

March 7, 2014

Exchange Notice

Derivatives – Product Information 22/14

Changes of strike price intervals, tick-size levels and expiration month terms for Norwegian derivatives

NASDAQ OMX Derivatives Markets is introducing new strike price intervals, tick-size levels and expiration month terms for Norwegian derivatives as of March 24, 2014. See the new intervals, tick-sizes and expiration months described below. Due to changed tick-sizes the order books will be cleared from Good-Till-Date and Good-Till-Cancelled orders after market close on Friday March 21, 2014.

Norwegian Index options:

Strike Price NOK		Interval < 1 months term	Interval < 3 months term	Interval < 12 months term	Interval > 12 months term
0	150	2.5	2.5	2.5	5
150	500	2.5	2.5	5	10
500	1000	5	5	10	20
1000		5	10	20	40

Norwegian Single Stock options:

Strike Price NOK		Interval < 3 months term	Interval < 6 months term	Interval > 6 months term
0	2	0.1	0.1	0.2
2	5	0.25	0.25	0.5
5	16	0.25	0.5	1
16	30	0.5	1	2
30	80	1	2	4
80	200	2.5	5	10
200	400	5	10	20
400	600	10	20	40
600		15	30	60

Norwegian Index and Single Stock options:

Premium NOK	Tick-size
< 0.25	0.01
< 4.00	0.05
< 8.00	0.10
> 8.00	0.25

Norwegian Index expiration month terms:

3 month term	12 month term	24 month term
JAN, FEB, APR, MAY, JUL, AUG, OCT, NOV	MAR, JUN, SEP	DEC

Norwegian Single Stock expiration month terms:

3 month term	12 month term
JAN, FEB, APR, MAY, JUL, AUG, OCT, NOV	MAR, JUN, SEP, DEC

Statoil (STLN) expiration month terms:

3 month term	12 month term	24 month term
JAN, FEB, APR, MAY, JUL, AUG, OCT, NOV	MAR, SEP	JUN, DEC

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NASDAQ OMX Derivatives Markets

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