

Exchange Notice

Monthly fixing information – Fixed income (11/08)

Fixing yields for monthly cash settlement

R2RR	3,980	R2UU	3,980
R5RR	4,000	R5UU	4,000
R10RR	4,110	R10UU	4,110
ST2RR	4,798	ST5RR	4,947
SPA2RR	4,830	SPA5RR	4,980
NBHYP2RR	4,793	NBHYP5RR	4,920
SB5RR	4,942		
FRA08R	4,827	FRA08U	4,750
FRA08X	4,670	FRA09O	4,505
FRA09R	4,383	FRA09U	4,347
FRA09X	4,338	FRA10O	4,360
FRA10R	4,395	FRA10U	4,405
FRA10X	4,435	FRA11O	4,455
3NFRA08R		3NFRA08U	
3NFRA08X		3NFRA09O	
3NFRA09R		3NFRA09U	

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6NFRA08R	6NFRA08U
6NFRA08X	6NFRA09O
12NFRA08R	12NFRA08U
12NFRA08X	12NFRA09O

DISCOUNT RATES:

STIBR	NIBR
STIBU	NIBU
STIBX	NIBX
STIBO	NIBO

For further information concerning this exchange notice, please contact Clearing & Market Operations, telephone + 46 8 405 73 60.

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OMX NORDIC EXCHANGE™

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