

Corporate Action Information

Issue Date: 04 July 2023
Effective Date: 04 July 2023
Contact: Derivatives Trading Operations, Tel. +49-69-211-1 12 10

| Corporate Action | Delisting |
|--|--|
| Company | Aurelius Equity Opportunities SE & Co. KGaA |
| ISIN | DE000A0JK2A8 |
| 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 | AUR |
| Futures contracts on stocks | AURF |
| Equity Total Return Future | |
| Stock Tracking Future | |
| Futures contracts on dividends of stocks | |

In a notice dated 30 June 2023, the Frankfurt Stock Exchange has announced the delisting of Aurelius Equity Opportunities SE & Co. KGaA shares, effective 03 July 2023. Accordingly, trading in Eurex-listed derivatives contracts on Aurelius Equity Opportunities SE & Co. KGaA shares have been terminated, effective 03 July 2023. Open positions will be settled against prices determined via the fair value procedure. For the fair value calculation applicable to the respective options and futures contracts, the Xetra closing auction price Aurelius Equity Opportunities SE & Co. KGaA shares on 30 June 2023 of EUR 17.85 serves as a reference price. The implied volatilities will be determined based on the settlement prices from 16.06.2023 until 29.06.2023. The following dividends were used for the calculation of the implied dividends:

| Dividend in Euro | Ex-Day |
|------------------|------------|
| 0.98 | 14.12.2023 |
| 0.8651 | 21.06.2024 |

All members with open positions will receive an information with an overview of their open positions. The settlement balances will be booked on 04 July 2023 with value date 05 July 2023. The positions will be booked out on 05 July 2023 with effective date 06 July 2023.

Futures Contracts

There are no open positions in AURF

Implied Settlement Prices for Options Contracts with Open Interest

Closing Auction Price Xetra from 30.06.2023: EUR 17.85

| Contract | Settlement |
|-------------------|------------|
| AUR JUL23 15.00 P | 0.02 |
| AUR JUL23 16.20 P | 0.06 |
| AUR JUL23 17.00 P | 0.15 |
| AUR JUL23 17.50 C | 0.67 |
| AUR JUL23 19.00 P | 1.25 |
| AUR JUL23 19.50 C | 0.08 |
| AUR AUG23 16.50 P | 0.33 |
| AUR AUG23 18.50 C | 0.59 |
| AUR SEP23 12.00 P | 0.08 |
| AUR SEP23 14.00 P | 0.15 |
| AUR SEP23 15.00 P | 0.24 |
| AUR SEP23 15.50 P | 0.30 |
| AUR SEP23 17.00 C | 1.60 |
| AUR SEP23 18.00 C | 1.02 |
| AUR SEP23 18.00 P | 1.05 |
| AUR SEP23 20.00 P | 2.41 |
| AUR SEP23 24.00 C | 0.06 |
| AUR SEP23 26.00 P | 8.15 |
| AUR DEC23 8.00 P | 0.10 |
| AUR DEC23 10.00 P | 0.17 |
| AUR DEC23 11.00 P | 0.22 |
| AUR DEC23 12.00 P | 0.28 |
| AUR DEC23 13.00 P | 0.38 |
| AUR DEC23 15.00 C | 3.55 |
| AUR DEC23 15.00 P | 0.73 |
| AUR DEC23 16.00 P | 1.01 |
| AUR DEC23 18.00 P | 1.92 |

| | |
|-------------------|-------|
| AUR DEC23 19.00 C | 1.08 |
| AUR DEC23 20.00 C | 0.76 |
| AUR DEC23 20.00 P | 3.31 |
| AUR DEC23 22.00 P | 5.02 |
| AUR DEC23 24.00 P | 6.85 |
| AUR DEC23 28.00 C | 0.10 |
| AUR DEC23 28.00 P | 10.71 |
| AUR DEC23 30.00 C | 0.09 |
| AUR MAR24 15.00 P | 1.07 |
| AUR MAR24 22.00 P | 5.21 |
| AUR MAR24 26.00 P | 8.82 |
| AUR JUN24 18.00 P | 3.15 |
| AUR JUN24 20.00 C | 1.49 |
| AUR DEC24 24.00 C | 1.00 |
| | |