

Exchange Notice
Monthly fixing information – Fixed income 50/14

Fixing yields for monthly cash settlement

R200	0,042	R2XX	-0,023
R500	0,504	R5XX	0,169
R1000	1,048	R10XX	1,015
R2RR	0,042	R5RR	0,504
R10RR	1,048		
ST2XX	0,265	ST5XX	0,789
ST200	0,376	ST500	0,972
NBHYP2XX	0,246	NBHYP5XX	0,729
NBHYP200	0,380	NBHYP500	0,766
SPA2XX	0,309	SPA5XX	0,721
SPA200	0,325	SPA500	0,757
SB5XX	0,780	SB500	0,804
FRA14X	0,260	FRA150	0,250
FRA15R	0,250	FRA15U	0,260
FRA15X	0,280	FRA160	0,315
FRA16R	0,360	FRA16U	0,415
FRA16X	0,485	FRA170	0,557
FRA17R	0,635	FRA17U	0,715
3NFRA14X	1,588	3NFRA150	1,420
3NFRA15R	1,315	3NFRA15U	1,300
3NFRA15X	1,295	3NFRA160	1,295
3NFRA16R	1,310	3NFRA16U	1,333
6NFRA14X	1,565	6NFRA150	1,440
6NFRA15R	1,380	6NFRA15U	1,380
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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