



## EDX London Limited

### Rule Amendment Notice 59

8 June 2009

EDX London Limited

10 Paternoster Square  
London EC4M 7LS

T +44 (0)20 7797 1000

[www.edxlondon.com](http://www.edxlondon.com)

EDX London wishes to inform Members regarding the following amendments to the Rules of EDX London:

#### **Amendments to Rules EDX.4.2, EDX.4.6, EDX.4.14 and EDX.2 - Closing Call auction to be introduced on OMX Index futures**

On 8 June 2009 the Rules of EDX London will be amended to reflect the amendment to Rules EDX.1.2, EDX.2.7, EDX.2.8, EDX.4.2.3.2, EDX.4.6.3.1 and EDX.4.14.3.1 relating to the introduction of a Closing Call auction for futures on OMXS30™, OMXC20™ and OMXSB™ indices (as announced in Exchange Notices 2009/049, 2009/053 and 2009/077). With effect from Monday 8 June 2009, trading in futures will end with a Call Auction after ordinary trading hours that will be processed for all futures per Index in parallel. The Call auction will be formed with two sub phases, namely Call Interaction and Uncrossing. Appendix 1 to Part 2 will be introduced in order to provide a detailed description of Call Interaction, Uncrossing and of how the equilibrium price will be calculated.

#### **Amendments to Rule EDX.4.2 - Changes to the conditions for the OMXS30 Index**

Following a revision of the OMXS30 Index rules, the valuation method at Appendix 1 to Part EDX.4.2, (paragraph 4.2) will be amended due to feedback from market participants with effect from 8 June 2009.

The new rule allows for adjusting the OMXS30 Index by reducing the Index Share price with the median value from not less than five valuations from members. If no value can be established the Fixed Price Method will be used. The previous Fixed Price Method with Valuation Intervals rule will be removed.

#### **All Rule amendments take effect on 8 June 2009**

Finally, members will be provided with the updated Rule EDX.4.3.4 concerning the Listing of one and two month Statoilhydro contracts (STL) that was introduced on 22 May 2009, as outlined in Exchange Notice 2009/062.

**The rules that will be affected by this amendment are listed at the end of this Notice.**

**The following pages should be removed from the Rulebook and replaced with the new version herewith:**

## **CONSOLIDATED CONTENTS**

### **PART EDX.1 GENERAL**

EDX.1.2 Definitions

### **PART EDX.2 LISTING AND TRADING OF EXCHANGE LISTED INSTRUMENTS**

EDX.2.7 Placing, Cancellation and Variation of Orders

EDX.2.8 Order Types

Appendix 1 to Part 2: Call Auction on Index futures based on OMXS30, OMXC20 and OMXSB Indices

### **PART EDX.4.2 FUTURES AND OPTIONS CONTRACTS BASED ON THE OMXS30 INDEX**

EDX.4.2.3.2 Contract Specifications: Standardised OMXS30 Futures

### **PART EDX.4.3 FORWARDS AND OPTIONS CONTRACTS BASED ON NORWEGIAN STOCK**

EDX.4.3.4 Listing of New Forwards and Options Contracts

### **PART EDX.4.6 FUTURES AND OPTIONS CONTRACTS BASED ON THE OMXC20 INDEX**

EDX.4.6.3.1 Contract Specifications: Standardised OMXC20 Futures

### **PART EDX.4.14 FUTURES CONTRACTS BASED ON THE OMXSB INDEX**

EDX.4.14.3.1 Contract Specifications: Standardised OMXSB Futures

Any questions concerning this Rule Amendment Notice should be directed to Mike Eaton on +44 (0)20 7797 4680 or Corinna Schempp on +44 (0)20 7797 4673.

London  
4 June 2009

**CONSOLIDATED CONTENTS**

<b>PART EDX.1</b>	<b>GENERAL</b>	
EDX.1.1	Introduction	15 December 2008
EDX.1.2	Definitions	8 June 2009
EDX.1.3	Relationship with Members	1 December 2006
EDX.1.4	Membership Criteria	14 February 2005
EDX.1.5	Trading Capacity of Members	24 March 2005
EDX.1.6	Accounts	15 December 2008
EDX.1.7	Exchange Transactions and Contracts	14 June 2004
EDX.1.8	Confidentiality	June 2003
EDX.1.9	Disciplinary Procedures	14 June 2004
EDX.1.10	Complaints by Members	June 2003
EDX.1.11	Administrative Matters	2 February 2004
EDX.1.12	Dissemination of Market Information	21 April 2004
EDX.1.12A	Additional Terms and Conditions for Dissemination of Market Information concerning Russian Equity Derivatives Services	1 December 2006
EDX.1.13	Technical Regulations	21 April 2004
EDX.1.14	Copyright and Intellectual Property	1 December 2006
EDX.1.15	Limits of Liability	1 December 2004
EDX.1.16	Emergency Provisions	1 December 2006
EDX.1.17	Amendments to these Rules	15 December 2008
EDX.1.18	Governing Law	June 2003
<b>PART EDX.2</b>	<b>LISTING AND TRADING OF EXCHANGE LISTED INSTRUMENTS</b>	
EDX.2.1	Trading Principles	14 March 2005
EDX.2.2	Exchange Listing	14 March 2005
EDX.2.3	Listing of New Exchange Listed Instruments	June 2003
EDX.2.4	Designation of Exchange Listed Series	14 March 2005
EDX.2.5	Market Making: General	24 March 2005
EDX.2.6	Orders	June 2003
EDX.2.7	Placing, Cancellation and Variation of Orders	8 June 2009
EDX.2.8	Order Types	8 June 2009
EDX.2.9	The Marketplace Service	14 March 2005
EDX.2.10	Placing of Orders with the Marketplace Service	June 2003
EDX.2.11	Indications of Interest	June 2003
EDX.2.12	Instructions to Marketplace Service	June 2003
EDX.2.13	Rules for Non-Standardised Contracts	14 March 2005
EDX.2.14	Give-Ups	1 December 2004
EDX.2.15	Cross-Border Transfers	2 February 2004
EDX.2.16	Cancellation of Incorrect Transactions	15 December 2008
EDX.2.17	Market Supervision	June 2003
EDX.2.18	Position Limits	2 February 2004
EDX.2.19	Prohibition of Market Manipulation	June 2003
EDX.2.20	Trading Hours	June 2003
EDX.2.21	Emergency Closure or Suspension of Trading	2 February 2004
EDX.2.22	Information Concerning Exchange Listed Series	June 2003
EDX.2.23	Eligible U.S. Investors	1 December 2004
Appendix 1 to Part 2: Call Auction on Index futures based on the OMXS30, OMXC20 and OMXSB Indices		8 June 2009
<b>PART EDX.3</b>	<b>CLEARING AND SETTLEMENT</b>	
EDX.3.1	Introduction	2 February 2004
EDX.3.2	Registration and Requests for Registration of Off-Exchange Transactions	2 March 2009
EDX.3.3	Protests	15 December 2008
EDX.3.4	Re-registration	2 February 2004
EDX.3.5	Exercise of Options Contracts	June 2003
EDX.3.6	Fees and Cash Settlement Obligations	2 February 2004
<b>PART EDX.4.1</b>	<b>FORWARD AND OPTIONS CONTRACTS BASED ON SWEDISH STOCK</b>	
EDX.4.1.1	Swedish Stock - Introductory	2 January 2008
EDX.4.1.2	Interpretation	2 June 2008
EDX.4.1.3	Contract Specifications	
EDX.4.1.3.1	Contract Specifications: Standardised Swedish Stock Forwards (denominated in Swedish Kronor or Euros)	2 January 2008
EDX.4.1.3.2	Contract Specifications: Standardised Swedish Stock Options (denominated in Swedish Kronor or Euros)	2 January 2008
EDX.4.1.3.3	Deleted	2 January 2008
EDX.4.1.3.4	Deleted	2 January 2008

EDX.4.1.3.5	Deleted	14 March 2005
EDX.4.1.3.6	Deleted	14 March 2005
EDX.4.1.3.7	Contract Specifications: Standardised Forwards on a Swedish Depositary Receipt ("SDR")	1 November 2007
EDX.4.1.3.8	Contract Specifications: Standardised Options on a Swedish Depositary Receipt ("SDR")	1 December 2004
EDX.4.1.4	Swedish Stock List and Depositary Receipts: Listed Contracts and Expiration Groups	2 June 2008
EDX.4.1.5	Deleted	2 January 2008
EDX.4.1.6	Listing of New Series	2 January 2008
EDX.4.1.7	Deleted	2 January 2008
EDX.4.1.8	Designation of Expiration Month	2 January 2008
EDX.4.1.9	Payment of Fees	2 February 2004
EDX.4.1.10	Market Making Obligations	24 March 2005
EDX.4.1.11	Market Making Fees	1 September 2006
EDX.4.1.12	Market Making: Sanctions	24 March 2005
EDX.4.1.13	Orders	1 September 2008
EDX.4.1.13A	Derivatives – Cash Market Combinations	3 October 2005
EDX.4.1.14	Registration of Off-Exchange Transactions	14 March 2005
EDX.4.1.15	Requests for Re-Registration	27 September 2004
EDX.4.1.16	Cancellation of Incorrect Transactions	1 December 2004
EDX.4.1.17	Settlement and Delivery of Swedish Stock Contracts	15 December 2008
EDX.4.1.18	Swedish Stock Forwards: Settlement Procedures	1 December 2004
EDX.4.1.19	Exercise of Swedish Stock Options	27 September 2004
EDX.4.1.20	Standard Exercise of Swedish Stock Options	2 June 2008
EDX.4.1.21	Recalculation Rules for Swedish Stock Contracts	
EDX.4.1.21.1	Introduction	15 December 2008
EDX.4.1.21.2	General Principles Applicable to Recalculation of Swedish Stock Contracts	13 March 2009
EDX.4.1.21.3	Recalculation Methods	2 June 2008
EDX.4.1.21.4	Corporate Actions	13 March 2009
EDX.4.1.21A	Other Rules	1 December 2004
EDX.4.1.22	Application of the Recalculation Rules to Forwards and Options Contracts - Based on non-Swedish shares and Swedish Depositary Receipts in non-Swedish Shares (SDRs)	1 December 2004
Appendix 1 to Part EDX.4.1:	Quoting Obligations for Market Makers in Swedish Stock Contracts	7 October 2008
<b>PART EDX.4.2 FUTURES AND OPTIONS CONTRACTS BASED ON THE OMXS30 INDEX</b>		
EDX.4.2.1	Introductory	17 August 2005
EDX.4.2.2	Interpretation	1 September 2006
EDX.4.2.3	Contract Specifications	
EDX.4.2.3.1	Deleted	17 August 2005
EDX.4.2.3.2	Contract Specifications: Standardised OMXS30 Futures	8 June 2009
EDX.4.2.3.3	Contract Specifications: Standardised OMXS30 Options	1 November 2007
EDX.4.2.3.4	Deleted	17 August 2005
EDX.4.2.3.5	Contract Specifications: Long OMXS30 Futures	15 December 2008
EDX.4.2.3.6	Contract Specifications: Long OMXS30 Options	15 December 2008
EDX.4.2.4	Listing of New Series	1 September 2006
EDX.4.2.5	Listing of New Long OMXS30 Contracts	17 August 2005
EDX.4.2.6	Designation of Expiration Months	17 August 2005
EDX.4.2.7	Payment of Fees	1 September 2006
EDX.4.2.8	Market Making Obligations	17 August 2005
EDX.4.2.9	Orders	1 September 2006
EDX.4.2.10	Registration of off-exchange transactions	1 September 2006
EDX.4.2.11	Requests for Re-Registration	1 September 2006
EDX.4.2.12	Cancellation of Incorrect Transactions	17 August 2005
EDX.4.2.13	Expiration Settlement Price	17 August 2005
EDX.4.2.14	Expiration and Settlement – OMXS30 Futures Contracts	17 August 2005
EDX.4.2.15	Deleted	17 August 2005
EDX.4.2.16	Daily Cash Settlement: OMXS30 Futures Contracts	1 September 2006
EDX.4.2.17	Closing Transactions: OMXS30 Futures Contracts	1 September 2006
EDX.4.2.18	OMXS30 Futures Contracts: Expiration Settlement	2 June 2008
EDX.4.2.19	Options: Exercise	1 September 2006
EDX.4.2.20	Options: Standard Exercise	2 June 2008
EDX.4.2.21	Index Ombudsman	17 August 2005
Appendix 1 to Part EDX.4.2:	Conditions for the OMXS30 Index	8 June 2009

