

September 22, 2014

**Exchange Notice****Derivatives – Product Information 66/14****Introducing OMXS30 Dividend Futures**

NASDAQ OMX Derivatives Markets will on November 17, 2014 introduce OMXS30 Dividend Futures. With this introduction NASDAQ OMX Derivatives Markets will offer trading and CCP clearing in listed cash-settled index dividend futures based on the OMX Stockholm 30 Dividend Point Index. The underlying index is calculated, in dividend points, as the running total of ordinary dividends paid by the constituents of the OMX Stockholm 30 Index and is reset to zero once a year after the expiration of the nearest OMXS30 Dividend Futures contract. The new product will have its own fee model and the different levels will be communicated separately closer to the go-live date.

At go-live there will be two contracts listed; the December 2015 contract and the December 2016 contract. As of December 15, 2014, the December 2017 contract will be listed and available for trading. Following this date, NASDAQ OMX Derivatives Markets will list contract terms up to 36 months, expiring in the month of December, so that the three nearest years are always available for trading.

At inception, the risk parameter for OMXS30 Dividend Futures is expected to be set to 8.00% subject to the formal approval by the clearinghouse. Clearing members are requested to note that no margin offset will be offered between the different maturities or with other index derivatives.

With the product launch, a designated Market Maker scheme for OMXS30 Dividend Futures will be introduced. Trading members acting in such capacity will continuously provide two-way prices in the electronic exchange trading system for all three listed maturities.

For a complete product specification, please see the next page.

For further information concerning this exchange notice please contact Joakim Fernlund, [joakim.fernlund@nasdaqomx.com](mailto:joakim.fernlund@nasdaqomx.com), or Håkan Walden, [hakan.walden@nasdaqomx.com](mailto:hakan.walden@nasdaqomx.com), telephone +46 8 405 60 00.

NASDAQ OMX Derivatives Markets

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**Product specification, OMXS30 Dividend Futures**

Type of contract	Exchange and clearing listed futures contract with daily cash settlement
Contract base	OMX Stockholm 30 Dividend Point Index (ISIN SE0004270494)
Price quotation	Index points with two decimal places
Contract value	SEK 100 per index dividend point
Min price change	0.01 points = value SEK 1.00
Final settlement	Cash settlement, payable on the first bank day following the expiration day.
Final settlement price	Official end-of-day value of the underlying index on the expiration day.
Daily settlement price	Determined at the close of trading on the relevant day based on the last paid, bid and offer prices for the relevant futures contract.
Last trading & expiration day	Third Friday in December if this is a Swedish bank day and not a half trading day, otherwise the previous bank day.
Terms	Listed up to 36 months so that the three nearest years are always available for trading.
Dividend period	From but excluding the expiration day of the preceding contract, too and including the expiration day of the relevant contract.
Set-off of contracts	May occur every bank day during the entire term.
Series designation	Each tradable series shall be designated by the designation for the contract base, expiration year and expiration month, where <ul style="list-style-type: none"> <li>- contract base is designated “OMXDIV”;</li> <li>- expiration year is designated by the final number of the year in which the series expires; and</li> <li>- expiration month is designated by the letter “L” for the month of December.</li> </ul>
Trading hours (CET)	Electronic exchange trading system: 09:00 – 17:25
	Manual exchange trading system: 08:30 – 18:00
	Registration of trades: 09:00 – 19:00
Trading & clearing system	Genium INET Nordics
Margin model	OMS II (Equity Derivatives)
Exchange	NASDAQ OMX Stockholm AB
Clearinghouse	NASDAQ OMX Clearing AB