



Date 2016-07-29

Fixing yields for monthly cash settlement
Monthly fixing information – Fixed Income 27/16

Fixing yields for monthly cash settlement

R2UU -0,658
R5UU -0,364
R10UU 0,113

FRA16U	-0,5650	FRA16X	-0,5750
FRA17O	-0,5350	FRA17R	-0,4900
FRA17U	-0,4400	FRA17X	-0,3850
FRA18O	-0,3150	FRA18R	-0,2450
FRA18U	-0,1770	FRA18X	-0,1090
FRA19O	-0,0390	FRA19R	0,0300

3NFRA16U	0,9350	3NFRA16X	0,8150
3NFRA17O	0,7300	3NFRA17R	0,6900
3NFRA17U	0,6800	3NFRA17X	0,6800

6NFRA16U	1,0250	6NFRA16X	0,8980
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STIBO	NIBO
STIBR	NIBR
STIBU	NIBU
STIBX	NIBX

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

NASDAQ Derivatives Markets

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