2023	December	24	31.98
2023	December	28	30.94
2023	December	32	30.54
2023	December	36	30.69
2023	December	40	31.23
2023	December	44	32.05

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
0.80	07 May 2023

Generally and effective immediately, no more new series in options and futures contracts related to the shares of Flughafen Wien AG will be introduced. Series with no open interest will be deleted.

An update will be provided whenever changes or new information in the course of the transaction render this necessary.