

March 25, 2015

## Exchange Notice

### Derivatives – Product Information 25/15

## Adjustment due to extraordinary dividend in Handelsbanken

The Annual General Meeting (AGM) of Svenska Handelsbanken AB (Handelsbanken) held on March 25, 2015, approved an extraordinary dividend of SEK 5.00 per share in addition to the ordinary dividend of SEK 12.50 per share. The Ex-date is March 26, 2015. NASDAQ OMX Derivatives Markets has carried out a re-calculation of options, forwards and futures in Handelsbanken (SHBA).

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

Conditions	Extraordinary dividend SEK 5.00 per share. Ordinary dividend SEK 12.50 per share.
Ex-date	March 26, 2015
Adjustment factor <sup>1</sup>	$A = \frac{VWAP_{cum} - DIV_{ordinary} - DIV_{special}}{VWAP_{cum} - DIV_{ordinary}} = 0.9876917$
VWAP	418.72952664
New exercise and forward/future price	Old exercise and forward/future price * A
New contract size <sup>2</sup>	Old contract size / A
Date of re-calculation	After 19.30 (CET), March 25, 2015
Rules and Regulations of NASDAQ OMX Derivatives Markets	3.5.3.6.2

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

DIV= Dividend

2 Contract Size for Binary options will not be adjusted

New exercise and forward/future prices have been rounded off to two decimal places and received an "X" or, if the series have been recalculated before a "Y" in the series designation. As a result of the adjustment the number of shares per contract has increased to 101, or if the series have been recalculated before, 103, 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.*



For further information concerning this exchange notice please contact Tomislav Blazevic or Agneta Rönquist, telephone +46 8 405 60 00.

#### NASDAQ OMX Derivatives Markets

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