

2009-05-19

Exchange Notice Swedish Fixed Income Derivatives 13/09

Introduction of Forward Contracts and Futures Contracts

Bond forwards, May 28, 2009

May 28, 2009, NASDAQ OMX will introduce forward contracts on R2, R5 and R10. These contracts will have an Expiration Settlement Day of December 16, 2009.

At the same time, NASDAQ OMX will introduce forward contracts on ST2, ST5, SB5, SPA2, SPA5, NBHYP2 and NBHYP5. These contracts will have an Expiration Settlement Day of September 16, 2009.

Deliverable Bonds for the above contracts are specified in the enclosed list.

RIBA futures, June 1, 2009

June 1, 2009, NASDAQ OMX will introduce futures contracts with Expiration Day June 13, 2011.

NOIS futures (IRS), June 1, 2009

June 1, 2009, NASDAQ OMX will introduce futures contracts on IRS2, IRS5 and IRS10 with Expiration Day December 14, 2009.

STIBOR-FRA, June 8, 2009

June 8, 2009 NASDAQ OMX will introduce forward contract on STIBOR-FRA with an Expiration Settlement Day of June 20, 2012.

NIBOR-FRA, June 15, 2009

June 15, 2009, NASDAQ OMX will introduce forward contract on 6- and 12 months NIBOR-FRA with Expiration Settlement Day of June 16, 2010. At the same the, NASDAQ OMX will introduce forward contracts on 3 months NIBOR-FRA with Expiration Settlement Day of December 15, 2010.

ISIN codes for the above contracts are specified in the enclosed list.

For further information concerning this exchange notice please contact Financial Market Clearing, telephone +46 8 405 73 60, or derivatives@nasdaqomx.com

N	ASD	AX	OMX	Derivatives	Mar	kets

Fredrik Olofsson

Gustaf von Boisman