CORPORATE ACTION NOTICE

Amsterdam Market — No. CA180123DE

Issue Date: 23 January 2018

Effective Date: 19 March 2018

Contracts:	Single Stock Future (COB & *Flex*)	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.

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

- **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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