

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA180123DE

Issue Date:

23 January 2018

Effective Date:

19 March 2018

|                   |  |          |
|-------------------|--|----------|
| <b>Contracts:</b> | Single Stock Future (COB & <i>Flex</i> ) | TY6, YTY |
|-------------------|--|----------|

**Company:** Tryg

**ISIN:** DK0060636678

**Corporate action:** Special dividend

**Reference:** Press release of 23 January 2018

**Details:** The board of Tryg has announced to propose an ordinary dividend of DKK 1.60 and a special dividend of DKK 3.31 per share at the extraordinary general meeting on 16 March 2018.

**Adjustments:** After the close of business on 16 March 2018, the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Tryg shares on Nasdaq OMX Copenhagen on 16 March 2017.

$$\text{Ratio} = \frac{(\text{Cum Event Price} - \text{DKK } 1.60 - \text{DKK } 3.31)}{(\text{Cum Event Price} - \text{DKK } 1.60)}$$

- **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 16 March 2018 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations on 19 March 2018.
- **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.
- **Orders:** All outstanding orders for contract **TY6** will be cancelled automatically after the end of the trading session on 16 March 2018. The priority of these

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orders will then be lost. New orders in contract **TY6** can be submitted as from 19 March 2018.

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

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