

February 6, 2009

**Exchange Notice  
Risk Management 1/2009****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.

**Russian Index**

<b>Code</b>	<b>Name</b>	<b>Old Parameter Value</b>	<b>New Parameter Value</b>
RIOB	FTSE IOB Russian Index	30%	35%

**Russian Stocks**

<b>Code</b>	<b>Name</b>	<b>Old Parameter Value</b>	<b>New Parameter Value</b>
LKOD	Lukoil	15%	30%
MNOD	MMC Norilsk Nickel	10%	40%
OGZD	AO Gazprom	15%	40%
ROSN	Rosneft OJSC	10%	50%
SGGD	Surgutneftegaz	10%	30%

**Effective Date for Parameter Changes**

The parameter changes will be effective in the evening margin calculations of 2009-02-09.

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