

Genium INET
Clearing Workstation
Report Manual

2011-11-01

Overview	4
Presentation of Genium INET Reports.....	4
Cash Settlement.....	5
Margin and Collateral.....	6
Physical Settlement.....	7
Positions and Trade Reports.....	8
Broadcast.....	8
Report Formats.....	10
Reports	11
Accumulated Amounts Clearing Account.....	11
Accumulated Amounts Trading Account.....	11
Cash Settlement.....	12
Collateral*.....	13
Exercise and Closing.....	14
Forward Mark-to-Market Fixed Income.....	16
Future Mark-to-Market.....	18
Interest Rate Swap.....	19
Margin Data*.....	20
Margin Requirement*.....	21
Physical Settlement.....	22
Physical Settlement Fixed Income.....	23
Positions*.....	24
Positions Non-Propagated Margin*.....	25
Positions Not Exercised.....	26
Repo Physical Settlement.....	27
Repo Trades.....	28
Repo Trades Clearing Account.....	28
Series Automatically Exercised.....	29
Series Information.....	30
Swap Flow.....	31
Trade Exceptions.....	32
Trades*.....	33
Volume Discounts Fixed Income.....	34
How To	35
Access Reports and Configure Clearing Workstation.....	35
E-mail Reports to Clients.....	37
Appendix	39
Glossary.....	39
Contact Information.....	43

* Indicates that the report has been modified. See report page for details.

Overview

Presentation of Genium INET Reports

Introduction

In order to get an overall understanding of the report structure, reports in this section are divided according to their business entity. They are derived from the following feeds:

1. Cash Settlement
2. Margin & Collateral
3. Physical Settlement

In addition, reports that are not directly linked to the areas above are presented separately. Those are:

4. Broadcast reports
5. Position and Trade reports

Furthermore, each report has been divided into one of three different colors:

- Light blue for reports that include both equity and fixed income products.
- Dark Blue for reports that include only fixed income products.
- Red for reports that include only equity products.

Some reports have both End-of-day and Intraday versions. Those are displayed as shown in figure 2.

There is also a hierarchical classification, where a report above an arrow means that data in that report is derived from the report(s) on the lower level.

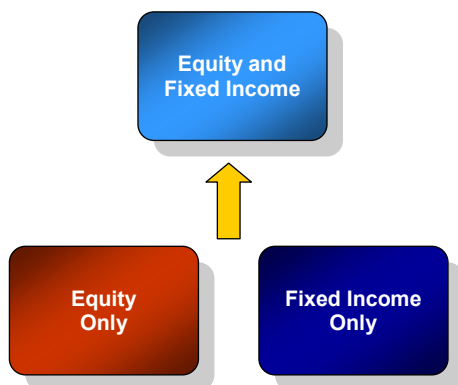


Figure 1



Figure 2

Each individual report will be presented in detail in the next section of this document.

Report Layout

Reports are primarily sorted by account number and separated by page breaks. Some reports also have a summary in the beginning showing the aggregated member totals.

Cash Settlement

The Cash Settlement report shows the participant's total cash flows for each currency. Transactions generating these cash flows can be found on several detailed reports.

