

## Corporate Action Information

**Issue Date:** 7 September 2023  
**Effective Date:** To be announced  
**Contact:** Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Takeover
<b>Company</b>	<b>SUSE SA</b>
<b>ISIN</b>	<b>LU2333210958</b>
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	SUS
Futures contracts on stocks	SUSF
Equity Total Return Future	-
Stock Tracking Future	-
Futures contracts on dividends of stocks	-

On 17 August 2023 the company EQT announced its proposal to acquire SUSE SA via a voluntary public takeover offer to the shareholders of SUSE SA at a price of EUR 16.00 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 SUSE SA 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 and number 2.6.10.1 (7) for options contracts, are met. If these conditions are not met, trading in SUSE SA 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 (4 August 2023 to 17 August 2023). The same volatility will be used for Call and Put.

Expiration Year	Expiration Month	Strike Price	Implied Volatility
2023	12	3,6	99,66
2023	12	3,8	100,43
2023	12	4	99,88
2023	12	4,4	99,68
2023	12	4,8	98,11
2023	12	5,2	95,49
2023	12	5,6	92,76
2023	12	6	88,69
2023	12	6,4	84,97
2023	12	6,8	81,47
2023	12	7,2	77,76
2023	12	7,6	74,11
2023	12	8	71,06
2023	12	9	64,33
2023	12	10	59,62
2023	12	11	57,15
2023	12	12	56,87

2023	12	13	57,70
2023	12	14	59,43
2023	12	15	61,44

## **Option and Single Stock Future**

### **Interest Rate and Dividend**

For calculation of the fair value implied interest rates will be used. There is no dividend data that will be applied for the calculation of the implied volatility and determination of the fair values.

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