

## Derivatives: Weekly options on Swedish shares available in external test systems

NASDAQ OMX Derivatives Markets intends to introduce weekly options on Swedish shares, and the product is now available for member testing in external test systems 1 and 3. This IT Notice contains a technical product specification.

A launch date for introduction of weekly options on Swedish shares in production will be confirmed and communicated in a separate Notice within short.

### Technical specifications - Genium INET

The following outlines the technical set-up for Weekly options in Genium INET as well as a comparison with currently listed standardized stock options (“monthlies”).

	<b>Weekly option</b>	<b>Current stock options (“monthlies”)</b>
<b>Exchange:</b>	OMX Stockholm Exchange code 1	OMX Stockholm Exchange code 1
<b>Market:</b>	Swedish Stock, Market code 2	Swedish Stock, Market code 2
<b>Instrument group:</b>	AMERICAN CALL OPT DEL, (Instrument group code 6) AMERICAN PUT OPT DEL, (Instrument group code 7)	AMERICAN CALL OPT DEL, (Instrument group code 6) AMERICAN PUT OPT DEL, (Instrument group code 7)
<b>Instrument Type:</b>	SESC - SWEDISH STOCK CALL OPTION SESP - SWEDISH STOCK PUT OPTION	SESC - SWEDISH STOCK CALL OPTION SESP - SWEDISH STOCK PUT OPTION
<b>Instrument Class:</b>	8 instrument classes for each underlying share (call and put options for 4 weekly expiries)	2 instrument classes for each underlying share (call and put options for one monthly expiry)
<b>Example of Instrument Classes:</b>	For the Ericsson B share: 1ERICBCO (Call Option expiration 1st Friday of month) 1ERICBPO (Put Option expiration 1st Friday of month) 2ERICBCO (Call Option expiration 2nd Friday of month) 2ERICBPO (Put Option expiration 2nd Friday of month) 4ERICBCO (Call Option expiration 4th Friday of month) 4ERICBPO (Put Option expiration 4th Friday of month) 5ERICBCO (Call Option expiration 5th Friday of month) 5ERICBPO (Put Option expiration 5th Friday of month)	For the Ericsson B share: ERICBCO (Call Option expiration 3rd Friday of month) ERICBPO (Put Option expiration 3rd Friday of month)
<b>Underlying symbol:</b>	4 underlying symbols for each underlying share	1 underlying symbol for each underlying share
<b>Example of underlying symbol:</b>	For the Ericsson B share: 1ERICB 2ERICB 4ERICB 5ERICB	For the Ericsson B share: ERICB

<b>Underlying codes:</b>	Unique underlying codes for each underlying symbol, i.e. unique underlying codes for each of the underlying symbols 1ERICB, 2ERICB, 4ERICB, and 5ERICB			Unique underlying codes for each underlying symbol. The underlying code for ERICB is 690.		
<b>Underlying codes in test systems:</b>	Underlying symbol	Code in test system 1 (EXT1)	Code in test system 3 (EXT3)	Underlying symbol	Code in test system 1 (EXT1)	Code in test system 3 (EXT3)
	1ERICB	7774	7786	ERICB	690	690
	2ERICB	7775	7787			
	4ERICB	7777	7788			
	5ERICB	7778	7789			

For questions regarding testing, please contact Clearing Operations at [clearing.test@nasdaqomx.com](mailto:clearing.test@nasdaqomx.com) or phone +46 8 405 6880.

For a product specification, please refer to Exchange Notice 25/14 sent on the 17<sup>th</sup> of March, also available on the following link:

<https://newsclient.omxgroup.com/cdsPublic/viewDisclosure.action?disclosureId=599318&lang=en>

#### **List of underlying shares**

Weekly options on Swedish shares may be available for the following shares (final list of shares to be communicated within short):

ABB

AstraZeneca

Ericsson B

Hennes & Mauritz B

Lundin Petroleum

Nordea

Nokia (SEK)

Swedbank A

SEB A

SHB A

Sandvik

TeliaSonera

Volvo B

## **Series designation**

The series designation for weekly options on Swedish shares starts with the number of the expiration Friday of the relevant expiration month, i.e. 1 for weeklies expiring on first Friday of the expiration month, 2 for second Friday, 4 for fourth Friday and 5 for fifth Friday when applicable.

Example of weekly options on the Ericsson B share with expiry in July 2014, strike 75:

1ERICB4G75: Expiration on 1st Friday of the month (4 July)

2ERICB4G75: Expiration on 2nd Friday of the month (11 July)

4ERICB4G75: Expiration on 4th Friday of the month (25 July)

For questions regarding this notice, please contact your NASDAQ OMX account manager, or Tomas Körberg at [tomas.korberg@nasdaqomx.com](mailto:tomas.korberg@nasdaqomx.com) or phone +46 8 405 6883.

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Derivatives Products

Nordic Equities