

May 29, 2015

IT Notice

Derivatives – IT Information 20/15

Introduction of Weekly options on Norwegian shares on June 8th

Nasdaq Derivatives Markets will introduce weekly options on Norwegian shares. The launch date for introduction of weekly options on Norwegian shares in production has been set to Monday June 8th, 2015.

This IT Notice contains technical specifications, a description of the new series designation format, as well as a list of weekly option series available in the test environment. The product is available for member testing in external test systems 1 as of Monday June 1 and in external test systems 3 as of Tuesday June 2.

As of June 2, 2015, the new series will be available, but not tradable until June 8, 2015. The series will be included in the Market Notice “New Strikes Stock Products” that will be sent out after business on June 1, 2015.

Technical specification - Genium INET

The following outlines the technical set-up for Weekly options in Genium INET as well as a comparison with currently listed standardized stock options (“Monthly options”).

Genium INET	Weekly options on Norwegian shares	Monthly options
Exchange code:	1	1
Market code:	94	94
Instrument group codes:	72, 73 (1st weekly call/put) 74, 75 (2nd weekly call/put) 76, 77 (4th weekly call/put) 78, 79 (5th weekly call/put)	6 (calls) 7 (puts)
Underlying code(s), examples:	1302 (STLN)	1302 (STLN)
Underlying name in Genium INET, example:	STLN	STLN
Underlying ISIN, example:	NO0010096985 (for Statoil ASA)	NO0010096985 (for Statoil ASA)

Instrument types:	NORSCW1, NORSPW1 (Norwegian stock 1st Weekly call/put) NORSCW2, NORSPW2 (Norwegian stock 2nd Weekly call/put) NORSCW4, NORSPW4 (Norwegian stock 4th Weekly call/put) NORSCW5, NORSPW5 (Norwegian stock 5th Weekly call/put)	NOSC, NOSP
Example of Instrument Classes:	STLCO1W, STLPO1W STLCO2W, STLPO2W STLCO4W, STLPO4W STLCO5W, STLPO5W	STLCO (Statoil Call Option) STLPO (Statoil Put Option)
Series name, examples:	STL5F04Y130 (Weekly option on Statoil)	STL5F130

For questions regarding testing, please contact Clearing Operations at clearing.test@nasdaq.com or phone +46 8 405 6880.

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.

Example of weekly options on the Statoil share with expiry in June (F=June) 2015:

STL5F04Y130: Expiration on 4 June
STL5F11Y130: Expiration on 11 June
STL5F25Y130: Expiration on 25 June

List of underlying shares

Weekly options on Norwegian shares will be available for the following shares (underlying code in Genium INET within parenthesis):

STLN (1302)

For questions regarding this notice, please contact your Nasdaq account manager, or Mikael Siewertz, telephone +46 8 405 6334.

Nasdaq Derivatives Markets

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