

December 6, 2012

Exchange Notice

Derivatives – Product Information 81/12

Extended period for short term strike price interval on OMXS30 options

As of December 7, 2012 NASDAQ OMX will extend the period for the short term strike price interval on OMXS30 options series. The short term strike price interval will apply to option series with a remaining term of less than 15 days.

The strike price intervals will be according to below table:

Exercise Price (SEK)	Interval for Option contracts with a Term less than 15 days	Interval for Option contracts with a Term less than 6 months	Interval for Option contracts with a Term more than 6 months
0 - 1 000	5	10	20
1 000 -	10	20	40

For Options with a remaining Term of less than 15 days, Series with the above strike price interval shall initially be listed: seven Series that are above, one Series closest to, and seven Series that are below the last Index value at the end of the preceding Bank Day.

On the Bank Days following the initial listing day new Series are listed in accordance with the above until the expiration day.

The Series generation rules for Options with a Term longer than 15 days will be kept as they are.

For further information concerning this exchange notice please contact Mikael Siewertz, telephone +46 8 405 66 34 or Elin Holmström, telephone +46 8 405 61 34.

NASDAQ OMX Derivatives Markets

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