

Options on the OMXS30 ESG Responsible Index

OMX Stockholm 30 ESG Responsible Index (OMXS30ESG) is an ESG responsible version of the OMX Stockholm 30 Index, which is the leading share index on Nasdaq Stockholm. The OMXS30ESG is based on OMXS30 followed by a systematic criteria-based ESG screening where securities that fail the criteria are excluded. The following is a brief description of options on the OMXS30 ESG Responsible index. Detailed contract specifications and complete rules and regulations for trading can be found on the Nasdaq website.

Facts

Type Of Contract	European call and put options contracts with cash settlement
Contract Base	The OMXS30 ESG Responsible Index.
Index Provider	Nasdaq Inc.
Contract Size	Index value * Swedish Kronor 100.
Series Term	Contracts with terms of 3, 18, and 36 months are listed in accordance with what is stated in the quotation list.
Series Designation	Indicates 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 Swedish Kronor. Recalculation may occur in certain cases (see Re-calculation).
Premium	Agreed upon by the parties. Shall be expressed in Swedish Kronor and indicate the price for one contract share.
Setting-Off	Setting-off may occur any time during the term.
Premium Settlement Day	The first Swedish bank day following registration.
Expiration Day	The third Friday of the expiration month of the expiration year, or, where such day is not a Swedish bank day or is declared to be a half trading day, the preceding 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 the OMXS30ESGEXP index (expiration index) regarding the expiration day. Payment of settlement occurs on the first Swedish bank day following 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 options 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 exercise price may occur with regards to the planned index change.

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