

April 23, 2015

Exchange Notice

Flexible Derivatives Products 18/15

Anticipated adjustment due to extraordinary dividend in Mycronic AB

The following information is based on a press release from Mycronic AB (Mycronic) published on April 23, 2015 and may be subject to change.

The board of Mycronic has proposed that the Annual General Meeting (AGM) scheduled for May 5, 2015 approves an extraordinary dividend of SEK 3.20 per share in addition to the ordinary dividend of SEK 0.80 per share. The scheduled Ex-date is May 6, 2015. Provided that the AGM approves the proposal, NASDAQ OMX Derivatives Markets will carry out a re-calculation of options, forwards and futures in Mycronic (MYCR).

Re-calculation of stock options, forwards and futures

Conditions	Extraordinary dividend SEK 3.20 per share. Ordinary dividend SEK 0.80 per share.
Ex-date	May 6, 2015
Adjustment factor ¹	$A = \frac{VWAP_{cum} - DIV_{ordinary} - DIV_{special}}{VWAP_{cum} - DIV_{ordinary}}$
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), May 5, 2015
Rules and Regulations of NASDAQ OMX Derivatives Markets	3.5.3.6.2

¹ VWAP_{cum} = volume weighted average price at the bank day prior to the Ex-day (8 decimals are used)

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, forwards/futures contracts will be published in connection with the adjustment.



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 Andreas Karlsson, telephone + 46 8 405 60 00.

NASDAQ OMX Derivatives Markets

Tomislav Blazevic
Product Management

Andreas Karlsson
Product Management