



Stockholm 2007-02-01

Exchange Notice

Monthly fixing information – Fixed income (03/07)

Fixing yields for monthly cash settlement

R200	3,935	R2RR	3,935
R500	4,050	R5RR	4,050
R1000	4,045	R10RR	4,045
ST200	4,145	ST500	4,335
SPA200	4,157	SPA500	4,305
VX600	3,525	VX6RR	3,525
NBHYP200	4,168	NBHYP500	4,303
SB500	4,285		
FRA07O	3,640	FRA07R	3,895
FRA07U	4,020	FRA07X	4,150
FRA08O	4,235	FRA08R	4,270
FRA08U	4,290	FRA08X	4,310
FRA09O	4,325	FRA09R	4,345
FRA09U	4,360	FRA09X	4,380
3NFRA07O	4,332	3NFRA07R	4,745
3NFRA07U	5,045	3NFRA07X	5,255
3NFRA08O	5,347	3NFRA08R	5,358
6NFRA07O	4,557	6NFRA07R	4,922
6NFRA07U	5,182	6NFRA07X	5,323

The Nordic Exchange

OMX DERIVATIVES MARKETS Secondary name to Stockholm Stock Exchange Ltd. SE-105 78 Stockholm. SWEDEN. Tel. + 46 8 405 60 00 Fax +46 8 405 60 01
Copenhagen Office: P.O. Box 1040. DK-1007 Copenhagen K. DENMARK. Tel. +45 33 93 33 66. Fax +45 33 12 86 13
Helsinki Office: P.O. Box 361. FI-00131 Helsinki. FINLAND. Tel. +358 9 616 671. Fax +358 9 6166 7368. Reg. No. 556383-9058. www.omxgroup.com

EFFICIENT SECURITIES TRANSACTIONS

12NFRA07O 4,930	12NFRA07R 5,175
12NFRA07U 5,338	12NFRA07X 5,440

DISCOUNT RATES:

STIBO	3,304	NIBO	4,051
STIBR	3,543	NIBR	4,242
STIBU	3,702	NIBU	4,437
STIBX	3,823	NIBX	4,636

For further information concerning this exchange notice, please contact Clearing & Exchange Operations,
telephone + 46 8 405 73 60.

Clearing & Exchange Operations
Stockholmsbörsen AB

Ida Gjötterberg
Clearing & Exchange Operations

Henrik Selhammer
Clearing & Exchange Operations

The Nordic Exchange

OMX DERIVATIVES MARKETS Secondary name to Stockholm Stock Exchange Ltd. SE-105 78 Stockholm. SWEDEN. Tel. + 46 8 405 60 00 Fax +46 8 405 60 01
Copenhagen Office: P.O. Box 1040. DK-1007 Copenhagen K. DENMARK. Tel. +45 33 93 33 66. Fax +45 33 12 86 13
Helsinki Office: P.O. Box 361. FI-00131 Helsinki. FINLAND. Tel. +358 9 616 671. Fax +358 9 6166 7368. Reg. No. 556383-9058. www.omxgroup.com

EFFICIENT SECURITIES TRANSACTIONS