<b>PART EDX.4.3 FORWARDS AND OPTIONS CONTRACTS BASED ON NORWEGIAN STOCK</b>		
EDX.4.3.1	Norwegian Stock - Introductory	1 December 2004
EDX.4.3.2	Interpretation	1 April 2009
EDX.4.3.3	Contract Specifications	
EDX.4.3.3.1	Contract Specifications: Standardised Norwegian Stock Forwards	16 February 2009
EDX.4.3.3.2	Contract Specifications: Standardised Norwegian Stock Options	1 April 2009
EDX.4.3.4	Listing of New Forwards and Options Contracts	22 May 2009
EDX.4.3.5	Designation of Expiration Month	1 December 2004
EDX.4.3.6	Payment of Fees and Premium	2 February 2004
EDX.4.3.7	Market Making Obligations	1 September 2008
EDX.4.3.7A	Market Making Fees	1 September 2008
EDX.4.3.8	Market Making: Sanctions	1 September 2008
EDX.4.3.9	Orders	1 September 2008
EDX.4.3.10	Registration of off-exchange transactions	14 March 2005
EDX.4.3.11	Requests for Re-Registration	1 December 2004
EDX.4.3.12	Cancellation of Incorrect Transactions	1 December 2004
EDX.4.3.13	Settlement and Delivery of Norwegian Stock Contracts	1 April 2009
EDX.4.3.14	Norwegian Stock Forwards: Settlement Procedures	1 December 2004
EDX.4.3.15	Exercise of Norwegian Stock Options	2 February 2004
EDX.4.3.16	Standard Exercise of Norwegian Stock Options	June 2003
EDX.4.3.17	Recalculation of Norwegian Stock Contracts	1 December 2004
	Addendum to Rule EDX.4.3.17	1 April 2009
	Appendix 1 to Part EDX.4.3: Deleted	2 February 2004
	Appendix 2 to Part EDX.4.3: Deleted	2 February 2004
<b>PART EDX.4.4 FUTURES AND OPTIONS CONTRACTS BASED ON THE OBX INDEX</b>		
EDX.4.4.1	Introductory	23 August 2004
EDX.4.4.2	Interpretation	1 September 2006
EDX.4.4.3	Contract Specifications	
EDX.4.4.3.1	Contract Specifications: Standardised OBX Futures	16 February 2009
EDX.4.4.3.2	Contract Specifications: Standardised OBX Options	16 February 2009
EDX.4.4.3.3	Deleted	23 August 2004
EDX.4.4.4	Listing of New OBX Contracts	16 February 2009
EDX.4.4.5	Deleted	23 August 2004
EDX.4.4.6	Designation of Expiration Months	23 August 2004
EDX.4.4.7	Payment of Fees	1 September 2006
EDX.4.4.8	Market Making Obligations	21 April 2006
EDX.4.4.9	Market Making: Alarms and Sanctions	1 July 2005
EDX.4.4.10	Orders	1 September 2006
EDX.4.4.11	Registration of off-exchange transactions	14 March 2005
EDX.4.4.12	Requests for Re-Registration	1 September 2006
EDX.4.4.13	Cancellation of Incorrect Transactions	2 February 2004
EDX.4.4.14	Daily Cash Settlement	1 September 2006
EDX.4.4.15	Closing Transactions	1 September 2006
EDX.4.4.16	OBX Futures Contracts: Expiration Settlement	1 September 2006
EDX.4.4.17	Options: Exercise	1 September 2006
EDX.4.4.18	Options: Standard Exercise	2 February 2004
EDX.4.4.19	OBX Composition and Related Matters	June 2003
	Addendum to Rule EDX.4.4.19	20 March 2009
<b>PART EDX.4.5 FUTURES AND OPTIONS CONTRACTS BASED ON DANISH STOCK</b>		
EDX.4.5.1	Danish Stock - Introductory	20 June 2005
EDX.4.5.2	Interpretation	2 June 2008
EDX.4.5.3	Contract Specifications	
EDX.4.5.3.1	Contract Specifications: Standardised Danish Stock Futures	1 November 2007
EDX.4.5.3.2	Contract Specifications: Standardised Danish Stock Options	1 November 2007
EDX.4.5.4	Listing of New Futures and Options Contracts	1 November 2007
EDX.4.5.5	Designation of Expiration Month	June 2003
EDX.4.5.6	Payment of Fees and Premium	2 February 2004
EDX.4.5.7	Market Making Obligations	1 January 2005
EDX.4.5.8	Market Maker Fee Discount	June 2003
EDX.4.5.9	Market Making: Alarms and Sanctions	June 2003
EDX.4.5.10	Orders	2 February 2009
EDX.4.5.11	Registration of off-exchange transactions	14 March 2005
EDX.4.5.12	Requests for Re-Registration	20 June 2005
EDX.4.5.13	Cancellation of Incorrect Transactions	14 June 2004
EDX.4.5.14	Daily Cash Settlement	20 June 2005
EDX.4.5.15	Expiration Settlement and Delivery of Danish Stock Contracts	20 June 2005
EDX.4.5.16	Danish Stock Futures: Expiration Settlement Procedures	1 January 2006

EDX.4.5.17	Exercise of Danish Stock Options	1 January 2006
EDX.4.5.18	Standard Exercise of Danish Stock Options	2 June 2008
EDX.4.5.19	Deleted	12 December 2006
EDX.4.5.20	Recalculation Rules for Danish Stock Contracts	
EDX.4.5.20.1	Introduction	13 March 2009
EDX.4.5.20.2	General Principles Applicable to Recalculation of Danish Stock Contracts	13 March 2009
EDX.4.5.20.3	Recalculation Methods	13 March 2009
EDX.4.5.20.4	Corporate Actions	13 March 2009
EDX.4.5.20A	Other Rules	20 June 2005
Appendix 1 to Part EDX.4.5:	Deleted	12 December 2006
Appendix 2 to Part EDX.4.5:	Deleted	2 February 2004
Appendix 3 to Part EDX.4.5:	Deleted	2 February 2004

**PART EDX.4.6 FUTURES AND OPTIONS CONTRACTS BASED ON THE OMXC20 INDEX**

EDX.4.6.1	Introductory	3 October 2005
EDX.4.6.2	Interpretation	3 October 2005
EDX.4.6.3	Contract Specifications	
EDX.4.6.3.1	Contract Specifications: Standardised OMXC20 Futures	8 June 2009
EDX.4.6.3.2	Contract Specifications: Standardised OMXC20 Options	1 November 2007
EDX.4.6.4	Listing of New OMXC20 Contracts	1 November 2007
EDX.4.6.5	Designation of Expiration Months	3 October 2005
EDX.4.6.6	Payment of Fees	3 October 2005
EDX.4.6.7	Market Making Obligations	3 October 2005
EDX.4.6.8	Market Maker Fee Discount	3 October 2005
EDX.4.6.9	Market Making: Alarms and Sanctions	3 October 2005
EDX.4.6.10	Orders	2 February 2009
EDX.4.6.11	Registration of off-exchange transactions	3 October 2005
EDX.4.6.12	Requests for Re-Registration	3 October 2005
EDX.4.6.13	Cancellation of Incorrect Transactions	3 October 2005
EDX.4.6.14	Daily Cash Settlement	3 October 2005
EDX.4.6.15	Closing Transactions	3 October 2005
EDX.4.6.16	OMXC20 Futures Contracts: Expiration Settlement	2 June 2008
EDX.4.6.17	Options: Exercise	3 October 2005
EDX.4.6.18	Options: Standard Exercise	2 June 2008
EDX.4.6.19	OMXC20 Composition and Related Matters	3 October 2005
Appendix 1 to Part EDX.4.6:	Copenhagen Stock Exchange's Guidelines for Calculation of the OMXC20 Index	16 March 2009

**PART EDX.4.7 FORWARDS AND OPTIONS CONTRACTS BASED ON FINNISH STOCK**

EDX.4.7.1	Finnish Stock – Introductory	1 February 2008
EDX.4.7.2	Interpretation	2 June 2008
EDX.4.7.3	Contract Specifications	
EDX.4.7.3.1	Contract Specifications: Finnish Stock Forwards (denominated in Euros)	1 February 2008
EDX.4.7.3.2	Contract Specifications: Finnish Stock Options (denominated in Euros)	1 February 2008
EDX.4.7.3.3	Deleted	6 March 2006
EDX.4.7.3.4	Deleted	6 March 2006
EDX.4.7.4	Finnish Stock List: Listed Contracts and Expiration Cycles	1 February 2008
EDX.4.7.5	Request for Listing of New Series	1 February 2008
EDX.4.7.6	Deleted	6 March 2006
EDX.4.7.7	Designation of Expiration Month	6 March 2006
EDX.4.7.8	Payment of Fees	2 July 2004
EDX.4.7.9	Market Making Obligations	1 February 2008
EDX.4.7.10	Market Making Fees	6 March 2006
EDX.4.7.11	Market Making: Sanctions	2 July 2004
EDX.4.7.12	Orders	10 April 2008
EDX.4.7.13	Registration of Off-Exchange Transactions	6 March 2006
EDX.4.7.14	Requests for Re-Registration	27 September 2004
EDX.4.7.15	Cancellation of Incorrect Transactions	1 December 2004
EDX.4.7.16	Settlement and Delivery of Finnish Stock Contracts	15 December 2008
EDX.4.7.17	Finnish Stock Forwards: Settlement Procedures	1 December 2004
EDX.4.7.18	Exercise of Finnish Stock Options	27 September 2004
EDX.4.7.19	Standard Exercise of Finnish Stock Options	2 June 2008
EDX.4.7.20	Recalculation Rules for Finnish Stock Contracts	15 December 2008
EDX.4.7.20.1	Introduction	13 March 2009
EDX.4.7.20.2	General Principles Applicable to Recalculation of Finnish Stock Contracts	13 March 2009
EDX.4.7.20.3	Recalculation Methods	2 June 2008

EDX.4.7.20.4	Corporate Actions	13 March 2009
EDX.4.7.20A	Other Rules	2 July 2004
Appendix 1 to Part EDX.4.1:	Quoting Obligations for Market Makers in Finnish Stock Contracts	1 February 2008
<b>PART EDX.4.8 FUTURES AND OPTIONS CONTRACTS BASED ON THE VINX30 INDEX</b>		
EDX.4.8.1	Introductory	9 October 2006
EDX.4.8.2	Interpretation	1 September 2006
EDX.4.8.3	Contract Specifications	
EDX.4.8.3.1	Contract Specifications: Standardised VINX30 Futures	1 November 2007
EDX.4.8.3.2	Contract Specifications: Standardised VINX30 Options	1 November 2007
EDX.4.8.4	Listing of New Series	1 September 2006
EDX.4.8.5	Designation of Expiration Months	1 September 2006
EDX.4.8.6	Payment of Fees	1 September 2006
EDX.4.8.7	Market Making Obligations	1 September 2006
EDX.4.8.8	Market Making Fees	1 September 2006
EDX.4.8.9	Market Making: Sanctions	1 September 2006
EDX.4.8.10	Orders	1 September 2006
EDX.4.8.11	Registration of off-exchange transactions	1 September 2006
EDX.4.8.12	Requests for Re-Registration	1 September 2006
EDX.4.8.13	Cancellation of Incorrect Transactions	1 September 2006
EDX.4.8.14	Expiration Settlement Price	1 September 2006
EDX.4.8.15	Expiration and Settlement – VINX30 Futures Contracts	1 September 2006
EDX.4.8.16	Daily Cash Settlement: VINX30 Futures Contracts	1 September 2006
EDX.4.8.17	Closing Transactions: VINX30 Futures Contracts	1 September 2006
EDX.4.8.18	VINX30 Futures Contracts: Expiration Settlement	1 September 2006
EDX.4.8.19	Options: Exercise	1 September 2006
EDX.4.8.20	Options: Standard Exercise	2 June 2008
EDX.4.8.21	Index Ombudsman	1 September 2006
Appendix 1 to Part EDX.4.8:	Conditions for the VINX30 Index	1 September 2006
<b>PART EDX.4.9 FUTURES AND OPTIONS CONTRACTS BASED ON INTERNATIONAL ORDER BOOK DEPOSITARY RECEIPTS (IOB DRs) AND UNITED KINGDOM STOCK (UK STOCK)</b>		
EDX.4.9.1	International Order Book Depository Receipt (IOB DR) and UK Stock-Introductory	23 February 2009
EDX.4.9.2	Interpretation	1 April 2009
EDX.4.9.3	Contract Specifications	
EDX.4.9.3.1	Contract Specifications: Standardised Futures on an International Order Book Depository Receipt (“IOB DR”)	1 February 2008
EDX.4.9.3.2	Contract Specifications: Standardised Options on an International Order Book Depository Receipt (“IOB DR”)	1 February 2008
EDX.4.9.4	Listing of New Series	1 December 2006
EDX.4.9.5	Request for Listing of New Series	1 December 2006
EDX.4.9.6	Designation of Expiration Month	14 July 2008
EDX.4.9.7	Payment of Fees	14 July 2008
EDX.4.9.8	Market Making Obligations	1 February 2008
EDX.4.9.9	Market Maker Fees	1 December 2006
EDX.4.9.10	Market Making: Sanctions	1 December 2006
EDX.4.9.11	Orders	1 December 2006
EDX.4.9.12	Registration of Off-Exchange Transactions	1 December 2006
EDX.4.9.13	Requests for Re-Registration	14 July 2008
EDX.4.9.14	Cancellation of Incorrect Transactions	18 July 2008
EDX.4.9.15	Daily Cash Settlement	14 July 2008
EDX.4.9.16	Settlement and Delivery of IOB DR and UK Stock Contracts	14 July 2008
EDX.4.9.17	IOB DR and UK Stock Futures: Expiration Settlement Procedures	14 July 2008
EDX.4.9.18	Options: Exercise	14 July 2008
EDX.4.9.19	Standard Exercise of IOB DR Options	14 July 2008
EDX.4.9.20.1	Recalculation Rules for IOB DR and UK Stock Contracts	14 July 2008
EDX.4.9.20.2	General Principles Applicable to Recalculation of IOB Depository Receipt and UK Stock Contracts	14 July 2008
EDX.4.9.20.3	Recalculation Methods	14 July 2008
EDX.4.9.20.4	Corporate Actions	16 January 2009
<b>PART EDX.4.10 FUTURES AND OPTIONS CONTRACTS BASED ON THE FTSE RUSSIA IOB INDEX</b>		
EDX.4.10.1	Introductory	23 February 2009
EDX.4.10.2	Interpretation	1 December 2006
EDX.4.10.3	Contract Specifications	
EDX.4.10.3.1	Contract Specifications: Standardised FTSE Russia IOB Index Futures	1 December 2006

