

Corporate Action Information

Issue Date: 17 August 2021
Effective Date: To be announced
Contact: Derivatives Trading Operations, Tel. +49-69-211-1 12 10

| Corporate Action | Takeover |
|--|--|
| Company | Hella GmbH & Co KGAA |
| ISIN | DE000A13SX22 |
| Rules&Regulations | Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, sections 1.6.7 (7), 1.13.8. (7), 1.26.11 (6), 2.6.10.1 (7) |
| Options contracts on stocks | HLE |
| Futures contracts on stocks | HLEF |
| Equity Total Return Future | |
| Stock Tracking Future | |
| Futures contracts on dividends of stocks | |

On 14 August 2021, Hella GmbH & Co KGAA and Faurecia SE announced that Faurecia SE intends to launch a voluntary public takeover offer to the shareholders of Hella GmbH & Co KGAA at a price of EUR 60.00 in addition to the planned dividend of EUR 0.96 per share.

More information about this transaction is available on the company's website www.faurecia.com

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

Procedure

Fair Value Method

The Eurex-listed options contracts, the single stock futures contracts, the dividend futures contracts and the equity total return futures contracts related to Hella GmbH & Co KGAA 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 2.6.10.1 (7) for options contracts, number 1.6.7 (7) for single stock futures contracts, number 1.13.8. (7) for futures contracts on the dividends of shares, number 1.26.11 (6) for equity total return futures contracts, are met. If these conditions are not met, trading in derivatives contracts on Hella GmbH & Co KGAA will continue without any changes. 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 of the ten exchange days preceding the announcement of the offer (02 August 2021 to 13 August 2021). The same volatility will be used for Call and Put. The implied volatilities for series the expiry of which is after August 2021 are shown in the following table:

| Expiration Year | Expiration month | Strike Price | impl. Vola |
|-----------------|------------------|--------------|------------|
| 2021 | September | 3000 | 51,71 |
| 2021 | September | 3800 | 51,71 |
| 2021 | September | 4000 | 51,71 |
| 2021 | September | 4200 | 49,38 |
| 2021 | September | 4400 | 46,23 |
| 2021 | September | 4600 | 43,46 |
| 2021 | September | 4800 | 40,39 |
| 2021 | September | 5000 | 37,79 |
| 2021 | September | 5100 | 36,48 |
| 2021 | September | 5200 | 35,28 |
| 2021 | September | 5400 | 33,52 |
| 2021 | September | 5600 | 31,99 |
| 2021 | September | 5800 | 30,95 |
| 2021 | September | 6000 | 30,32 |
| 2021 | September | 6200 | 29,99 |
| 2021 | September | 6400 | 30,04 |
| 2021 | September | 6600 | 30,51 |
| 2021 | September | 6800 | 31,12 |
| 2021 | September | 7000 | 32,07 |
| 2021 | September | 7200 | 33,03 |
| 2021 | September | 7400 | 34,13 |

