

Exchange Notice

Monthly fixing information – Fixed income (28/08)

Fixing yields for monthly cash settlement

R2XX	3,630	R200	3,630
R5XX	3,715	R500	3,715
R10XX	3,795	R1000	3,795
ST2XX	5,420	ST5XX	5,585
SPA2XX	5,665	SPA5XX	5,815
NBHYP2XX	5,420	NBHYP5XX	5,510
SB5XX	5,775		
FRA08X	5,215	FRA09O	4,690
FRA09R	4,438	FRA09U	4,232
FRA09X	4,267	FRA10O	4,202
FRA10R	4,227	FRA10U	4,267
FRA10X	4,340	FRA11O	4,375
FRA11R	4,435	FRA11U	4,445
3NFRA08X	7,005	3NFRA09O	6,245
3NFRA09R	5,795	3NFRA09U	5,515

OMX NORDIC EXCHANGE™

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3NFRA09X	5,455	3NFRA10O	5,205
6NFRA08X	6,815	6NFRA09O	6,135
6NFRA09R	5,730	6NFRA09U	5,575
12NFRA08X	6,492	12NFRA09O	6,078
12NFRA09R	5,738	12NFRA09U	5,505

DISCOUNT RATES:

STIBX	NIBX
STIBO	NIBO
STIBR	NIBR
STIBU	NIBU

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

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