

# Futures on Swedish index OMXS30

The OMXS30™ tradable index consists of the 30 largest capitalized shares at Nasdaq Stockholm. The following is a brief description of futures on OMXS30™ index. Detailed contract specifications and complete rules and regulations for trading can be found on the Nasdaq website.

## FACTS /

<b>TYPE OF CONTRACT</b>	Futures contract with daily cash settlement.
<b>CONTRACT BASE</b>	The Swedish OMXS30™ share index.
<b>INDEX PROVIDER</b>	Nasdaq Stockholm AB.
<b>CONTRACT SIZE</b>	Index value * SEK 100.
<b>SERIES TERM</b>	Contracts with terms of 3, 12, and 60 months are listed in accordance with what is stated in the quotation list.
<b>SERIES DESIGNATION</b>	Indicates the designation for the contract base, expiration year and expiration month.
<b>FUTURES PRICE</b>	Agreed upon by the parties. Shall be expressed in Swedish Kronor and cover the price for one one-hundredth of a contract. Re-calculation of the futures price may occur in certain cases (see Re-calculation).
<b>EXPIRATION DAY</b>	The third Friday in the expiration month of the expiration year, or if this day is not a Swedish bank day or is declared to be a half trading day, the previous bank day.
<b>SETTING-OFF</b>	Setting-off may occur any time during the term.
<b>LAST TRADING DAY</b>	The expiration day at the close of the electronic trading system for the series in question.
<b>DAILY CASH SETTLEMENT</b>	Daily cash settlement is paying or receiving a settlement amount on a daily basis. The settlement amount is the difference between previous day's futures closing price and current day's futures closing price. The settlement day for the cash settlement is the Swedish bank day following the mark-to-market day.
<b>FINAL SETTLEMENT</b>	The final settlement is the difference between the previous day's future closing price and a volume weighted average price of the OMXS30™ index on the expiration day. Payment of settlement occurs on the first Swedish bank day following the expiration day.
<b>LISTING OF NEW EXPIRATION MONTH</b>	A new expiration month is listed four Swedish bank days prior to the expiration of the previous futures series.
<b>RE-CALCULATION</b>	In the event of a planned index change other than that which is set forth in the terms for the index (deflation of the index or other similar event), a re calculation of the futures price may occur with regards to the planned index change.

## Disclaimer

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