

Options 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 options 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: European call and put options contracts with cash settlement.

Contract base: The OMX Oslo 20 gross index (OMXO20GI).

Index provider: Nasdaq.

Contract size: Index value x NOK 100.

Series designation: Indicates the designation for the contract base, expiration year, exercise price, expiration month and style of option.

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

Premium: Agreed upon by the parties. Shall be expressed in Norwegian Kroner and cover the price for one one-hundredth of an options contract.

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

Setting-off: Setting-off may occur any time during the Term.

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.

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 average price of the omxo20 index (the OMXO20 GI Expiration Index) on the expiration day. Payment of cash settlement occurs on the first Norwegian bank day following the expiration day.

Series term: 3, 12 and 24 months

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

Exchange and Clearing Rules: www.nasdaq.com/solutions/rules-regulations-derivatives-rules

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