



Date 2016-08-31

Fixing yields for monthly cash settlement
Monthly fixing information – Fixed Income 31/16

Fixing yields for monthly cash settlement

R2UU -0,641
R5UU -0,366
R10UU 0,090

FRA16U	-0,5350	FRA16X	-0,5750
FRA17O	-0,5350	FRA17R	-0,4900
FRA17U	-0,4450	FRA17X	-0,3900
FRA18O	-0,3300	FRA18R	-0,2700
FRA18U	-0,2100	FRA18X	-0,1450
FRA19O	-0,0800	FRA19R	-0,0150

3NFRA16U	1,0650	3NFRA16X	0,9780
3NFRA17O	0,9080	3NFRA17R	0,8730
3NFRA17U	0,8630	3NFRA17X	0,8630

6NFRA16U	1,2650	6NFRA16X	1,1600
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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

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