

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA210920DE2

Issue Date:

20 September 2021

Effective Date:

22 September 2021

**Contracts:**

Individual Equity Options	LUQ
Single Stock Futures	LU6, LU7
Single Stock Dividend Future	LU8

**Company:** Deutsche Lufthansa AG

**ISIN:** DE0008232125

**Corporate action:** Rights issue

**Reference:** Press release of 20 September 2021

**Details:** Deutsche Lufthansa has announced a rights issue, whereby shareholders are entitled to purchase 1 new share for every existing share held, at a subscription price of €3.58 per new share.

**Adjustments:** After the close of business on the day preceding the Effective Date, the following contract adjustments will be made, insofar that the right has positive value:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Deutsche Lufthansa AG shares on Xetra.
- **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** =  $\frac{(\text{Cum Event Price} - \text{€}3.58)}{(1/1 + 1)}$

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

**Options:**

- **Exercise Prices:** The exercise prices will be multiplied by the Ratio. The adjusted exercise prices will be specified in the Final Notices.
- **Equalisation payment:** The rounding difference of the adjusted lot size will be neutralised by means of an equalisation payment.

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### Futures:

- **Variation Margin:** Daily Settlement Prices for 21 September 2021 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations, at the close of business on 22 September 2021.
- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective date shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the lifetime of the **Dec21** maturity in contract LU8.

**Orders cancelled:** Orders are cancelled automatically after the end of the trading session of 21 September 2021. The priority of these orders will then be lost. New orders for can be submitted as from 22 September 2021.

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