



Date 2016-09-30

Fixing yields for monthly cash settlement
Monthly fixing information – Fixed Income 36/16

Fixing yields for monthly cash settlement

FRA16X	-0,5300	FRA17O	-0,5100
FRA17R	-0,4800	FRA17U	-0,4400
FRA17X	-0,4000	FRA18O	-0,3450
FRA18R	-0,2900	FRA18U	-0,2250
FRA18X	-0,1650	FRA19O	-0,1050
FRA19R	-0,0450	FRA19U	0,0130

3NFRA16X	1,0750	3NFRA17O	1,0050
3NFRA17R	0,9750	3NFRA17U	0,9600
3NFRA17X	0,9600		

6NFRA16X 1,2650

STIBO	NIBO
STIBR	NIBR
STIBU	NIBU
STIBX	NIBX

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