

May 28, 2014

Exchange Notice

Derivatives – Product Information 45/14

Anticipated adjustment due to extraordinary dividend in Elekta

The following information is based on a press release from Elekta AB (Elekta) dated May 28, 2014 and may be subject to change.

The board of Elekta has proposed that the Annual General Meeting (AGM) scheduled for August 28, 2014, approves an extraordinary dividend of SEK 0.50 per share, in addition to the ordinary dividend of SEK 1.50 per share. The Ex-date is yet to be determined. Provided that the AGM approves the proposal, NASDAQ OMX Derivatives Markets will carry out a re-calculation of options, forwards and futures in Elekta (EKTAB).

Re-calculation of stock options, forwards and futures

Conditions	Extraordinary dividend SEK 0.50 per share. Ordinary dividend SEK 1.50 per share.
Ex-date	TBD
Adjustment factor ¹ (Alternative 1) ²	$A = \frac{VWAP_{cum} - DIV_{ordinary} - DIV_{special}}{VWAP_{cum} - DIV_{ordinary}}$
Adjustment factor ¹ (Alternative 2) ³	$A = \frac{VWAP_{cum} - DIV_{special}}{VWAP_{cum}}$
New exercise and forward/future price	Old exercise and forward/future price * A
New contract size	Old contract size / A
Date of re-calculation	TBD
Rules and Regulations of NASDAQ OMX Derivatives Markets	3.5.3.6.2

1 VWAPcum = volume weighted average price at the day prior to the Ex-day (8 decimals are used)

2 If Ex-date for the extraordinary dividend is the same as for the Ex-date of the ordinary dividend

3 If Ex-date for the extraordinary dividend differs from the Ex-date of the ordinary dividend

DIV= Dividend

Following the adjustment the number of shares per contract will increase, whereas exercise and forward/future prices will decrease. Further information regarding the adjustment of the options and forward/future contracts will be published as soon as more information is available.

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

For further information concerning this exchange notice please contact Andreas Karlsson or Emelie Bergstrand, telephone +46 8 405 60 00.

NASDAQ OMX Derivatives Markets

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