

March 21, 2018

## Exchange Notice

### Derivatives – Product Information 31/18

## Adjustment due to extraordinary dividend in Handelsbanken

The Annual General Meeting (AGM) of Handelsbanken AB (Handelsbanken) held on March 21, 2018, approved an extraordinary dividend of SEK 2.00 per share in addition to an ordinary dividend of SEK 5.50 per share. The Ex-date is March 22, 2018. NASDAQ Derivatives Markets has carried out a re-calculation of options and futures in Handelsbanken (SHBA).

### Re-calculation of stock options, forwards and futures

Conditions	Extraordinary dividend SEK 2.00 per share. Ordinary dividend SEK 5.50 per share.
Ex-date	March 22, 2018
Adjustment factor <sup>1</sup>	$A = \frac{VWAP_{cum} - DIV_{ordinary} - DIV_{special}}{VWAP_{cum} - DIV_{ordinary}}$ <p>A = 0.9810040</p>
VWAP	110.78535442
New exercise and forward/future price	Old exercise and forward/future price * A
New contract size	Old contract size / A
Date of re-calculation	After 19.30 (CET), March 21, 2018
Rules and Regulations of NASDAQ Derivatives Markets	3.5.3.6.2

<sup>1</sup> VWAP<sub>cum</sub> = volume weighted average price at the bank day prior to the Ex-day (8 decimals are used)

DIV = Dividend

New exercise and future 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 102, after rounding to the nearest full share. The exercise and forward/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 forward/future prices was made “trade by trade” and not on the net position.

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



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#### NASDAQ Derivatives Markets

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