

December 27, 2022

Exchange Notice

Derivatives – Product Information 298/22

Adjustment due to share distribution in SBB

The Extraordinary General Meeting (EGM) of Samhällsbyggnadsbolaget i Norden AB (SBB) held on December 21, 2022 approved a distribution of all SBB's shares in the Amasten Fastighets AB (publ), that is changing its name to Neobo Fastigheter AB (publ) (Neobo), whereby ten (10) shares of Class A or Class B in SBB entitle to one (1) share in Neobo. Neobo is intended to be listed on Nasdaq First North Premier Growth Market in February 2023. The Ex-date is December 27, 2022. NASDAQ Derivatives Markets has carried out a re-calculation of options and regular forwards/futures in SBB (SBBB).

Re-calculation of stock options and forwards/futures

Ex-date	December 27, 2022
Adjustment factor	$A = \text{VWAP}_{\text{ex}}^1 / \text{VWAP}_{\text{cum}}^2$ $A = 0.8899551$
VWAP ex^1	16.90856676
VWAP cum^2	18.99934858
New exercise and forward/future price	Old exercise and forward/future price * A
New contract size	Old contract size / A
Unchanged minimum block trade size for options and futures/forwards	100
New deferral threshold	4000
Date of re-calculation	After 19.30 (CET), December 27, 2022
Rules and Regulations of NASDAQ OMX Derivatives Markets	A.3.4.6, A.3.3.3, A.3.2.12

$\text{VWAP}_{\text{ex}}^1$ = volume weighted average price on the ex-day

$\text{VWAP}_{\text{cum}}^2$ = volume weighted average price at the day prior to the ex-day (8 decimals are used)

Exercise and trading ban

The options and forwards/futures in SBB have been suspended for trading and exercise on Ex-date, December 27, 2022. Trading will commence on recalculated series on December 28, 2022.

New exercise and forward/future prices have been rounded off to two decimal places and received an “X” in the series designation. As a result of the adjustment the number of shares per contract has increased to 112, after rounding to the nearest full share. The exercise and forward/future prices have decreased. The rounding off of forward/future prices was made “trade by trade” and not on the net position. The series will also receive new ISIN-codes, which will be published in a separate exchange notice later today.

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

For further information concerning this exchange notice please contact Zita Pakstaityte or Indre Kucinske, telephone + 46 8 405 69 70.

NASDAQ Derivatives Markets

Zita Pakstaityte
Product Management

Indre Kucinske
Product Management