

Exchange Notice
Monthly fixing information – Fixed income 42/12

Fixing yields for monthly cash settlement

R2XX	0,701	R200	0,744
R5XX	0,955	R500	0,965
R10XX	1,476	R1000	1,489
R2RR	0,744		
R5RR	0,385		
R10RR	1,625		
ST2XX	1,497	ST200	1,521
ST5XX	1,935	ST500	2,095
SPA2XX	1,507	SPA200	1,533
SPA5XX	2,066	SPA500	2,109
NBHYP2XX	1,542	NBHYP200	1,569
NBHYP5XX	1,925	NBHYP500	1,964
SB5XX	1,930	SB500	1,969
FRA12X	1,430	FRA130	1,263
FRA13R	1,198	FRA13U	1,185
FRA13X	1,200	FRA140	1,230
FRA14R	1,278	FRA14U	1,330
FRA14X	1,390	FRA150	1,448
FRA15R	1,508	FRA15U	1,568
3NFRA12X	1,915	3NFRA130	1,900
3NFRA13R	1,890	3NFRA13U	1,890
3NFRA13X	1,920	3NFRA140	1,960
3NFRA14R	2,010	3NFRA14U	2,070
6NFRA12X	2,090	6NFRA130	2,070
6NFRA13R	2,058	6NFRA13U	2,060
STIBX	1,377	NIBX	1,774
STIBO	1,443	NIBO	1,929
STIBR	1,527	NIBR	2,100
STIBU	1,637	NIBU	2,229

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

NASDAQ OMX Derivatives Markets

Mandus Petersson

Vladimir Acosta