

**Exchange Notice****IT 111/08**

IT – Riksbanks-futures is from December 22<sup>nd</sup> 2008 available in the external test systems

From the 22<sup>nd</sup> of December 2008 will futures contracts on Riksbanks repo rate be available for members of NASDAQ OMX Derivatives Markets in external test systems.

The Riksbanks-futures will be available in both external test system 1 (previously designated SEOMMC) and external test system 3 (previously designated SEOMMT). The product will be connected to the following technical criteria: Exchange 1 (Sweden), Market 3 (Swedish Bond) and Instrument Group 11 (Futures Cash Settled).

The introduction of a new futures contract is a part of NASDAQ OMX strategy to continuously offer new products and services for the Swedish fixed income market. The futures contract is an Over-The-Counter traded contract with daily cash settlement and reported for clearing to NASDAQ OMX Derivatives Markets. The contract base is a synthetic three month loan based on the actual days between two IMM dates and cash settled against the average Riksbanks repo rate for the specific period, expressed as compounded rate.

The availability of the Riksbanks-futures in the test systems is a preparation of a potential launch in February 2009. The launch date will be presented later in an exchange notice.

If you have any questions regarding this Exchange Notice please do not hesitate to contact Henrik Jerberyd, [henrik.jerberyd@nasdaqomx.com](mailto:henrik.jerberyd@nasdaqomx.com) , +46 8 405 60 00

Best regards Nasdaq OMX Nordic