

Futures on the Danish index OMXC20CAP

As of December 19th 2011, a capped index called the OMXC20CAP™ index was launched by NASDAQ OMX. Like the OMXC20™ index, the OMXC20CAP™ index is a tradable Danish index and consists of 20 Danish stocks. Detailed contract specifications and complete rules and regulations for trading are available on the NASDAQ OMX* website.

FACTS

Type of contract: Futures contract with daily cash settlement.

Contract base: The Danish OMXC20CAP™ share index.

Contract size: Index value * DKK 100.

Series term: Contracts with terms of three and 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. Shall be expressed in Danish Kroner and cover the price for one hundredth 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, or if this day is not a Danish bank 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 settlement day for the cash settlement is the Danish 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 OMXC20CAP™ index on the expiration day. Payment of settlement occurs on the first Danish 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 Danish bank 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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