

### Exchange Notice

Swedish Fixed Income Derivatives 23/08

## **Introduction of Futures Contracts**

#### Bond futures, September 4, 2008

September 4, 2008, OMX Nordic Exchange will introduce futures contracts on R2, R5 and R10. These contracts will have an Expiration Settlement Day of March 18, 2009.

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 December 17, 2008.

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

#### **R-SWAP and STIBOR-FRA, September 8, 2008**

September 8, 2008, OMX Nordic Exchange will introduce R-SWAP contract with last Settlement Day of September 17, 2018.

At the same time, OMX Nordic Exchange will introduce futures contract on STIBOR-FRA with an Expiration Settlement Day of September 21, 2011.

#### NIBOR-FRA, September 15, 2008

September 15, 2008, OMX Nordic Exchange will introduce futures contract on 6- and 12 months NIBOR-FRA with Expiration Settlement Day of September 16, 2009.

At the same the, OMX Nordic Exchange will introduce future contracts on 3 months NIBOR-FRA with Expiration Settlement Day of March 17, 2010.

For further information concerning this exchange notice please contact Fredrik Olofsson or Jonas Buskas telephone + 46 8 405 73 60.

Clearing & Market Operations OMX NORDIC EXCHANGE STOCKHOLM AB

Fredrik Olofsson Clearing & Market Operations Jonas Buskas Clearing & Market Operations

# **DMX** NORDIC EXCHANGE<sup>\*</sup>

**OMX DERIVATIVES MARKETS** Secondary name to OMX Nordic Exchange Stockholm AB. SE-105 78 Stockholm. SWEDEN. Tel. +46 8 405 60 00. Copenhagen Office: P.O. Box 1040. DK-1007 Copenhagen K. DENMARK. Tel. +45 33 93 33 66. Helsinki Office: P.O. Box 361. FIN-00131 Helsinki. FINLAND. Tel. +358 9 616 671. Reykjavik Office: Laugavegur 182 IS-105 Reykjavik. ICELAND. Tel. +354 525 2800. Reg No. 556383-9058 ww.omxnordixechange.com