

Exchange Notice
Monthly fixing information – Fixed income 52/11

Fixing yields for monthly cash settlement

R200	0,766	R2RR	0,766
R500	1,213	R5RR	1,213
R1000	1,611	R10RR	1,611
ST200	2,106		
ST500	2,845		
SPA200	2,150		
SPA500	3,020		
NBHYP200	2,127		
NBHYP500	2,791		
SB500	2,845		
FRA12O	2,195	FRA12R	1,805
FRA12U	1,600	FRA12X	1,585
FRA13O	1,590	FRA13R	1,605
FRA13U	1,645	FRA13X	1,685
FRA14O	1,735	FRA14R	1,788
FRA14U	1,843	FRA14X	1,895
3NFRA12O	2,595	3NFRA12R	2,315
3NFRA12U	2,265	3NFRA12X	2,285
3NFRA13O	2,335	3NFRA13R	2,400
3NFRA13U	2,500	3NFRA13X	2,615
6NFRA12O	2,725	6NFRA12R	2,519
6NFRA12U	2,473	6NFRA12X	2,484
STIBO	2,562	NIBO	2,815
STIBR	2,695	NIBR	3,100
STIBU	2,754	NIBU	3,291
STIBX	2,843	NIBX	3,452

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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