

2011-07-01

Exchange Notice
Monthly fixing information – Fixed income 25/11

Fixing yields for monthly cash settlement

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R2UU	2,335	R2XX	2,565
R5UU	2,645	R5XX	2,645
R10UU	2,909	R10XX	2,909
ST2UU	3,252		
ST5UU	4,050		
SPA2UU	3,190		
SPA5UU	4,065		
NBHYP2UU	3,157		
NBHYP5UU	3,995		
SB5UU	4,049		
FRA11U	2,703	FRA11X	2,820
FRA12O	2,888	FRA12R	2,950
FRA12U	2,993	FRA12X	3,048
FRA13O	3,093	FRA13R	3,133
FRA13U	3,183	FRA13X	3,235
FRA14O	3,275	FRA14R	3,310
3NFRA11U	3,075	3NFRA11X	3,275
3NFRA12O	3,375	3NFRA12R	3,475
3NFRA12U	3,575	3NFRA12X	3,675
3NFRA13O	3,765	3NFRA13R	3,855
6NFRA11U	3,308	6NFRA11X	3,434
6NFRA12O	3,530	6NFRA12R	3,621
STIBU	2,419	NIBU	2,834
STIBX	2,615	NIBX	3,166
STIBO	2,807	NIBO	3,434
STIBR	3,007	NIBR	3,705

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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