

December 18, 2013

Exchange Notice

Derivatives – Product Information 73/13

Introduction of List on Request and Change of strike price intervals for Swedish stock options

As of January 20, 2014, NASDAQ OMX Derivatives Markets will introduce new strike price intervals for Swedish stock options as described below:

Strike price SEK	Interval < 3 months term	Interval < 6 months term	Interval > 6 months term
0 – 16	0.25	0.5	1
16 - 30	0.5	1	2
30 - 70	1	2	4
70 - 150	2.5	5	10
150 – 310	5	10	20
310 - 510	10	20	40
510 -	15	30	60

Additional options series on Swedish Equities may be listed on request following the framework below

1. The requested strike must conform to the strike generation methodology detailed in the Nasdaq OMX Quotation List
2. The maturity is currently listed.
3. The strike may be listed when the following conditions are met:
 - (a) The requested strike must not be lower than 50% ITM or greater than 50% OTM from the T – 1 closing price of the nearest ATM option, for options with a maturity shorter than 3 month
 - (b) For maturities greater than 3 months, the requested strike may not be greater than 100% from the T - 1 closing price of the nearest ATM option.
 - (c) 0 (Zero) strike options will not be accepted
4. The strike request may only be eligible when reporting trades with a minimum of 250 contracts for all options.
5. The corresponding put/call option will be listed at the same time
6. NASDAQ OMX retains the right deny request for a new strike listing.
7. NASDAQ OMX retains the right to delist a strike if there is no open interest in the requested strike
8. Only members may submit requests
9. Requests may be made to Trading Operations at Nasdaq OMX before 16:30 CET

For additional information please see Nasdaq OMX Quotation List at <http://www.nasdaqomx.com/listing/europe/rulesregulations>

For further information concerning this exchange notice please contact Erik Skårbratt, telephone +46 8 405 6425 or Håkan Walden, telephone +46 8 405 71 70.

NASDAQ OMX Derivatives Markets

Erik Skårbratt
Equity Derivatives Products

Håkan Walden
Product Management