



Stockholm 2007-03-30

Exchange Notice

Monthly fixing information – Fixed income (09/07)

Fixing yields for monthly cash settlement

R2RR	3,840	R2UU	3,840
R5RR	3,966	R5UU	3,966
R10RR	3,932	R10UU	3,932
ST2RR	4,056	ST5RR	4,300
SPA2RR	4,074	SPA5RR	4,258
VX6RR	3,510	VX6UU	3,620
NBHYP2RR	4,087	NBHYP5RR	4,250
SB5RR	4,230		
FRA07R	3,670	FRA07U	3,815
FRA07X	3,945	FRA08O	4,085
FRA08R	4,165	FRA08U	4,195
FRA08X	4,225	FRA09O	4,255
FRA09R	4,280	FRA09U	4,295
FRA09X	4,310	FRA10O	4,315
3NFRA07R	4,705	3NFRA07U	4,967
3NFRA07X	5,188	3NFRA08O	5,260
3NFRA08R	5,245	3NFRA08U	5,205
6NFRA07R	4,860	6NFRA07U	5,102
6NFRA07X	5,250	6NFRA08O	5,280

The Nordic Exchange

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EFFICIENT SECURITIES TRANSACTIONS

12NFRA07R 5,110

12NFRA07U 5,250

12NFRA07X 5,310

12NFRA08O 5,290

DISCOUNT RATES:

STIBR

NIBR

STIBU

NIBU

STIBX

NIBX

STIBO

NIBO

For further information concerning this exchange notice, please contact Clearing & Exchange Operations,
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