EDX.4.10.3.2	Contract Specifications: Standardised FTSE Russia IOB Index Options	1 December 2006
EDX.4.10.4	Listing of New Series	1 December 2006
EDX.4.10.5	Designation of Expiration Months	1 December 2006
EDX.4.10.6	Payment of Fees	1 December 2006
EDX.4.10.7	Market Making Obligations	1 December 2006
EDX.4.10.8	Market Making Fees	1 December 2006
EDX.4.10.9	Market Making: Sanctions	1 December 2006
EDX.4.10.10	Orders	1 December 2006
EDX.4.10.11	Registration of off-exchange transactions	1 December 2006
EDX.4.10.12	Requests for Re-Registration	1 December 2006
EDX.4.10.13	Cancellation of Incorrect Transactions	18 July 2008
EDX.4.10.14	Expiration Settlement Price	1 December 2006
EDX.4.10.15	Expiration and Settlement – FTSE Russia IOB Index Futures Contracts	1 December 2006
EDX.4.10.16	Daily Cash Settlement: FTSE Russia IOB Index Futures Contracts	1 December 2006
EDX.4.10.17	Closing Transactions: FTSE Russia IOB Index Futures Contracts	1 December 2006
EDX.4.10.18	FTSE Russia IOB Index Futures Contracts: Expiration Settlement	1 December 2006
EDX.4.10.19	Options: Exercise	1 December 2006
EDX.4.10.20	Options: Standard Exercise	1 December 2006
Appendix 1 to Part EDX.4.10: Conditions for the FTSE Russia IOB Index		26 March 2008
<b>PART EDX.4.11 FUTURES AND OPTIONS CONTRACTS BASED ON ICELANDIC STOCK</b>		
EDX.4.11.1	Icelandic Stock - Introductory	25 June 2007
EDX.4.11.2	Interpretation	2 June 2008
EDX.4.11.3	Contract Specifications	
EDX.4.11.3.1	Contract Specifications: Standardised Icelandic Stock Futures	1 November 2007
EDX.4.11.3.2	Contract Specifications: Standardised Icelandic Stock Options	1 February 2008
EDX.4.11.4	Listing of New Futures and Options Contracts	25 June 2007
EDX.4.11.5	Designation of Expiration Month	25 June 2007
EDX.4.11.6	Payment of Fees and Premium	25 June 2007
EDX.4.11.7	Market Making Obligations	25 June 2007
EDX.4.11.8	Market Maker Fee Discount	25 June 2007
EDX.4.11.9	Market Making: Alarms and Sanctions	25 June 2007
EDX.4.11.10	Orders	25 June 2007
EDX.4.11.11	Registration of off-exchange transactions	25 June 2007
EDX.4.11.12	Requests for Re-Registration	25 June 2007
EDX.4.11.13	Cancellation of Incorrect Transactions	25 June 2007
EDX.4.11.14	Daily Cash Settlement	25 June 2007
EDX.4.11.15	Expiration Settlement and Delivery of Icelandic Stock Contracts	25 June 2007
EDX.4.11.16	Icelandic Stock Futures: Expiration Settlement Procedures	25 June 2007
EDX.4.11.17	Exercise of Icelandic Stock Options	25 June 2007
EDX.4.11.18	Standard Exercise of Icelandic Stock Options	2 June 2008
EDX.4.11.19	Recalculation Rules for Icelandic Stock Contracts	
EDX.4.11.19.1	Introduction	13 March 2009
EDX.4.11.19.2	General Principles Applicable to Recalculation of Icelandic Stock Contracts	13 March 2009
EDX.4.11.19.3	Recalculation Methods	2 June 2008
EDX.4.11.19.4	Corporate Actions	13 March 2009
EDX.4.11.20	Other Rules	25 June 2007
Appendix 1 to Part EDX.4.11: Quoting Obligations for Market Makers in Icelandic Stock Contracts		25 June 2007
<b>PART EDX.4.12 FUTURES CONTRACTS BASED ON THE OMXI15 INDEX</b>		
EDX.4.12.1	Introductory	14 May 2007
EDX.4.12.2	Interpretation	14 May 2007
EDX.4.12.3	Contract Specifications	
EDX.4.12.3.1	Contract Specifications: Standardised OMXI15 Futures	1 November 2007
EDX.4.12.4	Listing of New Series	14 May 2007
EDX.4.12.5	Designation of Expiration Months	14 May 2007
EDX.4.12.6	Payment of Fees	14 May 2007
EDX.4.12.7	Market Making Obligations	14 May 2007
EDX.4.12.8	Market Maker Fee Discount	14 May 2007
EDX.4.12.9	Market Making: Alarms and Sanctions	14 May 2007
EDX.4.12.10	Orders	14 May 2007
EDX.4.12.11	Registration of off-exchange transactions	14 May 2007
EDX.4.12.12	Requests for Re-Registration	14 May 2007
EDX.4.12.13	Cancellation of Incorrect Transactions	14 May 2007
EDX.4.12.14	Expiration Settlement Price	14 May 2007
EDX.4.12.15	Expiration and Settlement – OMXI15 Futures Contracts	14 May 2007

EDX.4.12.16	Daily Cash Settlement: OMXI15 Futures Contracts	14 May 2007
EDX.4.12.17	Closing Transactions: OMXI15 Futures Contracts	14 May 2007
EDX.4.12.18	OMXI15 Futures Contracts: Expiration Settlement	2 June 2008
Appendix 1 to Part EDX.4.12: Conditions for the OMXI15 Index		14 May 2007

**PART EDX.4.13 FUTURES AND OPTIONS CONTRACTS BASED ON THE ICECPI INDEX**

EDX.4.13.1	Introductory	14 May 2007
EDX.4.13.2	Interpretation	14 May 2007
EDX.4.13.3	Contract Specifications	
EDX.4.13.3.1	Contract Specifications: Standardised ICECPI Forwards	1 November 2007
EDX.4.13.4	Listing of New Series	14 May 2007
EDX.4.13.5	Designation of Expiration Months	14 May 2007
EDX.4.13.6	Payment of Fees	14 May 2007
EDX.4.13.7	Market Making Obligations	14 May 2007
EDX.4.13.8	Market Maker Fee Discount	14 May 2007
EDX.4.13.9	Market Making: Alarms and Sanctions	14 May 2007
EDX.4.13.10	Orders	14 May 2007
EDX.4.13.11	Registration of off-exchange transactions	14 May 2007
EDX.4.13.12	Requests for Re-Registration	14 May 2007
EDX.4.13.13	Cancellation of Incorrect Transactions	14 May 2007
EDX.4.13.14	Expiration Settlement Price	14 May 2007
EDX.4.13.15	Expiration and Settlement – ICECPI Forwards Contracts	14 May 2007
EDX.4.13.16	ICECPI Forwards Contracts: Expiration Settlement	14 May 2007

**PART EDX.4.14 FUTURES CONTRACTS BASED ON THE OMXSB INDEX**

EDX.4.14.1	Introductory	4 June 2007
EDX.4.14.2	Interpretation	4 June 2007
EDX.4.14.3	Contract Specifications	
EDX.4.14.3.1	Contract Specifications: Standardised OMXSB Futures	8 June 2009
EDX.4.14.4	Listing of New Series	4 June 2007
EDX.4.14.5	Designation of Expiration Months	4 June 2007
EDX.4.14.6	Payment of Fees	4 June 2007
EDX.4.14.7	Market Making Obligations	4 June 2007
EDX.4.14.8	Market Maker Fee Discount	4 June 2007
EDX.4.14.9	Market Making: Alarms and Sanctions	4 June 2007
EDX.4.14.10	Orders	4 June 2007
EDX.4.14.11	Registration of off-exchange transactions	4 June 2007
EDX.4.14.12	Requests for Re-Registration	4 June 2007
EDX.4.14.13	Cancellation of Incorrect Transactions	4 June 2007
EDX.4.14.14	Expiration Settlement Price	4 June 2007
EDX.4.14.15	Expiration and Settlement – OMXSB Futures Contracts	4 June 2007
EDX.4.14.16	Daily Cash Settlement: OMXSB Futures Contracts	4 June 2007
EDX.4.14.17	Closing Transactions: OMXSB Futures Contracts	4 June 2007
EDX.4.14.18	OMXSB Futures Contracts: Expiration Settlement	2 June 2008
EDX.4.14.19	Index Ombudsman	4 June 2007
Appendix 1 to Part EDX.4.14: Conditions for the OMXSB Index		1 September 2008

**PART EDX.4.15 FUTURES CONTRACTS BASED ON THE OMXB10 INDEX**

EDX.4.15.1	Introductory	31 August 2007
EDX.4.15.2	Interpretation	31 August 2007
EDX.4.15.3	Contract Specifications	
EDX.4.15.3.1	Contract Specifications: Standardised OMXB10 Futures	1 November 2007
EDX.4.15.4	Listing of New Series	31 August 2007
EDX.4.15.5	Designation of Expiration Months	31 August 2007
EDX.4.15.6	Payment of Fees	31 August 2007
EDX.4.15.7	Market Making Obligations	31 August 2007
EDX.4.15.8	Market Making Fees	31 August 2007
EDX.4.15.9	Market Making: Sanctions	31 August 2007
EDX.4.15.10	Orders	31 August 2007
EDX.4.15.11	Registration of off-exchange transactions	31 August 2007
EDX.4.15.12	Requests for Re-Registration	31 August 2007
EDX.4.15.13	Cancellation of Incorrect Transactions	31 August 2007
EDX.4.15.14	Expiration Settlement Price	31 August 2007
EDX.4.15.15	Expiration and Settlement – OMXB10 Futures Contracts	31 August 2007
EDX.4.15.16	Daily Cash Settlement: OMXB10 Futures Contracts	31 August 2007
EDX.4.15.17	Closing Transactions: OMXB10 Futures Contracts	31 August 2007
EDX.4.15.18	OMXB10 Futures Contracts: Expiration Settlement	31 August 2007
Appendix 1 to Part EDX.4.15: Conditions for the OMXB10 Index		31 August 2007

<b>PART EDX.5</b>	<b>DEFAULT RULES</b>	
EDX.5.1	Definitions and Interpretation	1 December 2006
EDX.5.2	Application	June 2003
EDX.5.3	Events of Default	2 February 2004
EDX.5.4	Declaration of Member or Designated Non-Member to be a Defaulter	June 2003
EDX.5.5	Default Proceedings in respect of a Defaulter	June 2003
EDX.5.6	Default by a Member or Designated Non-Member who is not declared a Defaulter	June 2003
EDX.5.7	Defaulter also declared to be in default by the Designated Clearing House	2 February 2004
EDX.5.8	Termination of Futures, Forwards and Options Transactions	1 December 2004
EDX.5.9	Exercise of Options	June 2003
EDX.5.10	Non-fulfilment of Delivery	1 December 2004
EDX.5.11	Sale of Stock, Deliverable Bonds, Deliverable Instruments or Deliverable Mortgage Bonds	1 December 2004
EDX.5.12	Other Actions	June 2003
EDX.5.13	Prohibition on Further Trading	June 2003
EDX.5.14	Settlement of Open Contracts	1 December 2004
EDX.5.15	Procedures	June 2003
EDX.5.16	Delegation of Functions	June 2003
EDX.5.17	Costs	June 2003
EDX.5.18	Co-operation with Other Bodies	June 2003
<b>PART COR 1</b>	<b>INTRODUCTION</b>	
COR 1.1	Introduction and Status of Cleared Only Contracts	20 May 2009
COR 1.2	Definitions	20 May 2009
<b>PART COR 2</b>	<b>TRADE MATCHING</b>	
COR 2.1	Trade Reports Concerning Cleared Only Contracts	20 May 2009
COR 2.2	Registration of Cleared Only Contracts	2 February 2004
COR 2.3	Requests for Re-Registration	1 December 2004
COR 2.4	Cross-Border Transfers for Cleared Only Contracts	1 December 2004
COR 2.5	Delivery and Settlement of Cleared Only Contracts - General	20 May 2009
COR 2.6	Fees: General	1 December 2004
<b>PART COR 3</b>	<b>CLEARED ONLY CONTRACTS BASED ON SWEDISH STOCK AND THE OMXS30 INDEX</b>	
COR 3.1	Contract Specifications	
COR 3.1.1	Contract Specifications: Cleared Only Contracts-Swedish Stock Forwards	14 March 2005
COR 3.1.2	Contract Specifications: Cleared Only Contracts-Swedish Stock Options	14 March 2005
COR 3.1.3	Contract Specifications: Cleared Only Contracts – OMXS30 Index Forwards	14 March 2005
COR 3.1.3A	Contract Specifications: Cleared Only Contracts – OMXS30 Index Futures	14 March 2005
COR 3.1.4	Contract Specifications: Cleared Only Contracts – OMXS30 Index Options	14 March 2005
COR 3.2	Settlement and Delivery of Cleared Only Swedish Stock Contracts: General and Application of Rules in Part EDX.4.1	1 December 2004
COR 3.3	Settlement of Cleared Only OMXS30 Index Contracts: General and Application of Rules in Part EDX.4.2	17 August 2005
<b>PART COR 4</b>	<b>CREDIT MARKET INSTRUMENTS AND MORTGAGE BOND CONTRACTS</b>	
COR 4.1	Contract Specifications	
COR 4.1.1	Contract Specifications: Cleared Only Contracts - VX180 Forwards	1 December 2004
COR 4.1.2	Contract Specifications: Cleared Only Contracts - R2, R5 and R10 Forwards	1 December 2004
COR 4.1.3	Contract Specifications: Cleared Only Contracts - R2, R5 and R10 Options	1 December 2004
COR 4.1.4	Contract Specifications: Cleared Only Contracts - ST2, ST5 and SB5 Forwards	1 December 2008
COR 4.1.5	Contract Specifications: Cleared Only Contracts - SPA2 and SPA5 Forwards	1 December 2004
COR 4.1.6	Contract Specifications: Cleared Only Contracts – NBHYP2 and NBHYP5 Forwards	1 December 2004
COR 4.2	Settlement of Credit Market Instruments and Mortgage Bond Contracts - General	1 December 2004
COR 4.3	Credit Market Instruments and Mortgage Bond Forwards Contracts - Interim Settlement	30 December 2005

