

October 14, 2008

**Exchange Notice
Risk Management 23/08****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/

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.

Code	Name	Old Parameter Value	New Parameter Value
OMXB10	OMXB10	9,2%	13,5%
OMXC20	OMXC20	8,6%	14,1%
OMXS30	OMXS30	10,3%	12,0%
OMXSB	OMXSB	10,3%	12,0%
VINX30	VINX30	9,1%	12,3%
OBX	OBX	10,4%	13,3%
R10	R10	25	30
3NFRA	3NFRA	45	50
6NFRA	6NFRA	45	50
12NFRA	12NFRA	45	50

Effective Date for Parameter Changes

The parameter changes will be effective in the evening margin calculations of 2008-10-16.

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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