

**EXCHANGE RULES AND CLEARING RULES  
OF NASDAQ DERIVATIVES MARKETS**

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**EXCHANGE RULES AND CLEARING RULES  
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The following assets constitute Contract Base in Series listed by the Exchange and which are subject to clearing at the Clearing House.

## 1.1 SWEDISH EQUITIES (SEax)

### 1.1.1 Stocks and depository receipts listed in SEK

Call and put Options, Forwards, Futures, Gross Return Forwards and Gross Return Futures are listed and quoted in SEK as set out below.

Contract Shares:

Terms and Expiration Months:

Atlas Copco A (ATCOA)	Nordea Bank (NDASE)	3 months: Serial months 12 months:
Boliden AB (BOLI)	Sandvik (SAND)	Mar, Sep
Electrolux B (ELUXB)	SEB A (SEBA)	24 months: Jun
Ericsson B (ERICB)	SHB A (SHBA)	36 months: Dec
Essity B (ESSITB)	SSAB A (SSABA)	
Gefinge (GETIB)	Swedbank (SWEDA)	
Hennes & Mauritz B (HMB)	Telia Company (TLSN)	
Nokia (NOKI, NOKIA)	Volvo B (VOLVB)	

ABB (ABB)	Husqvarna B (HUSQB)	3 months: Serial months
Alfa Laval (ALFA)	Investor B (INVEB)	12 months: Mar, Sep
Assa Abloy (ASSAB)	SAAB B (SAAB)	24 months: Jun, Dec
AstraZeneca (AZN)	SCA B (SCAB)	
Elektro (EKTAB)	Securitas B (SECUB)	
EQT (EQT)	Skanska B (SKAB)	
Evolution (EVO)	SKF B (SKFB)	
Fabege (FABG)	SSAB B (SSAB B)	
Fastighets AB Balder (BALDB)	Tele2 B (TEL2B)	
	Trelleborg B (TREL B)	

Avanza Bank Holding (AZA)	Kinnevik B (KINB)	3 months: Serial months
Atlas Copco B (ATCO B)	Lundin Mining (LUMI)	12 months: Mar, Jun, Sep, Dec
Axfood (AXFO)	Nibe B (NIBE)	
Betsson B (BETSB)	NOBA Bank Group (NOBA)	
Billerud Aktiebolag (BILL)	Samhällsbyggnadsbolaget i Norden B	
Castellum (CAST)	(SBBB)	
Coffee Stain B (COFFEE)	Sinch (SINCH)	
Dometic (DOM)	Stora Enso R (STER)	
Embracer Group (EMBRAC)	Swedish Orphan Biovitrum (SOBI)	
Epiroc A (EPIA)	Traton (8TRA)	
Hexagon (HEXB)	Volvo Car B (VCAR)	
Holmen B (HOLMB)		
Industrivärden C (INDUC)		
JM (JM)		

MTG B (MTGB)*	3 months: Serial months
NCC B (NCC)	9 months: Mar, Jun, Sep, Dec

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AAK (AAK)	3 months: All months
Addtech B (ADDTB)	
Asmodee Group B (ASMDEE)	
Bone Support Holding (BONEX)	
Latour B (LATO B)	
Lifco B (LIFCOB)	
New Wave Group B (NEWA B)	
Nordnet Bank (SAVE)	
SAGAX B (SAGA B)	

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(\*) No new standardized expiration months after June 2026.

### 1.1.2 Stocks listed in EUR

Call and put Options are listed and quoted in EUR as set out below.

Contract Shares:	Terms and Expiration Months:
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Verisure (VSURE)	3 months: Serial months 12 months: Mar, Sep 24 months: Jun, Dec

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### 1.1.3 Number of option series listed

Initially and on the Bank Days following the initial listing day, at least the following number of series of call options and put options, respectively, may be listed in relation to the Contract Share's closing price on the preceding Bank Day.

