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**Exchange notice****Swedish Stock Products 24/09****Closing Call auctions in futures on OMXS30<sup>TM</sup> and OMXSB<sup>TM</sup> indices**

NASDAQ OMX Derivatives Markets introduces Closing Call auctions for futures on OMXS30<sup>TM</sup> and OMXSB<sup>TM</sup> indices. The preliminary launch date is set to May 25<sup>th</sup> 2009. The definitive launch date will be announced through an Exchange notice in the first half of May.

**Overview**

- Trading in futures ends with a Call Auction after the ordinary trading hours.
- Call auctions are executed for all futures per Index at the same time.
- Call auction is formed with two sub phases; Call Interaction and Uncross.

**Call Interaction**

- The futures order books shifts directly into Call Interaction at 17:20:00 CET. Call Interaction lasts for at least 60 and at the most 90 seconds and ends when the Uncross is carried out.
- The Call Interaction phase allows full order management and market transparency whereby the five best price levels with aggregated volumes are shown.
- An Order Book Order, with or without the term Hidden volume, however not with Combination terms, placed during ordinary trading and stored in the Order book is also valid in Call Auctions.
- During Call Interaction Order Book Orders, including Hidden volume, however not with Combination terms, are allowed. Market Orders are not allowed.
- During Call Interaction price information includes an indicative equilibrium price, if such a price can be established. This price and the cumulative volume eligible for matching at that price will be shown on the first price level on both sides of the order book.

**Uncross**

- Uncross is carried out randomly between 17:21:00 and 17:21:30 CET.
- Price determination and allocation of Transactions takes place in the Uncross.
- Allocation of Transactions is carried out with the same ranking process as applicable during continuous trading, firstly upon the best price and secondly by the longest storage time.
- During Uncross no order management is allowed.

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