



Stockholm September 25, 2007

## Exchange Notice

### Swedish Fixed Income Derivatives No. 8/07

### Interbank No. 68/07

## Rule harmonization of OMX Nordic Exchange Stockholm fixed income indices

From October 22, 2007 the calculation of OMX Nordic Exchange Stockholm fixed income indices will be harmonized with the rules and methodology that is used for the OMRX index family. The monthly index rebalancing will from October 2007 be carried out after closing on the seventh bank day instead of as earlier, on the first bank day of the month. Next rebalancing will be carried out after closing on October 9, 2007. Information regarding the rebalancing will be published on the fifth bank day every month. Information regarding the next rebalancing will be published on October 5, 2007.

Nominal volume for government bonds will be based on reported volume from the last bank day in the previous month. Other bonds will be based on reported volume from one month earlier. Example: On October 9, government bonds will be based on reported volume per September 30 and other bonds will be based on reported volume per August 31.

Information regarding the indices will from now on be published through exchange notices, in the series "Interbank". From October 9, index weight reports will be available on the OMX File Delivery System.

On October 9, a new qualification rule regarding volume will be implemented. To qualify as a new index bonds a minimum volume of at least SEK 3 bn is required. Only bonds listed on sub market OMX STO Benchmark Bonds is eligible.

Further, bonds with unsatisfactory market price quotation will be subject for exclusion from the index calculation. NBHO-5513 (SE0000490849) will due to restricted market price quotation be deleted from the index calculation effective on October 10, 2007.

An updated version of the OMRX rules will be published during fourth quarter 2007. More information about this will be sent out in a separate exchange notice.

## The Nordic Exchange

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For subscription of index weight reports, please contact Market Data on [mds@omxgroup.com](mailto:mds@omxgroup.com)

Indices affected by the rule harmonization:

<b>Index name</b>	<b>Index symbol</b>	<b>ISIN</b>
Swedish Government 1-3	STAT13YRS	SE0002158949
Swedish Government 3-5	STAT35YRS	SE0002158931
Swedish Government 5-	STAT5YRS	SE0002158923
Other 1-3	OTHER13YRS	SE0002158915
Other 3-5	OTHER35YRS	SE0002158907
Other 5-	OTHER5YRS	SE0002158899
Other total	OTHERTOT	SE0002158881
All 1-3	ALLA13YRS	SE0002158873
All 3-5	ALLA35YRS	SE0002158865
All 5-	ALLA5YRS	SE0002158857
All tot	ALLATOT	SE0002158840
SSV 30	SSV30	SE0002158832
SSV 60	SSV60	SE0002158824
SSV 90	SSV90	SE0002158816
SSV 180	SSV180	SE0002158808

See also attached excel sheet for preliminary index populations effective on October 10, 2007.

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