

Exchange Notice
Monthly fixing information – Fixed income 13/15

Fixing yields for monthly cash settlement

R2RR	-0,290	R2UU	-0,259
R5RR	0,095	R5UU	0,118
R10RR	0,455	R10UU	0,479
ST2RR	0,010	NBHYP2RR	0,019
ST5RR	0,641	NBHYP5RR	0,641
SPA2RR	-0,035	SB5RR	0,650
SPA5RR	0,625		
FRA15R	-0,170	FRA15U	-0,200
FRA15X	-0,186	FRA16O	-0,146
FRA16R	-0,076	FRA16U	0,014
FRA16X	0,105	FRA17O	0,200
FRA17R	0,296	FRA17U	0,391
FRA17X	0,482	FRA18O	0,573
3NFRA15R	1,295	3NFRA15U	1,180
3NFRA15X	1,155	3NFRA16O	1,155
3NFRA16R	1,195	3NFRA16U	1,245
3NFRA16X	1,315	3NFRA17O	1,400
6NFRA15R	1,305	6NFRA15U	1,235
6NFRA15X	1,225	6NFRA16O	1,235
STIBO	-0,154	NIBO	1,440
STIBR	-0,262	NIBR	1,453
STIBU	-0,183	NIBU	1,451
STIBX	-0,154	NIBX	1,440

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

NASDAQ Derivatives Markets

Carl Fredrik Waller

Johan Bjerkesjö