



Date **2017-01-02**

Monthly fixing information – Fixed Income 47/16

Fixing yields for monthly cash settlement

FRA17O	-0,4790	FRA17R	-0,4400
FRA17U	-0,4050	FRA17X	-0,3650
FRA18O	-0,2700	FRA18R	-0,1740
FRA18U	-0,0690	FRA18X	0,0450
FRA19O	0,1550	FRA19R	0,2680
FRA19U	0,3750	FRA19X	0,4850
3NFRA17O	1,0950	3NFRA17R	1,0550
3NFRA17U	1,0350	3NFRA17X	1,0550
STIBO	-0,632	NIBO	1,070
STIBR	-0,448	NIBR	1,271
STIBU	-0,423	NIBU	1,290
STIBX	-0,423	NIBX	1,290

For further information concerning this exchange notice please contact:

Clearing & Collateral Management
Phone: +46 8 405 6880
clearing@nasdaq.com

Nasdaq Derivatives Markets

Fredrik Westöö

Karolina Bartos