

2010-02-19

**Exchange notice
Fixed Income Derivatives 04/10**

Introduction of forward and futures contracts

Government bond forwards

Introduction of Government bond forward contracts with an Expiration Settlement Day of September 15, 2010.

The instruments will be listed in the SAXESS trading system on NASDAQ OMX Stockholm Fixed Income, submarket Benchmark Bonds, for indicative pricing from 2010-02-22.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-02-25.

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

Government bond futures

Introduction of Government bond futures contracts with an Expiration Settlement Day of September 15, 2010.

The instruments will be listed in the SAXESS trading system on NASDAQ OMX Stockholm Fixed Income, submarket Benchmark Bonds Price, for indicative pricing from 2010-02-22.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-02-25.

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

Mortgage bond forwards

Introduction of Mortgage bond forward contracts with an Expiration Settlement Day of June 16, 2010.

The instruments will be listed in the SAXESS trading system on NASDAQ OMX Stockholm Fixed Income, submarket Benchmark Bonds, for indicative pricing from 2010-02-22.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-02-25.

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

STIBOR-FRA forwards

Introduction of STIBOR-FRA forward contracts with and Expiration Settlement Day of March 20, 2013.

The instruments will be listed in the SAXESS trading system on NASDAQ OMX Stockholm Fixed Income, submarket Benchmark Bonds, for indicative pricing from 2010-03-03.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-03-08.

STIBOR futures

Introduction of STIBOR futures contracts with an Expiration Settlement Day of March 20, 2013.

The instruments will be listed in the SAXESS trading system on NASDAQ OMX Stockholm Fixed Income, submarket Benchmark Bonds Price, for indicative pricing from 2010-02-24.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-03-01.

NIBOR-FRA forwards

Introduction of 3-month NIBOR-FRA forward contracts with an Expiration Settlement Day of March 21, 2012 and 6-month NIBOR-FRA forward contracts with an Expiration Settlement Day of March 16, 2011.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-03-15.

No new 12-month NIBOR-FRA forward contracts will be listed at this time.

RIBA futures

Introduction of RIBA future contracts with an Expiration Day of March 21, 2012.

The instruments will be listed in the SAXESS trading system on NASDAQ OMX Stockholm Fixed Income, submarket Benchmark Bonds, for indicative pricing from 2010-02-24.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-03-01.

NOIS futures (IRS)

Introduction of 2-year, 5-year and 10-year NOIS (IRS) futures contracts with an Expiration Settlement Day of June 16, 2010 and September 15, 2010.

The instruments will be listed in the SAXESS trading system on NASDAQ OMX Stockholm Fixed Income, submarket Benchmark Bonds, for indicative pricing from 2010-02-24.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-03-01.

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

NASDAQ OMX Derivatives Markets

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