

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA180123DE

Issue Date:

23 January 2018

Effective Date:

19 March 2018

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

CORPORATE ACTION NOTICE

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

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