



Stockholm 2007-06-01

## Exchange Notice

### Monthly fixing information – Fixed income (14/07)

#### Fixing yields for monthly cash settlement

R2RR	4,036	R2UU	4,270
R5RR	4,305	R5UU	4,355
R10RR	4,265	R10UU	4,285
ST2RR	4,241	ST5RR	4,624
SPA2RR	4,266	SPA5RR	4,552
VX6RR	3,550	VX6UU	3,775
NBHYP2RR	4,298	NBHYP5RR	4,549
SB5RR	4,527		
FRA07R	3,675	FRA07U	3,880
FRA07X	4,110	FRA08O	4,315
FRA08R	4,470	FRA08U	4,528
FRA08X	4,572	FRA09O	4,605
FRA09R	4,635	FRA09U	4,657
FRA09X	4,675	FRA10O	4,690
3NFRA07R	4,765	3NFRA07U	5,075
3NFRA07X	5,382	3NFRA08O	5,602
3NFRA08R	5,665	3NFRA08U	5,660
6NFRA07R	4,960	6NFRA07U	5,258
6NFRA07X	5,525	6NFRA08O	5,665

## The Nordic Exchange

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EFFICIENT SECURITIES TRANSACTIONS

12NFRA07R 5,290

12NFRA07U 5,520

12NFRA07X 5,670

12NFRA08O 5,725

DISCOUNT RATES:

STIBR 3,428

NIBR 4,491

STIBU 3,640

NIBU 4,711

STIBX 3,778

NIBX 4,911

STIBO 3,911

NIBO 5,112

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