

Exchange Notice**IT 44/09****IT – SECUR - Introducing Compensation for Lost Time Value**

As previously announced in Exchange Notice 32/09 for Swedish Stock Products, NASDAQ OMX Derivatives Markets will, as of August 17 2009, implement a new adjustment method - Fair Value.

Due to this, the new functionality "Compensation for Lost Time Value" will be introduced in the SECUR Clearing system version 19.0-0210 from the same date.

Fair value is a new delivery item that will be generated when participants are compensated (or charged) for a loss of time value. The OMex System field `class number`, with identity `class_no_i` and `settle_class_c`, has been updated with the new value 30; Fair value.

The following transactions and broadcasts include `class_no_i`:

- BD18
- CQ52 (CQ23)
- CQ53 (CQ24)

The following transactions and broadcasts includes `settle_class_c`:

- SQ1

Even though the API (19.0) remains the same with CLICK/SECUR version 19.0-0210, it is mandatory for members to upgrade their SECUR BOPC front-end applications to version 19.0-0210 6 B006 no later than August 17, 2009. It is also mandatory to perform necessary changes for third party back office applications before this date to assure that the new delivery item is handled correctly.

For more technical information regarding the new delivery item, please see the latest version of the OMex System Programmer's Manual version 1484 at the Member Extranet.

For further information concerning this exchange notice please contact Joakim Fernlund or Gustaf von Boisman, telephone +46 8 405 73 60, or derivatives@nasdaqomx.com

Best regards Nasdaq OMX Nordic