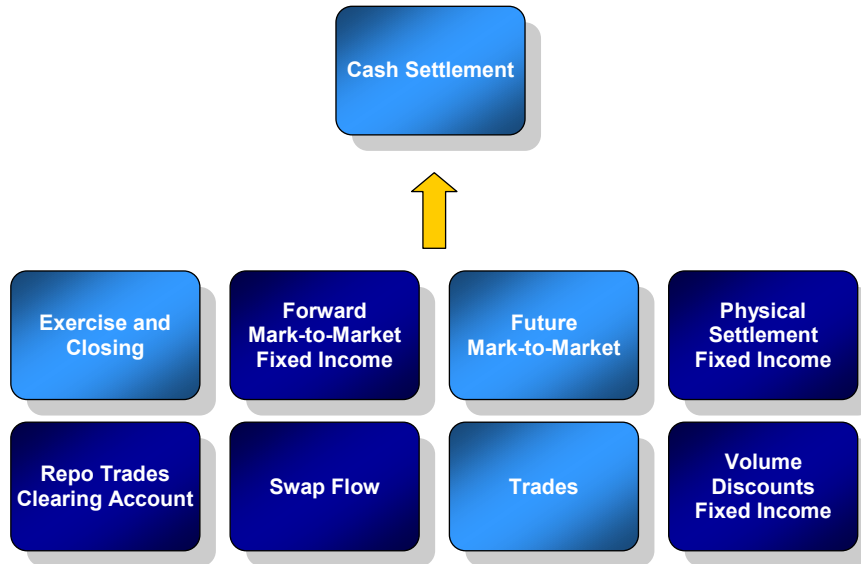


Figure 3

The table below presents most common types of cash flows and corresponding reports.

List of cash flows and reports

Cash flow type	Report
Assignment fee	Exercise and Closing
Closing fee	Forwards Mark-to-Market Future Mark-to-Market
Delivery fee	Physical Settlement Fixed Income
Discount	Volume Discounts Fixed Income
Exercise fee	Exercise and Closing
Interest payment	Swap Flow
Manual payment	Cash Settlement
Mark-to-Market	Exercise and Closing Forwards Mark-to-Market Future Mark-to-Market
Premium	Trades
Trade fee	Repo Trades Clearing Account Trades

Margin and Collateral

The Positions report shows each position and its required margin. The Margin Requirement report shows the total margin for each account, and the Collateral report shows the total margin for each member and direct pledge accounts.

The Collateral report is used by collateral institutions and the Margin Requirement and Positions reports are used by members.

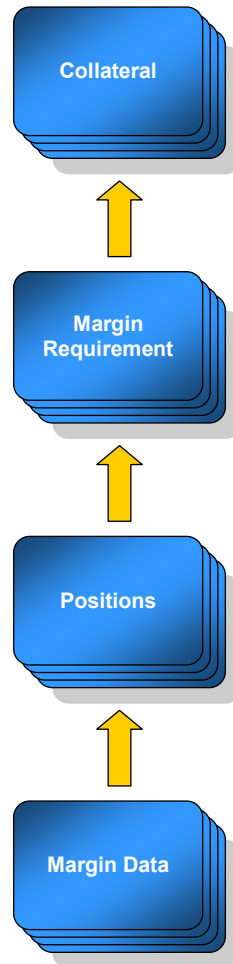


Figure 4

Physical Settlement

The Physical Settlement report shows the settlement of stocks that results from equity futures, forwards, and options. Details for those transactions are found on the Exercise and Closing report. The Physical Settlement Fixed Income report shows settlement of bonds resulting from fixed income forwards. The Repo Physical Settlement report shows the settlement of bonds resulting from repo trades.

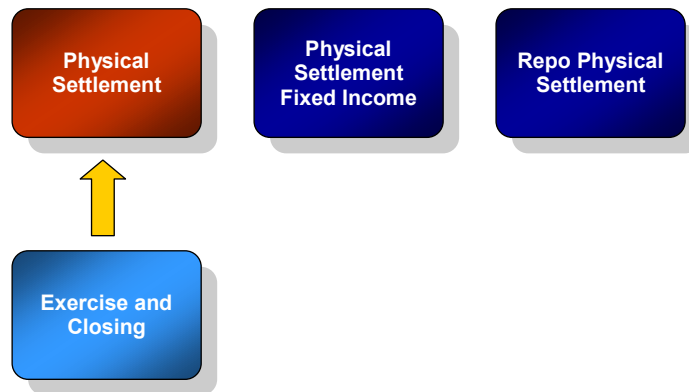


Figure 5

Positions and Trade Reports

The reports in the left column are various position reports and the reports in the right column are trade reports.



