

**CORPORATE ACTION NOTICE****London Market****Notice No: CA/2009/364/Lo**

ISSUE DATE:

9 November 2009

EFFECTIVE DATE:

11 November 2009

**Flexible Universal Stock Futures Contract (66F)****JFD, JFH****JYSKE BANK A/S****RIGHTS ISSUE**

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1. **Background:** Jyske Bank A/S ("Jyske Bank") announced a rights issue whereby shareholders have the right to purchase one new share at a subscription price of DKK110 per share for every five shares held.
2. **ISIN:** DK0010307958.
3. **Effective Date:** 11 November 2009.
4. **Contract Adjustments:**
  - **Ratio Method.** For the avoidance of doubt, the contracts shall only be adjusted insofar that the entitlement has positive value.
  - **Cum event price:** Jyske Bank Official Closing price on Nasdaq OMX on 10 November 2009.

$$\text{Value of the Entitlement per share} = \frac{\text{Cum event price} - \text{DKK110}}{\frac{5}{1} + 1}$$

$$\text{Ratio} = \frac{\text{Cum event price} - \text{Value of the Entitlement per share}}{\text{Cum event price}}$$

**Futures:**

- **Lot Size:** The lot size will be divided by the ratio. The lot size will be specified in the final Notice.
- **Variation Margin:** Daily Settlement Prices on 10 November 2009 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 11 November 2009.

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

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**5. Further Maturities:** These will have the standard lot size.

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

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