COR 4.4	Credit Market Instruments and Mortgage Bond Contracts - Expiration Settlement	30 December 2005
COR 4.5	Delivery of Deliverable Bonds, Deliverable Instruments and Deliverable Mortgage Bonds	1 December 2004
COR 4.6	Exercise of R2, R5 and R10 Options Contracts	1 December 2004
<b>PART COR 5</b>	<b>STIBOR-FRA CONTRACTS</b>	
COR 5.1	Contract Specifications: Cleared Only Contracts - STIBOR-FRA Contracts	June 2003
COR 5.1.1	Contract Specifications: Cleared Only Contracts – STIBOR-FRA Options	9 October 2006
COR 5.2	STIBOR-FRA Contracts - Interim Settlement	30 December 2005
COR 5.3	STIBOR-FRA Contracts - Expiration Settlement	30 December 2005
COR 5.4	Exercise of STIBOR-FRA Options Contracts	3 March 2006
<b>PART COR 6</b>	<b>NIBOR-FRA CONTRACTS</b>	
COR 6.1	Contract Specifications: Cleared Only Contracts - NIBOR-FRA Contracts	9 October 2006
COR 6.2	NIBOR-FRA Contracts - Interim Settlement	30 December 2005
COR 6.3	NIBOR-FRA Contracts - Expiration Settlement	30 December 2005
<b>PART COR 6A</b>	<b>RIBA FUTURES CONTRACTS</b>	
COR 6A.1	Contract Specifications: Cleared Only Contracts – RIBA Futures Contracts	20 May 2009
COR 6A.2	Daily Cash Settlement	20 May 2009
COR 6A.3	Closing Transactions: RIBA Futures Contracts	20 May 2009
COR6A.4	RIBA Futures Contracts – Expiration Settlement	20 May 2009
<b>PART COR 7</b>	<b>CLEARED ONLY CONTRACTS BASED ON INTERNATIONAL ORDER BOOK DEPOSITORY RECEIPT (“IOB DR”) AND THE FTSE RUSSIA IOB INDEX</b>	
COR 7.1	Contract Specifications	
COR 7.1.1	Contract Specifications: Cleared Only Contracts-IOB DR Futures	10 September 2007
COR 7.1.2	Contract Specifications: Cleared Only Contracts-IOB DR Options	10 September 2007
COR 7.1.3	Contract Specifications: Cleared Only Contracts – FTSE Russia IOB Index Futures	1 December 2006
COR 7.1.4	Contract Specifications: Cleared Only Contracts – FTSE Russia IOB Index Options	1 December 2006
COR 7.2	Settlement and Delivery of Cleared Only IOB DR Contracts: General and Application of Rules in Part EDX.4.9	1 December 2006
COR 7.3	Settlement of Cleared Only FTSE Russia IOB Index Contracts: General and Application of Rules in Part EDX.4.10	1 December 2006
<b>PART COR 8</b>	<b>CLEARED ONLY CONTRACTS BASED ON NORWEGIAN STOCK AND THE OBX INDEX</b>	
COR 8.1	Contract Specifications	
COR 8.1.1	Contract Specifications: Cleared Only Contracts-Norwegian Stock Forwards	1 February 2007
COR 8.1.2	Contract Specifications: Cleared Only Contracts-Norwegian Stock Options	1 February 2007
COR 8.1.3	Contract Specifications: Cleared Only Contracts – OBX Index Futures	1 February 2007
COR 8.1.4	Contract Specifications: Cleared Only Contracts – OBX Index Options	1 February 2007
COR 8.2	Settlement and Delivery of Cleared Only Norwegian Stock Contracts: General and Application of Rules in Part EDX.4.3	1 February 2007
COR 8.3	Settlement of Cleared Only OBX Index Contracts: General and Application of Rules in Part EDX.4.4	1 February 2007
<b>PART COR 9</b>	<b>CLEARED ONLY CONTRACTS BASED ON DANISH STOCK AND THE OMXC20 INDEX</b>	
COR 9.1	Contract Specifications	
COR 9.1.1	Contract Specifications: Cleared Only Contracts-Danish Stock Futures	1 February 2007
COR 9.1.2	Contract Specifications: Cleared Only Contracts-Danish Stock Options	1 February 2007
COR 9.1.3	Contract Specifications: Cleared Only Contracts – OMXC20 Index Futures	1 February 2007
COR 9.1.4	Contract Specifications: Cleared Only Contracts – OMXC20 Index Options	1 February 2007
COR 9.2	Settlement and Delivery of Cleared Only Danish Stock Contracts: General and Application of Rules in Part EDX.4.5	1 February 2007

COR 9.3	Settlement of Cleared Only OMXC20 Index Contracts: General and Application of Rules in Part EDX.4.6	1 February 2007
<b>PART COR 10    CLEARED ONLY CONTRACTS BASED ON FINNISH STOCK</b>		
COR 10.1	Contract Specifications (denominated in Euros)	
COR 10.1.1	Contract Specifications: Cleared Only Contracts-Finnish Stock Forwards	1 February 2007
COR 10.1.2	Contract Specifications: Cleared Only Contracts-Finnish Stock Options	1 February 2007
COR 10.2	Settlement and Delivery of Cleared Only Finnish Stock Contracts: General and Application of Rules in Part EDX.4.7	1 February 2007
<b>PART COR 11    CLEARED ONLY CONTRACTS BASED ON THE OMXI15 INDEX</b>		
COR 11.1	Contract Specifications	
COR 11.1.1	Contract Specifications: Cleared Only Contracts – OMXI15 Index Forwards	14 May 2007
COR 11.1.2	Contract Specifications: Cleared Only Contracts – OMXI15 Index Options	14 May 2007
COR 11.2	Cleared Only Options: Exercise	14 May 2007
COR 11.3	Cleared Only Options: Standard Exercise	14 May 2007
COR 11.4	Settlement of Cleared Only OMXI15 Index Contracts: General and Application of Rules in Part EDX.4.12	14 May 2007
<b>PART COR 12    CLEARED ONLY CONTRACTS BASED ON THE OMXSB INDEX</b>		
COR 12.1	Contract Specifications	
COR 12.1.1	Contract Specifications: Cleared Only Contracts – OMXSB Index Forwards	4 June 2007
COR 12.1.2	Contract Specifications: Cleared Only Contracts – OMXSB Index Options	4 June 2007
COR 12.2	Cleared Only Options: Exercise	4 June 2007
COR 12.3	Cleared Only Options: Standard Exercise	4 June 2007
COR 12.4	Settlement of Cleared Only OMXSB Index Contracts: General and Application of Rules in Part EDX.4.14	4 June 2007
<b>PART COR 13    CLEARED ONLY CONTRACTS BASED ON ICELANDIC STOCK</b>		
COR 13.1	Contract Specifications	
COR 13.1.1	Contract Specifications: Cleared Only Contracts-Icelandic Stock Forwards	25 June 2007
COR 13.1.2	Contract Specifications: Cleared Only Contracts-Icelandic Stock Options	1 February 2008
COR 13.2	Settlement and Delivery of Cleared Only Icelandic Stock Contracts: General and Application of Rules in Part EDX.4.11	25 June 2007
<b>PART COR 14    CLEARED ONLY CONTRACTS BASED ON UK STOCK</b>		
COR 14.1	Contract Specifications	
COR 14.1.1	Contract Specifications: Cleared Only Contracts-UK Stock Futures	14 July 2008
COR 14.1.2	Contract Specifications: Cleared Only Contracts-UK Stock Options	14 July 2008
COR 14.2	Settlement and Delivery of Cleared Only UK Stock Contracts: General and Application of Rules in Part EDX.4.9	14 July 2008
<b>APPENDIX 1 to Part COR: Cross-Border Transfer Agreement for Cleared Only Contracts</b>		14 February 2005
<b>PART OTC</b>	<b>DELETED</b>	1 December 2006
<b>PART CSR</b>	<b>DELETED</b>	1 December 2006
<b>APPENDICES</b>		
APPENDIX A :	FEE SCHEDULE	20 May 2009
APPENDIX B :	MEMBERSHIP AGREEMENT	1 February 2007
APPENDIX C :	DELETED	2 February 2004
APPENDIX D :	MARKET MAKER AGREEMENT	1 September 2008
APPENDIX D II :	DESIGNATED MARKET MAKER AGREEMENT	1 December 2006
APPENDIX E :	ACCESS, SOFTWARE & LICENCE AGREEMENT	14 May 2007
APPENDIX F :	DELETED	2 February 2004
APPENDIX G :	DELETED	2 February 2004
APPENDIX H :	DELETED	2 February 2004
APPENDIX I :	CROSS BORDER TRANSFER AGREEMENT (CUSTOMER)	3 October 2005
APPENDIX J :	CROSS BORDER TRANSFER AGREEMENT (PROPRIETARY POSITIONS)	3 October 2005
APPENDIX K :	OTC BROKER PARTICIPATION AGREEMENT	14 February 2005
APPENDIX L :	DELETED	14 February 2005

PART EDX.1            GENERAL

EDX.1.1            Introduction

EDX.1.1.1            EDX London Limited is a Recognised Investment Exchange in the United Kingdom under the Financial Services and Markets Act 2000 (“**the Act**”) and has made arrangements for clearing services for Exchange Listed Instruments and clearing services in relation to Cleared Only Contracts to be provided by LCH.Clearnet Limited (“**LCH**”) acting as the Designated Clearing House for EDX London. LCH is a Recognised Clearing House in the United Kingdom pursuant to the Act.

References in these Rules to “**EDX London**” shall be construed as references to EDX London Limited.

EDX.1.1.2            EDX London provides a combined marketplace in relation to Commonly Traded Instruments with **NASDAQ OMX Stockholm AB** (referred to hereafter to Stockholmsbörsen) and Oslo Børs ASA (“**Oslo Børs**”). Stockholmsbörsen and Oslo Børs are referred to in these Rules collectively as “**Associated Exchanges**” and “**Associated Exchange**” shall be construed accordingly. Stockholmsbörsen is authorised as an investment exchange by the Swedish Financial Supervisory Authority and is authorised to provide clearing services under the Swedish legislation governing exchange and clearing operations (1992 : 543).

EDX.1.1.3            These Rules prescribe the terms on which EDX London provides exchange facilities to its Members and the arrangements made by EDX London in conjunction with the Designated Clearing House in relation to the clearing and settlement of Contracts entered into under these Rules.

The Rules governing the reporting of transactions in Cleared Only Contracts are set out in the Rules for Cleared Only Contracts at Part COR of these Rules.

In the event that there is any conflict between these Rules and any other statement whether written or oral made by EDX London at any time, the terms of these Rules shall prevail.

EDX.1.1.4            Members are entitled to participate in the trading and clearing of equity derivative and other instruments provided for in these Rules and in the reporting to EDX London of contracts entered into on a bilateral basis for registration pursuant to the Rules for Cleared Only Contracts.

EDX.1.1.5            The exchange services provided by EDX London are provided by it in its capacity as a Recognised Investment Exchange subject to the supervision of the Financial Services Authority and to the requirements of the Act relating to Recognised Investment Exchanges.

Members should have regard to the Statements of Principle published by the FSA as amended from time to time in relation to their trading of Exchange Listed Instruments.

EDX.1.2 Definitions

EDX.1.2.1 Unless the contrary intention appears, the following terms used in these Rules shall have the meanings given below:

“**Account**” means:

- (i) an account held by a General Clearing Member at the Designated Clearing House in which Forwards, Futures and Options transactions entered into whether on own account or on behalf of a Client or a customer by such General Clearing Member or by a Member for whom the General Clearing Member acts as such pursuant to the Clearing House Regulations may be registered; or
- (ii) an account held by a Clearing Member at the Designated Clearing House in which Forwards, Futures and Options transactions entered into by such Clearing Member whether on own account or on behalf of a Client pursuant to the Clearing House Regulations may be registered;

“**Access, Software and Licence Agreement**” means the Access, Software and Licence Agreement between EDX London and a Member governing the provision of access to EDX London's central trading, clearing and information systems to such Member at **Appendix E** to these Rules;

“**Account Holder**” in relation to an Account, means the General Clearing Member or the Clearing Member in whose name the Account is held at the Designated Clearing House;

“**American Style Option**” means an Option which the Holder may exercise at any time during the Term;

“**Associated Clearing House**” means any body acting as the provider of clearing services to an Associated Exchange;

“**Associated Exchange**” has the meaning given in Rule EDX.1.1.2;

“**Balance Contract**” means the arrangements established between the Designated Clearing House and Stockholmsbörsen governing the administration and settlement of contracts resulting from Exchange Transactions effected by a member of EDX London and a member of an Associated Exchange;

“**Block**” means a trading block comprising ten Contracts;

“**Block Order**” means an Order placed on terms which stipulate that it may only be filled by one or more Exchange Transactions executed as Blocks;

“**Broker**” means a Member which has entered into the Membership Agreement and which may enter into Exchange Transactions on behalf of Clients in accordance with these Rules;

“**Call Auction**” means that the trading in the Index futures based on the OMXS30, OMXC20 and OMXSB ends with a Call Auction after the end of the trading hours in accordance with Appendix 1 to Part EDX.2.

“**Call Option**” means:

- (i) in relation to an Index Option, a Contract under which the Holder of the Option has the right, against the obligation to pay the Premium to the Writer, to buy the value of the Contract Index at the Strike Price on the Expiration Day for such Contract and the Writer has the obligation to sell the value of the Contract Index at the Strike Price on the Expiration Day for such Contract to the Holder against the right to receive payment of the Premium; and
- (ii) in relation to a Stock Option, a Contract under which the Holder of the Option has the right, against the obligation to pay the Premium to the Writer, to buy the Underlying Stock from the Writer at the Strike Price on the Exercise Date for the Contract and the Writer has the obligation to sell the Underlying Stock at the Strike Price on the Exercise Date for the Contract to the Holder against the right to receive payment of the Premium;

“**Clearing Capacity**” means the status conferred by the Designated Clearing House on a Member enabling it to act as a General Clearing Member or a Clearing Member as the case may be;

**EDX.2.7 Placing, Cancellation and Variation of Orders**

EDX.2.7.1 On placing, cancelling or varying an Order by way of the electronic trading system, a Member shall provide the following information:

- (i) the Series, Type, Class and the Exchange Listed Instrument in question;
- (ii) the Expiration Month;
- (iii) whether its order is to buy or to sell;
- (iv) in the case of an Options Contract, whether it is a Call or a Put;
- (v) the price for the Order or, if the Order is a Combination Order, its net price;
- (vi) the Order's volume;
- (vii) whether it is a Limit Order, Market Order or a Combination Order;
- (viii) whether it is a Single Order or a Block Order;
- (ix) the Account to which the transaction, if executed, is to be allocated;
- (x) if appropriate, the identification code of the customer for whom the Order has been placed.

