Futures on the Norwegian index OMXO20

The OMX Oslo 20 Gross Index (OMXO20GI) is Nasdaq's tradable Norwegian index and consists of 20 Norwegian stocks. The following is a brief description of futures on the OMXO20 gross index. Detailed contract specifications and complete rules and regulations for derivatives trading can be found on the Nasdaq website.

**FACTS**

**TYPE OF CONTRACT:** Futures contract with daily cash settlement.

**CONTRACT BASE:** The OMX Oslo 20 Gross Index (OMXO20GI).

**CONTRACT SIZE:** Index value * NOK 100.

**SERIES TERM:** 3, 12 and 24 months.

**SERIES DESIGNATION:** Indicates the designation for the contract base, expiration year and expiration month.

**FUTURES PRICE:** Agreed upon by the parties. Shall be expressed in Norwegian Kroner and cover the price for one one-hundredth of a contract.

**EXPIRATION DAY:** The third Friday of the expiration month and year, or, where such day is not a Norwegian bank day or declared to be a half Norwegian trading day, the preceding bank day.

**LAST TRADING DAY:** Last trading day is the same as the expiration day 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 first Norwegian 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 OMXO20 index (the OMXO20 GI Expiration Index) on the expiration day. Payment of settlement occurs on the first Norwegian bank day following the expiration day.

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

Index Information: indexes.nasdaqomx.com/Index/Overview/OMXO20GI


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