



Date 2016-05-31

Fixing yields for monthly cash settlement
Monthly fixing information – Fixed Income 19/16

Fixing yields for monthly cash settlement

R2RR	-0,426	R2UU	-0,387
R5RR	-0,174	R5UU	0,169
R10RR	0,771	R10UU	0,815
ST2RR	-0,194	SPA2RR	-0,058
ST5RR	0,745	SPA5RR	0,665
NBHYP2RR	-0,123	SB5RR	0,780
NBHYP5RR	0,790		
FRA16R	-0,4650	FRA16U	-0,4700
FRA16X	-0,4600	FRA17O	-0,4000
FRA17R	-0,3190	FRA17U	-0,2240
FRA17X	-0,1290	FRA18O	-0,0250
FRA18R	0,0810	FRA18U	0,1900
FRA18X	0,3000	FRA19O	0,4100
3NFRA16R	0,9850	3NFRA16U	0,8850
3NFRA16X	0,8250	3NFRA17O	0,7850
3NFRA17R	0,7750	3NFRA17U	0,7830
3NFRA17X	0,8030		
6NFRA16R	1,1150	6NFRA16U	1,0100
6NFRA16X	0,9450		
STIBR		NIBR	
STIBU		NIBU	
STIBX		NIBX	
STIBO		NIBO	

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