

October 13, 2008

**Exchange Notice  
Risk Management 22/08****Changes in OMS Parameter Values**

This Exchange Notice is sent out as required notification to NASDAQ OMX Derivatives Markets participants in accordance with the NASDAQ OMX Derivatives Markets Rules and Regulations.

Prior to reading and possibly acting on the below information the NASDAQ OMX Derivatives Markets Rules and Regulations must be fully understood. It is further strongly recommended that prior to reading and possibly acting on the below information the document *NASDAQ OMX Derivatives Markets as a Counterparty* is read and understood.

[http://www.omxnordicexchange.com/products/optionsandfutures/OMX Derivatives Markets as a counterparty/](http://www.omxnordicexchange.com/products/optionsandfutures/OMX_Derivatives_Markets_as_a_counterparty/)

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

Due to the lack of market prices on Icelandic shares NASDAQ OMX Derivatives Markets has decided to increase the risk parameters for the following instruments.

<b>Code</b>	<b>Name</b>	<b>Old Parameter Value</b>	<b>New Parameter Value</b>
GLB	Glitnir	90%	99,99%
KAUP	Kaupthing	90%	99,99%
LAIS	Landsbanki	90%	99,99%
STRB	Straumur	90%	99,99%
OMXI15	OMX Iceland 15	90%	99,99%

**Effective Date for Parameter Changes**

The parameter changes will be effective in the evening margin calculations of 2008-10-13.

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)

NASDAQ OMX Derivatives Markets

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