

Mini OMXS30 Futures

The Mini OMXS30 Futures contract is a standardized futures contract with a smaller contract notional value than the standard OMXS30 Futures contract, enabling more granular hedging possibilities and a lower entry barrier to the listed futures market in terms of capital.

In the trading system, the Mini OMXS30 Futures contracts will use S30MIN as the underlying ID in order to differentiate the contracts from the standard futures contracts.

The OMXS30 index is Nasdaq Stockholm's leading share index and consists of the 30 most actively traded stocks on the Stockholm exchange.

The following is a brief description of Mini OMXS30 Futures. Detailed contract specifications and complete rules and regulations for trading can be found on the Nasdaq website.

Facts

Type Of Contract	Futures contract with daily cash settlement.
Contract Base	The OMXS30 Index. In the trading system, the contract base is designated as S30MIN.
Contract Size	Index value * SEK 10.
Series Term	Contracts with terms of 3 months are listed in accordance with what is stated in the quotation list.
Series Designation	S30MIN followed by the expiration year and expiration month code.
Futures Price	Agreed upon by the parties. Shall be expressed in Swedish Kronor and cover the price for one one-tenth 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 Swedish bank day or is declared to be a half trading day, the previous bank day.
Setting-Off	Setting-off may occur any time during the term.
Last Trading Day	The Expiration Day.
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 settlement price and current day's settlement price. The settlement price for the Mini OMXS30 futures contract is the same as for the standard contract with the same expiration day.
Final Settlement	The final settlement is the difference between the previous day's settlement price and a volume weighted average price of the OMXS30 index (the OMXS30 Expiration index) on the expiration day.
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 recalculation of the futures price may occur with regards to the planned index change.

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