

IT Notice 159/10**Tick size update for OMXS30 combination order book**

As of November 8, 2010, the tick size table for all OMXS30 Future Swap combination order books (a.k.a. the "futures roll" or "futures time spread") will be updated in the Genium INET Production system by lowering the Tick size from 0,25 to 0,05.

CDB reference – Combination Class

Exchange	Market	Combo Group	Underlying
SE	SEI	TSU	OMXS30

OMnet API reference – Instrument Class

Country	Market	Instrument Group	Underlying
1	1	125	954

The change is applied to the Genium INET External Test System 3 as of Thursday October 21, 2010 and to the Genium INET External Test System 1 as of Monday October 25, 2010.

Please note that the tick size in the single futures order books remain at 0,25. In order to allow a 0,05 tick-size in the roll although there is a 0,25 tick-size in the two separate futures OMXS30 will have a special functionality. The bait orders will be rounded off to the nearest worse tick-size and when an aggressive order hits a bait order the trade will take place at the actual price. I.e. baits will be generated at the actual price but will only be shown in the order book according to the tick-size table for the future and it is possible that the incoming order will be matched at a better price than what is visible in the order book.

For further information on this IT notice, please contact Joakim Fernlund or Mikael Siewertz.

Joakim Fernlund
Joakim.Fernlund@nasdaqomx.com
Telephone +46 8 405 7328

Mikael Siewertz
Mikael.Siewertz@nasdaqomx.com
Telephone +46 8 405 6634