



November 27, 2007

**Exchange Notice
Risk Management 08/07**

Changes in OMS Window Class Parameters

OMX Derivatives Markets has decided to change the window class parameters in the Parameter Value List, see Appendix 11 in OMX Derivatives Markets Rules & Regulations.

Updated window classes and parameters are specified below.

Stock and Stock Index Products

No changes

Fixed Income Products

Group	Group contents	Old size of window	New size of window
1	R5, ST5, NBHYP5, SPA5	22%	33%
2	R2, ST2, NBHYP2, SPA2	31%	35%
3	3NFRA, 6NFRA, 12NFRA	29%	39%

Fixed Income Index Products

No changes

Effective Date for Parameter Changes

The effective date for Parameter Changes is: 2007-11-29

For further information concerning this exchange notice please contact David Sjöblom or Karl Klasén, telephone +46 8 405 60 00, or riskmanagement@omxgroup.com

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