

Exchange Notice

Swedish Fixed Income Derivatives 05/09

NASDAQ OMX launches RIBA futures contracts 15th April 2009

A futures contract based on the Riksbank (Swedish Central Bank) repo rate will be available for members of NASDAQ OMX Derivatives Markets as of the 15th of April 2009.

The introduction of the RIBA contract is part of NASDAQ OMXs strategy to continuously offer new products and services for the Swedish fixed income market. The futures contract will be traded in the existing fixed income market structure with daily cash settlement and thereafter 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 settled against the average Riksbank repo rate for the specific period, expressed as compounded rate.

The product will be connected to the following technical criteria: Exchange 1 (Sweden), Market 3 (Swedish Bond) and Instrument Group 11 (Futures Cash Settled).

Contract specifications for the RIBA futures contract can from the 15th of April 2009 be found in 4.18 in the Rules and Regulations of NASDAQ OMX Derivatives Markets. The following futures contracts will be available for clearing from the 15th of April 2009:

RIBAM9	SE0002830034
RIBAU9	SE0002830059
RIBAZ9	SE0002830067
RIBAH0	SE0002830083
RIBAM0	SE0002832733
RIBAU0	SE0002832741
RIBAZ0	SE0002832758
RIBAH1	SE0002832766

If you have any questions regarding this Exchange Notice please do not hesitate to contact Henrik Jerberyd (+46 8 405 60 00).

Fixed Income Markets
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