

Exchange Notice
Monthly fixing information – Fixed Income 03/16

R200	-0,562	R2RR	-0,392
R500	-0,021	R5RR	0,087
R1000	0,873	R10RR	0,995
ST200	0,041	NBHYP200	0,139
ST500	0,835	NBHYP500	0,832
SPA200	-0,036	SB500	1,164
SPA500	1,022		
FRA16O	-0,3950	FRA16R	-0,4140
FRA16U	-0,4100	FRA16X	-0,3700
FRA17O	-0,3050	FRA17R	-0,2100
FRA17U	-0,0950	FRA17X	0,0300
FRA18O	0,1650	FRA18R	0,3000
FRA18U	0,4400	FRA18X	0,5750
3NFRA16O	0,9550	3NFRA16R	0,7550
3NFRA16U	0,6400	3NFRA16X	0,6150
3NFRA17O	0,5950	3NFRA17R	0,6150
3NFRA17U	0,6550	3NFRA17X	0,7050
6NFRA16O	1,0100	6NFRA16R	0,8250
6NFRA16U	0,7450	6NFRA16X	0,7150
STIBO	-0,416	NIBO	1,041
STIBR	-0,262	NIBR	1,198
STIBU	-0,187	NIBU	1,230
STIBX	-0,187	NIBX	1,230

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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