| | | | |
|------|-----------|------|-------|
| 2021 | September | 7600 | 35,22 |
| 2021 | October | 5000 | 36,10 |
| 2021 | October | 5100 | 35,24 |
| 2021 | October | 5200 | 34,37 |
| 2021 | October | 5400 | 33,10 |
| 2021 | October | 5600 | 32,00 |
| 2021 | October | 5800 | 31,27 |
| 2021 | October | 6000 | 30,77 |
| 2021 | October | 6200 | 30,55 |
| 2021 | October | 6400 | 30,46 |
| 2021 | October | 6600 | 30,61 |
| 2021 | October | 6800 | 30,96 |
| 2021 | October | 7000 | 32,20 |
| 2021 | October | 7200 | 32,45 |
| 2021 | October | 7400 | 32,72 |
| 2021 | October | 7600 | 33,36 |
| 2021 | December | 1600 | 78,23 |
| 2021 | December | 1800 | 77,31 |
| 2021 | December | 2000 | 75,81 |
| 2021 | December | 2400 | 72,09 |
| 2021 | December | 2800 | 63,82 |
| 2021 | December | 3200 | 56,74 |
| 2021 | December | 3600 | 50,25 |
| 2021 | December | 3800 | 47,57 |
| 2021 | December | 4000 | 45,01 |
| 2021 | December | 4200 | 42,72 |
| 2021 | December | 4400 | 40,64 |
| 2021 | December | 4600 | 38,89 |
| 2021 | December | 4800 | 37,14 |
| 2021 | December | 5000 | 35,80 |
| 2021 | December | 5200 | 34,49 |
| 2021 | December | 5600 | 32,65 |
| 2021 | December | 6000 | 31,30 |
| 2021 | December | 6400 | 30,58 |
| 2021 | December | 6800 | 30,46 |
| 2021 | December | 7200 | 30,82 |
| 2021 | December | 7600 | 31,65 |
| 2021 | December | 8000 | 32,84 |
| 2021 | December | 8400 | 34,03 |
| 2022 | March | 3600 | 41,96 |
| 2022 | March | 3800 | 40,27 |
| 2022 | March | 4000 | 38,45 |
| 2022 | March | 4200 | 36,98 |
| 2022 | March | 4400 | 35,66 |
| 2022 | March | 4600 | 34,35 |
| 2022 | March | 4800 | 33,45 |
| 2022 | March | 5000 | 32,45 |
| 2022 | March | 5200 | 31,79 |
| 2022 | March | 5600 | 30,57 |
| 2022 | March | 6000 | 29,76 |

| | | | |
|------|----------|-------|-------|
| 2022 | March | 6400 | 29,44 |
| 2022 | March | 6800 | 29,35 |
| 2022 | March | 7200 | 29,48 |
| 2022 | March | 7600 | 29,87 |
| 2022 | March | 8000 | 29,87 |
| 2022 | March | 8400 | 29,87 |
| 2022 | June | 1400 | 64,21 |
| 2022 | June | 1600 | 61,80 |
| 2022 | June | 1800 | 59,70 |
| 2022 | June | 2000 | 55,64 |
| 2022 | June | 2400 | 52,69 |
| 2022 | June | 2800 | 47,06 |
| 2022 | June | 3200 | 42,56 |
| 2022 | June | 3600 | 39,07 |
| 2022 | June | 4000 | 36,29 |
| 2022 | June | 4400 | 34,03 |
| 2022 | June | 4600 | 33,33 |
| 2022 | June | 4800 | 32,39 |
| 2022 | June | 5000 | 31,91 |
| 2022 | June | 5200 | 31,26 |
| 2022 | June | 5600 | 30,60 |
| 2022 | June | 6000 | 30,23 |
| 2022 | June | 6400 | 30,07 |
| 2022 | June | 6800 | 30,05 |
| 2022 | June | 7200 | 30,29 |
| 2022 | June | 7600 | 30,64 |
| 2022 | June | 8000 | 31,12 |
| 2022 | June | 8400 | 31,61 |
| 2022 | June | 9200 | 32,72 |
| 2022 | December | 1400 | 49,59 |
| 2022 | December | 1600 | 48,02 |
| 2022 | December | 1800 | 46,86 |
| 2022 | December | 2000 | 45,51 |
| 2022 | December | 2400 | 43,65 |
| 2022 | December | 2800 | 41,99 |
| 2022 | December | 3200 | 38,90 |
| 2022 | December | 3600 | 36,86 |
| 2022 | December | 4000 | 35,04 |
| 2022 | December | 4400 | 33,62 |
| 2022 | December | 4800 | 32,73 |
| 2022 | December | 5200 | 32,11 |
| 2022 | December | 6000 | 31,28 |
| 2022 | December | 6800 | 31,14 |
| 2022 | December | 7600 | 31,41 |
| 2022 | December | 8400 | 32,05 |
| 2022 | December | 9200 | 32,89 |
| 2022 | December | 10000 | 32,89 |

Options and Stock Futures Contracts

Interest Rate and Dividend

For the fair values calculation 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 |
|-------------------------------|----------------|
| 0.45 | 01.10.2021 |
| 0.70 | 30.09.2022 |

Generally, no more new series in options and futures contracts related to Hella GmbH & Co KGAA 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.