

April 8, 2009

**Exchange Notice
Risk Management 5/2009**

Changes in OMS Parameter Values

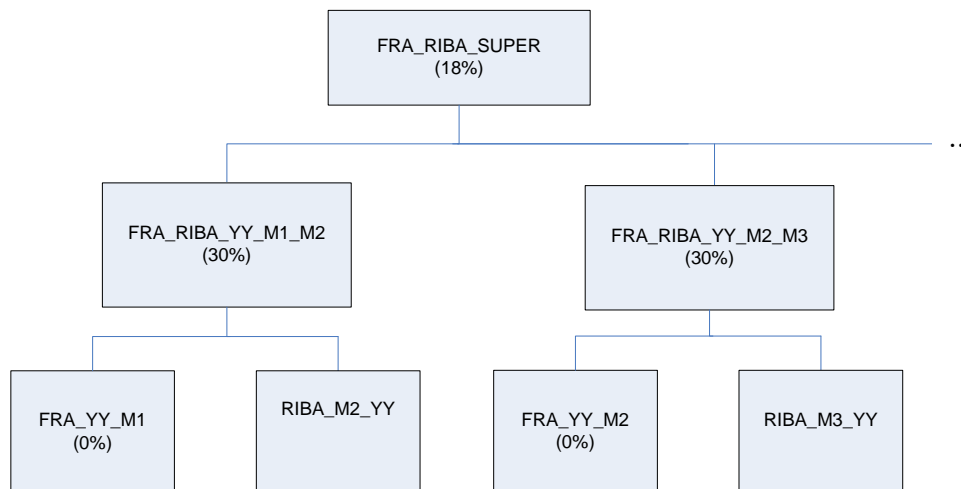
NASDAQ OMX Derivatives Markets has decided to change the valuation intervals in the Parameter Value List, see Appendix 11 in NASDAQ OMX Derivatives Markets Rules & Regulations.

Fixed Income Products

Code	Name	New Parameter Value
RIBA	RIBA	35

Fixed Income Window Sizes

A new window tree structure is designed in order to support a high correlation between FRA and RIBA series in paired contract months and a less correlation between FRA and RIBA series in unpaired contract months. The pairing is between the FRA series expiring on one IMM date and the RIBA series expiring on the following IMM date. There is for example a high correlation between FRA09R and RIBAU9 since these two contracts have the same underlying rate period.



The FRA_YY_Mx window classes will contain the FRA forward and the FRA option with expiration in IMM month Mx of year 20YY.

RIBA_Mx_YY is the RIBA future with expiration in IMM month Mx of year 20YY.

It should be noted that this window tree structure will replace the current window tree structure for FRA forwards and FRA options.

Effective Date for Parameter Changes

The parameter changes will be effective in the evening margin calculations of 2009-04-15.

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