



Date 2016-07-01

Fixing yields for monthly cash settlement
Monthly fixing information – Fixed Income 26/16

Fixing yields for monthly cash settlement

R2UU	-0,620		
R5UU	-0,266		
R10UU	0,278		
FRA16U	-0,5110	FRA16X	-0,5350
FRA17O	-0,5190	FRA17R	-0,4650
FRA17U	-0,4050	FRA17X	-0,3400
FRA18O	-0,2600	FRA18R	-0,1850
FRA18U	-0,1040	FRA18X	-0,0190
FRA19O	0,0660	FRA19R	0,1410
3NFRA16U	0,8580	3NFRA16X	0,7400
3NFRA17O	0,6700	3NFRA17R	0,6250
3NFRA17U	0,6050	3NFRA17X	0,6000
6NFRA16U	0,9780	6NFRA16X	0,8550
STIBO	-0,362	NIBO	1,150
STIBR	-0,362	NIBR	1,150
STIBU	-0,568	NIBU	0,963
STIBX	-0,390	NIBX	1,127

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