

March 6, 2009

## Exchange Notice

### Swedish Stock Products 13/09

## Adjustment in SEB due to rights issue

Skandinaviska Enskilda Banken AB's (SEB) Annual General Meeting (AGM) approved the proposed 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. NASDAQ OMX Derivatives Markets has carried out a re-calculation of options and futures in SEB and adjusted the OMXS30 Index as described below.

### Re-calculation of stock option and futures

Conditions	11:5, Issue price SEK 10
Ex-date	March 9, 2009
Adjustment factor <sup>1</sup>	$A = \frac{\text{Number of shares prior to the offer}}{\text{Number of shares after the offer}} * \left[ 1 - \frac{\text{Issue price}}{\text{VWAPcum}} \right] + \frac{\text{Issue price}}{\text{VWAPcum}}$ =0.5207238
VWAPcum	33.01736638
New exercise and future price	Old exercise and future price * 0.5207238
New contract size	Old contract size / 0.5207238
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)

New exercise and futures prices have been rounded off to two decimal places and received an "X" in the series designation. As a result of the adjustment the number of shares per contract has increased to 192 after rounding to the nearest full share, whereas exercise and future prices have decreased. The series will also receive new ISIN-codes which will be published in a separate exchange notice later today. The rounding off of future prices was made "trade by trade" and not on the net position.

### **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.*

For further information concerning this exchange notice please contact Håkan Walden or Erik Hågemö, telephone +46 8 405 60 00

NASDAQ OMX Derivatives Markets

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