

Exchange Notice
Monthly fixing information – Fixed Income 36/15

Fixing yields for monthly cash settlement

R2XX	-0,473	R200	-0,331
R5XX	0,083	R500	0,138
R10XX	0,746	R1000	0,701
ST2XX	0,216	SPA2XX	0,126
ST5XX	1,002	SPA5XX	0,962
NBHYP2XX	-0,040	SB5XX	1,042
NBHYP5XX	1,000		
FRA15X	-0,315	FRA160	-0,305
FRA16R	-0,270	FRA16U	-0,200
FRA16X	-0,115	FRA170	-0,015
FRA17R	0,096	FRA17U	0,215
FRA17X	0,336	FRA180	0,456
FRA18R	0,578	FRA18U	0,705
3NFRA15X	0,965	3NFRA160	0,835
3NFRA16R	0,753	3NFRA16U	0,735
3NFRA16X	0,738	3NFRA170	0,768
3NFRA17R	0,818	3NFRA17U	0,888
6NFRA15X	1,005	6NFRA160	0,880
6NFRA16R	0,830	6NFRA16U	0,825
STIBO	-0,219	NIBO	1,159
STIBR	-0,197	NIBR	1,170
STIBU	-0,197	NIBU	1,170
STIBX	-0,339	NIBX	1,058

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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