

## Corporate Action Information 001

**Issue Date:** 31 March 2023  
**Effective Date:** To be announced  
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Corporate Action	Delisting
<b>Company</b>	<b>LEONI AG</b>
<b>ISIN</b>	<b>DE0005408884</b>
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, sections 1.6.9, 1.13.10, 1.26.9.2 (3), 1.27.10, 2.6.15
Options contracts on stocks	LEO
Futures contracts on stocks	LEOF
Equity Total Return Future	-
Stock Tracking Future	-
Futures contracts on dividends of stocks	-

On 29 March 2023 the company LEONI AG announced its advanced negotiations with its financing parties and a strategic investor on a financial restructuring concept that includes a simplified capital reduction to EUR 0 followed by capital increase. Furthermore it was announced, that LEONI AG-shares on the Frankfurt Stock Exchange shall be delisted.

More information about this transaction is available on the companies` websites.

With the delisting of Leoni AG-shares on the Frankfurt Stock Exchange trading in derivative contracts on Leoni AG shares will also be terminated and open positions will be settled via the fair-value method based on the closing price of Leoni AG-shares on the last trading day. The following information describes the potential effects this transaction will have on the above-mentioned contracts.

## Procedure

### Fair Value Method

The Eurex-listed options and futures contracts related to Leoni AG-shares 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 1.6.9, 1.13.10, 1.26.9.2 (3), 1.27.10 and 2.6.15, are met. If these conditions are not met, trading in options contracts on LEONI AG would continue without any changes. Trading in single stock futures (LEOF) has been discontinued due to no open interest.

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 (15 March 2023 to 28 March 2023). The same volatility will be used for Call and Put.

Expiration Year	Expiration Month	Strike Price	Implied Volatility
2023	June	0.01	223.89
2023	June	4.8	66.40
2023	June	5.6	74.26
2023	June	7.6	87.29
2023	June	8	86.50
2023	September	2.8	50.88
2023	September	4	55.41
2023	September	5.2	66.15
2023	September	5.6	67.57
2023	September	8	70.13
2023	December	3.2	43.38
2023	December	4	47.51
2023	December	4.8	53.80
2023	December	6	60.95
2023	December	6.4	62.15
2023	December	8	64.07
2023	December	10	66.60
2023	December	14	77.27
2024	December	3.2	42.93
2024	December	6.4	53.33
2024	December	12	64.25
2024	December	14	65.94
2025	December	14	60.53

### **Interest Rate and Dividend**

As reference price the last trade price or, as applicable, the closing price of LEONI AG shares at the reference market (Xetra) will be used. For the fair value calculation implied interest rates as of the settlement date will be used. 0 dividend is applied for the calculation of the implied volatility. The same dividend data are used for the determination of the fair values.

Generally and effective immediately, no more new series in the Eurex options on shares of LEONI 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.