

# Futures on the OMX Sweden Small Cap 30 ESG Responsible Index

OMX Sweden Small Cap 30 ESG Responsible Index (OMXSS30ESGGI) is designed to track the performance of the 30 most liquid small-cap securities listed on Nasdaq Stockholm whose issuers meet specific ESG criteria. The index has been constructed specifically to be the foundation of a liquid and tradable Swedish small-cap index future. Funds can use this instrument for cash management or to scale in and out of small-cap exposure fast and easy. The ESG screening criteria used for this index are identical to those applied to the OMXSBESG.

The following is a brief description of futures on the OMX Sweden Small Cap 30 ESG Responsible Index. Detailed contract specifications and complete rules and regulations for trading can be found on the Nasdaq website.

## Key benefits

- Simplified access to a unique Swedish segment:  
By consolidating a diversified portfolio of small-cap stocks<sup>1</sup> into a single, easily tradable instrument, investors can simplify their investment strategies and efficiently gain exposure to a unique segment of the Swedish market.
- Representative and liquid:  
The underlying index is meticulously crafted to capture the tradable Swedish small-cap segment<sup>1</sup> using a dynamic selection method focusing on both size and liquidity. This ensures that investors can effectively track market trends and make informed investment decisions in alignment with their strategic objectives.
- Centralized Liquidity into one instrument:  
Investors benefit from the consolidation of liquidity into a centralized financial instrument, enhancing overall market efficiency and reducing transaction costs.
- ESG Screened:  
The incorporation of Environmental, Social, and Governance (ESG) screening criteria ensures investors are able to make investment choices aligning with positive societal and environmental outcomes while participating in the Swedish small-cap market.<sup>1</sup>

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<sup>1</sup> In this context, 'small cap' refers to stocks often being included in indexes and UCITS funds with an investment focus on companies with relatively small market capitalization, and does not necessarily reflect the market capitalization segmentation used on the markets operated by Nasdaq Stockholm AB.

## Contract specification

<b>Type Of Contract:</b>	Futures contract with daily cash settlement
<b>Underlying Symbol</b>	OMXSML
<b>Contract Base</b>	OMX Sweden Small Cap 30 ESG Responsible Index (Gross)
<b>Index Starting Value</b>	800
<b>Contract Size</b>	Index value * SEK 100
<b>Expiration Cycle</b>	Monthly
<b>Series Term</b>	12 months with expiry in Mar, June, Sept and Dec. 3 months with expiry in all other months.
<b>Trading Hours</b>	09:00-17:25 CET (orderbook, continuous trading)
<b>Opening And Closing Auctions</b>	Yes
<b>Expiration Day</b>	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.
<b>Setting-Off</b>	Setting-off may occur any time during the term.
<b>Last Trading Day</b>	The expiration day at the close of the electronic trading system for the series in question.
<b>Daily Cash Settlement</b>	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 day for the cash settlement is the Swedish bank day following the mark-to-market day.
<b>Final Settlement</b>	The final settlement is the difference between the previous day's future closing price and the closing price of the underlying index on the expiration day. Payment of settlement occurs on the first Swedish bank day following the expiration day.
<b>Listing Of New Expiration Month</b>	A new expiration month is listed four Swedish bank days prior to the expiration of the previous futures series.
<b>Re-Calculation</b>	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.
<b>Vendor Codes</b>	Refinitiv: .OMXSS30ESGGI (index) Bloomberg: OMXSMLGI Index CT
<b>Minimum Block Size</b>	50 contracts

### Disclaimer

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