Nasdaq

Futures On The Swedish Index OMXSB

OMXSB™ (Stockholm Benchmark index) is a tradable index where most sectors on NASDAQ OMX Stockholm AB are represented. The weight of each company is based on market capitalization adjusted for the free float. The index consists of the 80 to 100 largest and most liquid stocks. Futures on OMXSB™ are based on a gross index where dividends are reinvested in the index. The following is a brief description of futures on the OMXSB index. Detailed contract specifications and complete rules and regulations for trading can be found on the NASDAQ OMX website.

Facts

Type Of Contract	Futures contract with daily cash settlement.
Contract Base	The Swedish OMXSB"" gross index (GI).
Index Provider	NASDAQ OMX Stockholm AB.
Contract Size	Index valuex SEK 100.
Series Term	Contracts with terms of six and twenty four months are listed in accordance with the quotation list.
Series Designation	Indicates the designation for the contract base, expiration year and expiration month.
Futures Price	Agreed upon by the parties. The price 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).
Expiration Day	The third Friday of the expiration month of the expiration year. If this day is not a Swedish bank day, or is a half day of trading, the preceding bank day.
Final Time For Trading	The expiration day at the close of the electronic trading system for the series in question.
Daily Cash Settlement	Daily cash settlement means paying or receiving a settlement amount on a daily basis. The settlement amount is the difference between previous day's futures dosing price and current day's futures dosing price. The cash settlement day is the first Swedish 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 OMXSB™ index on the expiration day. Payment of settlement occurs on the first Swedish 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 Swedish 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.

NOTE: Always refer to the latest Rules and regulations of NASDAQ OMX Derivatives Markets and to the document "Policy for clearing of Standardized and Tailor-Made Contracts.