

Genium INET - Mandatory Changes to Norwegian Single Stock Derivatives

Change of the Expiration Day for Norwegian Single Stock Derivatives

As of January 12, 2015, NASDAQ OMX Derivatives Markets will change the Expiration Day for standardized options, forwards and futures on Norwegian Single Stock Derivatives with the third Thursday of the month. Currently the Expiration Day for options, forwards and futures on Norwegian Single Stock Derivatives is the third Friday of the month. New contracts will be listed in parallel with the existing contracts, thus the change will have no effect on the existing contracts. New maturities on the existing contracts will no longer be listed and existing maturities without open interest will be delisted. Successively only the new contracts with the third Thursday as the Expiration Day will be available for trading.

To facilitate identifying contracts with different Expiration Days, the new contracts with the third Thursday as the Expiration Day will be listed with a new Market Code and have a unique root series name separating them from the existing contracts. The Market Code for the existing contracts is 104 with a root series name that ends with an 'N'. The Market Code for the new contracts will be 94 and listed without the 'N' in the root series name. Example for Statoil ASA; the root series name for the current contract with Friday as the Expiration Day is STLN (Market Code 104) and the root series name for the new contract with Thursday as the Expiration Day will be STL (Market Code 94).

Series for Statoil and Yara International are available for testing in External Test 1 and External Test 3 with the below OMnet API binary codes. As from January 12, 2015 the codes will also be available in the production system as described below.

instrument_group_c = 3 (Forward), 6 (Call Option), 7 (Put Option), 10 (Future deliverable), 11 (Future cash settled)

Company Name	ISIN	country_c	market_c	commodity_n
STATOIL	NO0010096985	1	94	1302
YARA INTERNATIONAL	NO0010208051	1	94	1303
RENEWABLE ENERGY CORP	NO0010112675	1	94	1304
NORSK HYDRO	NO0005052605	1	94	1305
SEADRILL	BMG7945E1057	1	94	1306
TELENOR	NO0010063308	1	94	1307
ORKLA	NO0003733800	1	94	1308
MARINE HARVEST	NO0003054108	1	94	1310
NORSKE SKOGINDUSTRIER	NO0004135633	1	94	1311
PETROLEUM GEO-SERVICES	NO0010199151	1	94	1312
ROYAL CARIBBEAN CRUISES	LR0008862868	1	94	1313
STOREBRAND	NO0003053605	1	94	1314
GJENSIDIGE FORSIKRING	NO0010582521	1	94	1321
SUBSEA 7	LU0075646355	1	94	1324
DNB	NO0010031479	1	94	1328
DNO	NO0003921009	1	94	10458
Opera Software	NO0010040611	1	94	10459
AKER SOLUTIONS ASA	NO0010716582	1	94	10460
Norwegian Air Shuttle	NO0010196140	1	94	10462
TGS NOPEC GEOPHYSICAL COMPANY	NO0003078800	1	94	10468

The described changes only apply for market participants that are currently covering Norwegian Single Stock Derivatives.

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