

2010-04-19

Exchange Notice**IT 41/10****IT – NASDAQ OMX launches Clearing of SEK buy/sell-back Repo transactions**

From the 26th of April 2010 will clearing of SEK buy/sell-back Repo transactions be available for members of NASDAQ OMX Derivatives Markets in external test systems.

The introduction of clearing SEK Repo transactions is a part of NASDAQ OMX strategy to continuously offer new products and services for the Swedish fixed income market and have been a direct response from various market participants. The availability of the clearing SEK Repo transaction in the test systems is a preparation of the planned launch in June 2010. Further information regarding the launch will be presented in a coming exchange notice.

Eligible bonds for NASDAQ OMX clearing will be Swedish Government and Mortgage bonds and also Treasury Bills. Series terms will be standard repo maturities, e.g. T/N, S/N S/W, C/W, 1M, 2M, 3M, 6M, as well as tailored periods which trading parties negotiate bilaterally, will be supported.

Clearing of SEK buy/sell-back Repo transactions will be available in External Test System 1 and External Test System 3. The product will be connected to the following technical criteria: Exchange 1 (Sweden), Market 3 (Swedish Bond) and Instrument Group 15 (Repo Group Buy Sell Back). Later on will also SEK Classic Repo Transactions be added to the External Test Systems and will then use Instrument Group 14 (Repo Group Classic).

If you have any questions regarding this Exchange Notice please do not hesitate to contact Henrik Jerberyd +46 8 405 6511 or Jonas Buskas +46 8 405 6620.

Best regards
Nasdaq OMX Nordic