Time to Expiration:	Above:	Closest to:	Below:
≤ 2 weeks	12	1	12
≤ 1 month	10	1	10
≤ 2 months	9	1	9
≤ 3 months	8	1	8
≤ 6 months	9	1	8
≤ 9 months	8	1	7
≤ 12 months	8	1	7
> 12 months	6	1	5

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#### 1.1.4 Exercise price intervals

Series will generally be listed with the following exercise price intervals in the listing currency set out for the contract base.

≤ 2 weeks to Expiration	
Exercise price:	Interval:
0–10	0.05
10–20	0.10
20–50	0.20
50–100	0.50
100–200	1.00
200–500	2.00
500–1,000	5.00
1,000–2,000	10.00
2,000–5,000	20.00
5,000–10,000	50.00
10,000–	100.00

≤ 1 month to Expiration	
Exercise price:	Interval:
0–10	0.10
10–25	0.20
25–50	0.50
50–100	1.00
100–250	2.00
250–500	5.00
500–1,000	10.00
1,000–2,500	20.00
2,500–5,000	50.00
5,000–10,000	100.00
10,000–	200.00

≤ 2 months to Expiration	
Exercise price:	Interval:
0–18	0.20
18–36	0.50
36–72	1.00
72–180	2.00
180–360	5.00
360–720	10.00
720–1,800	20.00
1,800–3,600	50.00
3,600–7,200	100.00
7,200–14,400	200.00
14,400–	400.00

≤ 3 months to Expiration	
Exercise price:	Interval:
0–13	0.20
13–26	0.50
26–52	1.00
52–130	2.00
130–260	5.00
260–520	10.00
520–1,300	20.00
1,300–2,600	50.00
2,600–5,200	100.00
5,200–10,400	200.00
10,400–	400.00

≤ 6 months to Expiration	
Exercise price:	Interval:
0–10	0.20
10–20	0.50
20–40	1.00
40–100	2.00
100–200	5.00
200–400	10.00
400–1,000	20.00
1,000–2,000	50.00
2,000–4,000	100.00
4,000–8,000	200.00
8,000–	400.00

≤ 9 months to Expiration	
Exercise price:	Interval:
0–15	0.50
15–30	1.00
30–70	2.00
70–150	5.00
150–300	10.00
300–700	20.00
700–1,500	50.00
1,500–3,000	100.00
3,000–6,000	200.00
6,000–12,000	400.00
12,000–	800.00

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≤ 12 months to Expiration		> 12 months to Expiration	
Exercise price:	Interval:	Exercise price:	Interval:
0-12	0.50	0-10	0.50
12-24	1.00	10-20	1.00
24-60	2.00	20-50	2.00
60-120	5.00	50-100	5.00
120-240	10.00	100-200	10.00
240-600	20.00	200-500	20.00
600-1,200	50.00	500-1,000	50.00
1,200-2,400	100.00	1,000-2,000	100.00
2,400-4,800	200.00	2,000-4,000	200.00
4,800-9,600	400.00	4,000-8,000	400.00
9,600-	800.00	8,000-	800.00

Exercise price intervals for a certain Expiration and/or Contract Share may be doubled or halved in case of relatively high or low levels of volatility, respectively, as determined by the Exchange from time to time.

In situations with existing exercise prices that are not multiples of the applicable interval, exercise prices that are aligned at the applicable interval may be listed provided that they do not differ by less than half such interval from any existing series with the same Expiration.

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**1.2 FINNISH EQUITIES (Fiax) – STOCKS AND DEPOSITARY RECEIPTS LISTED IN EUR**

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In the following categories of shares call and put Options,  
Futures, Forwards and Gross Return Forwards are listed

Term and Expiration Months

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Fortum (FORTUM)

3 months: Serial months

Neste (NESTE)

12 months: Mar, Sep

Nordea Bank (NDAFI)

24 months: Jun, Dec

Nokia (NOA)

Stora Enso R (STE)

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UPM-Kymmene (UPM)

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Hiab B (HIAB)	3 months: Serial months
Elisa (ELISA)	12 months: Mar, Jun, Sep, Dec
Kesko B (KESKOB)	
Kojamo (KOJAMO)	
Kone (KNEB)	
Konecranes (KCR)	
Mandatum (MANTA)	
Orion B (ORNB)	
QT Group (QTCOM)	
Sampo A (SAMPO)	
SSAB B (SSABH)	
Telia Company (TELIAH)	
TietoEVRY Corporation (TIETO)	
Tokmanni Group (TOKMAN)	
Valmet (VALMT)	

