

Exchange Notice
Monthly fixing information – Fixed income 38/14

Fixing yields for monthly cash settlement

R200	0,190	R2UU	0,173
R2XX	0,190	R500	0,613
R5UU	0,580	R5XX	0,613
R1000	1,431	R10UU	1,395
R10XX	1,431		
ST2UU	0,502	ST2XX	0,528
ST5UU	1,027	ST5XX	1,273
NBHYP2UU	0,455	NBHYP2XX	0,481
NBHYP5UU	1,152	NBHYP5XX	1,202
SPA2UU	0,452	SPA2XX	0,611
SPA5UU	0,952	SPA5XX	1,200
SB5UU	1,012	SB5XX	1,260
FRA14U	0,475	FRA14X	0,443
FRA15O	0,440	FRA15R	0,465
FRA15U	0,515	FRA15X	0,585
FRA16O	0,670	FRA16R	0,760
FRA16U	0,850	FRA16X	0,940
FRA17O	1,025	FRA17R	1,105
3NFRA14U	1,740	3NFRA14X	1,675
3NFRA15O	1,660	3NFRA15R	1,665
3NFRA15U	1,685	3NFRA15X	1,720
3NFRA16O	1,765	3NFRA16R	1,810
6NFRA14U	1,810	6NFRA14X	1,775
6NFRA15O	1,780	6NFRA15R	1,800
STIBU	0,325	NIBU	1,583
STIBX	0,510	NIBX	1,772
STIBO	0,572	NIBO	1,840
STIBR	0,572	NIBR	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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