

2011-08-08

**Exchange notice
Fixed Income Derivatives 28/11**

Introduction of forward and futures contracts

Government bond forwards

Introduction of Government bond forward contracts with an Expiration Settlement Day of March 21, 2012.

The instruments will be listed in the on NASDAQ OMX Stockholm Fixed Income, market STO Fixed Income Derivatives, for indicative pricing from 2011-08-15.

The instruments will be admitted to trading and will be available for clearing from 2011-08-18.

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 21, 2012.

The instruments will be listed in the on NASDAQ OMX Stockholm Fixed Income, market STO Fixed Income Derivatives, for indicative pricing from 2011-08-15.

The instruments will be admitted to trading and will be available for clearing from 2011-08-18.

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 21, 2011.

The instruments will be listed in the on NASDAQ OMX Stockholm Fixed Income, market STO Fixed Income Derivatives, for indicative pricing from 2011-08-15.

The instruments will be admitted to trading and will be available for clearing from 2011-08-18.

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 17, 2014.

The instruments will be listed in the on NASDAQ OMX Stockholm Fixed Income, market STO Fixed Income Derivatives, for indicative pricing from 2011-09-07.

The instruments will be admitted to trading and will be available for clearing from 2011-09-12.

STIBOR futures

Introduction of STIBOR futures contracts with an Expiration Settlement Day of September 17, 2014.

The instruments will be listed in the on NASDAQ OMX Stockholm Fixed Income, market STO Fixed Income Derivatives, for indicative pricing from 2011-09-07.

The instruments will be admitted to trading and will be available for clearing from 2011-09-12.

NIBOR-FRA forwards

Introduction of 3-month NIBOR-FRA forward contracts with an Expiration Settlement Day of September 18, 2013 and 6-month NIBOR-FRA forward contracts with an Expiration Settlement Day of September 19, 2012.

The instruments will be admitted to trading and will be available for clearing from 2011-09-19

No new 12-month NIBOR-FRA forward contracts will be listed at this time.

RIBA futures

Introduction of RIBA future contracts with an Expiration Settlement Day of September 18, 2013.

The instruments will be listed in the on NASDAQ OMX Stockholm Fixed Income, market STO Fixed Income Derivatives, for indicative pricing from 2011-08-31.

The instruments will be admitted to trading and will be available for clearing from 2011-09-05.

NOIS futures (IRS)

No new NOIS (IRS) instruments will be listed at this time.

For further information concerning this exchange notice please contact Nordic Operations, telephone +46 8 405 68 80, or derivatives@nasdaqomx.com.

NASDAQ OMX Derivatives Markets

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