

September 19th, 2008

**Exchange Notice
Risk Management 11/08****Changes in OMS Parameter Values**

OMX Derivatives Markets has decided to change the routines in relation to expiration through amending the following OMS Parameter Values

The routines are changed so that margins are held until all obligations under the contracts are fulfilled. The changed routines and parameter thus entails that margins are kept and calculated during the full delivery period for stock options and stock forwards.

The changes will take effect in the margin calculations of Sept 19th, 2008.

	Old Parameter Value	New Parameter Value
Margin collateral demand at delivery (D) other stock products	-	L

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OMX Derivatives Markets

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