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Huhtamäki (HUH)	3 months: Serial months
Kemira (KEMIRA)	6 months: Mar, Jun, Sep, Dec
Metsä Board B (METSB3)	
Metso (METSO)	
Nokian Tyres (TYRES)	
Outokumpu (OUT)	
Wärtsilä (WRT)	
YIT-Yhtymä (YIT)	

Additional options, forwards and Gross Return Forwards series on the stock classes in Group 1 are listed on request (i.e. not regularly) up to a term of 24 months as apparent from the series designation.

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Exercise price interval (EUR)	Interval
0–0.6	0.05
0.6–3	0.10
3–5	0.20
5–20	0.50
20–38	1.00
38–50	2.00
50–	5.00

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The following number of series shall initially and on the Bank Days following the initial listing day be listed with the above Exercise Price intervals in relation to the Contract Share's last transaction price at the end of the preceding Bank Day:

Above	5
Closest to	1
Below	5

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**1.3 DANISH EQUITIES (DKax) – STOCKS LISTED IN DKK**

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In the following categories of shares call and put Options, Term and Expiration Months  
Futures and Gross Return Futures are listed

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Novo Nordisk B (NOVOB)	3 months: Serial Months 12 months: Mar, Sep 36 months: Jun 60 months: Dec
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A.P. MÖLLER MAERSK B (MAERSK) <sup>1</sup> Danske Bank (DANSKE) DSV (DSV) Vestas Wind Systems (VWS) Ørsted A/S (ORSTED)	3 months: Serial months 12 months: Mar, Sep 24 months: Jun, Dec
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Carlsberg B (CARLB)	Novonesis (Novozymes) B (NSISB) Pandora (PNDORA) Rockwool B (ROCK B)	3 months: Serial months 12 months: Mar, Jun, Sep, Dec
FL Smidth & Co (FLS) Genmab (GEN) GN Store Nord (GN) H. Lundbeck B (HLUNB) ISS (ISS)	Tryg (TRYG)  Zealand Pharma A/S (ZEAL)	

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<sup>1</sup> = Call and put Options and Futures with only **ten (10)** underlying Contract Share are listed on this stock class

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Coloplast B (COLOB) D/S Norden (DNORD)	3 months: Serial months 9 months <sup>2</sup> : Mar, Jun, Sep, Dec
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Jyske Bank (JYSK) Sydbank (SYDB) Demant (WDH)	3 months: All months
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For minimum number of series listed and intervals between exercise prices, see 1.1 Swedish equities (SEax) – Stocks and Depository receipts

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<sup>2</sup> Expiration Months with a longer Term may exist during a transition period due to changes in the Expiration cycle.

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**1.4 Nasdaq NORWEGIAN EQUITIES (NNOax) – STOCKS LISTED IN NOK**

In the following categories of shares call and put Options, Term and Expiration Months  
Forwards, Futures, Gross Return Forwards and  
Gross Return Futures are listed

Equinor ASA (EQNR)	3 months: Serial months 12 months: Mar, Sep 24 months: Jun, Dec
Aker BP (AKERBP)	3 months: All months
Aker Solutions ASA (AKSO)	12 months: Mar, Jun, Sep, Dec
Autostore Holding (AUTO)	
Bakkafrost (BAKKA)	
DNB Bank ASA (DNB)	
DNO ASA (DNO)	
Elkem (ELK)	
Frontline (FRO)	
Gjensidige Forsikring ASA (GJF)	
Höegh Autoliners (HAUTO)	
Kitron (KIT)	
Kongsberg Gruppen (KOG)	
Mowi ASA (MOWI)	
Norwegian Airshuttle (NAS)	
NEL (NEL)	
Nordic Semiconductor ASA (NOD)	
Norsk Hydro ASA (NHY)	
Orkla (ORKN)	
REC Silicon ASA (REC)	
Scatec (SCATC)	
Storebrand ASA (STB)	
Subsea 7 S.A. (SUBC)	
Telenor ASA (TEL)	
TGS (TGS)	
Tomra Systems (TOM)	
Wallenius Wilhelmsen (WAWI)	
Yara International ASA (YAR)	
Vend Marketplaces (VEND)	3 months: All months 9 months: Mar, Jun, Sep, Dec
MPC Container Ships (MPCC)	3 months: All months
Vår Energi ASA (VAR)	

