



Stockholm 2007-11-27

## **Exchange Notice**

### **Swedish Fixed Income Derivatives 10/07**

## Introduction of Futures Contracts

### **Bond futures, December 6, 2007**

December 6, 2007, OMX Nordic Exchange will introduce futures contracts on R2, R5 and R10. These contracts will have an Expiration Settlement Day of June 18, 2008.

At the same time, OMX Nordic Exchange will introduce futures contracts on ST2, ST5, SB5, SPA2, SPA5, NBHYP2 and NBHYP5. These contracts will have an Expiration Settlement Day of March 19, 2008.

Deliverable Bonds for the above contracts are specified in the enclosed list.

### **R-SWAP and STIBOR-FRA, December 10, 2007**

December 10, 2007, OMX Nordic Exchange will introduce R-SWAP contract with last Settlement Day of December 18, 2017.

At the same time, OMX Nordic Exchange will introduce futures contract on STIBOR-FRA with an Expiration Settlement Day of December 15, 2010.

### **NIBOR-FRA, December 17, 2007**

December 17, 2007, OMX Nordic Exchange will introduce futures contract on 6- and 12 months NIBOR-FRA with Expiration Settlement Day of December 17, 2008. At the same time, Stockholm Stock Exchange will introduce future contracts on 3 months NIBOR-FRA with Expiration Settlement Day of June 17, 2009.

### **T-bill future**

Due to the decrease in the government debt and the result in less issued treasury bills OMX Nordic Exchange Stockholm AB has decided to **not** introduce new futures contract on VX 180. For further information regarding the futures on VX 180 see Exchange Notice "Swedish Fixed Income Derivatives 11/07".

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