

Exchange Notice
Monthly fixing information – Fixed income 08/13

Fixing yields for monthly cash settlement

R200	1,026	R2RR	1,036
R500	1,316	R5RR	1,599
R1000	1,886	R10RR	2,031
R2UU	1,036		
R5UU	1,599		
R10UU	2,031		
ST200	1,535	ST2RR	1,586
ST500	2,230	ST5RR	2,289
SPA200	1,515	SPA2RR	1,702
SPA500	2,185	SPA5RR	2,246
NBHYP200	1,596	NBHYP2RR	1,653
NBHYP500	2,045	NBHYP5RR	2,103
SB500	2,045	SB5RR	2,280
FRA130	1,240	FRA13R	1,210
FRA13U	1,220	FRA13X	1,280
FRA140	1,353	FRA14R	1,428
FRA14U	1,520	FRA14X	1,615
FRA150	1,703	FRA15R	1,788
FRA15U	1,868	FRA15X	1,945
3NFRA130	1,875	3NFRA13R	1,875
3NFRA13U	1,885	3NFRA13X	1,905
3NFRA140	1,965	3NFRA14R	2,040
3NFRA14U	2,135	3NFRA14X	2,225
6NFRA130	2,005	6NFRA13R	1,995
6NFRA13U	2,005	6NFRA13X	2,045
STIBO	1,125	NIBO	1,677
STIBR	1,247	NIBR	1,880
STIBU	1,341	NIBU	2,006
STIBX	1,484	NIBX	2,122

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

NASDAQ OMX Derivatives Markets

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