For minimum number of series listed and intervals between exercise prices, see 1.1 Swedish equities (SEax) – Stocks and Depository receipts

<sup>3</sup> Expiration Months with a longer Term may exist during a transition period due to changes in the Expiration cycle.

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**1.5 ON-REQUEST FRAMEWORK**

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Additional options series on Danish, Finnish, Norwegian and Swedish Equities (including Indices) may be listed on request following the framework below:

1. The requested Exercise Price must conform to the following:
  - (a) For options on Danish, Norwegian and Swedish shares or depositary receipts, the requested Exercise Price must be a multiple of the interval applicable for the requested or a shorter time to Expiration.
  - (b) For options on other shares or depositary receipts, the requested Exercise Price may be a multiple of the interval applicable as per the shortest time to Expiration defined, or half such interval after applying rounding as follows: If half the interval is less than 1.00, then down to one decimal; else if less than 5.00, then down to the nearest integer; else rounded to the nearest multiple of 5.00.
  - (c) A requested Exercise Price that is aligned at the applicable interval may be accepted regardless of its distance to an Exercise Price that is a multiple of such interval.
  - (d) For options on share indices, the requested Exercise Price must be a multiple of the applicable interval.
2. The maturity is currently listed or, in case of a maturity longer than the longest currently listed, is planned to be listed within the next three months. The maximum maturity can accordingly on-request exceed by up to three months the Term given for each Contract Base.
3. The Exercise Price may be listed when the following conditions are met:
  - (a) For options with a maturity shorter than 3 month, the requested Exercise Price must not be lower than 50% ITM or greater than 50% OTM from the T – 1 closing price of the nearest ATM option.
  - (b) For maturities greater than 3 months, the requested Exercise Price may not be greater than 100% from the T - 1 closing price of the nearest ATM option.
  - (c) 0 (Zero) Exercise Price options will not be accepted.
4. The Exercise Price request may only be eligible when reporting trades with a minimum of 250 contracts for all options.
5. The corresponding put/call option will be listed at the same time.
6. The Exchange retains the right deny request for a new Exercise Price listing.
7. The Exchange retains the right to delist the requested Exercise Price if there is no open interest for the series in question.
8. Only members may submit requests.
9. Intraday requests may be made to Trading Operation at the Exchange no later than 16:30 CET.

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### 1.6 SWEDISH EQUITIES – INDEX (OMXS30DVP)

In the following categories of Index, Futures are listed	Term and Expiration Months
OMX Stockholm 30 Dividend Point Index (OMXDIV)	36 months: Dec

### 1.7 SWEDISH EQUITIES – INDEX (OMXS30)

In the following categories of Index, call and put Options and Futures are listed	Term and Expiration Months
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OMX Stockholm 30 (OMXS30)	3 months: All months 18 months: Mar, Jun, Sep 60 months: Dec
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The following minimum number of series of call options and put options, respectively, shall initially and on the Bank Days following the initial listing day be listed, in relation to the index value at the end of the preceding Bank Day, with the below Exercise Price intervals:

Time to Expiration	Above	At-the-money	Below	Interval in SEK
≤ 2 weeks	20	1	25	5.00
≤ 1 month	20	1	25	10.00
≤ 3 months	15	1	20	20.00
≤ 9 months	12	1	13	40.00
≤ 12 months	10	1	10	60.00
≤ 24 months	8	1	8	100.00
> 24 months	5	1	5	200.00

