

2014-06-02

**Exchange Notice**

**Monthly fixing information – Fixed income 25/14**

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	0,931	NIBO	1,950
STIBR	0,848	NIBR	1,713
STIBU	0,903	NIBU	1,873
STIBX	0,931	NIBX	1,950

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

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