

Exchange Notice

Monthly fixing information – Fixed income (20/08)

Fixing yields for monthly cash settlement

R2UU	4,760	R2XX	4,760
R5UU	4,657	R5XX	4,657
R10UU	4,515	R10XX	4,515
ST2UU	5,645	ST5UU	5,800
SPA2UU	5,655	SPA5UU	5,850
NBHYP2UU	5,635	NBHYP5UU	5,773
SB5UU	5,819		
FRA08U	5,245	FRA08X	5,445
FRA09O	5,450	FRA09R	5,440
FRA09U	5,400	FRA09X	5,365
FRA10O	5,345	FRA10R	5,345
FRA10U	5,352	FRA10X	5,355
FRA11O	5,350	FRA11R	5,345
3NFRA08U	6,615	3NFRA08X	6,685
3NFRA09O	6,585	3NFRA09R	6,485



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3NFRA09U	6,338	3NFRA09X	6,213
6NFRA08U	6,875	6NFRA08X	6,785
6NFRA09O	6,655	6NFRA09R	6,545
12NFRA08U	6,865	12NFRA08X	6,795
12NFRA09O	6,645	12NFRA09R	6,495

DISCOUNT RATES:

STIBU	4,898	NIBU	6,469
STIBX	5,241	NIBX	6,783
STIBO	5,463	NIBO	6,897
STIBR	5,580	NIBR	6,935

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

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