

March 10, 2014

## **Exchange Notice**

## **Derivatives - Product Information 23/14**

## **Genium INET, Market Model updates**

As of March 24, 2014 NASDAQ OMX Derivatives Markets introduces updates to the Market Model for Nordic equity derivatives.

The updates apply to Combination Order Books for the C20CAP, OMXO20, VINX30 and OMXSB Rolls (Futures Calendar Spreads), as outlined below.

- Currently there are two calendar spread order books available for futures on such indices. Following the change there will be only one (with the shortest life time) available for futures on OMXSB.
- Trading in the two calendar-spread order books ('The Roll') for futures on C20CAP, OMXO20 and in the one calendar-spread order book ('The Roll') on OMXSB will be made available for trading in the post trade session.
- Good-till-cancel and good-till-date orders will be made available in the two calendar spread order books for futures on C20CAP, OMXO20 and VINX30 and in the one calendar-spread order book for futures on OMXSB.

For further information concerning this exchange notice please contact Mikael Siewertz or Joakim Fernlund, telephone +46 8 405 60 00.

NASDAQ OMX Derivatives Markets

Mikael Siewertz Sr. Product Dev. Specialist Joakim Fernlund Sr. Product Dev. Specialist