



Efficient Securities Transactions

July 19, 2007

## Exchange Notice

### Swedish Stock Products 65/07

## Launch of OMX Baltic 10 index futures on August 31st

OMX Derivatives Markets will as from the 31<sup>st</sup> of August 2007 offer futures based on the OMX Baltic 10 index (OMXB10).

OMXB10 is a tradable index which highlights the most liquid investment opportunities in the Baltic region. The index consists of the 10 largest and most liquid stocks and each company's weight is based on market capitalization adjusted for the free float. This makes the OMXB10 future an excellent instrument for quick and efficient increase or decrease in exposure to the overall trend in the Baltic region.

OMXB10 contract will expiry on the third Friday of the expiration months and contracts with a maturity of nine months will be listed in March, June, September and December. Please find attached below a product description for the OMXB10 index future and the following link shows the constituents of the index [OMXB10](#).

For more information concerning this exchange notice, please contact Lars Klasson or Martin Granlund, +46 8 405 60 00.

OMX Derivatives Markets

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## The Nordic Exchange



## OMXB10 – Exposure in the Baltic region

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Index futures can be used to speculate in both price rises and price declines in the stock market as well as be used to reduce risk in an existing stock portfolio. OMXB10 futures contracts are marked to market via daily settlement and are settled on T+1. Daily settlement leads to an effective use of capital and allows for realized profit and loss during the contracts term. The following is a brief description of futures on OMXB10 index:

### FACTS

**Type of contract:** Futures contract with daily cash settlement.

**Contract base:** The Baltic OMXB10 index.

**Index provider:** The Nordic Exchange in Stockholm.

**Contract size:** Index value x 10 Euro.

**Series term:** Contracts with terms of nine months are listed in accordance with the quotation list.

**Series designation:** Indicate the designation for the contract base, expiration year and expiration month.

**Futures price:** Agreed upon by the parties. The price shall be expressed in Euro and cover the price for one-tenth of a contract. Re-calculation of the futures price may occur in certain cases (see Re-calculation).

**Expiration day:** The third Friday in the expiration month of the expiration year. If this day is not a Baltic trading day the previous bank day.

**Last trading day:** The expiration day at the close of the electronic trading system 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 cash settlement day is the first Baltic 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 OMXB10-index on the expiration day. Payment of settlement occurs on the third Baltic bank day following the expiration day.

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

**Listing of new expiration month:** A new expiration month is listed four trading days prior to the expiration of the previous futures 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 futures price may occur with regards to the planned index change.

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