

Exchange Notice

Monthly fixing information – Fixed income (01/09)

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	2,435	3NFRA09R	2,165
3NFRA09U	2,215	3NFRA09X	2,455
3NFRA10O	2,675	3NFRA10R	2,840
6NFRA09O	2,580	6NFRA09R	2,295
6NFRA09U	2,405	6NFRA09X	2,570
12NFRA09O	2,460	12NFRA09R	2,530

12NFRA09U 2,585

12NFRA09X 2,750

DISCOUNT RATES:

STIBO 2,304

NIBO 3,971

STIBR 2,446

NIBR 3,624

STIBU 2,494

NIBU 3,340

STIBX 2,539

NIBX 3,228

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

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