

Options 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 options and complete rules and regulations for trading are available on the Nasdaq Nordic website.

Facts

Type of contract: European call and put options contracts with cash settlement.

Contract base: The Danish OMXC25 share index.

Index provider: Nasdaq.

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, exercise price, expiration month and option type.

Exercise price: The index value (exercise index) contained in the series designation multiplied by 100 Danish Kroner. Re-calculation of the exercise price may occur in certain cases (see Re-calculation).

Premium: Agreed upon by the parties. The premium shall be expressed in Danish Kroner and cover the price for one one-hundredth of an options contract.

Premium settlement day: The first Danish bank day following registration.

Expiration day: The third Friday of the expiration month of the expiration year, or where such day is not a Danish bank day the preceding Danish bank day.

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

Cash settlement: A cash settlement of the contracts is made on the expiration day based on the index fix value. The fix is comprised of a volume weighted OMXC25 index (expiration index) regarding 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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