Jun 10, 2009

Exchange Notice
Risk Management 8/2009

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.

Swedish Stock

Code	Name	Old Parameter Value	New Parameter Value
ALIV	Autoliv Inc	15%	20%
ELUXB	Electrolux B	15%	20%
ENRO	Eniro	20%	25%
PAR	PA Resources	30%	25%
SKFB	SKF B	15%	20%
SHBA	Svenska Handelsbanken A	15%	20%
TRELB	Trelleborg B	20%	25%
VOLVB	Volvo B	20%	15%

Finnish Stock

Code	Name	Old Parameter Value	New Parameter Value
MRLBV	M-Real B	20%	30%
OKDBV	Oriola-KD B	15%	20%
RMR1V	Ramirent	20%	25%
REG1V	Revenio Group	25%	20%
SSH1V	SSH Communications Security	30%	25%
TII1V	Tiimari	15%	20%

Danish Stock

Code	Name	Old Parameter Value	New Parameter Value
DANSKE	Danske Bank	15%	20%
DSV	DSV	15%	20%

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Fixed Income Products

Code	Name	Old Parameter Value	New Parameter Value
R2	R2	25	30
R5	R5	25	30
R10	R10	25	30
ST2	ST2	30	35
ST5	ST5	30	35
SPA2	SPA2	30	35
SPA5	SPA5	30	35
NBHYP2	NBHYP2	30	35
NBHYP5	NBHYP5	30	35
IRS2	IRS2	30	35
IRS5	IRS5	30	35
IRS10	IRS10	30	35
FRA	STIBOR-FRA	35	40
3NFRA	3 months NIBOR-FRA	45	50

Fixed Income Window Sizes

Group	Old Window Size	New Window Size
1	35%	30%
2	35%	30%
3	35%	30%

Effective Date for Parameter Changes

The parameter changes will be effective in the evening margin calculations of 2009-06-17.

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

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