

IT – Derivatives: Change of tick size of OMXC20CAP index futures (21/17)

As of Monday June 19th, 2017, Nasdaq Nordic will change the tick size of the OMXC20CAP (“C20CAP”) index futures to 0.25 index points (equivalent to a tick value of DKK 100 x 0.25 = DKK 25).

Following close of trading on Friday June 16th, 2017, all long orders remaining in the order books will be deleted, in order to avoid any price inconsistency with the new tick size.

Affected order books available as of June 19th:

C20CAP July index future (C20CAP7G)

C20CAP Aug index future (C20CAP7H)

C20CAP Sept index future (C20CAP7I)

C20CAP Dec index future (C20CAP7L)

The tick size of the standardized combination order book (“futures roll”) for C20CAP will remain unchanged at 0.05 index points.

For further information on this Exchange Notice, please contact your Nasdaq representative, or Product Manager Tomas Körberg at phone +46 8 405 6883.

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Equity Derivatives

Nasdaq Nordic