

Exchange Notice
Monthly fixing information – Fixed Income 29/15

Fixing yields for monthly cash settlement

| | | | |
|----------|--------|----------|--------|
| R200 | 0,000 | R2UU | -0,530 |
| R2XX | -0,511 | R500 | 0,061 |
| 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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