Figure 6

Broadcasted Reports

These reports are not member specific but broadcasted to all market participants.



Figure 7

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Overview

Report Formats

The reports are produced in Portable Document Format (pdf), Microsoft Excel (xls), and in some cases Comma Separated Values (csv).

Pdf and xls reports include the same data but there are no totals in the xls reports. Instead, xls reports have all data listed in columns to make customized sorting and totaling easy.

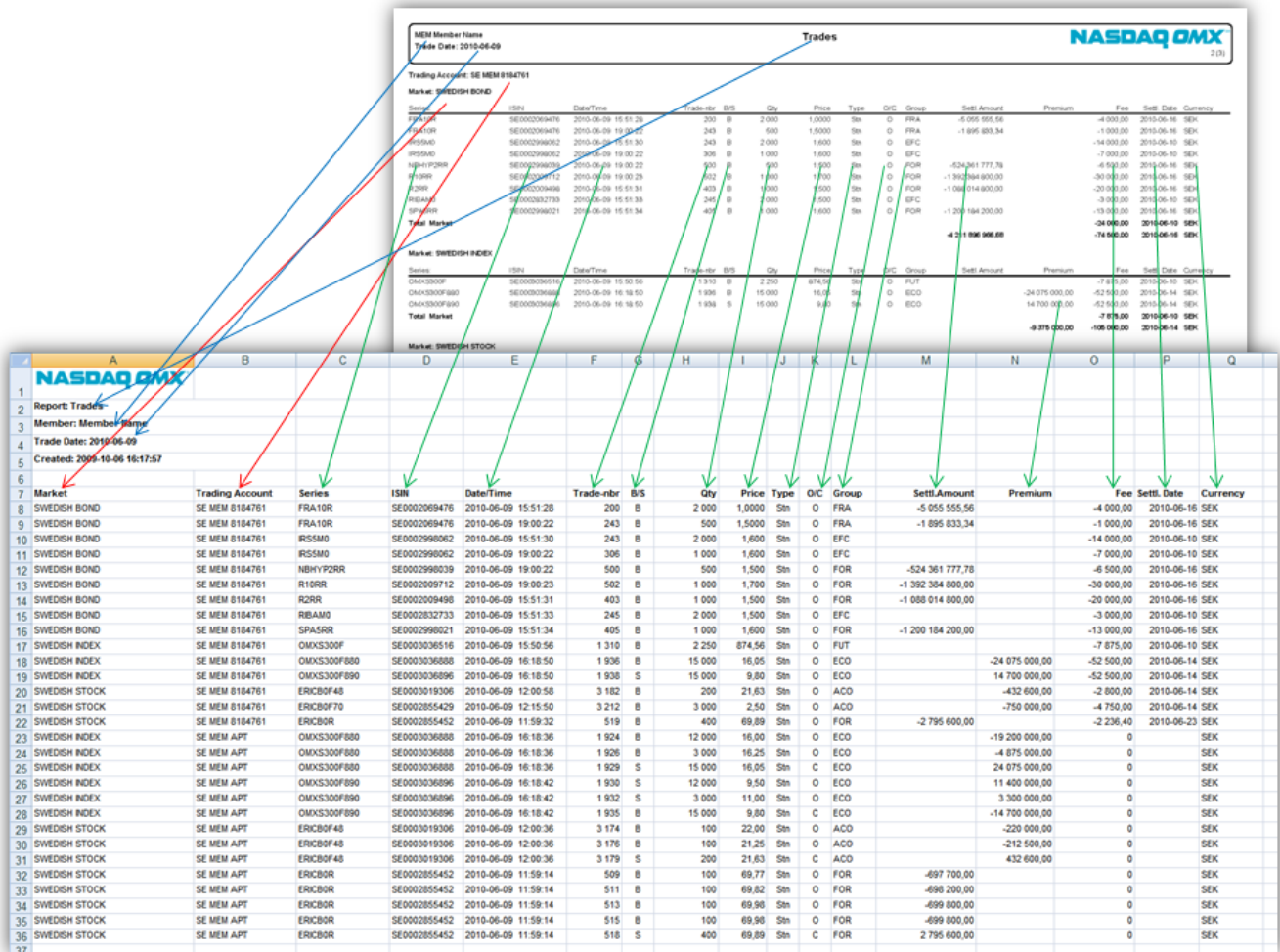


Figure 9

At the top of the xls report, users find the report name, member prefix, and date. As figure 9 shows, all report headings in the pdf-version have their own columns in xls.

