

2010-08-10

Exchange Notice**Fixed Income Derivatives 30/10****NASDAQ OMX to launch CIBOR futures contracts on September 13, 2010**

Futures contract based on the 3 month CIBOR (CIBOR) will be available for clearing for members of NASDAQ OMX Derivatives Markets as of September 13, 2010. NASDAQ OMX will have a fee holiday on the CIBOR futures from September 13, 2010 to November 1, 2010.

The introduction of these futures contracts is part of NASDAQ OMX strategy to continuously offer new products and services for the 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 thereafter reported for clearing to NASDAQ OMX Derivatives Markets.

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

Contract specifications for the CIBOR futures can from September 13, 2010 be found in section 4.27 of NASDAQ OMX Derivatives Markets Rules and Regulations. 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

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Fixed Income Markets
NASDAQ OMX

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