

Exchange Notice
Monthly fixing information – Fixed Income 28/15
Fixing yields for monthly cash settlement

R200	0,000	R2UU	-0,530
R2XX	-0,511	R500	0,000
R5UU	0,061	R5XX	0,111
R1000	0,000	R10UU	0,691
R10XX	0,736		
ST2UU	-0,140	ST2XX	0,094
ST5UU	0,800	ST5XX	0,872
NBHYP2UU	-0,140	NBHYP2XX	-0,097
NBHYP5UU	0,800	NBHYP5XX	0,872
SPA2UU	-0,031	SPA2XX	0,013
SPA5UU	0,755	SPA5XX	0,826
SB5UU	0,825	SB5XX	0,896
FRA15U	-0,315	FRA15X	-0,339
FRA16O	-0,325	FRA16R	-0,285
FRA16U	-0,215	FRA16X	-0,130
FRA17O	-0,025	FRA17R	0,095
FRA17U	0,225	FRA17X	0,355
FRA18O	0,490	FRA18R	0,620
3NFRA15U	1,115	3NFRA15X	0,925
3NFRA16O	0,838	3NFRA16R	0,825
3NFRA16U	0,815	3NFRA16X	0,833
3NFRA17O	0,880	3NFRA17R	0,950
6NFRA15U	1,095	6NFRA15X	0,955
6NFRA16O	0,900	6NFRA16R	0,885
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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