

2010-08-03

## Exchange notice Fixed Income 19/10

# Introduction of forward and futures contracts

## Government bond forwards

Introduction of Government bond forward contracts with an Expiration Settlement Day of March 16, 2011.

The instruments will be listed in the SAXESS trading system on NASDAQ OMX Stockholm Fixed Income, submarket Benchmark Bonds, for indicative pricing from 2010-08-09.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-08-12.

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 March 16, 2011.

The instruments will be listed in the SAXESS trading system on NASDAQ OMX Stockholm Fixed Income, submarket Benchmark Bonds Price, for indicative pricing from 2010-08-09.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-08-12.

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 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 2010-08-09.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-08-12.

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 September 18, 2013.

The instruments will be listed in the SAXESS trading system on NASDAQ OMX Stockholm Fixed Income, submarket Benchmark Bonds, for indicative pricing from 2010-09-01.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from

NASDAQ OMX DERIVATIVES MARKETS • Secondary name to NASDAQ OMX Stockholm AB • SE-105 78 Stockholm • SWEDEN Tel. + 46 8 405 60 00 • Fax +46 8 405 60 01 • Copenhagen Office: P.O. Box 1040 • DK-1007 Copenhagen K • DENMARK Tel. +45 33 93 33 66 • Fax +45 33 12 86 13 • Helsinki Office: P.O. Box 361 • FI-00131 Helsinki • FINLAND • Tel. +358 9 6166 71 Fax +358 9 6166 7368 • Reykjavík Office: Laugavegur 182 • IS-105 Reykjavík • ICELAND • Tel. +354 525 28 00 Fax +354 525 28 88 • Reg. No. 556383-9058 • www.nasdaqomx.com 2010-09-06.

#### STIBOR futures

Introduction of STIBOR futures contracts with and Expiration Settlement Day of September 18, 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 2010-09-01.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-09-06.

#### **NIBOR-FRA** forwards

Introduction of 3-month NIBOR-FRA forward contracts with an Expiration Settlement Day of September 19, 2012 and 6-month NIBOR-FRA forward contracts with an Expiration Settlement Day of September 21, 2011.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-09-13.

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 September 17, 2012.

The instruments will be listed in the SAXESS trading system on NASDAQ OMX Stockholm Fixed Income, submarket Benchmark Bonds, for indicative pricing from 2010-08-25.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-08-30.

## NOIS futures (IRS)

Introduction of 2-year, 5-year and 10-year NOIS (IRS) futures contracts with an Expiration Settlement Day of March 16, 2011.

The instruments will be listed in the SAXESS trading system on NASDAQ OMX Stockholm Fixed Income, submarket Benchmark Bonds, for indicative pricing from 2010-08-25.

The instruments will be admitted to trading and will be available for clearing in CLICK/SECUR from 2010-08-30.

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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