On placing an Order Members should ensure that the value of the Order does not exceed the maximum permitted size for an Orderbook Order for the Contract in question for the time being specified by EDX London. Members should note that any Order placed in the Orderbook which exceeds the applicable maximum permitted size and any transaction which results from such Order shall be null and void. The maximum permitted size for an Orderbook Order is 10,000 Contracts.

EDX.2.7.2 Where an Order is placed in accordance with these Rules which meets the terms of a Stored Order, an Exchange Transaction shall be executed. Where an Order is placed in accordance with these Rules which does not meet the terms of a Stored Order, it shall be stored, ranked or cancelled in accordance with its terms. Orders are executed, stored and ranked in accordance with the rules of priority set out below at Rules EDX.2.7.3 to EDX.2.7.7.

EDX.2.7.3 The primary rule for ranking of Orders stored in the Orderbook is that priority is given to the Order having the best price.

Where two or more Orders are entered at the same price, priority is given to the Order which has been stored in the Orderbook longest.

EDX.2.7.4 Any variation in a stored Order involving its price, the extension of its period of validity, a change from a Single Order to a Block Order or an increase in the volume of an Order is treated as the cancellation of the original Order and the substitution of a new Order. The time priority of such Order shall be determined by reference to the time at which the amended Order is entered in the Orderbook.

EDX.2.7.5 Where the variation of a Stored Order involves only a reduction in its volume or period of validity or a variation in the customer identity, the ranking of the original Order is not affected.

EDX.2.7.6 Where volume terms attached to an Order having priority under this Rule EDX.2.7 prevent it being executed, the first available Order below such Order in the order of priority which can be matched will be selected for execution.

EDX.2.7.7 The primary rule for the ranking of Combination Orders is that priority is given to the Combination Order which has the best net price.

Where two or more Combination Orders are entered at the same net price, priority is given to the Order which has been stored in the Orderbook for the longest period of time.

EDX.2.7.8 Where a Combination Order can be executed against another Combination Order an Exchange Transaction will be executed on the terms of the matching Combination Orders provided that it is not possible to execute either Combination Order against Stored Orders on better terms than those provided by the matching Combination Order.

EDX.2.7.9 Stored Orders may be cancelled or varied by the Member in question giving instructions to EDX London at any time before the Order has been executed. A Stored Order will remain valid

and effective unless and until an instruction to cancel or vary it given by the Member which placed the Order takes effect.

EDX.2.7.10

Instructions concerning the placing, varying or cancelling of Orders may be given to EDX London by a Member by electronic transmission or by telephone to the MPS The MPS will be able to assist with such instructions both during ordinary trading and during Call Auctions in applicable Index futures.

EDX.2.8 Order Types

EDX.2.8.1 Orders of the following type may be placed by Members:

- (i) Orderbook Orders;
- (ii) Market Orders.; and
- (iii) Combination Orders.

The terms governing an Order will vary according to its type.

EDX.2.8.2 An Orderbook Order is an Order which may be stored in EDX London's Orderbook. If the Member does not specify a time, the Order shall remain valid until the close of trading for the Instrument in question on the day on which it is placed. An Order Book Order, with or without the term Hidden volume placed during ordinary trading in the applicable Index futures and stored in the Orderbook is valid in the Call Auction that ends the trading in Index futures in accordance with Appendix 1 to Part EDX.2. Combination Orders will not be considered in the Call Auction.

Order Book Orders placed during Call Auction, with or without the term Hidden volume are also valid and will be considered in the Call Auction, however Combination Orders will not be considered.

EDX.2.8.3 A Market Order is an Order which is for immediate acceptance only. A Market Order may not be stored in the Orderbook and may not be placed during Call Auctions. There are two types of Market Order:

- (i) **"Fill or Kill"** being an Order which must be traded in its entirety or cancelled; and
- (ii) **"Fill and Kill"** being an Order which can be executed in part with the unfilled part of the Order being cancelled.

EDX.2.8.4 A Combination Order is an Order comprising two or more individual Orders in Exchange Listed Series which are subject to the condition that each individual order forming part of the Combination Order must be executed simultaneously.

EDX London may impose general restrictions concerning Combination Orders from time to time. Such restrictions may limit the number of individual Orders which may be included in a Combination Order or the size of any such individual order.

EDX.2.8.5 A Combination Order shall be placed as a Market Order of the type Fill or Kill unless the Order in question is a Standardised Combination. Members can define a Non-Standardised Combination using the "Enter Tailor-Made Combination" function that at the time of placing the Order creates a Standardised Combination and is therefore subject to the Standardised Combination Rules.

EDX.2.8.6 A Standardised Combination is an Order which meets the following requirements:

- (i) it comprises two individual Orders;
- (ii) these Orders are both subject to the condition that they be executed simultaneously; and
- (iii) the two individual Orders are of a type and in Exchange Listed Series included in EDX London's List of Standardised Combinations for the time being.

A Standardised Combination may be placed as either a Derived Limit Order or a Market Order. A Derived Limit Order will be stored in the Orderbook until the time specified by the Member which placed the Order. A Derived Limit Order is subject to the condition that both Orders comprised in the Derived Limit Order must be executed simultaneously. A Standardised Combination which is a Market Order may not be stored in the Orderbook.

EDX.2.8.7 The volume terms applicable to an Order in an Exchange Listed Instrument are prescribed in the section of **Part EDX.4** applicable to the Instrument in question.

EDX.2.8.8 The term "Hidden volume" means that an Orderbook Order can be placed with a total volume and a shown volume. Hidden volume is the part of the volume that is not visible in the Orderbook. The shown volume is part of the total volume. When such an Order is partially traded and the shown volume reaches zero, an additional part is shown, as long as there is total volume remaining.

**EDX.2.9      The Marketplace Service**

EDX.2.9.1      The rules and procedures governing the facilities provided by EDX London's Marketplace Service are set out at Rules EDX.2.9 to EDX.2.12.

EDX.2.9.2      All communications relating to the placing, cancellation or variation of Orders between Exchange Members and the Marketplace Service shall be made by telephone. In order to ensure that it is able to perform its regulatory functions, EDX London records all telephone conversations relating to the placement of orders by Members with the Marketplace Service.

EDX.2.9.3      The Marketplace Service provides the following services:

- (i)      receiving, cancelling and varying:
  - (a)      Orders in Exchange Listed Instruments in accordance with Rule EDX.2.10;
  - (b)      Orders relating to Non-Standardised Combinations and Large Blocks in Exchange Listed Instruments.
- (ii)     receiving and handling Indications of Interest pursuant to Rule EDX.2.11;
- (iii)    receiving Instructions from Exchange Members and executing or arranging Exchange Transactions in accordance therewith under Rule EDX.2.12.

EDX.2.9.4      The Marketplace Service is normally available for use by Members during the hours in which EDX London is open for trading the Exchange Listed Instrument in question. In extraordinary circumstances EDX London may extend or curtail such hours. EDX London will use its best endeavours to secure the availability of the Marketplace Service to Members during the normal trading hours for each Exchange Listed Instrument indicated in the respective Contract Specification.

EDX.2.9.5      Where an Order, Indication of Interest or Instruction has been given to the Marketplace Service by a Member prior to the close of trading in the Exchange Listed Instrument to which it relates, the Marketplace Service may at its discretion continue to inform other Members thereof and may arrange for an Exchange Transaction to be executed in appropriate circumstances in accordance with the procedures set out in Rules EDX.2.10 to EDX.2.12. The Member which placed the Order, Indication of Interest or Instruction may inform the Marketplace Service that it does not wish the procedure provided for in this Rule EDX.2.9.5 to be applied in relation thereto.

**Appendix 1 to Part EDX.2: Call Auction on Index futures based on the OMXS30, OMXC20 and OMXSB**

## Appendix 1 to Part 2: Call Auction on Index futures based on the OMXS30, OMXC20 and OMXSB

### Overview

Trading in OMXS30, OMXC20 and OMXSB Index futures ends with a Call Auction made up of two sub phases: Call Interaction and Uncrossing. The Call Auction begins as soon as the ordinary trading hours for that market end, and happens simultaneously for all Futures currently listed in that market.

### Call Interaction

At the end of ordinary trading, the relevant Index futures order book automatically shifts into the Call interaction sub phase. Call Interaction last for at least 60 seconds and at most 90 seconds from the end of ordinary trading hours. The end of the Call interaction is signaled by the start of the Uncrossing sub phase.

Full order management is permitted during the Call Interaction phase, and there is market transparency whereby the five best price levels with aggregated volumes are shown.

Orderbook orders, including those submitted as 'Hidden volume' orders, that have been placed in the orderbook during the ordinary trading hours and are stored in the orderbook will be included in the Call auction. This does not include any Combination orders.

Orderbook orders, including those submitted as 'Hidden volume' orders, can be placed into the orderbook during Call Interaction phase. Combination orders cannot be placed into the orderbook.

During the Call Interaction phase, if an indicative equilibrium price can be established based on the existing order information, this price and the cumulative volume eligible for matching at that price will be shown on the first price level on both sides of the orderbook.

### Uncrossing

Uncrossing signals the end of the Call Interaction phase and will be carried out randomly, starting between 60 and 90 seconds after the end of ordinary trading. The closing price for the future and the allocation of transactions is determined during this Uncrossing phase. Allocation of transactions is carried out according to the same ranking process that applies during ordinary trading hours: Firstly best price, secondly time that the order is entered.

Order management is not permitted during the Uncrossing phase.

### Calculation of equilibrium price

During the Call Auction the equilibrium price is calculated as follows:

The equilibrium price shall be the price at which the highest amount of trading volume can be executed, and shall include Hidden volume orders. Trading will only be achieved when the highest bid price is higher than or is equal to the lowest ask price.

If there is more than one price level at which the highest amount of trading volume can be executed, the following selection criteria are used:

- a) The price level with the lowest 'imbalance' is selected as the equilibrium price. 'Imbalance' is defined as the surplus volume of orders on the buy or sell side, once all transactions have taken place.
- b) Where more than one price with the lowest imbalance exists, the highest and lowest of those prices are selected and an average of those prices is taken. This average price is then rounded either up or down to the nearest approved tick level for the future in question, in the direction of the last price traded during ordinary trading hours for the market in question.

**"First Daily Cash Settlement"** in relation to an OMXS30 Futures Contract means the first cash settlement for the Contract in question carried out following Registration of the Contract;

**"First Listing Day"** means the day on which a Series is first listed by EDX London;

**"Futures Contract Price"** in relation to an OMXS30 Index Futures Contract, means the price for such Contract agreed by the counterparties to the transaction in question;

**"Index Calculator"** means Stockholmsbörsen AB, the organisation appointed by OMX AB having responsibility for the calculation of the OMXS30 Index in accordance with these Rules and the Conditions for the OMXS30 Index;

**"Index Ombudsman"** means the party for the time being appointed by Stockholmsbörsen to act in the capacity of index ombudsman in relation to the OMXS30 Index and to perform the functions of that office described in Rule EDX.4.2.21 and the Conditions for the OMXS30 Index;

**"Index Provider"** means Stockholmsbörsen;

**"Index Stock"** means a stock which is included in the OMXS30 Index for the time being;

**"Long OMXS30 Future"** means a standardised future based on the OMX Index, listed with a lifetime of three years for settlement in the manner provided in these Rules and **"Long Future"** shall be construed accordingly;

**"Long OMXS30 Option"** means a standardised option based on the OMXS30 Index, listed with a lifetime of three years for settlement in the manner provided in these Rules and **"Long Option"** shall be construed accordingly;

**"Long OMXS30 Options Series"** means Long OMXS30 Options having the same Expiration Year and the same Exercise Price and **"Series"** shall be construed accordingly;

**"OMXS30 Contracts"** means standardised and Non-Standardised Futures and Options Contracts listed by EDX London which are based on the OMXS30 Index, the terms of which are in accordance with the Contract Specifications for such Contracts and **"OMXS30 Option"** and **"OMXS30 Future"** shall be construed accordingly;

**"OMXS30 Expiration Value"** means the average of the values for the OMXS30 Index for the Expiration Date for such Index, calculated in accordance with the Conditions for the OMXS30 Index;

**"OMXS30 Index"** means the OMX Stockholm 30 Index™, the Swedish Stock Index described more particularly in the Conditions for the OMXS30 Index;

**"OMXS30 Options Series"** means OMXS30 Options having the same Expiration Date, Expiration Month, Expiration Year and the same Exercise Price and **"Series"** shall be construed accordingly;

**"Opening Transaction"** means an OMXS30 Futures transaction which is not a Closing Transaction;

**"Settlement Statement"** means any of the following:

- (i) a Daily Settlement Statement;
- (ii) an Expiration Settlement Statement; or
- (iii) the note issued by EDX London in relation to an OMXS30 Options Contract showing the rights and obligations of the Counterparties to such Contract with regard to the associated cash payments following its Exercise.

