



EDX London Limited

Rule Amendment Notice 60

15 June 2009

EDX London Limited

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EDX London wishes to inform Members that the Rules of EDX London will be amended with effect from 15 June 2009. These amendments result from changes being made by NASDAQ OMX Derivatives Markets to their Rules which require corresponding amendments in the Rules of EDX London. A summary of these changes are described below:

- A clarification has been made at Rule EDX.1.13.2 and a third paragraph was added for technical regulations regarding a required certification of computer programs used by Members connecting to the OMnet production system.
- A descriptive section was added at EDX.2.71A concerning tick size that is described in the relevant contract specifications. Rule EDX.2.7 was corrected at Rule 2.71.1 with regards to the maximum permitted size for an Orderbook Order which is 50,000 Contracts. All references to the term Combination Order in the Rules at EDX.2 were changed to Standardised Combination Orders to enable a more transparent and timely application. In addition, the thresholds for trade cancellation requests at Rule EDX.2.16.2 were changed to SEK, NOK or DKK 5,000, ISK 50,000 and €500. Finally, the second sentence at Rule EDX.2.16.4A was deleted.
- All references to VPC (Värdepapperscentralen VPC AB, the Swedish Securities Settlement System) at Rule EDX.4.1 and all references to AKP (Suomen Arvopaperikeskus Oy, an authorised central securities depository in Finland) were replaced with Euroclear Sweden and Euroclear Finland respectively due to Euroclear's acquisition of the Nordic Central Securities Depository and its subsidiaries AKP and VPC.
- With effect from 15 June 2009, the Standard Exercise Rules for Swedish, Danish and Finnish Stock Options at Rules EDX.4.1.20, EDX.4.5.18, EDX.4.7.19 and the Rules for Daily Cash Settlement for Danish Stock Futures at Rule EDX.4.5.14 were amended in order to reflect the change in the methodology for the calculation of the base price. The official closing price (Last Paid price) of the underlying share will now be used instead of the Volume Weighted Average Price (VWAP) as announced in Exchange Notice 2009/055. This change will also apply to calculating the base price on the expiration day for Swedish and Finnish stock forwards, and Danish stock futures. The price used will no longer be the VWAP but will change to be the official closing price (Last Paid price) of the underlying share in question on the expiration day.
- Rule EDX.4.6.14 has been amended and in future the Daily Settlement Price for OMXC20 Futures Contracts will no longer be determined at 17.00 (CET) but instead will be determined at the close of the electronic trading system on the relevant Bank Day.

- The recalculation rules for corporate actions for Swedish, Danish and Finnish Stock Contracts at Rules EDX.4.1.21, EDX.4.5.20 and EDX.4.7.20 were amended as follows: for Bonus Issues, the adjustment methodology was aligned with the adjustment rules. A clarification was made to Rights issue originating in the same share type, namely of how a difference in dividend entitlement for shares of same share type is adjusted in connection to a rights issue. Finally, amendments were made so that the same adjustments rules apply to scrip dividends as ordinary dividends and removal of adjustment rule for dividends exceeding 10% of VWAP.
- With effect from 15 June 2009, the Rules for the Construction and maintenance of the OMXS30, OMXC20, VINX30, OMXSB and OMXSB10 Indices which contain the basis for calculation of the respective indices, including how adjustments shall be made in issue, corporate restructuring, etc and under what circumstances shares can be excluded upon calculation of the index. In future, updated conditions for these indices can be found at www.indexes.nasdaqomx.com and the relevant appendices to Rules EDX.4.2, EDX.4.6, EDX.4.8, 4.14, EDX.4.14 and EDX.4.15 will be removed from EDX London's Rulebook.

Also, with effect from 15 June 2009, changes will be made to the OMXS30 Index rules as follows and can be viewed at www.indexes.nasdaqomx.com:

- 4.8.4.1 Standard method
Clarification of how a difference in dividend entitlements for shares of the same share type is adjusted in connection to a rights issue.
- 4.8.4.5 Dividends
The "exceeding 10% rule" is removed and adjustments are only made for distributions that are declared by the company, which shares constitute Index Share, to be additional or non-regular.
- 4.8.7 Index Announcements
Advanced index adjustment notifications are transferred to Index Watch. The notifications will be available on the <https://indexes.nasdaqomx.com> and e-mail notifications are available.

All the above listed Rule amendments take effect on 15 June 2009.

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.1.13 Technical Regulations

PART EDX.2 LISTING AND TRADING OF EXCHANGE LISTED INSTRUMENTS

EDX.2.7 Placing, Cancellation and Variation of Orders

EDX.2.8 Order Types

EDX.2.16 Cancellation of Incorrect Transactions

PART EDX.4.1 FORWARD AND OPTIONS CONTRACTS BASED ON SWEDISH STOCK

- EDX.4.1.1 Swedish Stock – Introductory
- EDX.4.1.2 Interpretation
- EDX.4.1.17 Settlement and Delivery of Swedish Stock Contracts
- EDX.4.1.20 Standard Exercise of Swedish Stock Options
- EDX.4.1.21 Recalculation Rules for Swedish Stock Contracts

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

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

PART EDX.4.5 FUTURES AND OPTIONS CONTRACTS BASED ON DANISH STOCK

- EDX.4.5.14 Daily Cash Settlement
- EDX.4.5.18 Standard Exercise of Danish Stock Options
- EDX.4.5.20 Recalculation Rules for Danish Stock Contracts

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

EDX.4.6.14 Daily Cash Settlement
Deleted Appendix 1 to Part EDX.4.6: Copenhagen Stock Exchange's Guidelines for Calculation of the OMXC20 Index:

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

- EDX.4.7.1 Finnish Stock – Introductory
- EDX.4.7.2 Interpretation
- EDX.4.7.16 Settlement and Delivery of Finnish Stock Contracts
- EDX.4.7.19 Standard Exercise of Finnish Stock Options
- EDX.4.7.20 Recalculation Rules for Finnish Stock Contracts

PART EDX.4.8 FUTURES AND OPTIONS CONTRACTS BASED ON THE VINX30 INDEX

Deleted: Appendix 1 to Part EDX.4.8: Conditions for the VINX30 Index

PART EDX.4.14 FUTURES CONTRACTS BASED ON THE OMXSB INDEX

Deleted: Appendix 1 to Part EDX.4.14: Conditions for the OMXSB Index

PART EDX.4.15 FUTURES CONTRACTS BASED ON THE OMXB10 INDEX

Deleted: Appendix 1 to Part EDX.4.15: Conditions for the OMXB10 Index

Any questions concerning this Rule Amendment Notice should be directed to Simon Lodder on +44 (0)20 7797 1529 or Corinna Schempp on +44 (0)20 7797 4673.

London
12 June 2009