

Exchange Notice
Expiration information – Fixed income 46/15

Fixing yields for expiration

Series	Fixing yield
R2XX	-0,460
R5XX	0,201
R10XX	0,881
ST2XX	0,165
ST5XX	1,015
NBHYP2XX	-0,069
NBHYP5XX	1,015
SPA2XX	0,061
SPA5XX	0,980
SB5XX	1,079
FRA15X	
3NFRA15X	
6NFRA15X	
RIBAZ5	
CIBORZ5	

Series	Fixing yield
SGB2YZ5	-0,460
SGB5YZ5	0,201
SGB10YZ5	0,881
STH2YZ5	0,166
STH5YZ5	1,017
NDH2YZ5	-0,066
NDH5YZ5	1,017
SWH2YZ5	0,061
SWH5YZ5	0,982
SCBC5YZ5	1,085
3STIBFRAZ5	
3NIBFRAZ5	
6NIBFRAZ5	

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

NASDAQ OMX Derivatives Markets

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