

2014-03-03

Exchange Notice

Monthly fixing information – Fixed income 09/14

Fixing yields for monthly cash settlement

R200	0,910	R2RR	0,950
R500	1,513	R5RR	1,565
R1000	2,227	R10RR	2,271
R2UU	0,950	R5UU	1,565
R10UU	2,271		
ST200	1,131	ST2RR	1,457
ST500	2,172	ST5RR	2,250
SPA200	1,299	SPA2RR	1,363
SPA500	2,092	SPA5RR	2,172
NBHYP200	1,301	NBHYP2RR	1,367
NBHYP500	2,017	NBHYP5RR	2,095
SB500	1,916	SB5RR	2,237
FRA140	0,930	FRA14R	0,900
FRA14U	0,918	FRA14X	0,995
FRA150	1,123	FRA15R	1,265
FRA15U	1,413	FRA15X	1,563
FRA160	1,710	FRA16R	1,860
FRA16U	2,013	FRA16X	2,160
3NFRA140	1,685	3NFRA14R	1,665
3NFRA14U	1,675	3NFRA14X	1,705
3NFRA150	1,765	3NFRA15R	1,845
3NFRA15U	1,940	3NFRA15X	2,040
6NFRA140	1,775	6NFRA14R	1,775
6NFRA14U	1,795	6NFRA14X	1,845
STIBO	0,823	NIBO	1,607
STIBR	0,945	NIBR	1,696
STIBU	1,022	NIBU	1,790
STIBX	1,022	NIBX	1,790

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

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