

Exchange Notice
Monthly fixing information – Fixed income 20/12

Fixing yields for monthly cash settlement

R2RR	0,746	R2UU	0,746
R5RR	0,963	R5UU	0,958
R10RR	1,274	R10UU	1,270
ST2RR	1,872	ST2UU	1,866
ST5RR	2,628	ST5UU	2,674
SPA2RR	1,887	SPA2UU	1,885
SPA5RR	2,651	SPA5UU	2,870
NBHYP2RR	1,872	NBHYP2UU	1,868
NBHYP5RR	2,396	NBHYP5UU	2,673
SB5RR	2,449	SB5UU	2,675
FRA12R	2,148	FRA12U	1,878
FRA12X	1,713	FRA13O	1,633
FRA13R	1,600	FRA13U	1,593
FRA13X	1,610	FRA14O	1,645
FRA14R	1,680	FRA14U	1,720
FRA14X	1,765	FRA15O	1,810
3NFRA12R	2,305	3NFRA12U	2,275
3NFRA12X	2,285	3NFRA13O	2,285
3NFRA13R	2,305	3NFRA13U	2,335
3NFRA13X	2,375	3NFRA14O	2,435
6NFRA12R	2,655	6NFRA12U	2,605
6NFRA12X	2,560	6NFRA13O	2,541
STIBR	1,777	NIBR	1,863
STIBU	2,176	NIBU	2,379
STIBX	2,406	NIBX	2,686
STIBO	2,538	NIBO	2,909

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

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