Fixed Income 08/13 2013-03-01

Fixed income - Changes in framework for Stibor fixings

In an effort to meet the changes that are expected as Calculating agent of Stibor, NASDAQ OMX will from Monday 4/3 remove 9 month and 12 month Stibor fixings. Stibor-banks will publish Stibor rates for maturities T/N to 6 months and indicative rates for Swedish Commercial Papers for maturities 1, 2 and 3 months. Individual Stibor contributions, fixing and Commercial Paper rates will be published at 11:00 CET visible at: http://www.nasdaqomx.com/trading/instruments/fixedincome/sweden/stiborswaptreasuryfixing/

Stibor

STIF_TN_GF	STIF TN GF	SE0000953184
STIF_1W_GF	STIF 1W GF	XX0000000114
STIF_1M_GF	STIF 1M GF	XX0000000115
STIF_2M_GF	STIF 2M GF	XX0000000116
STIF_3M_GF	STIF 3M GF	XX0000000117
STIF_6M_GF	STIF 6M GF	XX0000000118

Commercial Papers

DDBBC_1M	DDBBC 1M	XX0008978132
DDBBC_2M	DDBBC 2M	XX0008978133
DDBBC_3M	DDBBC 3M	XX0008978134
NORBC_1M	NORBC 1M	XX0008978135
NORBC_2M	NORBC 2M	XX0008978136
NORBC_3M	NORBC 3M	XX0008978137
SEBBC_1M	SEBBC 1M	XX0008978123
SEBBC_2M	SEBBC 2M	XX0008978124
SEBBC_3M	SEBBC 3M	XX0008978125
SHBBC_1M	SHBBC 1M	XX0008978129
SHBBC_2M	SHBBC 2M	XX0008978130
SHBBC_3M	SHBBC 3M	XX0008978131
SWBBC_1M	SWBBC 1M	XX0008978126
SWBBC_2M	SWBBC 2M	XX0008978127
SWBBC_3M	SWBBC 3M	XX0008978128

The New framework for Stibor is described on the Swedish Banker's Association's webpage: http://www.swedishbankers.se/web/bf.nsf/$all/E54E88F19057DCFDC1257AD400323DB9?open

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