CORPORATE ACTION NOTICE

Amsterdam Market — No. CA210301DE

Issue Date: 1 March 2021

Effective Date: 4 March 2021

Contracts:	Single Stock Future	TY6

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

Futures:

- **Variation Margin:** Daily Settlement Prices of 3 March 2021shall 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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