

August 28, 2015

Exchange Notice

Derivatives – Product Information 76/15

Extension of the closing auction on Swedish Index futures as of September 28th

NASDAQ OMX Derivatives Markets will extend the closing auction for OMXS30 and OMXSB futures with one minute as of September 28th. This means that the post trade session in OMXS30 and OMXSB index futures will start one minute later, 17:29:00 (currently 17:28:00).

The OMXS30 and OMXSB index futures Order Book shifts directly into Call Interaction at the end of Continuous Trading and the Call Interaction will following the change last for at least 150 (currently 90) and at the most 180 (currently 120) seconds from the end of Continuous Trading. Call Interaction ends when the Uncross is carried out.

The change is available for member testing in external test systems 1 and 3 as of today.

Below are session schedules describing the changes for both normal and half day trading hours.

Normal trading hours: New schedule:

	Pre-Open	Call Interaction	Continuous Trading	Call Interaction	End of Trading	Statistics	Day Orders cleared	Post-Trade	Terminating business day	Electronic Market Place Closed
Genium INET session state	PREOP	CLIN	OPEN	CLIN	EOTRD	STATS	CLEAR	POSTR	TRMBD	EMPC
OMXS30/OMXSB Index	8:30 – 8:55	8:55 – 9:00	9:00 – 17:25	17:25 –	17:27:30 – 17:28:00	17:28:10	17:28:40	17:29:00	17:45:00	18:00

Normal trading hours: Current schedule:

	Pre-Open	Call Interaction	Continuous Trading	Call Interaction	End of Trading	Statistics	Day Orders cleared	Post-Trade	Terminating business day	Electronic Market Place Closed
Genium INET session state	PREOP	CLIN	OPEN	CLIN	EOTRD	STATS	CLEAR	POSTR	TRMBD	EMPC
OMXS30/OMXSB Index	8:30 – 8:55	8:55 – 9:00	9:00 – 17:25	17:25 –	17:26:30 – 17:27:00	17:27:10	17:27:40	17:28:00	17:45:00	18:00



Half day trading hours: New schedule:

	Pre-Open	Call Interaction	Continuous Trading	Call Interaction	End of Trading	Statistics	Day Orders cleared	Post-Trade	Terminating business day	Electronic Market Place Closed
Genium INET session state	PREOP	CLIN	OPEN	CLIN	EOTRD	STATS	CLEAR	POSTR	TRMBD	EMPC
OMXS30/OMXSB Index	8:30 – 8:55	8:55 – 9:00	9:00 – 12:55	12:55 –	12:57:30 – 12:58:00	12:58:10	12:58:40	12:59:00	13:15:00	18:00

Half day trading hours: Current schedule:

	Pre-Open	Call Interaction	Continuous Trading	Call Interaction	End of Trading	Statistics	Day Orders cleared	Post-Trade	Terminating business day	Electronic Market Place Closed
Genium INET session state	PREOP	CLIN	OPEN	CLIN	EOTRD	STATS	CLEAR	POSTR	TRMBD	EMPC
OMXS30/OMXSB Index	8:30 – 8:55	8:55 – 9:00	9:00 – 12:55	12:55 –	12:56:30 – 12:57:00	12:57:10	12:57:40	12:58:00	13:15:00	18:00

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