EURONEXT

CORPORATE ACTION NOTICE

Amsterdam Market — No. CA210802DE2

Issue Date: 2 August 2021

Effective Date: TBA

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: TBA

Corporate action: Spin-off

Reference: Press release of 30 July 2021

Details: Daimler AG has announced a spin-off of its Daimler Truck holding AG. Daimler shareholders are to automatically receive one share of Daimler Truck Holding AG for every two shares of Daimler AG. Subject to approval of the Extraordinary General Meeting on 1 October 2021.

Adjustments: After the close of the business day preceding the Effective Date, 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 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

- **Settlement Price:** No adjustment shall be made to the Settlement Price.
- **Physical delivery (DM7):** Delivery of 1 lot = 100 Daimler AG shares + 50 Daimler Truck holding AG.

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- The EDSP for the **DM6** at the end of the lifetime of each maturity shall be calculated as follows:
  - **Daimler AG Share Price** = Official closing price of Daimler AG shares on Xetra on the last trading date of the relevant maturity.
  - **Daimler Truck Holding AG Share Price** = Official closing price of Daimler Truck Holding AG shares on Xetra on the last trading date of the relevant maturity.
  - **EDSP** = (1 x Daimler AG Share Price + 0.5 x Daimler Truck Holding AG Share Price).

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:
  - **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:** TBA

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