

**Exchange Notice
Risk Management 05/10**

November 25th, 2010

NASDAQ OMX Derivatives Markets - Notification of changes to Appendix 12 Collateral List effective from December 23rd 2010.

The changes are outlined below. Attached document, Appendix 12 to Rules and Regulations of NASDAQ OMX Derivatives Markets, contains the version that will come into effect on December 23rd, 2010.

The changes apply to General conditions regarding approved guarantees for Customers and Clearing Members providing collateral to NASDAQ OMX Derivatives Markets, as stated in Appendix 12.

Changes to Appendix 12:

- 3) Approved guarantees will be valued at zero as from five Bank Days prior to the termination of a guarantee.
- 4) Clearing Members and Customers that have provided an approved guarantee in favour of NASDAQ OMX Derivatives Markets ("NOMX DM") must in addition have an account, securities account or CSD account pledged in favour of NOMX DM. Under special circumstances, NOMX DM may grant exemption from this requirement.

Attached document:

Appendix 12 Collateral List – effective date December 23rd, 2010

For further information concerning this exchange notice please contact **Clearing Risk Management - Europe** , telephone +46 8 405 70 88, or riskmanagement@nasdaqomx.com

NASDAQ OMX Derivatives Markets

Clearing Risk Management - Europe

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