

Futures on the Danish index OMXC25

The OMX Copenhagen 25 (OMXC25) Index is a market value weighted, free float adjusted and capped index. The index contains the 25 largest and most traded shares on Nasdaq Copenhagen. A detailed contract specification for the OMXC25 index futures and complete rules and regulations for trading are available on the Nasdaq Nordic website.

Facts

Type of contract: Futures contract with daily cash settlement.

Contract base: The Danish OMXC25 share index.

Contract size: Index value * DKK 100.

Series term: Contracts with terms of 3, 12 and 24 months are listed in accordance with the quotation list.

Series designation: Indicate the designation for the contract base, expiration year and expiration month.

Futures price: Agreed upon by the parties. Shall be expressed in Danish Kroner and cover the price for one hundredth of a contract. Re-calculation of the futures price may occur in certain cases (see Re-calculation).

Expiration day: The third Friday in the expiration month of the expiration year, or if this day is not a Danish bank day the previous bank day.

Last trading day: The expiration day at the close of the electronic trading system for the series in question.

Daily cash settlement: 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 Danish bank day following the mark-to-market day.

Final settlement: The final settlement is the difference between the previous day's future closing price and a volume weighted average price of the OMXC25 index on the expiration day. Payment of settlement occurs on the first Danish bank day following the expiration day.

Setting-off: Setting-off may occur any time during the term.

Listing of new expiration month: A new expiration month is listed four Danish bank days prior to the expiration of the previous futures series.

Re-calculation: 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.

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