

Exchange Notice
Monthly fixing information – Fixed income 46/14

Fixing yields for monthly cash settlement

R200	0,126	R2XX	-0,012
R500	0,666	R5XX	0,295
R1000	1,234	R10XX	1,197
ST2XX	0,233	ST5XX	0,899
NBHYP2XX	0,204	NBHYP5XX	0,822
SPA2XX	0,284	SPA5XX	0,814
SB5XX	0,890		
FRA14X	0,253	FRA15O	0,250
FRA15R	0,260	FRA15U	0,280
FRA15X	0,315	FRA16O	0,355
FRA16R	0,413	FRA16U	0,485
FRA16X	0,570	FRA17O	0,657
FRA17R	0,750	FRA17U	0,843
3NFRA14X	1,515	3NFRA15O	1,395
3NFRA15R	1,345	3NFRA15U	1,335
3NFRA15X	1,345	3NFRA16O	1,355
3NFRA16R	1,395	3NFRA16U	1,445
6NFRA14X	1,525	6NFRA15O	1,455
6NFRA15R	1,435	6NFRA15U	1,435
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@nasdaq.com.

NASDAQ Derivatives Markets

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