



The driving force for derivatives

FTSE Sweden 30 Index derivatives

EDX London and FTSE have designed a new tradable Swedish index with market participants – the FTSE Sweden 30 (FTSE S30).

- The FTSE S30 index has been carefully designed to reflect the performance of the top 30 most liquid Swedish securities. Both options and futures are listed on the FTSE S30 allowing members to efficiently track the performance or hedge against the Swedish market at lower cost.
- The index is revised twice a year to ensure accuracy and to minimise trading costs.
- The FTSE S30 is part of a portfolio of Pan-Nordic and Russian Indices. Index futures and options are also available on:
 - FTSE Russia IOB
 - FTSE Denmark 20
 - FTSE Finland 25
 - OBX (Norway)

FTSE S30 & OMXS30™ index performance

The FTSE S30 is 99.9% correlated to the OMXS30.



Trading benefits

- **Order book trading** - transparent electronic trading centralising liquidity on-screen.
- **Central counterparty clearing through LCH.Clearnet** - ensuring members benefit from reduced counterparty risk, lower operational costs and direct posting of collateral without use of custodian (for GCM's / DCM's).
- **Flexible tailor made services** - members benefit from the flexibility and anonymity of the OTC market and security and efficiency of an on-exchange cleared market.
- **Free Marketplace Service** - MPS assists in trading, execution, price discovery, trade matching, strategies and confirmation for negotiated business to enhance trading opportunities and operational efficiency for all members.
- **International member base and liquidity pool** - EDX and Oslo Børs' diverse member base access shared orderbooks which enhances liquidity.
- **Margining** - all margin calculations for EDX Nordic indices will follow SPAN methodology.
- **FTSE** - A world leader in the creation and management of indices, FTSE's proven calculation methodology ensures all indices are neutral and transparent.



Index constituents

	Company Name	SE Code	% weight *
1	Ericsson LM-B SHS	ERIC B	10.0%
2	Hennes & Mauritz AB-B SHS	HM B	6.2%
3	Nordea Bank AB	NDA SEK	9.9%
4	Skandinaviska Enskilda Ban-A	SEB A	5.3%
5	Atlas Copco B	ATCO B	1.7%
6	Teliasonera AB	TLSN	5.5%
7	Volvo AB-B SHS	VOLV B	5.0%
8	Sandvik AB	SAND	5.0%
9	Astrazeneca Plc	AZN	4.4%
10	Svenska Handelsbanken-A SHS	SHB A	6.2%
11	Swedbank AB - A Shares	SWED A	2.2%
12	ABB Ltd-Reg	ABB	3.9%
13	Skf AB-B Shares	SKF B	2.5%
14	Investor B Free	INVE B	3.1%
15	Electrolux Ser B	ELUX B	2.7%

* as at 12 October 2008

	Company Name	SE Code	% weight *
16	Svenska Cellulosa AB-B SHS	SCA B	3.1%
17	Assa Abloy AB-B	ASSA B	2.3%
18	Skanska AB-B SHS	SKA B	2.2%
19	SSAB AB-A Shares	SSAB A	1.4%
20	Tele2 AB-B SHS	TEL2 B	2.0%
21	Boliden AB	BOL	1.2%
22	Alfa Laval AB	ALFA	1.5%
23	Swedish Match AB	SWMA	1.9%
24	Securitas AB-B SHS	SECU B	1.2%
25	Gefinge AB-B SHS	GETI B	1.5%
26	Scania AB-B SHS	SCV B	1.9%
27	Atlas Copco A	ATCO A	3.2%
28	Husqvarna AB-B SHS	HUSQ B	1.2%
29	Modern Times Group-B SHS	MTG B	0.9%
30	Lundin Petroleum AB	LUPE	0.8%

Contract specifications Trading Hours: 08:00 – 16:20 (London time)

FTSE Sweden 30 Index Future

Parameter	Specification								
Multiplier	SEK 100								
Maturity	Up to 36 months: 1, 2 and 3 month contracts. The 4 quarterly months of the Jan, Apr, July and Oct cycle. A 24 and 36 month contract every Jan.								
Tick Size	<table border="0"> <tr><td>< 0.1:</td><td>0.01</td></tr> <tr><td>0.1 - 3.95:</td><td>0.05</td></tr> <tr><td>4 - 49.90:</td><td>0.10</td></tr> <tr><td>≥ 50:</td><td>0.25</td></tr> </table>	< 0.1:	0.01	0.1 - 3.95:	0.05	4 - 49.90:	0.10	≥ 50:	0.25
< 0.1:	0.01								
0.1 - 3.95:	0.05								
4 - 49.90:	0.10								
≥ 50:	0.25								
Expiration Day	Third Friday of the expiry month								
Expiration Settlement Price	VWAP of the FTSE S30 index over the expiry day.								
Listing of new Expiry Month	Monday on the week of expiry.								

FTSE Sweden 30 Index Options

Parameter	Specification						
Multiplier	SEK 100						
Maturity	Up to 36 months: 1, 2 and 3 month contracts. The 4 quarterly months of the Jan, Apr, July and Oct cycle. A 24 and 36 month contract every Jan.						
Tick Size	<table border="0"> <tr><td>< 0.1:</td><td>0.01</td></tr> <tr><td>0.1 - 3.95:</td><td>0.05</td></tr> <tr><td>≥ 4:</td><td>0.25</td></tr> </table>	< 0.1:	0.01	0.1 - 3.95:	0.05	≥ 4:	0.25
< 0.1:	0.01						
0.1 - 3.95:	0.05						
≥ 4:	0.25						
Premium Settlement Day	T + 1						
Expiration Day	Third Friday of expiration month						
Exercise	Automatic exercise of all in-the-money series.						
Settlement Day	Expiration day + 1						
Option Style	European						
Listing of new Expiry Month	Monday on the week of expiry.						

Contact details

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Vendor codes

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