

Exchange Notice

Monthly fixing information – Fixed income (38/08)

Fixing yields for monthly cash settlement

R200	1,460	R2RR	1,460
R500	2,040	R5RR	2,040
R1000	2,432	R10RR	2,432
ST200	2,740	ST500	3,415
SPA200	2,975	SPA500	3,510
NBHYP200	2,910	NBHYP500	3,340
SB500	3,440		
FRA09O	1,620	FRA09R	1,572
FRA09U	1,665	FRA09X	1,942
FRA10O	2,080	FRA10R	2,245
FRA10U	2,367	FRA10X	2,528
FRA11O	2,740	FRA11R	2,840
FRA11U	2,935	FRA11X	3,030
3NFRA09O		3NFRA09R	
3NFRA09U		3NFRA09X	
3NFRA10O		3NFRA10R	
6NFRA09O		6NFRA09R	
6NFRA09U		6NFRA09X	
12NFRA09O		12NFRA09R	

12NFRA09U

12NFRA09X

DISCOUNT RATES:

STIBO

NIBO

STIBR

NIBR

STIBU

NIBU

STIBX

NIBX

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

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