

May 26, 2015

Exchange Notice

Derivatives – Product Information 48/15

Anticipated adjustment due to split in ASSA ABLOY

The following information is based on a press release from ASSA ABLOY AB (ASSA ABLOY) published on May 26, 2015 and may be subject to change.

The Annual General Meeting (AGM) of ASSA ABLOY held on May 7, 2015, approved a stock split whereby every one (1) share held will be replaced by three (3) new shares (3:1). The schedule Ex-date is June 2, 2015. NASDAQ OMX Derivatives Markets will carry out a re-calculation of options, forwards and futures in ASSA ABLOY (ASSAB).

Re-calculation of stock options, forwards and futures

Conditions	Split 3:1
Ex-date	June 2, 2015
Adjustment factor	$A = \frac{\text{Number of shares prior to the offer}}{\text{Number of shares after the offer}} = 0.3333333$
New exercise and forward/future price	Old exercise and forward/future price * A
New number of contracts ¹	Old number of contracts held / A
New underlying ISIN-code	SE0007100581
Date of re-calculation	After 19.30 (CET), June 1, 2015

Rules and Regulations of NASDAQ OMX Derivatives Markets	3.5.3.3
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¹ The number of shares per contract will not be affected by the adjustment

Following the adjustment the number of contracts will increase, whereas exercise and forward/future prices will decrease. Further information regarding the adjustment of the options and forward/futures contracts will be published in connection to 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 Emelie Bergstrand or Tomislav Blazevic, telephone +46 8 405 60 00.

NASDAQ OMX Derivatives Markets

Emelie Bergstrand
Product Management

Tomislav Blazevic
Product Management