

## Corporate Action Information 002

**Issue Date:** 02 December 2021  
**Effective Date:** 10 December 2021  
**Contact:** Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Demerger
<b>Company</b>	<b>Daimler AG</b>
<b>ISIN</b>	<b>DE0007100000</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	DAI, DAI1/2/4/5, DAIE
Futures contracts on stocks	DAIF, DAIP
Equity Total Return Future	TDAI
Stock Tracking Future	1DAI
Futures contracts on dividends of stocks	D2AI
<p>The company Daimler AG has announced the spin-off of Daimler Truck Holding AG. Shareholders of Daimler AG shall be entitled to receive one share of Daimler Truck Holding AG for two Daimler AG shares held.</p> <p>More information about this transaction is available on the company's website under <a href="http://www.daimler.com">www.daimler.com</a></p> <p>The Spinoff will result in an adjustment of the above-mentioned contracts.</p>	

## Procedure

### Basket Method

- Effective day for the spinoff is 10 December 2021
- As of the effective day the current underlying will be replaced by a Basket containing 1 share of Daimler AG and 0,5 share of Daimler Truck Holding AG
- ISIN of Daimler AG share: DE0007100000 (remains unchanged)
- ISIN of Daimler Truck Holding share: DE000DTR0CK8
- ISIN of Daimler-Daimler-Truck-Basket: DE000A3C7SE8

### Options

- As of the effective date, the ISIN, the product code and the name of the current Daimler options will change in Eurex Exchange`s systems as follows:

Product code old	Product code new	Product-ISIN old	Product-ISIN new	Underlying-ISIN old	Underlying-ISIN new	Name old	Name new
DAI	DAB	DE0007100000	DE000A3C7SE8	DE0007100000	DE000A3C7SE8	Daimler AG	Daimler -Daimler Truck Basket
DAI1	DAB1	DE000A1HUFU6	DE000A3C7SF5	DE0007100000	DE000A3C7SE8	Daimler AG	Daimler -Daimler Truck Basket
DAI2	DAB2	DE000A1HUFV4	DE000A3C7SG3	DE0007100000	DE000A3C7SE8	Daimler AG	Daimler -Daimler Truck Basket
DAI4	DAB4	DE000A1HUFW2	DE000A3C7SH1	DE0007100000	DE000A3C7SE8	Daimler AG	Daimler -Daimler Truck Basket
DAI5	DAB5	DE000A1HUFX0	DE000A3C7SJ7	DE0007100000	DE000A3C7SE8	Daimler AG	Daimler -Daimler Truck Basket
DAIE	DABE	DE000A1HUFM3	DE000A3C7SK5	DE0007100000	DE000A3C7SE8	Daimler AG	Daimler -Daimler Truck Basket

- As of the effective day the Daimler – Daimler Truck Basket -option reflects a basket containing 1 share of Daimler AG and 0,5 share of Daimler Truck Holding. The value or closing price, respectively, of the underlying of the Daimler – Daimler Truck basket option will be determined daily in the following way:

**(1.00 x price or closing price, respectively, of the Daimler share at Xetra exchange) plus (0,5 x price of closing price, respectively, of the Daimler Truck Holding share at Xetra exchange).**

- The strike prices and contract size remain unchanged
- Upon exercise of the basket option, for one contract (100 shares) a basket containing 100 Daimler shares and 50 Daimler Truck Holding shares have to be delivered against payment of the equivalent of contract size (100) x strike price.
- 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 DAI option will be set up in Eurex Exchange`s T7 with standard contract size 100. Details will be published in a separate Eurex circular.

## Futures

- For the contract to be settled in cash, the adjustment will be made via the daily closing price. For the daily closing price and the final settlement price, the closing price will be determined in the same way as described above the options:
  - **(1.00 x price or closing price, respectively, of the Daimler share at Xetra exchange) plus (0,5 x price of closing price, respectively, of the Daimler Truck Holding share at Xetra exchange).**
- 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 contract.
- 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 ISIN of the underlying instrument will be changed into the new dummy ISIN and the contract name 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
DAIF	DE000A0C38U4	DE0007100000	DE000A3C7SE8	Daimler AG	Daimler – Daimler Truck Basket
DAIP	DE000A2RPNS1	DE0007100000	DE000A3C7SE8	Daimler AG	Daimler – Daimler Truck Basket
D2AI	DE000A1EZJD0	XC000A1DKDA5	DE000A3C7SL3	Daimler AG Dividend	Daimler – Daimler Truck Dividend Basket
1DAI	DE000A2L0LP4	DE0007100000	DE000A3C7SE8	Daimler AG	Daimler – Daimler Truck Basket
TDAI	DE000A2X1Z07	DE0007100000	DE000A3C7SE8	Daimler AG	Daimler – Daimler Truck Basket

- A new single stock futures contract on Daimler AG share will be introduced with standard contract size 100. Furthermore, a new futures contract on dividends of Daimler AG share with standard contract size 1000 will be introduced.
- The exact introduction date will be published via a 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 this contract will be put on "HALT" and finally discontinued.
- Furthermore, no new contract months will be introduced in the original contracts.

**If there is no open interest on the last cum trading day after close of trading in the original contract, no adjustment will be made and no new contract will be introduced.**