

## Corporate Action Information

**Issue Date:** 11 October 2023  
**Effective Date:** t.b.a  
**Contact:** Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Takeover
<b>Company</b>	<b>Vitesco Technologies AG</b>
<b>ISIN</b>	<b>DE000VTSC017</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	VTC
Futures contracts on stocks	VTCF
Equity Total Return Future	
Stock Tracking Future	
Futures contracts on dividends of stocks	

On 9 October 2023 the company Schaeffler AG announced its proposal to acquire Vitesco Technologies AG via a takeover offer to the shareholders of Vitesco Technologies AG at a price of EUR 91.00 per share.

More information about this transaction is available on the companies` website [www.schaeffler.com](http://www.schaeffler.com).

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

## Procedure

### Fair Value Method

The Eurex options, and the Eurex Single Stock Futures contract of shares on Vitesco Technologies 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 1.6.7 (7) for Single Stock Futures contracts and 2.6.10.1 (7) for options contracts, are met. If these conditions are not met, trading in Vitesco Technologies AG 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 (25 September 2023 to 6 October 2023). The same volatility will be used for Call and Put.

Expiration year	Expiration month	Strike Price	Implied volatility
2023	11	48,00	71,36
2023	11	49,00	70,25
2023	11	50,00	68,67
2023	11	51,00	67,01
2023	11	52,00	65,38
2023	11	54,00	62,09
2023	11	56,00	58,67
2023	11	58,00	54,85
2023	11	60,00	51,33
2023	11	62,00	48,01
2023	11	64,00	44,63
2023	11	66,00	41,77
2023	11	68,00	38,92
2023	11	70,00	36,60
2023	11	72,00	34,57
2023	11	74,00	32,83
2023	11	76,00	31,47
2023	11	78,00	30,43
2023	11	80,00	29,53
2023	11	82,00	28,81
2023	11	84,00	28,27
2023	11	86,00	26,57
2023	11	88,00	27,65
2023	11	90,00	26,77
2023	11	92,00	27,29
2023	11	94,00	26,84
2023	12	24,00	77,96

2023	12	26,00	77,50
2023	12	28,00	77,20
2023	12	30,00	75,34
2023	12	32,00	74,60
2023	12	34,00	74,58
2023	12	36,00	74,34
2023	12	38,00	74,17
2023	12	40,00	73,55
2023	12	42,00	72,02
2023	12	44,00	70,02
2023	12	46,00	67,47
2023	12	48,00	64,60
2023	12	49,00	62,50
2023	12	50,00	61,66
2023	12	51,00	60,17
2023	12	52,00	58,61
2023	12	54,00	55,51
2023	12	56,00	52,44
2023	12	58,00	49,55
2023	12	60,00	46,79
2023	12	62,00	44,11
2023	12	64,00	41,69
2023	12	66,00	39,46
2023	12	68,00	37,42
2023	12	70,00	35,68
2023	12	72,00	34,09
2023	12	74,00	32,77
2023	12	76,00	31,73
2023	12	78,00	30,77
2023	12	80,00	30,04
2023	12	82,00	29,39
2023	12	84,00	28,82
2023	12	86,00	28,43
2023	12	88,00	28,03
2023	12	90,00	27,02
2023	12	92,00	26,00
2023	12	94,00	24,60
2023	12	96,00	24,34
2023	12	100,00	26,21
2023	12	110,00	27,97
2023	12	120,00	29,80
2024	3	28,00	66,34
2024	3	30,00	65,63
2024	3	32,00	64,72
2024	3	34,00	63,23
2024	3	36,00	61,57
2024	3	38,00	59,90
2024	3	40,00	57,97
2024	3	42,00	56,01
2024	3	44,00	54,11

2024	3	46,00	52,30
2024	3	48,00	50,36
2024	3	50,00	48,54
2024	3	52,00	46,85
2024	3	56,00	43,55
2024	3	60,00	40,68
2024	3	64,00	38,11
2024	3	68,00	35,93
2024	3	72,00	34,13
2024	3	76,00	32,67
2024	3	80,00	31,55
2024	3	84,00	30,68
2024	3	88,00	30,04
2024	3	92,00	29,53
2024	3	96,00	29,19
2024	3	100,00	28,60
2024	3	110,00	28,43
2024	3	120,00	29,99
2024	3	130,00	30,50
2024	6	16,00	66,11
2024	6	18,00	65,94
2024	6	20,00	65,21
2024	6	24,00	64,39
2024	6	28,00	62,30
2024	6	32,00	59,90
2024	6	34,00	58,28
2024	6	36,00	56,85
2024	6	38,00	55,47
2024	6	40,00	53,92
2024	6	42,00	52,31
2024	6	44,00	50,93
2024	6	46,00	49,58
2024	6	48,00	48,13
2024	6	50,00	46,67
2024	6	52,00	45,39
2024	6	56,00	42,89
2024	6	60,00	40,49
2024	6	64,00	38,26
2024	6	68,00	36,27
2024	6	72,00	34,31
2024	6	76,00	32,62
2024	6	80,00	31,16
2024	6	84,00	30,09
2024	6	88,00	29,45
2024	6	92,00	29,12
2024	6	96,00	28,91
2024	6	100,00	29,01
2024	6	110,00	27,32
2024	6	120,00	29,41
2024	6	130,00	30,01

2024	6	140,00	32,20
2024	6	160,00	33,00
2024	9	34,00	54,85
2024	9	36,00	52,01
2024	9	38,00	50,68
2024	9	40,00	49,34
2024	9	42,00	48,31
2024	9	44,00	47,23
2024	9	46,00	46,00
2024	9	48,00	44,79
2024	9	50,00	43,81
2024	9	52,00	42,86
2024	9	56,00	40,69
2024	9	60,00	38,97
2024	9	64,00	37,05
2024	9	68,00	35,51
2024	9	72,00	33,85
2024	9	76,00	32,44
2024	9	80,00	31,04
2024	9	84,00	29,97
2024	9	88,00	29,28
2024	9	92,00	28,71
2024	9	96,00	28,42
2024	9	100,00	28,32
2024	9	110,00	28,60
2024	9	120,00	30,13
2024	9	130,00	30,44
2024	12	14,00	58,21
2024	12	16,00	57,46
2024	12	18,00	57,03
2024	12	20,00	56,00
2024	12	24,00	54,16
2024	12	28,00	52,39
2024	12	32,00	50,09
2024	12	36,00	48,22
2024	12	40,00	46,18
2024	12	44,00	44,37
2024	12	48,00	42,51
2024	12	52,00	40,87
2024	12	60,00	37,71
2024	12	68,00	34,82
2024	12	76,00	32,19
2024	12	84,00	30,00
2024	12	92,00	28,63
2024	12	100,00	27,89
2024	12	120,00	27,93
2024	12	140,00	29,97
2024	12	160,00	30,44
2024	12	180,00	30,98

## **Option and Single Stock Future**

### **Interest Rate and Dividend**

For calculation of the fair value implied interest rates will be used. No dividend data are applied for the calculation of the implied volatility.

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

### **CONB (Conti-Vitesco Basket-Option)**

Please be aware, that the Takeover Offer has no impact on existing positions of the Conti-Vitesco-Basket Option. Vitesco shares will therefore remain a component of the Basket together with Conti-shares.