

2014-05-30

**Exchange Notice**

**Monthly fixing information – Fixed income 24/14**

Fixing yields for monthly cash settlement

|          |       |          |       |
|----------|-------|----------|-------|
| R2RR     | 0,529 | R2UU     | 0,542 |
| R5RR     | 1,054 | R5UU     | 1,092 |
| R10RR    | 1,800 | R10UU    | 1,973 |
| R2XX     | 0,542 |          |       |
| R5XX     | 1,092 |          |       |
| R10XX    | 1,973 |          |       |
| ST2RR    | 0,973 | ST2UU    | 1,012 |
| ST5RR    | 1,613 | ST5UU    | 1,670 |
| SPA2RR   | 0,898 | SPA2UU   | 0,928 |
| SPA5RR   | 1,535 | SPA5UU   | 1,595 |
| NBHYP2RR | 0,902 | NBHYP2UU | 0,934 |
| NBHYP5RR | 1,465 | NBHYP5UU | 1,798 |
| SB5RR    | 1,603 | SB5UU    | 1,661 |
| FRA14R   | 0,845 | FRA14U   | 0,725 |
| FRA14X   | 0,700 | FRA15O   | 0,730 |
| FRA15R   | 0,815 | FRA15U   | 0,920 |
| FRA15X   | 1,035 | FRA16O   | 1,150 |
| FRA16R   | 1,272 | FRA16U   | 1,390 |
| FRA16X   | 1,505 | FRA17O   | 1,618 |
| 3NFRA14R | 1,810 | 3NFRA14U | 1,755 |
| 3NFRA14X | 1,745 | 3NFRA15O | 1,765 |
| 3NFRA15R | 1,788 | 3NFRA15U | 1,830 |
| 3NFRA15X | 1,890 | 3NFRA16O | 1,965 |
| 6NFRA14R | 1,915 | 6NFRA14U | 1,870 |
| 6NFRA14X | 1,875 | 6NFRA15O | 1,903 |
| STIBO    |       | NIBO     |       |
| STIBR    |       | NIBR     |       |
| STIBU    |       | NIBU     |       |
| STIBX    |       | NIBX     |       |

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

NASDAQ OMX Derivatives Markets

Johan Bjerkesjö

Natalie Allam