

Exchange Notice

Monthly fixing information – Fixed income 43/14

Fixing yields for monthly cash settlement

R200	0,175	R2XX	0,157
R500	0,628	R5XX	0,589
R1000	1,556	R10XX	1,512
ST2XX	0,506	ST5XX	1,252
NBHYP2XX	0,455	NBHYP5XX	1,180
SPA2XX	0,605	SPA5XX	1,171
SB5XX	1,233		
FRA14X	0,435	FRA15O	0,430
FRA15R	0,448	FRA15U	0,490
FRA15X	0,563	FRA16O	0,655
FRA16R	0,753	FRA16U	0,850
FRA16X	0,946	FRA17O	1,040
FRA17R	1,140	FRA17U	1,233
3NFRA14X	1,655	3NFRA15O	1,625
3NFRA15R	1,625	3NFRA15U	1,625
3NFRA15X	1,645	3NFRA16O	1,685
3NFRA16R	1,735	3NFRA16U	1,785
6NFRA14X	1,725	6NFRA15O	1,725
6NFRA15R	1,725	6NFRA15U	1,735
STIBO	0,526	NIBO	1,713
STIBR	0,540	NIBR	1,730
STIBU	0,540	NIBU	1,730
STIBX	0,449	NIBX	1,621

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

Carl Fredrik Waller

Johan Bjerkesjö