Accumulated Amounts Clearing/Trading Accounts

Overview

Accumulated Amounts Clearing Accounts

This report shows the accumulated and net positions of fixed income forwards (figure 10).

Accumulated Amounts Trading Accounts

This report shows the accumulated and net trades of fixed income forwards.

MEM Member Name		Accumulated Amounts Clearing Accounts						NASDAQ OMX SM	
Business Date: 2010-12-06								11 (25)	
Clearing Account: SE MEM 76522									
Market: NORWEGIAN BOND									
Series	Long	Amount	Short	Amount	Net	Amount	Currency		
3NFRA10X	17 000	-119 766 111,09	-17 000	121 813 611,14		2 047 500,05	NOK		
3NFRA11O	25 000	-190 710 833,33	-25 000	175 288 750,03		-5 422 083,30	NOK		
3NFRA11R	21 000	-166 559 166,70	-21 000	164 449 444,47		-2 109 722,23	NOK		
3NFRA11U	31 000	-273 113 750,05	-31 000	245 371 388,86		-27 742 361,19	NOK		
3NFRA11X	18 000	-139 217 361,16	-12 000	93 391 277,77	6 000	-45 826 083,39	NOK		
3NFRA12U	8 000	-65 267 222,24	-6 000	47 345 277,76	2 000	-17 921 944,48	NOK		
Market: SWEDISH BOND									
Series	Long	Amount	Short	Amount	Net	Amount	Currency		
FRA10X	27 000	-134 578 888,94	-27 000	134 844 305,55		265 416,61	SEK		
FRA11O	5 000	-23 192 361,10	-5 000	24 645 833,35		1 453 472,25	SEK		
FRA11R	20 000	-123 520 833,35	-20 000	123 997 222,20		476 388,85	SEK		
FRA11U	35 000	-286 902 777,80	-35 000	274 200 694,45		-12 702 083,35	SEK		
FRA11X	15 000	-83 795 833,30	-15 000	81 963 194,40		-1 832 638,90	SEK		
FRA12O	5 000	-30 522 916,65	-5 000	29 575 000,00		-947 916,65	SEK		
FRA12U									
R5XX									

Figure 10

Description

The Long column shows the number of bought contracts on the account. The Amount following the number of bought contracts is the total settlement amount for those bought contracts. The Short column shows the number of sold contracts followed by the total settlement amount of sold contracts. The Net column shows long minus short number of contracts and the Amount-column shows the net settlement amount of bought and sold contracts.

Good to know...

- When the net is zero in any column then nothing is displayed.
- When a trade is made and then moved or annulled, the series name will not disappear from the report. Therefore, it is possible that a series is followed by a completely blank row.

Cash Settlement

Overview

This report shows the total amount that should be paid to or received from the Clearing House.

