

July 1, 2015

Exchange Notice

Derivatives – Product Information 66/15

Anticipated adjustment due to extraordinary dividend in Christian Hansen

The following information is based on a press release from Christian Hansen Holding A/S (Christian Hansen) published on July 1, 2015 and may be subject to change.

The board of Christian Hansen has decided on an extraordinary dividend of DKK 6.57 per share. The scheduled Ex-date is July 7, 2015. NASDAQ OMX Derivatives Markets will carry out a re-calculation of futures in Christian Hansen (CHR).

Re-calculation of stock futures

Conditions	Extraordinary dividend DKK 6.57 per share
Ex-date	July 7, 2015
Adjustment factor ¹	$A = \frac{VWAP_{cum} - DIV_{special}}{VWAP_{cum}}$
New futures price	Old futures price * A
New contract size	Old contract size / A
Date of re-calculation	After 19.30 (CET), July 6, 2015

Rules and Regulations of NASDAQ OMX Derivatives Markets	3.5.3.6.2
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¹ VWAP_{cum} = volume weighted average price at the day prior to the ex-day (8 decimals are used)

DIV = Dividend

Following the adjustment the number of shares per contract will increase, whereas future prices will decrease. Further information regarding the adjustment of the 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 Elisabeth Mastrovito telephone + 46 8 405 60 00.

NASDAQ OMX Derivatives Markets

Tomislav Blazevic
Product Management

Elisabeth Mastrovito
Product Management