

2011-08-31

Exchange Notice
Monthly fixing information – Fixed income 30/11

Fixing yields for monthly cash settlement

R2UU	1,452	R2XX	1,399
R5UU	1,764	R5XX	1,755
R10UU	2,090	R10XX	2,090
R200	1,399		
R500	1,755		
R1000	2,090		
ST2UU	2,485	ST2XX	2,465
ST5UU	3,371	ST5XX	3,410
SPA2UU	2,480	SPA2XX	2,701
SPA5UU	3,396	SPA5XX	3,567
NBHYP2UU	2,438	NBHYP2XX	2,685
NBHYP5UU	3,330	NBHYP5XX	3,370
SB5UU	3,378	SB5XX	3,417
FRA11U	2,603	FRA11X	2,413
FRA12O	2,240	FRA12R	2,133
FRA12U	2,085	FRA12X	2,095
FRA13O	2,128	FRA13R	2,178
FRA13U	2,238	FRA13X	2,310
FRA14O	2,383	FRA14R	2,458
3NFRA11U	3,075	3NFRA11X	3,005
3NFRA12O	2,895	3NFRA12R	2,885
3NFRA12U	2,905	3NFRA12X	2,955
3NFRA13O	3,025	3NFRA13R	3,125
6NFRA11U	3,312	6NFRA11X	3,136
6NFRA12O	3,066	6NFRA12R	3,041
STIBU		NIBU	
STIBX		NIBX	
STIBO		NIBO	
STIBR		NIBR	

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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