

November 21, 2014

Exchange Notice

Derivatives - Product Information 76/14

Standardised derivatives on NCC

As of December 1, 2014, NASDAQ OMX Derivatives Markets will introduce standardised options, forwards and futures on NCC B (NCC).

Options, forwards and futures on NCC will have a term of 3 and 12 months. In Nasdaq's derivative trading and clearing systems, the ticker symbol is NCC and the underlying code 59. For margin calculation purposes, NCC is included in group 9 of the parameter value list with a scanning range of +/-9 percent.

As of November 24, 2014, the new series will be available, but not tradable until December 1, 2014. The series will be included in the Market Notice "New Strikes Stock Products" that will be sent out after business on November 21, 2014.

Susquehanna will be quoting prices for derivatives on NCC.

For further information concerning this exchange notice please contact Håkan Walden, telephone +46 8 405 7170 or Elin Holmström, telephone +46 8 405 6134

NASDAQ OMX Derivatives Markets

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