

Exchange Notice
Monthly fixing information – Fixed income 36/12

Fixing yields for monthly cash settlement

R2XX	0,716	R200	0,716
R5XX	1,000	R500	1,000
R10XX	1,525	R1000	1,525
ST2XX	1,505		
ST5XX	2,054		
SPA2XX	1,547		
SPA5XX	2,234		
NBHYP2XX	1,563		
NBHYP5XX	2,038		
SB5XX	2,051		
FRA12X	1,430	FRA13O	1,295
FRA13R	1,250	FRA13U	1,248
FRA13X	1,273	FRA14O	1,315
FRA14R	1,363	FRA14U	1,415
FRA14X	1,460	FRA15O	1,510
FRA15R	1,563	FRA15U	1,615
3NFRA12X	1,865	3NFRA13O	1,865
3NFRA13R	1,895	3NFRA13U	1,925
3NFRA13X	1,975	3NFRA14O	2,035
3NFRA14R	2,105	3NFRA14U	2,175
6NFRA12X	2,250	6NFRA13O	2,069
6NFRA13R	2,064	6NFRA13U	2,075
STIBX		NIBX	
STIBO		NIBO	
STIBR		NIBR	
STIBU		NIBU	

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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