

2018-06-18

Exchange Notice
Expiration information – Fixed income 16/18

Fixing yields for expiration

Series	Fixing yield
FRA18R	-0,363
RIBAM8	-0,500
CIBORM8	100,310

Series	Fixing yield
SGB2YM8	-0,549
SGB5YM8	0,020
SGB10YM8	0,631
STH2YM8	-0,233
STH5YM8	0,755
NDH2YM8	-0,233
NDH5YM8	0,830
SWH2YM8	-0,261
SWH5YM8	0,690
SCBC5YM8	0,475
3STIBFRAM8	-0,363
3NIBFRAM8	1,010
6NIBFRAM8	1,160

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

NASDAQ Derivatives Markets

Neidas Lingeivicius

Justina Tuzikaite