

2010-10-01

Exchange Notice
Monthly fixing information – Fixed income 39/10

Fixing yields for monthly cash settlement

| | | | |
|----------|-------|----------|-------|
| R2XX | 1,485 | R200 | 1,575 |
| R5XX | 2,105 | R500 | 2,182 |
| R10XX | 2,550 | R1000 | 2,555 |
| ST2XX | 2,485 | | |
| ST5XX | 3,285 | | |
| SPA2XX | 2,688 | | |
| SPA5XX | 3,241 | | |
| NBHYP2XX | 2,284 | | |
| NBHYP5XX | 3,207 | | |
| SB5XX | 3,170 | | |
| | | | |
| FRA10X | 1,600 | FRA11O | 1,853 |
| FRA11R | 1,955 | FRA11U | 2,050 |
| FRA11X | 2,145 | FRA12O | 2,228 |
| FRA12R | 2,300 | FRA12U | 2,368 |
| FRA12X | 2,430 | FRA13O | 2,490 |
| FRA13R | 2,545 | FRA13U | 2,595 |
| | | | |
| 3NFRA10X | 2,615 | 3NFRA11O | 2,675 |
| 3NFRA11R | 2,795 | 3NFRA11U | 2,905 |
| 3NFRA11X | 3,015 | 3NFRA12O | 3,115 |
| 3NFRA12R | 3,215 | 3NFRA12U | 3,310 |
| 6NFRA10X | 2,815 | 6NFRA11O | 2,885 |
| 6NFRA11R | 2,975 | 6NFRA11U | 3,295 |
| | | | |
| STIBX | 1,195 | NIBX | 2,530 |
| STIBO | 1,369 | NIBO | 2,810 |
| STIBR | 1,500 | NIBR | 2,979 |
| STIBU | 1,615 | NIBU | 3,129 |

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

NASDAQ OMX Derivatives Markets

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