MEM Member Name		Cash Settlement				NASDAQ OMX™
Settlement Date: 2010-12-22						4 (5)
Currency: SEK						
Settlement Product	Member	Event	Class	Business Date	Amount	
BND_FUT	MEM	Market Settlement	Settlement	2010-12-21	-398 124,99	
BND_FUT	MEM	Trade	Fee	2010-12-21	-6 750,00	
BND_FUT	MEMMMM	Market Settlement	Settlement	2010-12-21	0,00	
Total BND_FUT:					-404 874,99	
OMXS30_FUT	MEMMMM	Market Settlement	Settlement	2010-12-21	-33 750,00	
OMXS30_FUT	MEMMMM	Trade	Fee	2010-12-21	-87,50	
Total OMXS30_FUT:					-33 837,50	
OMXS30_OPT	MEM	Trade	Fee	2010-12-21	-70,00	
OMXS30_OPT	MEM	Trade	Settlement	2010-12-21	-293 500,00	
Total OMXS30_OPT:					-293 570,00	
STK_FWD	MEM	Market Settlement	Settlement	2010-12-21	-68 615,00	
STK_FWD	MEMMMM	Market Settlement	Settlement	2010-12-21	-87 075,00	
STK_FWD	MEMMMM	Trade	Fee	2010-12-21	-23,52	
Total STK_FWD:					-155 713,52	
STK_OPT	MEM	Trade	Fee	2010-12-21	-895,50	
STK_OPT	MEM	Trade	Settlement	2010-12-21	212 175,00	
STK_OPT	MEMMMM	Trade	Fee	2010-12-21	-223,00	
STK_OPT	MEMMMM	Trade	Settlement	2010-12-21	103 225,00	
Total STK_OPT:					314 281,50	
Total Amount To Pay:					-573 714,51	

NASDAQ OMX Stockholm AB
rsdwdb_om_ext1@se06gnt003 (2010-12-21 16:30:03)

ver 1

Figure 11

Description

All amounts that should be paid or received are grouped by Settlement Product and listed for each Currency. There are page break between all currencies. Positive amounts will be received from the Clearing House and negative amounts should be paid to the Clearing House. The Member column shows for which participants the payments are made. The Event and Class columns show what have triggered the payment.

List of events and classes

Event	Class	Explanation
Assign	Fee	Fees for an assigned short position
Closing	Fee	Fees for closing of forwards and futures positions
Closing	Settlement	Cash settlement for closing of forwards.
Exercise	Fee	Fees for exercising a long position
Manual	Fee	Fees entered by the Clearing House
Market Settlement	Settlement	Mark-to-Market of Forwards or Futures
Rectify	Fee	Reversed fee as a result of cancellation or move
Rectify	Settlement	Reversed settlement as a result of cancellation or move
Trade	Fee	Trading Fees
Trade	Settlement	Option premiums

Good to know...

- This report is created by settlement date as opposed to most other reports that are created by business date.
- Details for manual fees are specified on the last page of the report.

Collateral

Overview

This report shows the total margin requirements for members and direct pledge accounts.

COL Collateral Bank Business Date: 2010-12-22		Collateral			NASDAQ OMX SM
1 (1)					
COLSÅK					
Account	Trade Currency	Required Margin	Security Volume	Net Required Margin	Pledge Currency
(DP) COL 452692	DKK	-2 143 018		-2 143 018	
	SEK	-5 478 560		-5 478 560	
	Total Pledge Currency	-8 135 902		-8 135 902	SEK
(DP) COL 521258	SEK	-279 200		-279 200	
	Total Pledge Currency	-279 200		-279 200	SEK
(DP) COL 688215	SEK	-855 050		-855 050	
	Total Pledge Currency	-855 050		-855 050	SEK
MEM1	NOK	-53 190 750		-53 190 750	
	SEK	-516 282 359	900 000 000	383 717 641	
	Total Pledge Currency	-579 047 444		320 952 556	SEK
MEM1MM	NOK	-131 110		-131 110	
	SEK	-516 117 728		-516 117 728	
	Total Pledge Currency	-616 272 438			SEK
Total per Currency for Collateral Institute COLSÅK		Required Margin	Security Volume	Net Required Margin	Pledge Currency
		-1 104 590 034	900 000 000	-204 590 034	SEK
COLSÅK2					
Account	Trade Currency	Required Margin	Security Volume	Net Required Margin	Pledge Currency
MEM2	SEK	-17 663 840		-17 663 840	
	Total Pledge Currency	-17 663 840		-17 663 840	SEK
MEM3	SEK	0			
	Total Pledge Currency	0			SEK
Total per Currency for Collateral Institute COLSÅK2		Required Margin	Security Volume	Net Required Margin	Pledge Currency
		-17 663 840		-17 663 840	SEK
<small>NASDAQ OMX Stockholm AB rsdwdb_om@se10gnpxdb01 (2010-12-23 08:55:38)</small>					
<small>ver. 1</small>					

