EURONEXT

CORPORATE ACTION NOTICE

Amsterdam Market — No. CA211209DE1

Issue Date: 9 December 2021

Effective Date: 10 December 2021

Contracts:

Individual Equity Options	DMQ
Single Stock Futures	DM6, DM7
Single Stock Dividend Futures	DM8

Company: Daimler AG

ISIN: Daimler AG: DE0007100000

Daimler Truck Holding AG: DE000DTR0CK8

Corporate action: Spin-off

Reference: CA210802DE2 and CA211202DE

Adjustments: After the close of the business day of today, the following contract adjustments have been made:

- **Package Method**
- **Re-designation:** The contracts shall be re-designated as contracts based on a package of (1 Daimler AG share + 0.5 Daimler Truck Holding AG share) and will be referred to by Euronext as Daimler ex-event package contracts.
- **Lot Size:** No adjustment shall be made to the lot size.

Options:

- **Exercise Prices:** No adjustments shall be made to the exercise prices.
- **Physical delivery:** Delivery of 1 lot = 100 Daimler AG shares + 50 Daimler Truck Holding AG shares.

Single Stock Futures

- Given that there is no open interest in the contract DM6 and DM7 the contracts are hereby delisted.

Single Stock Dividend Futures

- **Settlement Price:** No adjustment shall be made to the Settlement Price.

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- The EDSP at the end of the lifetime of each maturity shall be calculated as follows:
  - **Daimler AG Dividend** = All dividends paid on Daimler AG shares that have their ex-dividend date during the reference period of the relevant maturity.
  - **Daimler Truck Holding AG Dividend** = All dividends paid on the new Daimler Truck Holding AG shares that have their ex-dividend date during the reference period of the relevant maturity.
  - **EDSP** = (1 x Daimler AG Dividend + 0.5 x Daimler Truck Holding AG Dividend)

Miscellaneous: As from the Effective Date, Euronext will create an index which may serve as an indication level for the underlying value of the Daimler ex-event package contracts. The index replicates the value of the underlying package as defined in this Corporate Action Notice:

- **Index ISIN code:** NL0015000IS4

The package underlying for the IEOs has been created with ISIN code ENXTPCKG1271. The package underlying for the SSDF has been created with ISIN code ENXTPCKG1289.

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