

November 12, 2008

Exchange Notice Risk Management 26/2008

Changes in OMS Parameter Values

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

Code	Name	Old Parameter Value	New Parameter Value
OMXS30	OMXS30	12,0%	10,5%

Effective Date for Parameter Changes

The parameter changes will be effective in the evening margin calculations of 2008-11-12.

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