

2014-08-01

Exchange Notice

Monthly fixing information – Fixed income 35/14

Fixing yields for monthly cash settlement

R2UU	0,294	R2XX	0,294
R5UU	0,810	R5XX	0,810
R10UU	1,735	R10XX	1,735
ST2UU	0,623	SPA2UU	0,562
ST5UU	1,243	SPA5UU	1,164
NBHYP2UU	0,572	SB5UU	1,227
NBHYP5UU	1,378		
FRA14U	0,483	FRA14X	0,475
FRA15O	0,495	FRA15R	0,550
FRA15U	0,635	FRA15X	0,735
FRA16O	0,84	FRA16R	0,950
FRA16U	1,055	FRA16X	1,160
FRA17O	1,26	FRA17R	1,355
3NFRA14U	1,66	3NFRA14X	1,545
3NFRA15O	1,518	3NFRA15R	1,515
3NFRA15U	1,533	3NFRA15X	1,563
3NFRA16O	1,605	3NFRA16R	1,655
6NFRA14U	1,700	6NFRA14X	1,645
6NFRA15O	1,635	6NFRA15R	1,645
STIBO	0,574	NIBO	1,720
STIBR	0,574	NIBR	1,720
STIBU	0,422	NIBU	1,605
STIBX	0,540	NIBX	1,704

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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