EDX.4.2.3 Contract Specifications

EDX.4.2.3.1 Deleted

EDX.4.2.3.2 Contract Specifications: Standardised OMXS30 Futures

<i>Type of Contract</i>	Standardised Futures Contracts with Expiration Settlement and Daily Cash Settlement.
<i>Contract Index</i>	The OMXS30 Index.
<i>Index Multiplier</i>	SEK 100 per Index Point.
<i>Minimum Price Movement</i>	For the Futures Price at or below 0.09 : 0.01 For the Futures Price from 0.1 to 3.95 : 0.05 For the Futures Price from 4.0 to 49.90 : 0.1 For the Futures Price of 50 or above : 0.25
<i>Lifetime</i>	For an OMXS30 Futures Contract with a Lifetime of three months, the Contract's Expiration Month falls in the third month following the month in which the First Listing Day falls as provided for at Rule EDX.4.2.4.  For an OMXS30 Futures Contract with a Lifetime of twelve months, the Contract's Expiration Month falls in the twelfth month following the month in which the First Listing Day falls as provided in Rule EDX.4.2.4.
<i>Daily Settlement Price</i>	The Daily Settlement Price is determined in accordance with Rule EDX 4.2.16.
<i>Last Day for Trading</i>	The Expiration Date.
<i>Listing of New Series</i>	Futures Contracts are listed in each calendar month on the First Listing Day.
<i>Series Designation</i>	Each Series shall be designated by a maximum of twenty symbols, where a maximum of six symbols designates the Contract Index, one symbol designates the Expiration Year and one symbol designates the Expiration Month.
<i>Initial Daily Settlement</i>	The first Swedish Bank Day following Registration.
<i>Daily Settlement</i>	OMXS30 Futures Contracts are subject to Daily Settlement on each Swedish Bank Day following Registration in accordance with Rule EDX.4.2.16.
<i>Expiration Settlement Price</i>	Determined in accordance with Rule EDX.4.2.13.1.
<i>Expiration Date</i>	For series expiring up to and including April 2008, as well as series that expires in January 2009 and January 2010, the Expiration Date will be the fourth Friday of the Expiration Month of the Expiration Year, or where such day is not a Swedish Bank Day or is declared by Stockholmsbörsen in advance to be a half trading day, the preceding Swedish Bank Day.  For other series, the Expiration Date will be the third Friday of the Expiration Month of the Expiration Year, or where such day is not a Swedish Bank Day or is declared by Stockholmsbörsen in advance to be a half trading day, the preceding Swedish Bank Day.
<i>Expiration Month</i>	The month indicated in the Series designation.
<i>Expiration Year</i>	The year indicated in the Series designation.
<i>Expiration Settlement Amount</i>	Calculated in accordance with Rule EDX.4.2.18.
<i>Expiration Settlement</i>	Payment of the Expiration Settlement Amount is due on the Expiration Settlement Day in accordance with the instructions of the Designated Clearing House.
<i>Expiration Settlement Day</i>	The first Swedish Bank Day following the Expiration Date.

*Trading Hours*

As specified in Rule EDX.4.2.1.1.

*Call Auction*

Trading ends with a Call Auction in accordance with Appendix 1 to Part EDX.2 resulting in a closing price. The determination of the closing price is made 60-90 seconds after the close of the trading system.

EDX.4.2.3.3 Contract Specifications: Standardised OMXS30 Options

<i>Type of Contract</i>	Standardised Options Contracts with Cash Settlement.
<i>Style of Options</i>	European Style.
<i>Type</i>	Calls and Puts.
<i>Contract Index</i>	The OMXS30 Index.
<i>Index Multiplier</i>	SEK 100 per Index Point.
<i>Minimum Price Movement</i>	For Options with a Premium below SEK 0.1: 0.01 of an Index Point; For Options with a Premium from SEK 0.1 to SEK 3.95: 0.05 of an Index Point; For Options with a Premium of SEK 4 or above: 0.25 of an Index Point.
<i>Premium</i>	The amount agreed to by the parties as the premium payable for the Contract multiplied by the Index Multiplier.
<i>Premium Settlement Day</i>	The first Swedish Bank Day following Registration.
<i>Strike Price</i>	The index value contained in the Series designation.
<i>Strike Price Interval</i>	As shown in the Scale of Strike Prices.
<i>Lifetime</i>	For an OMXS30 Options Contract with a Lifetime of three months, the Contract's Expiration Month falls in the third month following the month in which the First Listing Day falls as provided for at Rule EDX.4.2.4.  For an OMXS30 Options Contract with a Lifetime of twelve months, the Contract's Expiration Month falls in the twelfth month following the month in which the First Listing Day falls as provided in Rule EDX.4.2.4.
<i>Last Day for Trading</i>	The Expiration Date for the Series in question.
<i>Listing of New Series</i>	On or around the fourth Swedish Bank Day prior to the Expiration Date in each month in accordance with Rule EDX.4.2.4
<i>Series Designation</i>	Each Series shall be designated by a maximum of twenty symbols, where a maximum of six symbols designates the Contract Index, one symbol designates the Expiration Year, one symbol designates the Expiration Month and a maximum of four symbols designates the Strike Price. The use of the symbol X indicates that the Contracts in the OMXS30 Series in question have been adjusted in accordance with the Conditions for the OMXS30 Index.
<i>Expiration Settlement Price</i>	The average index value for the Expiration Date calculated in accordance with Rule EDX.4.2.13.1.
<i>Expiration Date</i>	For series expiring up to and including April 2008, as well as series that expires in January 2009 and January 2010, the Expiration Date will be the fourth Friday of the Expiration Month of the Expiration Year, or where such day is not a Swedish Bank Day or is declared by Stockholmsbörsen in advance to be a half trading day, the preceding Swedish Bank Day.  For other series, the Expiration Date will be the third Friday of the Expiration Month of the Expiration Year, or where such day is not a Swedish Bank Day or is declared by Stockholmsbörsen in advance to be a half trading day, the preceding Swedish Bank Day.
<i>Expiration Month</i>	The month indicated in the Series designation.
<i>Expiration Year</i>	The year indicated in the Series designation.
<i>Expiration Settlement</i>	Payment of the Expiration Settlement Sum shall occur on the Expiration Settlement Day in accordance with the instructions of the Designated Clearing House.
<i>Expiration Settlement Day</i>	The first Swedish Bank Day following the Expiration Date.

**Appendix 1 to Part EDX.4.2: Conditions for the OMXS30 Index**

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APPENDIX 1 TO PART EDX.4.2

CONDITIONS FOR THE OMXS30 INDEX

**1. Introduction**

OM AB, hereinafter referred to as the Index Owner, owns the stock index OMX Stockholm 30 ("OMXS30") and has granted Stockholmsbörsen and the exchanges co-operating with Stockholmsbörsen the right to use the index in connection with trading in and clearing of Contracts related to OMXS30 by Stockholmsbörsen and the co-operating exchanges in accordance with these Rules and Regulations. The Index Owner has appointed Stockholmsbörsen to be the OMXS30 Index Provider and Index Calculator. This also embraces the construction and adoption of the regulatory system for OMXS30, hereinafter called OMXS30 Rules. The function of Index Provider of OMXS30 is hereinafter referred to as the Indexer.

OMXS30 has been constructed with the objective of creating an index based on a limited number of stocks which develops in close correlation with the stocks listed on Stockholmsbörsen. The primary objective is that OMXS30 should reflect the development of the portfolio of stocks included.

OMXS30 is under the supervision of an Index Ombudsman, independent from the Index Owner, Index Provider and the Index Calculator as specified in these Conditions for the OMXS30 Index.

**2. Index Shares and calculation of the index value**

**2.1 Definition of the Index Share, etc.**

OMXS30 comprises the 30 shares Swedish depository receipts or suchlike (together named "**stocks**") which have the largest volume of trading, calculated in Swedish kronor on Stockholmsbörsen during a certain Control Period, as defined below. Such a stock is hereinafter referred to as an Index Share. Changes in the composition of OMXS30 occur in accordance with the provisions set forth below.

In conjunction with the calculation of the trading volumes in which the same share is listed both in Euros and Swedish kronor (Parallel Listing), the volume of trading in the relevant share shall be totalled in Swedish kronor each Bank Day.

The Index Calculator has the right to change the number of Index Shares in cases where the number of stocks listed on Stockholmsbörsen changes. Normally, such measures may only be taken in connection with a change in the composition of OMXS30 and in accordance with this point and with the prior approval of the Index Ombudsman.

The Control Period for the stocks that shall be included for a given half of the calendar year is the six-month period beginning seven months prior to the beginning of the calendar half-year. Thus, the Control Period for the second half of a given year is the six-month period ending in May that same year.

If, during the Control Period, an Index Share is not among the 45 most-traded stocks on Stockholmsbörsen, the Index Share shall be replaced by the non-Index Share which has the highest traded volume during the Control Period.

If a stock is listed on Stockholmsbörsen, but is not an Index Share, and is among the 15 most-traded stocks on Stockholmsbörsen during the Control Period, that stock shall replace the Index Share which has the lowest traded volume.

If a significant portion of the trading volume of a stock which qualifies as an Index Share is attributable to a few transactions or to transactions within a limited time period so that registered volume is considered by the Index Calculator not to be representative, the Index Calculator may decide that the stock shall be excluded as an Index Share.

If a company is subject to a public offer or if a bidder in writing has disclosed its intention to make such a bid in respect of a company, the shares in the company in question will not constitute Index Shares and the company's shares shall not be eligible as Index Shares.

In the event OMXS30, at the expiry of the calendar half year, contains more than 30 Index Shares, the Index Calculator may decide that the Index Share which has the lowest turnover in Swedish kronor, calculated during the measurement period, shall no longer be an Index Share.

In the event OMXS30, at the expiry of the calendar half year, contains less than 30 Index Shares, the Index Calculator shall decide that the share of the company which has the highest turnover in kronor calculated during the measurement period and which is not an Index Share, shall be an Index Share.

**2.2 Changes in the Composition of OMXS30**

If the volume of trading in an Index Share in the opinion of the Index Calculator is so low that price information for such stock is no longer satisfactory, for example, where the price paid required to be used in the Index Calculation significantly deviates from the current ask and bid prices, the Index Calculator may decide that the stock shall be excluded as an Index Share. Such action may only be taken after approval from the Index Ombudsman and notice of such action shall, if possible, be provided in an Index Announcement, see Section 7 below, not later than two Bank Days before it is taken.

If in the event that a company, the shares of which are Index Shares, does not fulfil the information requirements of the most traded shares at Stockholmsbörsen, or due to other circumstances, is inappropriate as Index Shares, a decision may be taken to delete the share as an Index Share. Such decisions shall be made by the Index Calculator following the consent of the Index Ombudsman and notice thereof shall be given through an Index Notice, where possible, see Section 7 below, not later than two Bank Days prior to the effective date of the decision.

If a company the stocks of which are Index Shares is delisted from Stockholmsbörsen in connection with bankruptcy of the company, the Index Calculator shall determine that the stocks in question shall no longer be Index Shares. At the last listing day when the Contract Share is included in the OMXS30, it shall be excluded at a price set to SEK 0.

If an Index Share becomes the object of a public take-over offer or the company, the shares of which are Index Shares, approves a merger agreement, the Index Calculator may decide that the stock shall no longer be an Index Share or that a replacement for another stock shall take place. In case such a replacement shall take place, the number of shares to be included in the Index Calculation is determined by the Index Calculator in accordance with the terms of the offer or merger. The time for the replacement shall be determined by the Index Calculator according to the following:

- (i) In case the new Index Share is listed on Stockholmsbörsen before the last listing day for the existing Index Share, the replacement shall take place with effect from the second listing day regarding the new Index Share on Stockholmsbörsen
- (ii) In case the Index Share is delisted on Stockholmsbörsen before the first listing day for the new Index Share, the Index Share shall be deleted from the Index Calculation with effect from the day following the last trading day of the Index Share. The new Index stock shall be included in the Index Calculation from the second listing day on Stockholmsbörsen regarding the new stock.

The rules regarding average price in Section 3.5 shall be applied in connection with such a replacement.

In the event Stockholmsbörsen decides to subsequently list the Contract Share, which is Parallel listed and where both listings are Index Shares, in only one currency, the Index Calculator shall, commencing on the Bank Day after the last day for trading in the Index Share which is subject to delisting, add the number of shares with which the outgoing Index Share is included in the OMXS30-calculation to the number of shares with which the remaining Index Share is included in the OMXS30-calculation at the time of delisting. In conjunction with such change in the composition, the rules with respect to average price in Section 3.5 below for the outgoing Index Share shall be applied.

When an Index stock is Parallel listed, the Index Calculator can decide that either the most liquid listing, according to the Index calculator's view, or both listings shall be included as Index stock. An Index stock which is Parallel listed shall normally be included in the OMXS30 Index with the number of shares that are registered in VPC at the time of each ordinary review of the Index composition. The Index Calculator can decide that such a Parallel listed Index stock shall be included in the OMXS30 Index, provided that an Index notice according to Section 7 is sent out at least ten Bank Days before such change takes effect.

A Parallel Listed Index Share is included in the index calculation through the number of shares included in the Index Share being weighted downwards by the number of shares included in Parallel Index Shares. The Parallel Listed Index Share is included at the average price, calculated during the day prior to the change. Upon calculation of the average price for the Index Share, the rules in Section 3.5 shall be applied.

### **2.3 Extra Index Share**

Where a company's shares are listed on Stockholmsbörsen prior to the next change in the composition of OMXS30, the company's share may be considered as an extra Index Share, after Stockholmsbörsen's decision. In order for the company's share to be considered as an extra Index Share the company's market value must, in Stockholmsbörsen's assessment, be expected to constitute at least 5% of the exchange value of OMXS30 and a good liquidity in the share must be anticipated. In the event the company's shares are to be an extra Index Share, entry into OMXS30 shall normally take place commencing on the second day of listing of the share. The opening value shall normally be the average price on the first listing day calculated in accordance with Section 5. In the event the company's shares become an extra Index Share when less than three months remain of the Control period, the extra Index Share shall be included as an Index Share also during the subsequent calendar half year.

## **3. Index Value**

### **3.1 Calculation of the Index Value**

The Index Value is the value of OMXS30 at a given point of time. The Index Value is presented in Swedish kronor (Presentation currency).

