

2009-06-01

Exchange Notice
Monthly fixing information – Fixed income 15/09

Fixing yields for monthly cash settlement

Norwegian Bond closed 2009-06-01, discount rates calculated and published 2009-06-02.

R2RR	1,232	R2UU	1,415
R5RR	2,850	R5UU	3,000
R10RR	3,760	R10UU	3,865
ST2RR	2,140	ST2UU	2,340
ST5RR	3,920	ST5UU	4,108
SPA2RR	2,320	SPA2UU	2,545
SPA5RR	4,035	SPA5UU	4,235
NBHYP2RR	2,158	NBHYP2UU	2,360
NBHYP5RR	3,510	NBHYP5UU	4,105
SB5RR	3,490	SB5UU	4,163

FRA09R	0,940	FRA09U	0,912
FRA09X	1,067	FRA10O	1,247
FRA10R	1,572	FRA10U	1,920
FRA10X	2,285	FRA11O	2,613
FRA11R	2,930	FRA11U	3,175
FRA11X	3,415	FRA12O	3,585

3NFRA09R	2,250	3NFRA09U	2,095
3NFRA09X	2,205	3NFRA10O	2,325
3NFRA10R	2,595	3NFRA10U	2,905
6NFRA09R	2,415	6NFRA09U	2,350
6NFRA09X	2,445	6NFRA10O	2,595
12NFRA09R	2,660	12NFRA09U	2,640
12NFRA09X	2,790	12NFRA10O	2,990

DISCOUNT RATES:

STIBR	0,674	NIBR
STIBU	0,996	NIBU
STIBX	1,289	NIBX
STIBO	1,388	NIBO

For further information concerning this exchange notice please contact Financial Market Clearing, telephone +46 8 405 73 60, or derivatives@nasdaqomx.com.

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