Treasury Notes and Bills.

Yield to price

$$P = \left[(N) * \left(1 + \frac{r}{100} \right)^{(\frac{-d}{360})} \right]$$

Where:	P	= price per 100 krona.
	N	= nominal value =100
	r	= yield
	d	= days to maturity

Calculated example:

Name: RIKB 07 0209
Settlement date: 9 October 2003

Parameters:

N = 100 (Price at maturity)
r = 6,5
d = 1200

$$P = \left[(100) * \left(1 + \frac{6,5}{100} \right)^{(\frac{-1200}{360})} \right]$$

Result:

$$P = 81,065234$$

Price to yield

$$r = \left(\left(P^{\frac{-1}{d}} \right) - 1 \right) * 100$$

$$r = \left(\left(0,81065234^{\frac{-1}{1200/360}} \right) - 1 \right) * 100$$

$$r = 6,5$$