

09 December 2021

Notice – Adjustment of Positions Equity Derivatives Section

To the attention of:	Members of Derivatives Sections
Priority:	Medium
Topic:	IDEM – ATTRIBUTION of DAIMLER TRUCK HOLDING ORDINARY SHARES: Impact on Single Stock Dividend Futures Contracts on DAIMLER (1DAI)

Foreword

On Friday 10 December 2021 the attribution of Daimler Truck Holding ordinary shares with impact on Single Stock Dividend Futures on DAIMLER (1DAI) ordinary shares. The number of shares (lot) underlying the single stock dividend futures contracts on DAIMLER shares will be substituted with a basket which includes DAIMLER TRUCK HOLDING ordinary shares and DAIMLER ordinary shares.

This operation will be managed in the manner indicated in the Borsa Italiana's Notice n° 40708 dated 6 December 2021, and section B.3.1.6. of the Euronext Clearing Rules.

1. Adjustment of positions

At close of today trading day, 9 December 2021, and after the night batch, open positions will be adjusted as indicated below.

- **Dividend Futures positions 1DAI**
- **Dividend Futures positions 1DAI1**

According to Borsa Italiana's Instructions, article IA.8.1.6. paragraph 6, the number of shares (lot) underlying of single stock dividend futures contract shall be adjusted.

The adjustment process will be applied by creating the following basket based on the existent contracts:

- a) For the series (**1DAI**) with lot **10.000 DAI shares**:

$$\text{LOT}_{\text{basket}}^1 = 10.000 \text{ DAI shares} + 5.000 \text{ DAIMLER TRUCK HOLDING shares}$$

- b) For the series (**1DAI1**) with **1.000 DAI shares**:

$$\text{LOT}_{\text{basket}} = 1.000 \text{ DAI shares} + 500 \text{ DAIMLER TRUCK HOLDING shares}$$

The operations connected with the adjustment that must be made to back Office system of Members which replicate margins of CC&G are described in detail below.

2) Classification of Positions with physical delivery

Futures positions will be identified in *Clearing reports* as indicated in the following table:

Up to the last cum trading day (included)			Starting from the first ex trading day (included)				
Description	Multiplier	Class Symbol	Description	Multiplier	Class Symbol	Class Group	Product Group
DAIMLER Stock Dividend Future XC000A1DKDA5	10000	1DAI	DAIMLER Stock Dividend Future Adjusted XC000A1DKDA5	(10.000 shares DAI + 5.000 shares Daimler Truck Holding)	1DAI1	1DAI	1DA
DAIMLER Stock Dividend Future Adjusted XC000A1DKDA5	1000	1DAI1	DAIMLER Stock Dividend Future Second Adjusted XC000A1DKDA5	(1000 shares DAI + 500 shares Daimler Truck Holding)	1DAI2	1DAI	1DA
Series that will be generated			DAIMLER Stock Dividend Future XC000A1DKDA5	EX 10000	1DAI	1DAI	1DA

¹ LOT_{basket} = number of shares (lot) after the adjustment

For the adjusted series, the same margin parameters will be applied as for the unadjusted series.