

Exchange Notice

Monthly fixing information – Fixed income (30/08)

Fixing yields for monthly cash settlement

R2XX	2,665	R200	2,665
R5XX	3,144	R500	3,144
R10XX	3,495	R1000	3,495
ST2XX	4,010	ST5XX	4,535
SPA2XX	4,260	SPA5XX	4,725
NBHYP2XX	4,105	NBHYP5XX	4,345
SB5XX	4,650		
FRA08X	3,765	FRA09O	3,217
FRA09R	3,057	FRA09U	3,075
FRA09X	3,255	FRA10O	3,283
FRA10R	3,360	FRA10U	3,455
FRA10X	3,625	FRA11O	3,712
FRA11R	3,790	FRA11U	3,835
3NFRA08X		3NFRA09O	
3NFRA09R		3NFRA09U	



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3NFRA09X	3NFRA10O
6NFRA08X	6NFRA09O
6NFRA09R	6NFRA09U
12NFRA08X	12NFRA09O
12NFRA09R	12NFRA09U

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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OMX NORDIC EXCHANGE™

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