

May 14, 2012

Exchange Notice**Derivatives - Product Information 34/12****Introduction of Weekly Options on OMXS30**

As of September 3, 2012 NASDAQ OMX will introduce trading in Weekly Options on the OMXS30 Index.

The expiration day for Weekly Options will normally be on Friday every week, provided that Friday is a day open for business at NASDAQ OMX Stockholm. No Weekly Options will be listed with expiration on the week that Monthly Options on OMXS30 expires. Furthermore, the contract length for Weekly Options will be up to two weeks, the tick size will be smaller, new Strikes will be introduced with a tighter interval and the Final Settlement Price will follow a one hour VWAP technique already applied for the VINX Index and broadcasted by NASDAQ OMX.

Weekly options are already in place in test environment Nr 1 for testing. The one hour VWAP feed will be available in the test environment on or around May 21, 2012.

Below is a detailed product description of Weekly Options.

For further information concerning this exchange notice please contact Alex Kubiak, telephone +46 8 405 61 82

NASDAQ OMX Derivatives Markets

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Product description Weekly Options (OMXS30 Index):

Weekly (call option) value at expiry	Max(S-K,0) where S is the underlying settlement price and K the Strike price
Weekly (put option) value at expiry	Max(K-S,0) where S is the underlying settlement price and K the Strike price
Settlement method	Cash settlement
Settlement Price calculation	Index volume weighted average price of the last one (1) hour of trading from 15:00 to 16:00
Expiration day	Every Friday, or on the prior business day if Friday is a holiday
Number of tradable expirations listed at each time	Two (2) nearest expiration weeks: forward weeks 1 and 2 will be tradable. Listing on Thursday after close for trading Friday to the next Friday
Exception for weeks with bank holiday in Sweden	Weekly options will be available for trading earlier on weeks observing bank holidays. Example: if Friday is a holiday, then weekly options will be already listed on Wednesday after the close for trading on Thursday
Weeks on which <u>no</u> weekly options will be listed	Weeks where the monthly options on OMXS30 expire will not see any weekly options listed
Number of strike prices	Twenty-one (21) strikes listed on first listing day (Twenty-one weekly calls and Twenty-one weekly puts): <ul style="list-style-type: none"> • 1 ATM, 10 OTM, 10 ITM with 10 Index Points interval from ATM if Index value is greater than 1000 and 5 Index Points if Index value is under 1000.
Contract size / Multiplier	100
Minimum trading size per order	1 contract
Maximum trading size per order	50 000 contracts
Tick size	For options with premium under 4 SEK: 0,01 SEK For options with premium over 4 SEK: 0,05 SEK
Margins	According to the Exchange's current margining methodology.
Series name (examples)	(Underlying / Year / Month / Day /Weekly/ Strike price) Example : OMXS302D20W1100 is the weekly call on OMXS30 expiring April 20, 2012, strike 1100
Settlement day	T+1
Trading hours	Weeklies on OMXS30: 09.00 – 17.25 CET
Fees	3.5 SEK / contract Exercise fee (for held units expiring in the money): 3.5 SEK / contract