

CORPORATE ACTION NOTICE

Oslo Market

No. CA210304DE

Issue Date:

04 March 2021

Effective Date:

To be announced

Contracts:	Individual Equity Options	NOF, NF6, NF7
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Company: Norwegian Finans Holding

ISIN: NO0010387004

Corporate action: Takeover

Reference: Press release of 4 March 2021

Details: Nordax Bank has announced an intention to launch a voluntary offer for all shares in Norwegian Finans Holding for NOK 95 per share, cum dividend (“the Offer”).

Adjustments: Provided that the Offer becomes effective, the contracts shall be de-listed with immediate effect and will be settled using the Fair Value method. In determining the Fair Value settlement prices, the following will apply:

- **Dividends:** The average dividend forecasts used for the calculation of daily Settlement Prices by Euronext Pricer, collected over a ten trading day period, being the period from 18 February 2021 to 03 March 2021 inclusive. (shown in the attachment to this notice).
- **Interest Rates:** Interest rates as used by Euronext Pricer on the effective date.

Options:

- **Fair Value Volatilities:** For each individual series, Euronext will use the settlement volatility which has been used for the calculation of the Daily Settlement Prices by Euronext Pricer, as shown in the Attachment to this Notice. In accordance with the Corporate Actions Policy, the Fair Value volatilities are determined from the Daily Settlement Prices of each respective contract series over the ten trading days preceding the announcement of the Offer.

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This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the [Euronext website](#). It requires the immediate attention of Members’ staff involved with the trading and settlement of equity products on these markets. Members should ensure that clients are made aware of the arrangements detailed in this Notice.

For further information in relation to this Notice, Members should contact:

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Attachment to Corporate Action No. CA210304DE

Norwegian Finans Holding

Corporate Action: **Takeover**

Dividends:

Dividend Amount	Dividend Date
-	-

Fair Value Volatilities:

Individual Equity Options: **NOF**

Call Vola	Expiry	Strike	Put Vola
55.8	19 March 2021	26.00	55.8
55.8	19 March 2021	28.00	55.8
55.8	19 March 2021	30.00	55.8
55.8	19 March 2021	34.00	55.8
55.8	19 March 2021	38.00	55.8
55.8	19 March 2021	42.00	55.8
55.8	19 March 2021	46.00	55.8
66.8	19 March 2021	50.00	55.8
58.3	19 March 2021	54.00	55.8
57.2	19 March 2021	58.00	55.8
56.2	19 March 2021	60.00	55.8
55.0	19 March 2021	62.00	55.5
53.3	19 March 2021	63.00	55.1
54.5	19 March 2021	64.00	55.2
52.7	19 March 2021	65.00	54.0
52.1	19 March 2021	66.00	52.9
51.1	19 March 2021	67.00	51.5
50.4	19 March 2021	68.00	50.7
49.1	19 March 2021	69.00	49.6
48.8	19 March 2021	70.00	48.5
47.4	19 March 2021	71.00	47.5
46.5	19 March 2021	72.00	46.3
45.1	19 March 2021	73.00	45.5
45.0	19 March 2021	74.00	44.7
44.0	19 March 2021	75.00	44.0
43.6	19 March 2021	76.00	43.6
43.2	19 March 2021	77.00	43.2

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42.9	19 March 2021	78.00	42.9
42.6	19 March 2021	79.00	42.9
42.8	19 March 2021	80.00	42.7
43.2	19 March 2021	82.50	43.0
43.7	19 March 2021	85.00	43.3
43.9	19 March 2021	87.50	44.0
43.6	19 March 2021	90.00	43.5
46.6	19 March 2021	100.00	47.8
44.4	16 April 2021	68.00	44.8
43.7	16 April 2021	69.00	44.4
43.1	16 April 2021	70.00	44.0
42.5	16 April 2021	71.00	43.2
41.9	16 April 2021	72.00	42.3
41.5	16 April 2021	73.00	41.6
41.1	16 April 2021	74.00	41.1
40.8	16 April 2021	75.00	40.8
40.7	16 April 2021	76.00	40.6
40.5	16 April 2021	77.00	40.5
40.5	16 April 2021	78.00	40.5
40.5	16 April 2021	79.00	40.5
40.5	16 April 2021	80.00	40.5
40.5	16 April 2021	82.50	40.6
40.8	16 April 2021	85.00	40.9
41.3	16 April 2021	87.50	41.3
41.7	16 April 2021	90.00	41.7
38.1	21 May 2021	71.00	56.8
38.5	21 May 2021	72.00	54.6
38.3	21 May 2021	73.00	54.4
38.1	21 May 2021	74.00	54.3
38.0	21 May 2021	75.00	54.2
37.9	21 May 2021	76.00	54.1
37.8	21 May 2021	77.00	54.1
37.8	21 May 2021	78.00	54.1
37.8	21 May 2021	79.00	54.1
37.8	21 May 2021	80.00	54.1
35.0	21 May 2021	82.50	56.0
34.5	21 May 2021	85.00	56.1
34.8	21 May 2021	87.50	56.2
35.1	21 May 2021	90.00	68.3
41.5	18 June 2021	50.00	55.2
41.1	18 June 2021	54.00	54.9
40.3	18 June 2021	58.00	53.8

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39.7	18 June 2021	60.00	53.7
40.2	18 June 2021	62.00	53.9
40.3	18 June 2021	64.00	54.1
40.3	18 June 2021	66.00	54.0
40.2	18 June 2021	68.00	54.0
40.1	18 June 2021	70.00	53.9
40.1	18 June 2021	72.00	53.8
40.1	18 June 2021	74.00	53.8
40.0	18 June 2021	76.00	53.8
40.0	18 June 2021	78.00	53.8
40.0	18 June 2021	80.00	53.8
40.0	18 June 2021	85.00	53.8
38.4	18 June 2021	90.00	57.3
40.0	18 June 2021	100.00	62.4
43.9	17 September 2021	50.00	43.9
43.9	17 September 2021	54.00	43.9
43.9	17 September 2021	58.00	43.9
43.9	17 September 2021	60.00	43.9
43.9	17 September 2021	62.00	43.9
43.9	17 September 2021	64.00	43.9
43.9	17 September 2021	66.00	43.9
43.9	17 September 2021	68.00	43.9
43.9	17 September 2021	70.00	43.9
43.9	17 September 2021	72.00	43.9
43.9	17 September 2021	74.00	43.9
43.9	17 September 2021	76.00	43.9
43.9	17 September 2021	78.00	43.9
43.9	17 September 2021	80.00	43.9
43.9	17 September 2021	90.00	43.9
43.9	17 September 2021	100.00	43.9
43.8	17 December 2021	60.00	43.8
43.8	17 December 2021	64.00	43.8
43.8	17 December 2021	68.00	43.8
43.8	17 December 2021	72.00	43.8
43.8	17 December 2021	76.00	43.8
43.8	17 December 2021	80.00	43.8
43.8	17 December 2021	90.00	43.8
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