

Exchange Notice

Monthly fixing information – Fixed income (15/08)

Fixing yields for monthly cash settlement

R2RR	4,435	R2UU	4,440
R5RR	4,393	R5UU	4,420
R10RR	4,382	R10UU	4,390
ST2RR	5,225	ST5RR	5,277
SPA2RR	5,240	SPA5RR	5,320
NBHYP2RR	5,220	NBHYP5RR	5,261
SB5RR	5,272		
FRA08R	4,992	FRA08U	5,005
FRA08X	5,068	FRA09O	5,050
FRA09R	5,035	FRA09U	4,970
FRA09X	4,915	FRA10O	4,895
FRA10R	4,880	FRA10U	4,850
FRA10X	4,835	FRA11O	4,810
3NFRA08R	6,340	3NFRA08U	6,410
3NFRA08X	6,445	3NFRA09O	6,320
3NFRA09R	6,172	3NFRA09U	6,007



6NFRA08R	6,535	6NFRA08U	6,600
6NFRA08X	6,525	6NFRA09O	6,375
12NFRA08R	6,715	12NFRA08U	6,620
12NFRA08X	6,470	12NFRA09O	6,285

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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