September 17, 2008

Exchange Notice
Risk Management 07/08

Changes in OMS Parameter Values

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

New parameters for the affected instruments are specified below.

Code	Name	Old Parameter Value	New Parameter Value
STIBOR	STIBOR-FRA	30	35
ST2	ST2	30	35
ST5	ST5	20	25
SPA2	SPA2	30	35
SPA5	SPA5	30	35
R2	R2	30	35
NBHYP2	NBHYP2	30	35
NBHYP5	NBHYP5	30	35
3NFRA	3 months NIBOR-FRA	35	40
12NFRA	12 months NIBOR-FRA	30	35
OBX	OBX INDEX	5,5%	9,4%

Effective Date for Parameter Changes

The parameter changes will be effective in the evening margin calculations of 2008-09-17.
For further information concerning this exchange notice please contact David Sjöblom or Karl Klasén, telephone +46 8 405 60 00, or riskmanagement@nasdaqomx.com

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