

## Corporate Action Information 001

**Issue Date:** 09 September 2021  
**Effective Date:** 16 September 2021  
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Corporate Action	Spin-Off, Name Change
<b>Company</b>	<b>Continental AG</b>
<b>ISIN</b>	<b>DE0005439004</b>
Rules & Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section(s) 1.6.7 (8), 1.13.8 (9), 1.26.11 (7), 1.27.8 (8), 2.6.10.1 (8)
Options contracts on stocks	CON, CON1, CON2, CON4, CON5
Futures contracts on stocks	CONH
Equity Total Return Future	TCON
Stock Tracking Future	
Futures contracts on dividends of stocks	C2ON

The company Continental AG has announced to spin off Vitesco Technologies Group AG. Shareholders of Continental AG shall be entitled to receive one Vitesco-Technologies-Group-AG share for every 5 Continental-AG-shares held.

More information about this transaction is available on the company's website under [www.continental.com](http://www.continental.com) and under <https://ir.vitesco-technologies.com>.

The spin-off will result in an adjustment of the above-mentioned contracts.

## 1. Procedure

### Basket Method

- Effective date of the spin-off is 16 September 2021
- As of the effective day the current underlying will be replaced by a Basket consisting of one Continental-AG-share and 0.2 Vitesco-Technologies-Group-AG-shares
- ISIN of Continental AG shares: DE0005439004 (remains unchanged)
- ISIN of Vitesco Technologies Group AG shares: DE000VTSC017
- ISIN of the Continental-Vitesco-Basket: DE000A3CWZB7

## 2. Options

- As of the effective date, the ISIN (to a dummy ISIN), the product code and the name of the current options on Continental AG will change in Eurex Exchange's T7 as follows:

Product code old	Product code new	Product-ISIN old	Product-ISIN new	ISIN of Underlying Instrument old	ISIN of Underlying Instrument new
CON	CONB	DE0005439004	DE000A3CWZB7	DE0005439004	DE000A3CWZB7
CON1	COB1	DE000A2RN3T1	DE000A3CWZC5	DE0005439004	DE000A3CWZB7
CON2	COB2	DE000A2RN3U9	DE000A3CWZD3	DE0005439004	DE000A3CWZB7
CON4	COB4	DE000A2RN3V7	DE000A3CWZE1	DE0005439004	DE000A3CWZB7
CON5	COB5	DE000A2RN3W5	DE000A3CWZF8	DE0005439004	DE000A3CWZB7

- The option contract names will be adjusted accordingly (to: Continental-Vitesco-Basket).
- As of the effective date, a basket consisting of one Continental AG share and 0.2 Vitesco Technologies Group AG shares forms the underlying of the Continental-related options contracts.
- The value or closing price, respectively, of the underlying of the Continental-Vitesco-Basket options will be determined in the following way:

**(1.00 x price or closing price, respectively, of the Continental AG shares at Frankfurter Wertpapierbörse) plus (0.20 x price or closing price, respectively, of the Vitesco Technologies Group AG shares at Frankfurter Wertpapierbörse)**

- The strike prices and contract size remain unchanged
- Upon exercise of one basket options contract, 100 Continental-AG-shares and 20 Vitesco-Technologies-Group-AG-shares have to be delivered per contract against payment of the equivalent of strike price times contract size.
- All existing orders and quotes will be deleted after close of trading on the last cum-trading day.
- As of the effective date, no more new series will be introduced, series without open interest will be deleted.

- As soon as there are no more series with open positions trading will be put on “Halt” and finally discontinued.
- The adjustment also refers to existing positions in TES flexible options. As of the effective date no new positions can be opened via the TES Flex-functionality.
- After the demerger has taken place, a new option on Continental AG will be set up in Eurex Exchange`s T7 with standard contract size of 100 and a new product code. Details will be published in a separate Eurex circular.

**If there is no open interest on the last cum-trading day after close of trading in the original contract CON, CON1, CON2, CON4, CON5, no adjustments will be made and no successor contracts will be introduced.**

### 3. Futures

- For the shares-related futures contracts to be settled in cash, the adjustment will be made via the daily closing price. The daily closing price and the final settlement price will be determined in the same way as for the Continental-Vitesco-Basket option described above:

**(1.00 x price or closing price, respectively, of the Continental AG shares at Frankfurter Wertpapierbörse) plus (0.20 x price or closing price, respectively, of the Vitesco Technologies Group AG shares at Frankfurter Wertpapierbörse).**

- For the dividend futures contracts, the adjustment will be made via the daily settlement price which will consist of the dividends of one Continental AG share plus the dividends of 0.2 Vitesco Technologies Group AG share.
- All outstanding orders and quotes will be deleted after close of trading on the last cum-trading day.
- No new contract months will be introduced in the original contracts CONH, TCON and C2ON.
- The adjustment also refers to existing positions in TES flexible futures. As of the effective date no new positions can be opened via the TES Flex-functionality.
- As of the effective date, in Eurex Exchange`s T7 the ISINs of the underlying instruments will be changed into the new dummy ISINs and the contract names will be adjusted as follows:

Product code old/new	Product-ISIN new/old	ISIN of Underlying Instrument old	ISIN of Underlying Instrument new	Name old	Name new
CONH	DE000A1CRHQ7	DE0005439004	DE000A3CWZB7	Continental AG	Continental-Vitesco-Basket
TCON	DE000A2X1ZV6	DE0005439004	DE000A3CWZB7	Continental AG	Continental-Vitesco-Basket
C2ON	DE000A13RNT5	XC000A13RMM0	DE000A3CWZL6	Continental AG Dividend	Continental-Vitesco-Dividend- Basket

- A new single stock futures contract with standard contract size 100, a new total return futures contract with standard contract size 100 and a new futures contract on the dividends of shares with standard contract size 1000 will be introduced, with all contracts being related to Continental AG shares.
- The exact introduction date will be published via a Eurex circular.
- As soon as the new contract is available for trading and there are no more contract months with open interest in the original contract, trading in the original contract will be put on "HALT" and finally discontinued.
- Furthermore, no new contract months will be introduced in the original contract CONH, TCON and C2ON.

**If there is no open interest on the last cum-trading day after close of trading in the original contract CONH, TCON and C2ON, no adjustments will be made and no successor contracts will be introduced.**