

Exchange Notice
Monthly fixing information – Fixed income 57/14

Fixing yields for monthly cash settlement

R200	0,014	R2RR	0,046
R500	0,427	R5RR	0,453
R1000	0,953	R10RR	0,983
ST200	0,368		
ST500	0,971		
SPA200	0,326		
SPA500	0,751		
NBHYP200	0,369		
NBHYP500	0,758		
SB500	0,804		
FRA150	0,235	FRA15R	0,225
FRA15U	0,225	FRA15X	0,235
FRA160	0,265	FRA16R	0,308
FRA16U	0,365	FRA16X	0,435
FRA170	0,512	FRA17R	0,590
FRA17U	0,675	FRA17X	0,760
3NFRA150	1,205	3NFRA15R	1,035
3NFRA15U	1,015	3NFRA15X	1,015
3NFRA160	1,005	3NFRA16R	1,015
3NFRA16U	1,045	3NFRA16X	1,075
6NFRA150	1,195	6NFRA15R	1,050
6NFRA15U	1,095	6NFRA15X	1,085
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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