

2013-06-24

Exchange Notice**Derivatives – General Clearing Information****Interest in EUR and GBP related to Collateral Management and Default Fund**

During the period March 25 to June 14 the interest rates in EUR and GBP have been calculated using incorrect interest rates. Members that have been using EUR or GBP to cover the margin requirement or to cover the default fund contribution are affected. The interest rates applied (incorrect) have deviated between 0-3 basis points compared to correct interest rates for certain days during the affected period. Please note that the interest rates published on the Web are and have been correct all the time.

In order to correct the interest for March, April and May Nasdaq OMX will during Tuesday, Wednesday and Thursday (25-27/6) recalculate the EUR and GBP holdings for affected members. As a consequence some members will receive additional interest (paid out to specified bank account) while other will have a decrease in their collateral value. Members can see possible interest credits/debits on CMS Web.

For further information concerning this exchange notice please contact Collateral Management, telephone +46 8 405 68 81, or cms@nasdaqomx.com.
NASDAQ OMX Derivatives Markets