Genium INET – OMXS30 Dividend Futures go-live on November 17, 2014 (100/14)

In preparation for the product launch of OMXS30 index dividend futures on November 17, 2014, the Dec-15 (OMXDIV5L) and Dec-16 (OMXDIV6L) instrument series together with standardised combination series will be made available in production reference data already from Monday November 10. The series will appear in a suspended for trading state until the go-live on November 17. Please note that the third maturity, the Dec-17 instrument series (OMXDIV7L) will be listed and tradable on December 15, 2014.

With the introduction of OMXS30 index dividend futures, Nasdaq Stockholm will create standardised time spread and strip combination order books to simultaneously trade a number of expiration years.

The combination order books will be automatically created by the exchange and available from the first day of trading in production. When all three maturities have been listed, then at any time the following combination order books will be available for trading:

- Two time spreads so that when buying the first combination one buys the second year, sells the first, and when buying the second combination one buys the third year, sells the second
- One time spread so that when buying the combination one buys the third year, sells the first
- Two strips so that when buying the first combination one buys the second and first years, and when buying the second combination, one buys the third and second years
- One strip so that when buying the combination one buys all three years

The tick size in the combination order books will be 0.01 index points. For further details on combinations and implied-out orders please see the Genium INET Market Model document for Nordic Equity Derivatives.

Tradable combination series are available for testing in External Test 1 and 3 with the below OMnet API codes, including the three new groups 122, 123 and 124. The codes will also be the same in the production system.

country_c = 1
market_c = 1
instrument_group_c = 125 (one-year time spreads), 124 (two-year time spread), 123 (three-leg strip), 122 (two-leg strips)
commodity_n = 9990

The series name standard will be the contract base symbol "OMXDIV", the final number of the expiration year of each leg separated by the underscore sign "_" and finally "TS" for time spreads or "STR" for strips. E.g. "OMXDIV6_5TS" is the year 6/year 5 time spread.

For further information on this IT notice, please contact

Joakim Fernlund
Nordic Equity Derivatives
+46 8 405 6000
joakim.fernlund@nasdaq.com

Håkan Walden
Nordic Equity Derivatives

+46 8 405 6000
hakan.walden@nasdaq.com