



Date 2016-05-02

Fixing yields for monthly cash settlement
Monthly fixing information – Fixed Income 17/16

Fixing yields for monthly cash settlement

R2RR	-0,390	R2UU	-0,354
R5RR	-0,043	R5UU	0,011
R10RR	0,894	R10UU	0,939
ST2RR	-0,141	SPA2RR	0,026
ST5RR	0,910	SPA5RR	0,830
NBHYP2RR	-0,047	SB5RR	0,955
NBHYP5RR	0,960		
FRA16R	-0,4300	FRA16U	-0,4350
FRA16X	-0,4200	FRA17O	-0,3550
FRA17R	-0,2640	FRA17U	-0,1590
FRA17X	-0,0500	FRA18O	0,0650
FRA18R	0,1800	FRA18U	0,3000
FRA18X	0,4200	FRA19O	0,5380
3NFRA16R	0,9450	3NFRA16U	0,8450
3NFRA16X	0,7950	3NFRA17O	0,7550
3NFRA17R	0,7550	3NFRA17U	0,7750
3NFRA17X	0,8050		
6NFRA16R	1,0550	6NFRA16U	0,9650
6NFRA16X	0,9050		
STIBR	-0,533	NIBR	0,856
STIBU	-0,366	NIBU	1,043
STIBX	-0,290	NIBX	1,110
STIBO	-0,290	NIBO	1,110

For further information concerning this exchange notice please contact Nordic Operations, telephone +46 8 405 6880, or clearing@nasdaq.com

NASDAQ Derivatives Markets

Sajad Jalil

Lukas Nordin