

Exchange Notice

Monthly fixing information – Fixed income (32/08)

Due to trouble with our fixing information provider, we were forced to send two corrections. This message contains the correct information. Sorry for any inconvenience caused.

CORRECTION II - Fixing yields for monthly cash settlement

R2XX	2,665	R200	2,665
R5XX	3,141	R500	3,141
R10XX	3,500	R1000	3,500
ST2XX	4,010	ST5XX	4,535
SPA2XX	4,260	SPA5XX	4,715
NBHYP2XX	4,110	NBHYP5XX	4,345
SB5XX	4,645		
FRA08X	3,767	FRA09O	3,222
FRA09R	3,057	FRA09U	3,085
FRA09X	3,258	FRA10O	3,288
FRA10R	3,363	FRA10U	3,463
FRA10X	3,625	FRA11O	3,702
FRA11R	3,780	FRA11U	3,830
3NFRA08X	5,375	3NFRA09O	4,265



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3NFRA09R	3,705	3NFRA09U	3,605
3NFRA09X	3,565	3NFRA10O	3,565
6NFRA08X	5,855	6NFRA09O	4,005
6NFRA09R	3,635	6NFRA09U	4,355
12NFRA08X	4,300	12NFRA09O	4,210
12NFRA09R	4,030	12NFRA09U	4,205

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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