

Exchange Notice

Monthly fixing information – Fixed income (13/08)

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	6,327	3NFRA08U	6,155
3NFRA08X	5,950	3NFRA09O	5,722
3NFRA09R	5,505	3NFRA09U	5,285



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6NFRA08R	6,385	6NFRA08U	6,185
6NFRA08X	5,980	6NFRA09O	5,695
12NFRA08R	6,310	12NFRA08U	6,070
12NFRA08X	5,830	12NFRA09O	5,545

DISCOUNT RATES:

STIBR	4,775	NIBR	6,302
STIBU	4,978	NIBU	6,395
STIBX	5,050	NIBX	6,456
STIBO	5,070	NIBO	6,437

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

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