CORPORATE ACTION NOTICE

Amsterdam Market	No. CA210915DE2
Issue Date:	15 September 2021
Effective Date:	16 September 2021

Contracts:

Single Stock Futures	ON6
Single Stock Dividend Futures	ON8

Company: Continental AG

ISIN: Continental AG: DE0005439004

Vitesco Technologies Group AG: DE000VTSC017

Corporate action: Demerger

Reference: CA210330DE2 and CA210909DE

Details: Continental AG has announced the listing and distribution of its fully owned subsidiary Vitesco Technologies Group AG ("VT Group"). Continental shareholders are to automatically receive one share of VT Group for every five shares of Continental. An Annual General Meeting will be held on 29 April 2021 to resolve on this distribution.

Adjustments: After the close of the business today, the following contract adjustments will be made:

- **Package Method**
- **Re-designation:** The contracts shall be re-designated as contracts based on a package of (1 Continental AG share + 0.2 VT Group share) and will be referred to by Euronext as Continental ex-event package contracts.
- **Lot Size:** No adjustment shall be made to the lot size.
- No new maturities will be made available for trading in the ex-event package contracts.

Single Stock Futures

- Given that there is no open interest in the SSF contract, the contract is hereby delisted.

Single Stock Dividend Futures

- **Settlement Price:** No adjustment shall be made to the Settlement Price.
- The EDSP at the end of the lifetime of each maturity shall be calculated as follows:

- **Continental AG Dividend** = All dividends paid on Continental AG shares that have their ex-dividend date during the reference period of the relevant maturity.
- **VT Group Dividend** = All dividends paid on the new VT Group shares that have their ex-dividend date during the reference period of the relevant maturity.
- **EDSP** = (1 x Continental AG Dividend + 0.2 x VT Group AG Dividend)

- No trading fees for Broker client account for closing transactions, as of 16 September 2021 up to and including 17 December 2021.

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

- **Index ISIN code:** NL00150006M7

The package underlying has been created with ISIN code ENXTPCKG1248.

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the Euronext website. It requires the immediate attention of Members' staff involved with the trading and settlement of equity products on these markets. Members should ensure that clients are made aware of the arrangements detailed in this Notice.

For further information in relation to this Notice, Members should contact:

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	CorporateActionsTeam@euronext.com Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 67 02	Derivatives.ops.fr@lch.com