

10<sup>th</sup> August 2010

## Exchange Notice Fixed Income Derivatives

## NASDAQ OMX launches CIBOR future contracts 13th September 2010

Futures contract based on the 3 month CIBOR will be available for clearing for members of NASDAQ OMX Derivatives Markets as of September 13, 2010.

The introduction of these futures contracts is part of NASDAQ OMX's strategy to continuously offer new products and services for the Nordic Fixed Income markets. The futures contracts will be traded in the existing fixed income market structure and will be traded on price with daily cash settlement and then reported for clearing to NASDAQ OMX Derivatives Markets.

The products will have the following technical criteria: Exchange 1 (Sweden), Market 4 (Danish Bond) and Instrument Group 11 (Futures Cash Settled).

From 13<sup>th</sup> September 2010 the contract specifications for the CIBOR futures can be found in section 4.27 of NASDAQ OMX Derivatives Markets Rules and Regulations. http://nasdaqomx.com/listingcenter/nordicmarket/rulesandregulations/stockholm

There will be an introduction fee holiday from the introduction date the 13<sup>th</sup> September 2010 and until 31<sup>st</sup> October 2010.

The following futures contracts will initially be available for clearing:

CIBORZ0	SE0003461615
CIBORH1	SE0003461623
CIBORM1	SE0003461631
CIBORU1	SE0003461649
CIBORZ1	SE0003461656
CIBORH2	SE0003461664
CIBORM2	SE0003461672
CIBORU2	SE0003461680

If you have any question regarding this Exchange Notice please do not hesitate to contact Kasper Byrfelt Lund,+ 45 3377 0352 / <u>kalu@nasdaqomx.com</u>