

2014-12-15

Exchange Notice
Expiration information – Fixed income 54/14

Fixing yields for expiration

Series	Fixing yield
R2XX	-0,014
R5XX	0,145
R10XX	0,990
ST2XX	0,280
ST5XX	0,785
NBHYP2XX	0,261
NBHYP5XX	0,730
SPA2XX	0,320
SPA5XX	0,720
SB5XX	0,776
FRA14X	0,267
3NFRA14X	1,490
6NFRA14X	1,420
RIBA24	0,115
CIBOR24	0,295

For further information concerning this exchange notice please contact Clearing Operations, telephone +46 8 405 68 80, or clearing@nasdaq.com

NASDAQ OMX Derivatives Markets

Johan Bjerkesjö

Carl Fredrik Waller