

Exchange Notice
Monthly fixing information – Fixed income 06/10

Fixing yields for monthly cash settlement

R200	1,600	R2RR	1,800
R500	2,525	R5RR	2,665
R1000	3,185	R10RR	3,270
ST200	1,970	ST2RR	2,195
ST500	3,555	ST5RR	3,740
SPA200	2,275	SPA2RR	2,520
SPA500	3,370	SPA5RR	3,855
NBHYP200	2,185	NBHYP2RR	2,430
NBHYP500	3,340	NBHYP5RR	3,543
SB500	3,625	SB5RR	3,805
FRA100	0,493	FRA10R	0,698
FRA10U	1,033	FRA10X	1,455
FRA110	1,815	FRA11R	2,175
FRA11U	2,485	FRA11X	2,743
FRA120	2,910	FRA12R	3,073
FRA12U	3,205	FRA12X	3,333
3NFRA100	2,295	3NFRA10R	2,435
3NFRA10U	2,595	3NFRA10X	2,775
3NFRA110	2,985	3NFRA11R	3,205
3NFRA11U	3,425	3NFRA11X	3,635
6NFRA100	2,690	6NFRA10R	2,735
6NFRA10U	2,890	6NFRA10X	3,050
12NFRA100	2,893	12NFRA10R	3,023
12NFRA10U	3,238		

DISCOUNT RATES:

STIBO	0,351	NIBO	2,040
STIBR	0,515	NIBR	2,325
STIBU	0,744	NIBU	2,617
STIBX	0,977	NIBX	2,747

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

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