### 1.8 SWEDISH EQUITIES - INDEX (OMXSB)

In the following categories of Index, Futures are listed	Term and Expiration Months
OMX Stockholm Benchmark GI (OMXSB)	6 months: Mar, Jun, Sep 24 months: Dec

### 1.9 NASDAQ NORWEGIAN EQUITIES - INDEX (OMXO20)

In the following categories of Index, call and put Options and Futures are listed	Term and Expiration Months
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OMX OSLO 20 (OMXO20)	3 months: Serial months 12 months: Mar, Jun, Sep 24 months: Dec
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Exercise price interval (NOK)	Interval < 1 months term	Interval < 3 months term	Interval < 12 months term	Interval > 12 months term
0–150	2.50	2.50	2.50	5.00
150–500	2.50	2.50	5.00	10.00
500–1000	5.00	5.00	10.00	20.00
1000–	5.00	10.00	20.00	40.00

The following number of series shall initially and on the Bank Days following the initial listing day be listed

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with the above Exercise Price intervals in relation to the OMXO20 value at the end of the preceding Bank Day:

	< 1 months term	< 3 months term	< 12 months term	> 12 months term
Above	15	15	12	7
Closest to	1	1	1	1
Below	15	15	12	7

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### 1.10 DANISH EQUITIES – INDEX (OMXC25)

In the following categories of Index, call and put Options and Futures are listed

Term and Expiration Months

OMX COPENHAGEN 25	(OMXC25)	3 months: Serial months 12 months: Mar, Jun, Sep 24 months: Dec
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Exercise price interval (DKK)	Interval < 1 month term	Interval < 6 months term	Interval > 6 months term
0–500	2.50	5.00	10.00
500–	5.00	10.00	20.00

The following number of series shall initially and on the Bank Days following the initial listing day be listed with the above Exercise Price intervals in relation to the OMXC25 value at the end of the preceding Bank Day:

	< 1 month term	< 6 months term	> 6 months term
Above	20	10	10
Closest to	1	1	1
Below	20	12	12

### 1.11 WEEKLY OPTIONS – INDEX (OMXS30) IN SEK

In the following categories of Index, weekly call and put Options are listed

Term and Expiration weeks

OMX Stockholm 30 (OMXS30)	Term: 4 weeks Expiration: Week 1, 2, 4 and where applicable, 5 of the Expiration Month
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The following minimum number of series of call options and put options, respectively, shall initially and on the Bank Days following the initial listing day be listed, in relation to the OMXS30 value at the end of the preceding Bank Day, with the below Exercise Price intervals:

Time to Expiration	Above	At-the-money	Below	Interval in SEK
≤ 2 days	25	1	30	2.00
≤ 2 weeks	20	1	25	5.00
> 2 weeks	20	1	25	10.00

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## 1.12 WEEKLY OPTIONS – SWEDISH EQUITIES IN SEK

Weekly call and put Options are listed as set out below.

### Contract Shares:

### Term and Expiration weeks:

ABB (ABB)	SAAB B (SAAB)
AstraZeneca (AZN)	Sandvik (SAND)
Atlas Copco A (ATCOA)	SEB A (SEBA)
Boliden AB (BOLI)	SHB A (SHBA)
Electrolux B (ELUXB)	SKF B (SKFB)
Ericsson B (ERICB)	SSAB A (SSABA)
Evolution (EVO)	Stora Enso R (STER)
Hennes & Mauritz B (HMB)	Swedbank A (SWEDA)
NIBE B (NIBE B)	Telia Company (TLSN)
Nordea Bank (NDASE)	Volvo B (VOLVB)
Nokia SEK (NOKIA)	

Term: 4 or 5 weeks  
Expiration: Week 1, 2, 4 and where applicable, week 5 of the Expiration Month

Initially and on the Bank Days following the initial listing day, at least the following number of series of call options and put options, respectively, may be listed in relation to the Contract Share's closing price on the preceding Bank Day.

Time to Expiration:	Above:	Closest to:	Below:
≤ 2 weeks	12	1	12
> 2 weeks	10	1	10

Series will generally be listed with the following exercise price intervals in SEK.

