

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA210301DE

Issue Date:

1 March 2021

Effective Date:

4 March 2021

<b>Contracts:</b>	Single Stock Future	TY6
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**Company:** Tryg

**ISIN:** DK0060636678

**Corporate action:** Rights issue

**Reference:** Press release of 1 March 2021

**Details:** Tryg announced the launch of a rights issue whereby shareholders are entitled to seven (7) new shares for every six (6) share held. The subscription price is DKK 105.00 per share.

**Adjustments:** After the close of business on the 3 March 2021, the following contract adjustments will be made, insofar that the right has positive value:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Tryg shares on Nasdaq OMX Copenhagen of 3 March 2021.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

- **Value of right** = 
$$\frac{(\text{Cum Event Price} - \text{DKK } 105.00)}{(6/7 + 1)}$$

- **Ratio** = 
$$\frac{(\text{Cum Event Price} - \text{Value of right})}{(\text{Cum Event Price})}$$

**Futures:**

- **Variation Margin:** Daily Settlement Prices of 3 March 2021 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 4 March 2021.
- **New contract:** In the event that the Ratio results in an adjusted Lot Size exceeding the standard Lot Size, a new contract will be introduced.

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**Active orders:** All outstanding orders for the contracts will be cancelled automatically after the end of the trading session on 3 March 2021. The priority of these orders will then be lost. New orders can be submitted as from 4 March 2021.

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Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	<a href="mailto:CorporateActionsTeam@euronext.com">CorporateActionsTeam@euronext.com</a> <a href="#">Euronext Derivatives Corporate Actions</a>
LCH - Derivatives Ops	+33 (0)1 7037 67 02	<a href="mailto:Derivatives.ops.fr@lch.com">Derivatives.ops.fr@lch.com</a>

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