The formula for calculating the Index Value is:

$$I_t = \frac{MC_t}{MC_{t-1} + A} \times I_{t-1}$$

$t$	=	time of calculation
$Pa_t$	=	price of the Index Share "a" at time "t"
$Sa_t$	=	Number of shares in issue for Index Share "a" at time "t"
$Va_t$	=	Currency fix for Index Share "a" at time "t"
$MCa_t$	=	Value of the Index Share "a" at time "t", equal to $Pa_t \times Sa_t \times Va_t$
$MC_t$	=	total value of all Index Shares at time "t", equal to $\sum MCa_t$
$A$	=	Amount by which the value of the Index Share is adjusted following an increase or decrease in the share capital of the company in question, converted to the presentation currency of the Index, $\sum Aa \times Va_t$
$Aa$	=	Adjustment amount for Index Share a (modified number of shares multiplied by the subscription price or $Pa_t - 1$ )
$I_t$	=	Index Value at time "t"

### 3.2 Price (P)

Price is defined as the latest transaction price published by Stockholmsbörsen. This also applies when trading in an individual Index Share is suspended. Currencies are converted in accordance with Section 3.7.

The Index Calculator will normally obtain such prices from Stockholmsbörsen's trading system for equities (SAXESS). The prices thus received will be utilised in the Index Calculation. In cases where such information cannot be obtained from SAXESS, the Index Calculator may, in accordance with Section 6 below, adopt an alternative means of obtaining the relevant prices in order to calculate the Index.

### 3.3 Number of shares (S)

The number of shares per Index Share is stated by the Index Calculator in the OMXS30 Stock List applicable at any time.

Adjustment to the number of shares as a consequence of issues etc. according to point Section 4 shall not be taken into account in the Index Calculation until the day the Index Share in question is listed by Stockholmsbörsen without any right to participate in the issue.

The number of shares per Index Share may also be changed in conjunction with deregistration of Parallel Listed shares (see above, Section 2.2) or in conjunction with a change to shares in another company.

### 3.4 Index Value (I)

OMXS30 was listed at 500.00 for the first time on 30 September 1986. From 27 April, 1998 a so called split of the OMXS30 has taken place, meaning that the index value has been divided by four.

### 3.5 Changes in Composition of OMXS30

In conjunction with changes in the composition of OMXS30, the total exchange value for the new composition is calculated on the Bank Day prior to the change, BV t-1. New Index stock shall be included at the average price, calculated in accordance with Section 5. On the first Bank Day in which a new Index Share is included in OMXS30, the calculation of the Index Value shall be based on the average price for the Index Share on the preceding Bank Day, calculated in accordance with Section 5, until such time as the first transaction price for the Index Share is registered on Stockholmsbörsen. During the last day an Index Share is included in OMXS30, the calculation of the Index Value shall be based on the average price, calculated in accordance with Section 5.

### 3.6 Rounding off

Index Values and average prices, calculated in accordance with Section 5, shall be rounded to eight decimal points. The Stockholmsbörsen information and clearing systems use a rounded Index Value with two decimals.

### 3.7 Currency Fix

Conversion of the price of an Index share which is not listed in an OMXS30 Index Presentation currency shall take place at a Currency fix determined by Stockholmsbörsen. The fix is normally distributed every fifteen seconds in Stockholmsbörsen's information system during Stockholmsbörsen's trading hours.

## 4. Adjustments for Issues etc.

For the purpose of preventing issues of shares etc. from effecting the Index Value, the Index Calculator shall make adjustments to OMXS30 in accordance with the provisions set forth below.

Notice of any adjustment shall be given in an Index Announcement. Whenever possible, any such announcement shall be published not less than two Bank Days before it takes effect.

### 4.1 Standard Method

Where the company, the shares of which constitute an Index Share, carries out a new issue of shares which in the opinion of the Index Calculator do not substantially deviate from the Index Share (where the shareholders

have preferential rights to the new shares), the number of Index Shares shall be increased with effect from the day when the stock is listed on Stockholmsbörsen without rights to participate in the issue (the ex-day), when calculating the Index Value according to the Standard method. The amount to be paid this day (Aa) is the modified number of shares multiplied by the subscription price or  $P_{a_{t-1}}$ , see Section 3.1 above.

In this calculation, it is assumed that the new issue will be fully subscribed. In the event this is not the case, the number of shares shall be adjusted as determined by the Index Calculator at the point in time when the Index Calculator becomes aware of the degree of subscription pursuant to the issue.

**4.2 Valuation Method and Fixed Price Method**

Where the company, the shares of which constitutes an Index Share, other than as set out in Section 4.1 above, carries out any of the following measures (where the shareholders have preferential rights of participation), either the Valuation Method or the Fixed Price Method shall, as determined by Stockholmsbörsen, be used. The Valuation Method shall primarily be used, followed by the Fixed Price Method. Stockholmsbörsen shall in due time notify which method shall be used. The following measures may make the basis of adjustments in accordance with this Section 4.2:

- (i) issue of convertible debentures, debenture certificates carrying subscription warrants or similar securities,
- (ii) offer to acquire securities or rights of any type or receive such securities or rights without consideration, and
- (iii) when a new issue is carried out which involves the issue of a new type of stock having rights that in the Indexer's opinion deviate significantly from the rights carried by the Index Share.

**Valuation Method**

The valuation method may be used where the rights are listed on Stockholmsbörsen or another exchange or market place approved by Stockholmsbörsen, or where when-issued Forwards are listed on Stockholmsbörsen or another exchange or market place approved by Stockholmsbörsen or based on the median value from not less than five valuations from members of Stockholmsbörsen. In such cases the valuation shall be based on the average price of the rights or when-issued Forwards on the day prior to the ex-day. Where Stockholmsbörsen is of the opinion that the above valuation is not representative taking into consideration the volume of trading in the rights or when-issued Forwards, or where the valuation in some other manner is not reliable, the fixed price method shall be used.

Where valuation of the rights can be effected in accordance with the valuation method, the opening exchange value of the Index Share MCt-1 on the ex-day shall be determined at the most recent transaction price on the preceding Bank Day less the calculated value of the right. Thereafter the regular index calculation shall take place employing the most recent transaction prices from Stockholmsbörsen or another exchange or market place approved by Stockholmsbörsen.

**The Fixed Price Method**

During the Bank Day prior to the day that the Index Share is listed on Stockholmsbörsen without the right to participate in the issue or offer (ex-day), the calculation of the Index Value shall be carried out in such a manner that the Index Share is included in the average price, calculated in accordance with Section 5, on Stockholmsbörsen. Commencing on the ex-day, however, the calculation of the Index Value shall be carried out with respect to the Index Share based on the preceding Bank Day's average price, calculated in accordance with Section 5, on Stockholmsbörsen (fixed price). In conjunction with the calculation of the Index Value, the relevant fixed price shall be used during the entire ex-day or up to and including the Bank Day on which the first bid price without the right to participate in the issue or offer is listed on Stockholmsbörsen. For the Bank Day thereafter, a new Market Value will be calculated for all Index Shares, MCt, using the most recently listed transaction prices on Stockholmsbörsen, with the exception of the relevant Index Share which shall be calculated on the basis of the preceding Bank Day's average price (comparison price), calculated in accordance with section 5. The Index Value for the relevant Index Share shall thereafter be calculated on the basis of transaction prices from Stockholmsbörsen.

Where the ex-day for Index Share above occurs on the same day as the Index Share is available for trading ex dividends, the average price shall be decreased by the dividend amount or the extraordinary dividend amount in accordance with Section 4.5 below.

**4.3 Bonus Issue**

If a bonus issue is carried out in an Index Share, the number of shares used in the Index Calculation for that Index Share shall be increased by the number of additional shares on the day that the Index Share is first available for trading on Stockholmsbörsen ex rights.

If the new shares, in the Index Calculator's opinion, deviate significantly from the Index Share, the Fixed Price Method (see Section 4.2) shall be applied.

**4.4 Split and Consolidation**

If a split or consolidation is carried out in an Index Share the number of shares in the calculation of the Index Value shall be adjusted in accordance with the principles in Section 4.3.

#### 4.5 Dividends

Adjustments shall not be made for the payment of ordinary dividends. Adjustments shall also not be made for other cash distributions or for capital reductions where the cash distribution or the amount of the reduction replaces an ordinary dividend. This applies to cash distributions of a maximum of 10 % of the relevant share's last paid price on the day prior to the Ex-Day.

##### 4.5.1 Excess Dividends and cash distributions

Where the company, the shares of which constitute an Index Share, decides to pay ordinary cash distribution per share in excess of 10 % of the relevant shares last paid price on the day prior to the Ex-Day, EDX London will carry out an adjustment for the part exceeding 10 %.

Where the company, the shares of which constitute an Index Share, decides upon a distribution of cash which is declared by the company to be extraordinary (additional or non-regular) EDX London shall carry out an adjustment. The adjustment is carried out by adjusting the opening exchange value of the Index Share MCT-1, which on the Ex-Day shall be determined at the most recent transaction price on the preceding Swedish Bank Day, less the value of the cash dividend that is calculated according to the abovementioned principles.

#### 4.6 Repurchase of Own Shares

In the event a company whose shares constitute Index Shares repurchases its own shares through an offer directed to all of the company's shareholders, EDX London shall adjust the start price of the Index Share with reduction for the theoretical value of the sales right.

Formula to calculate the theoretical value of the sales right:

$$\text{Value of the sales right} = \frac{(\text{Repurchase price} - P_{(t-1)})}{(\text{Number of shares required to sell one share} - 1)}$$

The number of shares included in the OMXS30 shall be adjusted according to the terms of the Repurchase offer on the Ex-day.

If the sales right cannot be valued with the above method shall the rules at Paragraph 4.2 in the Appendix to Part EDX.4.2 shall be applied.

#### 4.7 Redemption of Shares or Cancellation of Repurchased Own Shares

Where a company whose shares constitute Index Shares resolves upon the redemption of shares at a premium directed to all shareholders, EDX London shall adjust the start value of the Index Share MCT-1 on the Ex-date with reduction for the theoretical value of the redemption right.

Formula to calculate the theoretical value of the redemption right:

$$\text{Value of the redemption right} = \frac{(\text{Redemption price} - P_{(t-1)})}{(\text{Number of shares required to redeem one share} - 1)}$$

The number of shares included in the OMXS30 shall be adjusted according to the terms of the redemption on the Ex-day.

If the redemption right cannot be valued with the above method, the rules at Paragraph 4.2 in the Appendix to Part EDX.4.2 shall be applied

#### 4.8 Other Adjustments

The Index Calculator may, with respect to adjustments according to Section 4, with the prior approval of the Index Ombudsman, make an adjustment in circumstances other than those specified above or decide to modify a provision regarding adjustment or not to implement an adjustment.

### 5. Calculation of Average Index

In calculating the average index for a trading day, the price of each Index Share shall be calculated by reference to the aggregate trading volume that day on Stockholmsbörsen, converted, where appropriate, into Swedish kronor, divided by the corresponding number of such shares (average price). Conversion from the Index Share's currency into Swedish kronor takes place continuously throughout the day subject to the currency fix established by Stockholmsbörsen applicable from time to time.

When calculating the average price for the Index Share, only transactions which are automatically matched trades in Stockholmsbörsen's trading system for stocks (SAXESS) shall be taken into account.

If the Index Calculator is unable to calculate the average price for an Index Share on a particular day, because no transactions have been carried out for a certain stock, its price shall be the average price for such stock on the last trading day on which it is possible to calculate such average price in accordance with the above paragraph.

If the Index Calculator considers that the price of one or more Index Shares on a particular trading day has been unduly influenced so that the average index or average price cannot be calculated in a representative way, the Index Calculator may ignore that day, or one or more transactions carried out during the day, and use the average prices for Index Shares for a part of the day or the most recent prior trading day. Such action may only be undertaken with the prior approval of the Index Calculator and shall be publicised in an Index Announcement and notified to the Index Ombudsman.

If for whatever reason an average Index is to be calculated for part of a trading day only, such calculation shall nonetheless be made in line with the above principles.

#### **6. Alternative Information Retrieval and Calculation**

If, in the opinion of the Index Calculator, technical or other reasons, render the automatic transmission of price information or other information regarding an Index Share or currency fix from Stockholmsbörsen, or other information system approved by Stockholmsbörsen either wholly or partially unavailable, or if such price information is unreliable or in any other way fails to reflect the development of market prices in the currency type or Index Shares, the Index Calculator may utilise another source of information and thereby apply other bases for the calculation of the Average Index than those which otherwise are stated in these Rules.

#### **7. Index Announcements**

Information concerning OMXS30 is provided by the Indexer or the Index Calculator through Index Announcements. Matters covered by such announcements will include various types of adjustments to OMXS30 as well as the reasons for such adjustments.

Index announcements will be distributed by the Indexer or the Index Calculator to the Index Ombudsman and to co-operating exchanges for distribution to their respective members involved in trading or clearing of OMXS30 products, to be used on their own behalf or that of the customers.

#### **8. Limits of Liability**

Neither the Index Owner nor the Indexer nor the Index Calculator is liable for loss or damage resulting from Swedish or foreign legislative enactment, actions of Swedish or foreign authorities, war, power failure, telecommunication failure, fire, water damage, strike, blockade, lockout, boycott, or other similar circumstances outside the control of the Index Owner, the Indexer or the Index Calculator. The reservation with respect to strikes, blockade, lockout and boycott also applies if the Index Owner, Indexer or the Index Calculator adopts or is the object of such conflict measures.

Neither the Index Owner nor the Indexer nor the Index Calculator shall be responsible in any circumstance for loss of data, non-payment of profits or other indirect damage.

The Index Owner, the Indexer and the Index Calculator provide no express or implied warranties regarding the results which may be obtained as a consequence of the use of OMXS30 index or regarding the value of the OMXS30 index at any given time. The Index Owner, the Indexer and the Index Calculator shall in no case be liable for errors or defects in the OMXS30 index nor obligated to provide notice of, or publish, errors in the OMXS30 index in any manner other than that set forth in the Rules of EDX London.

#### **9. Changes in Conditions**

These Conditions for the OMXS30 Index may be amended by Stockholmsbörsen subject to the approval of the Index Ombudsman.

