

2010-05-24

**Exchange notice
Fixed Income Derivatives 18/10**

Introduction of forward and futures contracts

STIBOR-FRA forwards

Introduction of STIBOR-FRA forward contracts with an Expiration Settlement Day of June 19, 2013.

The instruments will be listed in the SAXESS trading system on NASDAQ OMX Stockholm Fixed Income, submarket Benchmark Bonds, for indicative pricing from 2010-06-02.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-06-07.

STIBOR futures

Introduction of STIBOR futures contracts with an Expiration Settlement Day of June 19, 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 2010-05-27.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-06-01.

NIBOR-FRA forwards

Introduction of 3-month NIBOR-FRA forward contracts with an Expiration Settlement Day of June 20, 2012 and 6-month NIBOR-FRA forward contracts with an Expiration Settlement Day of June 15, 2011.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-06-14.

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 June 18, 2012.

The instruments will be listed in the SAXESS trading system on NASDAQ OMX Stockholm Fixed Income, submarket Benchmark Bonds, for indicative pricing from 2010-05-27.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-06-01.

NOIS futures (IRS)

Introduction of 2-year, 5-year and 10-year NOIS (IRS) futures contracts with an Expiration Settlement Day of December 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 2010-05-27.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-06-01.

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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