

2011-04-29

Exchange Notice
Monthly fixing information – Fixed income 15/11

Fixing yields for monthly cash settlement

R2RR	2,800	R2UU	2,887
R5RR	3,090	R5UU	3,148
R10RR	3,220	R10UU	3,210
ST2RR	3,573		
ST5RR	4,352		
SPA2RR	3,518		
SPA5RR	4,252		
NBHYP2RR	3,448		
NBHYP5RR	4,153		
SB5RR	4,210		
FRA11R	2,608	FRA11U	2,895
FRA11X	3,118	FRA12O	3,240
FRA12R	3,350	FRA12U	3,450
FRA12X	3,535	FRA13O	3,605
FRA13R	3,655	FRA13U	3,695
FRA13X	3,730	FRA14O	3,753
3NFRA11R	2,795	3NFRA11U	2,975
3NFRA11X	3,215	3NFRA12O	3,430
3NFRA12R	3,640	3NFRA12U	3,855
3NFRA12X	4,055	3NFRA13O	4,180
6NFRA11R	3,007	6NFRA11U	3,205
6NFRA11X	3,421	6NFRA12O	3,633

For further information concerning this exchange notice please contact Nordic Operations, telephone +46 8 405 68 80, or derivatives@nasdaqomx.com.

NASDAQ OMX Derivatives Markets

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