

2010-11-03

**Exchange notice
Fixed Income Derivatives 43/10**

Introduction of forward and futures contracts

Government bond forwards*

Introduction of Government bond forward contracts with an Expiration Settlement Day of June 15, 2011.

The instruments will be listed in the SAXESS trading system on NASDAQ OMX Stockholm Fixed Income, submarket Benchmark Bonds, for indicative pricing from 2010-11-08.

The instruments will be admitted to trading and will be available for clearing in GENIUM INET from 2010-11-11.

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 June 15, 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 2010-11-08.

The instruments will be admitted to trading and will be available for clearing in GENIUM INET from 2010-11-11.

Deliverable bonds for the above contracts are specified in the enclosed list.

* NASDAQ OMX Stockholm has decided that Swedish Government bond 1041 will be deliverable in the R2RR contract, June 2011 expiry. The series will be open for clearing from November 17h 2010. The choice of deliverable bond follows NASDAQ OMX decision to complement the rule requirements regarding deliverable bonds to also include a minimum term criteria (that will take effect on November 17 2010). The decision to complement the rules was taken after consultation with Market Makers in the R2 contract and Penningmarknadsrådet.

Mortgage bond forwards

Introduction of Mortgage 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 2010-11-08.

The instruments will be admitted to trading and will be available for clearing in GENIUM INET from 2010-11-11.

Deliverable bonds for the above contracts are specified in the enclosed list.

STIBOR-FRA forwards

Introduction of STIBOR-FRA forward contracts with an Expiration Settlement Day of December 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 2010-12-01.

The instruments will be admitted to trading and will be available for clearing in GENIUM INET from 2010-12-06.

STIBOR futures

Introduction of STIBOR futures contracts with an Expiration Settlement Day of December 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 2010-12-01.

The instruments will be admitted to trading and will be available for clearing in GENIUM INET from 2010-12-06.

NIBOR-FRA forwards

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

The instruments will be admitted to trading and will be available for clearing in GENIUM INET from 2010-12-13.

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 December 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 2010-11-24.

The instruments will be admitted to trading and will be available for clearing in GENIUM INET from 2010-11-29.

NOIS futures (IRS)

Introduction of 2-year, 5-year and 10-year NOIS (IRS) futures contracts with an Expiration Settlement Day of June 15, 2011.

The instruments will be listed in the SAXESS trading system on NASDAQ OMX Stockholm Fixed Income, submarket Benchmark Bonds, for indicative pricing from 2010-11-24.

The instruments will be admitted to trading and will be available for clearing in GENIUM INET from 2010-11-29.

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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