

Stockholm 2009-03-02

## Exchange Notice

### Monthly fixing information – Fixed income (06/09)

#### Fixing yields for monthly cash settlement

R200	1,070	R2RR	1,160
R500	2,075	R5RR	2,175
R1000	2,800	R10RR	2,878
ST200	1,852	ST500	3,285
SPA200	2,057	SPA500	3,340
NBHYP200	2,235	NBHYP500	3,220
SB500	3,262		
FRA09O	1,170	FRA09R	0,810
FRA09U	0,840	FRA09X	1,067
FRA10O	1,265	FRA10R	1,497
FRA10U	1,777	FRA10X	2,082
FRA11O	2,340	FRA11R	2,610
FRA11U	2,875	FRA11X	3,168
3NFRA09O	3,095	3NFRA09R	2,315
3NFRA09U	2,205	3NFRA09X	2,265
3NFRA10O	2,345	3NFRA10R	2,500
6NFRA09O	2,920	6NFRA09R	2,460
6NFRA09U	2,440	6NFRA09X	2,510
12NFRA09O	2,810	12NFRA09R	2,495
12NFRA09U	2,515	12NFRA09X	2,565

DISCOUNT RATES:

STIBO	1,165	NIBO	2,788
STIBR	1,209	NIBR	3,082
STIBU	1,277	NIBU	2,954
STIBX	1,307	NIBX	2,845

For further information concerning this exchange notice please contact  
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NASDAQ OMX Derivatives Markets

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