EDX.4.3.4 Listing of New Forwards and Options Contracts

EDX.4.3.4.1 EDX London will list Norwegian Stock Forwards and Options Contracts in conjunction with Oslo Børs and Stockholmsbörsen in accordance with the following procedures. The Norwegian Stocks on which Norwegian Stock Contracts are listed for trading at EDX London are shown at the Norwegian Stock List on the EDX London website at [www.edxlondon.com](http://www.edxlondon.com). The stocks shown in the Norwegian Stock List are classified in one of four Groups as shown in the Norwegian Stock List.

EDX.4.3.4.2 EDX London shall normally list Norwegian Stock Forwards and Options Contracts three Norwegian Trading Days prior to the Expiration Date in each Expiration month according to the following four Groups:

Contracts in Group 1 have a Lifetime of three and six months and fall due for expiration in January, April, July and October. Stock Forward and Stock Options Contracts in Orkla ASA and Telenor ASA will also be listed with a Lifetime of nine and twelve months.

Contracts in Group 2 have a Lifetime of three and six months and fall due for expiration in February, May, August and November. Stock Forward and Stock Options Contracts in DnB Nor ASA, Norsk Hydro ASA and Yara International ASA will also be listed with a Lifetime of nine and twelve months.

Contracts in Group 3 have a Lifetime of three and six months and fall due for expiration in March, June, September and December. Stock Forward and Stock Options Contracts in Seadrill Limited will also be listed with a Lifetime of nine and twelve months.

Contracts in Group 4 have a Lifetime of three and twelve months meaning a contract will fall due for expiration in every month. Twelve month contracts are listed in March, June, September and December. Three month contracts are listed in all other months.

EDX.4.3.4.3 On the First Listing Day for a Norwegian Stock Options Series EDX London shall list at least five Series for each applicable Options Type.

EDX.4.3.4.4 For one Call and one Put Options Series, the Strike Price shall be set at the point in EDX London's Scale of Strike Prices for the Contract in question which is closest to the last transaction price of the Underlying Stock at the close of trading at Oslo Børs on the immediately preceding Norwegian Trading Day. Where there is no transaction price, the last bid price shall be used instead. Where neither a last transaction price nor a bid price is recorded for the immediately preceding Norwegian Trading Day, the latest available transaction price from the preceding day shall be used. For other Series, the Strike Prices shall be set so that they are higher for at least one Call and one Put Options Series and lower for at least one Call and one Put Options Series than the first Strike Price.

EDX.4.3.4.5 The Strike Price for the second and third Series shall be set at the points in such Scale of Strike Prices for Stock Contracts immediately above the first Strike Price. The Strike Price for the other Series shall be set at the points in such scale immediately below the first Strike Price.

EDX.4.3.4.6 If during the Lifetime of a Norwegian Stock Options Contract the closing transaction price for the Underlying Stock on Oslo Børs is above the second highest or below the second lowest Strike Price for Listed Series for such Contracts, at least one new Series for each applicable Options Type will be listed by EDX London on the next Norwegian Trading Day.

EDX.4.3.4.7 On listing new Series under this Rule, the Strike Prices for the newly listed Series will be set at the appropriate point or points in EDX London's Scale of Strike Prices for such Contracts.

EDX.4.3.4.8 EDX London may depart from the procedures set out in this Rule EDX.4.3.4 if it is satisfied that such action is justified in the particular circumstances.

EDX.4.3.5 Designation of Expiration Month

EDX.4.3.5.1 The Expiration Month for a Norwegian Stock Options Contract shall be designated as follows:

Expiration Month	Call Option	Put Option
January	A	M
February	B	N
March	C	O
April	D	P
May	E	Q
June	F	R
July	G	S
August	H	T
September	I	U
October	J	V
November	K	W
December	L	X

EDX.4.3.5.2 The Expiration Month for a Norwegian Stock Forwards Contract shall be designated as follows:

January	M
February	N
March	O
April	P
May	Q
June	R
July	S
August	T
September	U
October	V
November	W
December	X

EDX.4.3.5.3 The Expiration Year for Norwegian Stock Forwards and Options Contracts shall be designated by a number appearing before the designation of the Expiration Month for the Contract. The number shall be the final digit of the year in question.

EDX.4.6.3 Contract Specifications

EDX.4.6.3.1 Contract Specifications: Standardised OMXC20 Futures

<i>Type of Contract</i>	Standardised Futures Contracts with Expiration Settlement and Daily Cash Settlement.
<i>Contract Index</i>	The OMXC20 Index.
<i>Index Multiplier</i>	100 Danish Kroner per Index Point.
<i>Minimum Price Movement</i>	The tick size is: 0.01 where the premium is less than 0.1 0.05 where the premium is greater than or equal to 0.1.
<i>Lifetime</i>	Three and nine months, according to the series.
<i>Daily Settlement Price</i>	The Daily Settlement Price is determined in accordance with Rule EDX.4.6.14.
<i>Closing</i>	Closing transactions may be executed on any Danish Trading Day up to and including the Expiration Day.
<i>Last Day for Trading</i>	The Expiration Day.
<i>Final Time for Trading</i>	The normal closing of trading for the series in question on the Expiration Day.
<i>Final Time for Registration</i>	Application for Registration must be received by EDX London not later than 120 minutes after the Final Time for Trading in the series in question.
<i>Listing of New Series</i>	Futures Contracts are listed in each calendar month on the First Listing Day which is normally the Expiration Day in the relevant month.
<i>Series Designation</i>	Each OMXC20 Futures Contract shall be designated by a maximum of twenty symbols, where a maximum of six symbols designates the Contract Index, one symbol designates the Expiration Year, a maximum of four symbols designates the Futures Price and one symbol designates the Expiration Month.
<i>Initial Daily Settlement</i>	The first Danish Bank Day following Registration.
<i>Daily Settlement</i>	In order to secure the performance of the Futures Contracts, Cash Settlement occurs daily from the day of trade to the Expiration Day for the series in question, in accordance with Rule EDX.4.6.14. The Settlement Day for the Cash Settlement is the Bank Day following the Mark-to-Market Day.
<i>Expiration Settlement Value</i>	Determined in accordance with Rule EDX.4.6.16.
<i>Expiration Day</i>	The third Friday of the Expiration Month of the Expiration Year, or where such day is not a Danish Trading Day, the preceding Danish Trading Day.
<i>Expiration Month</i>	The month indicated in the Series Designation.
<i>Expiration Year</i>	The year indicated in the Series Designation.
<i>Expiration Settlement Amount</i>	Calculated in accordance with Rule EDX.4.6.16.
<i>Expiration Settlement</i>	Payment of the Expiration Settlement Amount is due on the Expiration Settlement Day in accordance with EDX London's instructions.
<i>Expiration Settlement Day</i>	The first Danish Bank Day following the Expiration Day.
<i>Trading Hours</i>	Normally between 9.00 am and 4.50 pm Copenhagen time.
<i>Call Auction</i>	Trading ends with a Call Auction in accordance with Appendix 1 to Part EDX.2 resulting in a closing price. The determination of the closing price is made 60-90 seconds after the close of the trading system.

EDX.4.6.3.2 Contract Specifications: Standardised OMXC20 Options

<i>Type of Contract</i>	Standardised Options Contracts with Cash Settlement on Expiration.
<i>Style of Options</i>	European Style.
<i>Type</i>	Calls and Puts.
<i>Contract Index</i>	The OMXC20 Index.
<i>Index Multiplier</i>	100 Danish Kroner per Index Point.
<i>Minimum Price Movement</i>	For Options with a Premium below 0.1 Danish Kroner: 0.01 of an Index Point; For Options with a Premium from 0.1 Danish Kroner to 3.95 Danish Kroner: 0.05 of an Index Point; For Options with a Premium of 4 Danish Kroner or above: 0.25 of an Index Point.
<i>Premium</i>	Agreed by the parties. The premium shall be expressed in Danish Kroner and shall equal the price for a one-hundredth of an Options Contract.
<i>Premium Settlement Day</i>	The first Danish Bank Day following Registration.
<i>Strike Price</i>	The index value contained in the Series Designation.
<i>Strike Price Interval</i>	As shown in the Scale of Strike Prices.
<i>Daily Settlement Price</i>	The Daily Settlement Price is comprised of a weighted index for the Expiration Day. Further Rules relating to the Daily Settlement Price are contained in Rule EDX.4.6.14.
<i>Lifetime</i>	Three and nine months according to the Contract Series.
<i>Closing</i>	Closing transactions may be executed on any Danish Trading Day up to and including the Expiration Day for the Contract.
<i>Last Day for Trading</i>	The Expiration Day for the Series in question.
<i>Final Time for Trading</i>	The normal closing of trading for the series in question on the Expiration Day.
<i>Final Time for Registration</i>	Application for Registration must be received by EDX London not later than 120 minutes after the Final Time for Trading in the series in question.
<i>Listing of New Series</i>	Normally the Expiration Day in the relevant month.
<i>Series Designation</i>	Each Series shall be designated by a maximum of twenty symbols, where a maximum of six symbols designates the Contract Index, one symbol designates the Expiration Year, one symbol designates the Expiration Month and a maximum of four symbols designates the Strike Price. The use of the symbol X indicates that the Contracts in the OMXC20 Series in question have been adjusted in accordance with the Conditions for the OMXC20 Index.
<i>Expiration Settlement Value</i>	The average index value for the Expiration Day calculated in accordance with Rule EDX.4.6.16.
<i>Expiration Day</i>	The third Friday of the Expiration Month or where such day is not a Danish Trading Day, the preceding Bank Day.
<i>Expiration Month</i>	The month indicated in the Series Designation.
<i>Expiration Year</i>	The year indicated in the Series Designation.
<i>Expiration Settlement</i>	Payment of the Expiration Settlement Amount shall occur on the Expiration Settlement Day in accordance with the instructions of the Designated Clearing House.

**"Index Calculator"** means Stockholmsbörsen AB, the organisation appointed by OMX AB having responsibility for the calculation of the OMXSB Index in accordance with these Rules and the Conditions for the OMXSB Index;

**"Index Ombudsman"** means the party for the time being appointed by Stockholmsbörsen to act in the capacity of index ombudsman in relation to the OMXSB Index and to perform the functions of that office described in Rule EDX.4.14.19 and the Conditions for the OMXSB Index;

**"Index Provider"** means Stockholmsbörsen AB;

**"Index Stock"** means a stock which is included in the OMXSB Index for the time being; **"OMXSB Contracts"** means standardised Futures Contracts, Non-Standardised Forwards and Options Contracts listed by EDX London which are based on the OMXSB Index, the terms of which are in accordance with the Contract Specifications for such Contracts and **"OMXSB Future"** shall be construed accordingly;

**"OMXSB Expiration Value"** means the average of the values for the OMXSB Index for the Expiration Date for such Index, calculated in accordance with the Conditions for the OMXSB Index;

**"OMXSB Index"** means the OMX Stockholm Benchmark Index™, the Swedish Stock Index described more particularly in the Conditions for the OMXSB Index;

**"Opening Transaction"** means an OMXSB Futures transaction which is not a Closing Transaction;

**"Settlement Statement"** means any of the following:

- (i) a Daily Settlement Statement or
- (ii) an Expiration Settlement Statement;

**"Swedish Bank Day"** means a day other than a Saturday or a Sunday or other public holiday on which banks in Sweden are generally open for business;

EDX.4.14.3 Contract Specifications

EDX.4.14.3.1 Contract Specifications: Standardised OMXSB Futures

<i>Type of Contract</i>	Standardised Futures Contracts with Expiration Settlement and Daily Cash Settlement.
<i>Contract Index</i>	The OMXSB Index.
<i>Index Multiplier</i>	SEK 100 per Index Point.
<i>Minimum Price Movement</i>	For the Futures Price at or below 0.09 : 0.01 For the Futures Price from 0.1 to 3.95 : 0.05 For the Futures Price from 4.0 to 49.90 : 0.1 For the Futures Price of 50 or above : 0.25
<i>Lifetime</i>	For an OMXSB Futures Contract with a Lifetime of six months, the Contract's Expiration Month falls in the sixth month following the month in which the First Listing Day falls as provided for at Rule EDX.4.14.4.  For an OMXSB Futures Contract with a Lifetime of twenty-four months, the Contract's Expiration Month falls in the twenty-fourth month following the month in which the First Listing Day falls as provided in Rule EDX.4.14.4.
<i>Daily Settlement Price</i>	The Daily Settlement Price is determined in accordance with Rule EDX 4.14.16.
<i>Last Day for Trading</i>	The Expiration Date.
<i>Listing of New Series</i>	Futures Contracts are listed in each calendar month on the First Listing Day.
<i>Series Designation</i>	Each Series shall be designated by a maximum of twenty symbols, where a maximum of six symbols designates the Contract Index, one symbol designates the Expiration Year and one symbol designates the Expiration Month.
<i>Initial Daily Settlement</i>	The first Swedish Bank Day following Registration.
<i>Daily Settlement</i>	OMXSB Futures Contracts are subject to Daily Settlement on each Swedish Bank Day following Registration in accordance with Rule EDX.4.14.16.
<i>Expiration Settlement Price</i>	Determined in accordance with Rule EDX.4.14.14.1.
<i>Expiration Date</i>	The third Friday of the Expiration Month of the Expiration Year, or where such day is not a Swedish Bank Day or is declared by Stockholmsbörsen in advance to be a half trading day, the preceding Swedish Bank Day.
<i>Expiration Month</i>	The month indicated in the Series designation.
<i>Expiration Year</i>	The year indicated in the Series designation.
<i>Expiration Settlement Amount</i>	Calculated in accordance with Rule EDX.4.14.18.
<i>Expiration Settlement</i>	Payment of the Expiration Settlement Amount is due on the Expiration Settlement Day in accordance with the instructions of the Designated Clearing House.
<i>Expiration Settlement Day</i>	The first Swedish Bank Day following the Expiration Date.
<i>Trading Hours</i>	As specified in Rule EDX.4.14.1.1.
<i>Call Auction</i>	Trading ends with a Call Auction in accordance with Appendix 1 to Part EDX.2 resulting in a closing price. The determination of the closing price is made 60-90 seconds after the close of the trading system.