

May 6, 2009

**Exchange Notice
Risk Management 6/2009****Changes in OMS Parameter Values**

NASDAQ OMX Derivatives Markets has decided to make the following changes to the Parameter Value List, see Appendix 11 in NASDAQ OMX Derivatives Markets Rules & Regulations.

Options valuation

Name	Old Value	New Value
Risk-free interest rate, Swedish shares	4 %	1,3 %
Risk-free interest rate, Danish shares	5 %	3 %
Risk-free interest rate, Finish shares	4 %	1,7 %

The new fixed income product NASDAQ OMX SEK Interest Rate Swap Future will be launched on May 13, 2009, and the following parameter values, window sizes and window groups will apply to the new product.

Fixed Income Products

Code	Name	Parameter Value	Window Size
IRS2	IRS2	30	15 %
IRS5	IRS5	30	15 %
IRS10	IRS10	30	15 %

Fixed Income Window Sizes

Group	Group Contents	Size of Window
1	R10, IRS10	35 %
2	R5, IRS5, ST5, NBHYP5, SPA5	35 %
3	R2, IRS2, ST2, NBHYP2, SPA2	35 %

Effective Date for the Changes to the Parameter Value List

The described changes will be effective in the evening margin calculations of May 13, 2009.

Legal disclaimer: This Exchange Notice is provided only as notification to NASDAQ OMX Derivatives Markets participants and other contracting parties of NASDAQ OMX Derivatives Markets and is not intended for any other purposes. Prior to taking any action based on the above information, the Rules and Regulations of NASDAQ OMX Derivatives Markets ("Rules") should be fully understood. NASDAQ OMX Derivatives Markets is not responsible for any misinterpretation of the information provided in this Exchange Notice. Subject to the Rules, NASDAQ OMX Derivatives Markets assumes no liability for the accuracy or completeness of the contained information or for any damages arising from actions taken on the basis of this Exchange Notice.

For further information concerning this exchange notice please contact Albert Lindblom or David Sjöblom, telephone +46 8 405 60 00, or riskmanagement@nasdaqomx.com

NASDAQ OMX Derivatives Markets

Albert Lindblom
Risk Management

David Sjöblom
Risk Management