

September 18, 2008

**Exchange Notice  
Risk Management 09/08****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.

<b>Code</b>	<b>Name</b>	<b>Old Parameter Value</b>	<b>New Parameter Value</b>
LUPE	Lundin Petroleum	15%	20%
NES1V	Neste Oil Corp	10%	15%
PAR	PA Resources	15%	20%
STL	Statoil Hydro	7,5%	15%
VGAS	Vostok Gas Ltd SDB	10%	25%
STIBOR	STIBOR-FRA	35	40
ST2	ST2	35	40
SPA2	SPA2	35	40
SPA5	SPA5	35	40
NBHYP2	NBHYP2	35	40
NBHYP5	NBHYP5	35	40
3NFRA	3 months NIBOR-FRA	40	45
6NFRA	6 months NIBOR-FRA	35	45
12NFRA	12 months NIBOR-FRA	35	45

**Effective Date for Parameter Changes**

The parameter changes will be effective in the evening margin calculations of 2008-09-18.

For further information concerning this exchange notice please contact David Sjöblom or Karl Klasén, telephone +46 8 405 60 00, or [riskmanagement@nasdaqomx.com](mailto:riskmanagement@nasdaqomx.com)

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