

## Corporate Action Information

**Issue Date:** 20 March 2023  
**Effective Date:** To be announced  
**Contact:** Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Merger / Re-designation
Company	Credit Suisse Group AG
ISIN	CH0012138530
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	CSGN, CSGE, CSG1/2/4/5
Futures contracts on stocks	CSGK, CSGP
Equity Total Return Future	
Stock Tracking Future	
Futures contracts on dividends of stocks	C5SG

In a joint press release dated 19 March 2023, the companies Credit Suisse Group AG and UBS Group AG announced that they have entered into a merger agreement. Under the terms of the merger agreement Credit Suisse Group AG shareholders will receive 1 UBS Group AG share for every 22.48 Credit Suisse Group AG shares held.

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

### R-Factor Method / Redesignation

The Eurex options, the Eurex Single Stock Futures contract and the Eurex Futures contracts on the dividend of shares on Credit Suisse Group AG will be adjusted, 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, number 1.14.8 (7) for Futures contracts on dividends of shares and number 2.6.10.1 (7) for options contracts, are met. If the conditions are met and the transaction becomes effective, the following contract adjustments will be made:

- The Credit Suisse Group contracts shall be re-designated as contracts based on UBS Group AG shares
- On the basis of the exchange ratio of 1 UBS Group AG shares per 22.48 Credit Suisse Group AG shares the resulting R-Factor is  $R = 22.48$

## Options

### Adjustment of strike prices and contract sizes

- All existing strike prices will be multiplied by the R-factor. Strike prices will be rounded using mathematical rounding conventions to the number of decimal places according to their listing standard.
- The contracts size will be divided by the R-factor.
- The version number of the existing series will be increased by one. Immediately after close of trading on the last cum trading day, adjusted strike prices and contract sizes will be published on [www.eurex.com](http://www.eurex.com)
- No new series will be introduced.
- All existing orders and quotes will be deleted after close of trading on the last trading day before the adjustment.
- The adjustment also refers to existing positions in TES flexible options. The existing flex strikes will be rounded using mathematical rounding conventions, to four decimal places.
- No new maturities will be introduced for affected options contracts.

### Exercises

- Upon exercise of an adjusted series, cash settlement will be made for the fractional part of the new contract size.
- For exercise of adjusted series as of version 2, differences may occur in the delivery process. In report RPTTA711 (All Active/All Inactive Series), the parts of the contract size are listed for which cash settlement will take place in case of exercise of an adjusted series.

## Futures

### Adjustment of contract size and variation margin

- The adjustment uses the same R-factor as used for options
- To adjust the calculation of the variation margin of the following exchange trading day, settlement prices of the last cum trading day will be multiplied by the R-Factor.
- The new contract size will be calculated as follows:  $\text{Contract size new} = \text{contract size old} / R\text{-factor}$
- All outstanding orders and quotes will be deleted after close of trading on the last cum trading day.
- The adjustment also refers to existing positions in TES flexible futures.
- No new contract months will be introduced.
- As soon as no more contract months with open interest exists, trading in this contract will be discontinued.

We will keep you informed about the further procedure whenever changes or new information in the course of the transaction render this necessary.