



Date 2016-08-01

**Fixing yields for monthly cash settlement**  
**Monthly fixing information – Fixed Income 28/16**

**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
STIBO	-0,413	NIBO	1,210
STIBR	-0,413	NIBR	1,210
STIBU	-0,662	NIBU	0,900
STIBX	-0,495	NIBX	1,138

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

NASDAQ Derivatives Markets

Sajad Jalil

Lukas Nordin