

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA170123DE

Issue Date:

23 January 2017

Effective Date:

9 March 2017

<b>Contracts:</b>	Single Stock Future (COB & <i>Flex</i> )	TY6, <i>YTY</i>
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**Company:** Tryg

**ISIN:** DK0060636678

**Corporate action:** Special dividend

**Reference:** Press release of 20 January 2017

**Details:** The board of Tryg has announced to propose an ordinary dividend of DKK 3.60 and a special dividend of DKK 3.54 per share at the extraordinary general meeting on 8 March 2017.

**Adjustments:** After the close of business on 8 March 2017, the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Tryg shares on Nasdaq OMX Copenhagen on 8 March 2017.

$$\text{Ratio} = \frac{(\text{Cum Event Price} - \text{DKK}3.60 - \text{DKK}3.54)}{(\text{Cum Event Price} - \text{DKK}3.60)}$$

- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

**Futures:**

- **Variation Margin:** Daily Settlement Prices of 8 March 2017 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations on 9 March 2017.
- **New contract:** In the event that the Ratio results in a lot size exceeding the standard lot size a new contract will be introduced.
- **Orders:** All outstanding orders for contract **TY6** will be cancelled automatically after the end of the trading session on 8 March 2017. The priority of these orders

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will then be lost. New orders in contract **TY6** can be submitted as from 9 March 2017.

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