≤ 2 weeks to Expiration		> 2 weeks to Expiration	
Exercise price:	Interval:	Exercise price:	Interval:
0–10	0.05	0–10	0.10
10–20	0.10	10–25	0.20
20–50	0.20	25–50	0.50
50–100	0.50	50–100	1.00
100–200	1.00	100–250	2.00
200–500	2.00	250–500	5.00
500–1,000	5.00	500–1,000	10.00
1,000–2,000	10.00	1,000–2,500	20.00
2,000–5,000	20.00	2,500–5,000	50.00
5,000–10,000	50.00	5,000–10,000	100.00
10,000–	100.00	10,000–	200.00

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**1.13 WEEKLY OPTIONS – NORWEGIAN EQUITIES IN NOK**

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In the following categories of shares weekly  
call and put Options are listed

Term and Expiration weeks

Aker BP (AKERBP)  
DNB Bank ASA (DNB)  
DNO ASA (DNO)  
Frontline (FRO)  
Norsk Hydro ASA (NHY)

Term: 4 weeks  
Expiration: Week 1, 2, 4 and where  
applicable, week 5 of the Expiration Month

Equinor ASA (EQNR)  
Subsea 7 S.A. (SUBC)  
Telenor ASA (TEL)

Exercise price interval (NOK)	Interval
0–2	0.10
2–16	0.25
16–30	0.50
30–80	1.00
80–200	2.50
200–400	5.00
400–600	10.00
600–	15.00

The following number of series shall initially and on the Bank Days following the initial listing day be listed with the above Exercise Price intervals in relation to the Contract Share's last transaction price at the end of the preceding Bank Day:

Above	7
Closest to	1
Below	7

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**1.14 WEEKLY OPTIONS – DANISH EQUITIES IN DKK**

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In the following categories of shares weekly  
call and put Options are listed

Term and Expiration weeks

DSV (DSV)  
Novo Nordisk B (NOVOB)  
Vestas Wind Systems (VWS)

Term: 4 weeks  
Expiration: Week 1, 2, 4 and where  
applicable, week 5 of the Expiration Month

For minimum number of series listed and intervals between exercise prices, see 1.12 weekly options – Swedish equities in SEK

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**1.15 FLEXIBLE INSTRUMENTS**

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Acceptable Contract Bases for Flexible Instruments are made available by the Exchange and Clearing House in the Electronic Trading Platform and the Clearing System, respectively.

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**1.16 FORWARDS ON BASKETS LISTED IN SEK, EUR AND USD<sup>4</sup>**

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In the following category Forwards are listed on request with a Term of up to 6 months as apparent from the series designation. New underlying baskets are listed on request.

<http://business.nasdaq.com/forwards-on-baskets/index.html>

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**1.17 SWEDISH EQUITIES - INDEX (OMXS30ESG)**

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In the following categories of Index, call and put Options and Term and Expiration Months Futures are listed

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OMX Stockholm 30 ESG Responsible share index (OMXESG)	36 months: Dec 18 months: Mar, Jun, Sep 3 months: All other months
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Exercise price interval (SEK)	Interval < 1 months term	Interval < 3 months term	Interval < 12 months term	Interval >12 months term
0-1000	5.00	5.00	10.00	20.00
1000-1500	5.00	10.00	20.00	40.00
1500-	10.00	20.00	20.00	40.00

The following number of series shall initially and on the Bank Days following the initial listing day be listed with the above Exercise Price intervals in relation to the OMXS30ESG value at the end of the preceding Bank Day:

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<sup>4</sup> These Contracts are temporarily not available for trading or clearing.

**EXCHANGE RULES AND CLEARING RULES  
OF NASDAQ DERIVATIVES MARKETS**

	< 1 months term	< 3 months term	< 12 months term	> 12 months term
Above	20	20	13	7
Closest to	1	1	1	1
Below	30	20	25	13

#### **1.18 SWEDISH EQUITIES – Mini OMXS30 Futures (S30MIN)**

In the following categories of Index, Futures are listed	Term and Expiration Months
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OMX Stockholm 30 index (S30MIN)	3 months: All months
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#### **1.19 CUSTOM BASKET DERIVATIVES LISTED IN EUR, USD, GBP, DKK, NOK AND SEK**

In the following category Forwards and Futures are listed on request with a Term of up to 4 months as apparent from the series designation. New underlying baskets are listed on request. To be entitled to request a new underlying basket and during the entire Term, the member must have entered into a separate agreement with the Exchange.

