

2014-04-01

Exchange Notice

Monthly fixing information – Fixed income 18/14

Fixing yields for monthly cash settlement

| | | | |
|----------|-------|----------|-------|
| R2RR | 0,797 | R2UU | 0,797 |
| R5RR | 1,453 | R5UU | 1,453 |
| R10RR | 2,160 | R10UU | 2,160 |
| ST2RR | 1,301 | NBHYP2RR | 1,221 |
| ST5RR | 2,087 | NBHYP5RR | 1,929 |
| SPA2RR | 1,217 | SB5RR | 1,955 |
| SPA5RR | 2,009 | | |
| FRA14R | 0,860 | FRA14U | 0,843 |
| FRA14X | 0,890 | FRA15O | 0,993 |
| FRA15R | 1,135 | FRA15U | 1,278 |
| FRA15X | 1,423 | FRA16O | 1,568 |
| FRA16R | 1,715 | FRA16U | 1,860 |
| FRA16X | 1,995 | FRA17O | 2,130 |
| 3NFRA14R | 1,710 | 3NFRA14U | 1,705 |
| 3NFRA14X | 1,735 | 3NFRA15O | 1,775 |
| 3NFRA15R | 1,855 | 3NFRA15U | 1,950 |
| 3NFRA15X | 2,050 | 3NFRA16O | 2,158 |
| 6NFRA14R | 1,820 | 6NFRA14U | 1,830 |
| 6NFRA14X | 1,865 | 6NFRA15O | 1,925 |
| STIBR | 0,897 | NIBR | 1,715 |
| STIBU | 0,989 | NIBU | 1,823 |
| STIBX | 1,004 | NIBX | 1,840 |
| STIBO | 1,004 | NIBO | 1,840 |

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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