

Exchange Notice
Monthly fixing information – Fixed income 24/15

Fixing yields for monthly cash settlement

R2UU	-0,390	R2XX	-0,360
R5UU	0,140	R5XX	0,183
R10UU	0,759	R10XX	0,800
ST2UU	-0,051	SPA2UU	0,078
ST5UU	0,929	SPA5UU	0,890
NBHYP2UU	-0,050	SB5UU	0,949
NBHYP5UU	0,924		
FRA15U	-0,269	FRA15X	-0,275
FRA16O	-0,260	FRA16R	-0,230
FRA16U	-0,160	FRA16X	-0,056
FRA17O	0,085	FRA17R	0,225
FRA17U	0,364	FRA17X	0,505
FRA18O	0,640	FRA18R	0,780
3NFRA15U	1,195	3NFRA15X	1,045
3NFRA16O	0,995	3NFRA16R	0,985
3NFRA16U	0,985	3NFRA16X	1,015
3NFRA17O	1,078	3NFRA17R	1,165
6NFRA15U	1,190	6NFRA15X	1,088
6NFRA16O	1,063	6NFRA16R	1,055
STIBO	-0,183	NIBO	1,240
STIBR	-0,183	NIBR	1,240
STIBU	-0,274	NIBU	1,156
STIBX	-0,209	NIBX	1,257

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

NASDAQ Derivatives Markets

Johanna Gimhed

Jesper Schröder