With regards to underlying baskets in a U.S. Segment Contract, the member may only request a basket, or a Forward on a basket, or a Future on a basket, where the basket would not be classified as a narrow-based security index (i.e. it would be classified as a broad-based security index) as set out in relevant guidance provided by the U.S. Commodity Futures Trading Commission and the U.S. Securities and Exchange Commission, available at

<https://www.cftc.gov/IndustryOversight/ContractsProducts/SecurityFuturesProduct/sfpoverview.html>.

sftp://ftp.nordic.nasdaqomxtrader.com/CBF/ \*

\* = Host via FTP client

#### **1.20 SWEDISH EQUITIES - INDEX (OMXSML)**

In the following categories of Index, Futures are listed	Term and Expiration Months
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OMX Sweden Small Cap 30 ESG Responsible Index (OMXSML)	12 months: Mar, Jun, Sep, Dec 3 months: All other months
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#### **1.21 FINNISH EQUITIES – INDEX (OMXH25)**

In the following categories of Index, call and put Options and Futures are listed	Term and Expiration Months
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OMX HELSINKI 25 (OMXH25)	3 months: Serial months 12 months: Mar, Jun, Sep 24 months: Dec
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**EXCHANGE RULES AND CLEARING RULES  
OF NASDAQ DERIVATIVES MARKETS**

Exercise price interval (EUR)	Interval < 3 month term	Interval < 12 months term	Interval > 12 months term
	25.00	25.00	50.00

The following number of series shall initially and on the Bank Days following the initial listing day be listed with the above Exercise Price intervals in relation to the OMXH25 value at the end of the preceding Bank Day:

	< 3 month term	< 12 months term	> 12 months term
Above	20	10	10
Closest to	1	1	1
Below	20	10	10

**2 2. FIXED INCOME DERIVATIVES (OMR)**

The following instruments constitute Contract Base in Series listed by the Exchange and which are subject to clearing at the Clearing House

SGB2Y (2-year Government Bond)  
SGB5Y (5-year Government Bond)  
SGB10Y (10-year Government Bond)

Term: 6 months  
Expiration months: MAR, JUN, SEP, DEC

NDH5Y (5-year Nordbanken Hypotek Bond)  
NDH2Y (2-year Nordbanken Hypotek Bond)  
SWH5Y (5-year Spintab Bond)  
SWH2Y (2-year Spintab Bond)  
STH5Y (5-year Caisse- or Stadshypotek Bond)  
STH2Y (2-year Caisse- or Stadshypotek Bond)

Term: 3 months  
Expiration months: MAR, JUN, SEP, DEC

STIBOR-FRA forward (90-day deposit rates)

Term: 36 months  
Expiration months: MAR, JUN, SEP, DEC

NIBOR-FRA future (90-day deposit rates)

Term: 36 months  
Expiration months: MAR, JUN, SEP, DEC

NIBOR-FRA future (180-day deposit rates)

Term: 12 months  
Expiration months: MAR, JUN, SEP, DEC

RIBA-Futures

Term: 24 months  
Expiration months: MAR, JUN, SEP, DEC

NOBA-Futures

**EXCHANGE RULES AND CLEARING RULES  
OF NASDAQ DERIVATIVES MARKETS**

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Term:	24 months
Expiration months:	MAR, JUN, SEP, DEC

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MBF (Mortgage Bond Future)

Term:	3 months
Expiration months:	MAR, JUN, SEP, DEC

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The following instruments in SEK are listed by the Exchange and available for trading at the Exchange's MTF, subject to clearing at the Clearing House or a Third Party Clearing House

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Interest Rate Swaps

Term:	1–30 years
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Forward Rate Agreements (STIBOR<sup>TM</sup>)

Term:	36 months
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