

February 20, 2015

Exchange Notice

Derivatives – Product Information 18/15

Introduction of Weekly options on Atlas Copco, Autoliv and Electrolux on March 2nd 2015

Following the successful introduction of weekly options on Swedish shares in May 2014, NASDAQ OMX Derivatives Markets will now add weekly options on Atlas Copco A, Autoliv and Electrolux B. The launch date for the new weekly options contracts will be March 2nd, 2015.

	Ticker Symbol	Underlying Code
Atlas Copco A	ATCOA	686
Autoliv	ALIV	99
Electrolux B	ELUXB	695

The new weekly options will be available in Genium INET as of February 25th 2015, but not tradable until March 2nd 2015. The series will be included in the Market Notice “New Strikes Stock Products” that will be sent out after business on February 24th 2015.

Susquehanna International Group will act as a designated market maker for Weekly options on ATCOA, ALIV and ELUXB.

For further information concerning this exchange notice please contact your Nasdaq account manager or Håkan Walden, telephone +46 8 405 7170.

NASDAQ OMX Derivatives Markets

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Product specification

Type of option contract:	American-style option with delivery of shares at expiration
Contract term:	Four weeks (Series tradable from the Friday four weeks prior to expiration day)
Expiration day:	Expiration each Friday except third Friday of month. Expiration day must be a full trading day.
Currency:	SEK
Contract size:	100 shares (adjustments may occur)
Tick size:	Same as for Swedish stock options
Strike price intervals:	Same as for Swedish stock options
Number of strike prices:	At least 5 out-of-the-money, 1 at-the-money, 5 in-the-money
Exercise:	Exercise Orders must be received by the Clearing House no later than 120 minutes following the Final Time for Trading on each Bank Day up to the Expiration Day
Automatic exercise (“Standard exercise”):	Contracts at least 1% in-the-money will be automatically exercised upon expiration
Margining:	According to the clearinghouse’s current margining methodology
Trading hours:	Trading hours electronic marketplace 09:00 – 17:25 CET on normal trading days
Series designation:	The series designation will contain the description of the contract share, expiration year, expiration month, expiration day, “Y” for weekly option, and exercise price.
Examples of series designation:	Example of weekly call options on the Electrolux share with expiry in March (C=March) 2015, strike 280. ELUXB5C06Y280: Expiration on March 6th ELUXB5C13Y280: Expiration on March 13th ELUXB5C27Y280: Expiration on March 27th