

Stockholm 2009-04-01

Exchange Notice

Monthly fixing information – Fixed income (09/09)

Fixing yields for monthly cash settlement

R2RR	1,114	R2UU	1,114
R5RR	2,300	R5UU	2,300
R10RR	3,055	R10UU	3,055
ST2RR	2,215	ST5RR	3,705
SPA2RR	2,398	SPA5RR	3,835
NBHYP2RR	2,230	NBHYP5RR	3,395
SB5RR	3,430		
FRA09R	0,805	FRA09U	0,805
FRA09X	0,983	FRA10O	1,168
FRA10R	1,440	FRA10U	1,767
FRA10X	2,097	FRA11O	2,378
FRA11R	2,653	FRA11U	2,900
FRA11X	3,160	FRA12O	3,340
3NFRA09R	2,255	3NFRA09U	2,015
3NFRA09X	2,100	3NFRA10O	2,225
3NFRA10R	2,455	3NFRA10U	2,675
6NFRA09R	2,362	6NFRA09U	2,270
6NFRA09X	2,370	6NFRA10O	2,490
12NFRA09R	2,500	12NFRA09U	2,500
12NFRA09X	2,610	12NFRA10O	2,770

DISCOUNT RATES:

STIBR	1,111	NIBR	2,953
STIBU	1,211	NIBU	2,838
STIBX	1,288	NIBX	2,760
STIBO	1,379	NIBO	2,797

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

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