

## Corporate Action Information 002

**Issue Date:** 07 September 2021  
**Effective Date:** 08 September 2021  
**Contact:** Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Delisting
<b>Company</b>	<b>MAN SE</b>
<b>ISIN</b>	<b>DE0005937007</b>
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section 2.6.15
Options contracts on stocks	MAN
Futures contracts on stocks	
Equity Total Return Future	
Stock Tracking Future	
Futures contracts on dividends of stocks	

In a media release dated 31 August 2021, Traton SE has announced the implementation of the squeeze-out of remaining MAN SE shareholders and the delisting of the shares of MAN SE. Pursuant to the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, number 2.6.15, trading in options contracts on MAN SE shares is to be discontinued. Existing positions in options contracts MAN are to be settled at the theoretical fair value.

This Corporate Action Information 002 provides the corrected final settlement prices for the open positions in MAN options contracts. In Corporate Action Information 001 it has been announced that the cash compensation per common share set by Traton SE (EUR 70.68 per share) would be used as the reference price for the calculation of the fair values. This price, however, is not applicable as a reference price. Instead, the last price of the MAN SE shares on the reference exchange on the last trading day is to be used. The last price is the Xetra opening auction price on 31 August 2021 which is EUR 74.00. Given other parameters as announced in in Corporate Action Information 001 the final settlement prices of the options contracts in question have been re-calculated using EUR 74,00 as reference price..

The re-calculated final settlement prices for the options contracts MAN are given in the table below.

Today, 07 September 2021, all participants with open positions will receive an additional information advising them on the correction balances with respect to the respective open positions. Also, the booking of the correction balances will take place today with value date 08 September 2021.

We hereby apologize for any inconvenience caused.

**Final Settlement Prices of Options Contracts MAN:**

Last traded price on XETRA on 31 August 2021 as reference price: 74.00 EUR

<b>Contract</b>	<b>Implied Volatilities</b>	<b>Settlement Price</b>
C MAN DEC21 68	16.10	6.49
C MAN DEC21 76	14.50	1.47
C MAN DEC22 84	19.64	2.61
C MAN DEC22 92	19.37	1.23
P MAN DEC21 52	27.61	0.03
P MAN DEC21 68	16.10	0.58
P MAN JUN22 48	23.01	0.15
P MAN JUN22 68	19.85	3.53
P MAN DEC22 48	23.04	0.48
P MAN DEC22 68	20.67	5.19
P MAN DEC22 76	20.14	9.55