

March 4, 2009

## Exchange Notice

### Swedish Stock Products 11/09

## Anticipated adjustment in SEB due to rights issue

The following information is based on a press release from Skandinaviska Enskilda Banken AB (SEB) published on March 4, 2009 and may be subject to change.

The board of SEB has proposed that the Annual General Meeting (AGM), on March 6, 2009, approves a rights issue (11:5), whereby shareholders are entitled to eleven (11) new A shares for every five (5) shares held. The subscription price is set at SEK 10. The record date is March 11, 2009. Provided that the AGM approves the proposed rights issue, NASDAQ OMX Derivatives Markets will carry out a re-calculation of options and futures in SEB as well as the OMXS30 index.

### Re-calculation of stock options and futures

Conditions	11:5, Issue price SEK 10
Ex-date	March 9, 2009
Adjustment factor <sup>1</sup>	$A = \frac{\text{Number of shares prior to the offer}}{\text{Number of shares after the offer}} * \left[ 1 - \frac{\text{Issue price}}{\text{VWAPcum}} \right] + \frac{\text{Issue price}}{\text{VWAPcum}}$
New exercise and future price	Old exercise and future price * A
New contract size	Old contract size / A
Date of re-calculation	After 19.30 (CET), March 6, 2009
Rules and Regulations of NASDAQ OMX Derivatives Markets	4.5.3.4.1

<sup>1</sup> VWAPcum = volume weighted average price at the day prior to the ex-day (8 decimals are used)

Following an adjustment the number of shares per contract will increase, whereas exercise and future prices will decrease. Further information regarding the re-calculation of the options and futures contracts will be published in connection with the adjustment.

### **Adjustment of OMX Stockholm 30 Index**

In accordance with the Rules and Regulations for OMX Derivatives Markets 4.8.4.1 Skandinaviska Enskilda Banken ser. A (SEB A, SE0000148884) will be adjusted in OMXS30 index, conditional by approval on the AGM. The adjustment will lead to an increase in the number of Skandinaviska Enskilda Banken ser. A shares in the OMXS30 index, according to the terms of the rights issue (11:5, SEK 10), as from the Ex date March 9, 2009. The current number of shares for Skandinaviska Enskilda Banken ser. A in OMXS30 index is 663 004 123. After the adjustment this number will be increased to 2 121 613 193. Due to the adjustment the OMXS30 index divisor will change on the Ex date.

*Members are encouraged to ensure that clients are aware of the above-mentioned adjustment.*

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NASDAQ OMX Derivatives Markets

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