

June 21, 2010

Exchange Notice**Derivatives – Product Information 69/10**

Change of rules regarding erroneous transactions in index futures traded in Euro

From 22 June 2010, NASDAQ OMX Derivatives Markets will make an addition to the rules regarding erroneous transactions. The added rule will be applicable for index futures traded in Euro, i.e. the new sector index futures and VINX30 index futures. No open Contracts will be affected by the change.

In section 2A.11.24 of the Rules (determination of Market Maker Spread), the following text will be added:

“For index futures traded in Euro the Market Maker spread shall be maximum 1 (one) percent of the Bid-Order price.”

In section 2A.11.25 of the Rules (Acceptable deviation from bid and ask prices), the following text will be added:

“For index futures traded in Euro the acceptable deviation from the bid and ask prices respectively shall be 1.5 percent and the acceptable Fast Market deviation from bid and ask prices respectively shall be three (3) percent.”

The Rules and Regulations of NASDAQ OMX Derivatives Markets will be updated accordingly.

Members are encouraged to ensure that customers are aware of this information.

For further information on this exchange notice, please contact product manager Tomas Körberg at +46 8 405 6883.

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Derivatives Products
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