

Exchange Notice Risk Management 25/2008

Changes in OMS Parameter Values

NASDAQ OMX Derivatives Markets has changed the adjustment factors for OMXS30 futures valuation in the Parameter Value List, see Appendix 11 in NASDAQ OMX Derivatives Markets Rules & Regulations.

| OMXS30 Futures Valuation | Old Parameter Value | New Parameter Value |
|---------------------------------|----------------------------|---------------------|
| Adjustment of bought futures | 0,98 | 0,995 |
| Adjustment of sold futures | 1,02 | 1,005 |

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NASDAQ OMX Derivatives Markets

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