

2012-04-03

Exchange notice**Fixed Income 12/12****STIBOR fixing**

In regards to RBS decision to leave the participation of the Stibor Fixing all remaining participants has decided to adjust the calculation method of the Stibor fixing. In the current calculation the lowest and highest bid are removed and the arithmetic average is calculated out of the remaining bids. The new model considers all bids for the arithmetic average for the calculation of the Stibor fixing. However, if the lowest and/or highest bid differs with 25 basis points or more from the second lowest and second highest bid it will be excluded from the calculation. The amendment will enter into force on the 16th of April.

Questions regarding this Exchange notice should be directed to:

Henrik Jerberyd
Fixed Income Markets
Henrik.jerberyd@nasdaqomx.com
+46 8 405 65 11

Fredrik von Platen
Fixed Income Markets
fredrik.vonplaten@nasdaqomx.com
+46 8 405 64 39

Best regards,
NASDAQ OMX Stockholm