Figure 12

Description

This report is used by Collateral Banks to see the margin requirement for each member and direct pledge account. All the amounts in the report are stated in the Pledge Currency regardless of the Trade Currency. The Required Margin column shows the calculated margin requirement for each currency the member or direct pledge account hold positions in. The Security Volume is a bank guarantee or equivalent held by the Clearing House and the Net Required Margin is the amount that the member or account have to pledge to the Collateral Bank.

Intraday version

An intraday version of this report is available. The calculation time and calculation number are displayed below the header. The first generated intraday report for each day has calculation number (version) 1.

Updates

The intraday report has been added.

Exercise and Closing

Overview

This report shows all options that are exercised and future and forward contracts that expire.

MEM Member Name		Exercise and Closing											NASDAQ OMX			
Exercise/Closing Date: 2010-12-21													2 (2)			
Clearing Account: SE MEM CA																
Underlying: ABB LTD		ISIN: CH0012221716														
Series	Group	Fixing Price	Trade Price	Trade-nbr	B/S	Prop	Qty	To Order	To Deliver	Settl. Amount	Del Ser.	Del Date	Cash Settl.	Fee	Settle Date	Currency
ABB1A120	ACO	149,30			S	P	40		4 000	480 000,00	ABB	2010-12-27		-360,00	2010-12-27	SEK
Total								4 000		480 000,00		2010-12-27		-360,00	2010-12-27	SEK
Underlying: ERICSSON B		ISIN: SE0000108656														
Series	Group	Fixing Price	Trade Price	Trade-nbr	B/S	Prop	Qty	To Order	To Deliver	Settl. Amount	Del Ser.	Del Date	Cash Settl.	Fee	Settle Date	Currency
ERICB1A65	ACO	78,65			B	P	10	1 000		-65 000,00	ERICB	2010-12-27		-48,75	2010-12-27	SEK
ERICB118O120A	APO				B	P	20		2 000	240 000,00	ERICB	2010-12-27		-180,00	2010-12-27	SEK
Total								1 000	2 000	175 000,00		2010-12-27		-228,75	2010-12-27	SEK
NASDAQ OMX Stockholm AB rsdwdb_om_ext1@se06grtftb03 (2010-12-21 16:19:52)																
															ver: 1	

Figure 13

Description

Shares to order or to deliver are summarized by underlying. If options or forwards are cash settled the settlement amount will appear in the Cash Settlement column. Cash settled futures will not be included on this report since the final settlement is shown on the Future Mark-to-Market report.

When Fixed Income options that have forwards as underlying are exercised the "To Order" and "To Deliver"-columns will represent the number of new contracts that are created. A footnote will state that new contracts have been created in the underlying forward.

Good to know...

This report is grouped by underlying since the same underlying can be cleared in different markets. For example, Ericsson options are cleared in both Swedish Stock (standardized market) and Swedish TMC Stock (tailor made clearing).

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Forward Mark-to-Market Fixed Income

Overview

This report shows cash settlement for fixed income forwards.

MEM Member Name		Forward Mark-to-Market Fixed Income										NASDAQ OMX	
Mark-To-Market Date: 2010-12-01												7 (34)	
Clearing Account: SE MEM 312832													
Market: SWEDISH BOND													
Series	Date	Trade-nbr	Beg/End Balance	B/S	Qty	Fixing Yield	Prev. Fixing	Trade Price	Amount	MtM	Fee	Settle Date	Currency
R10XX		2 327 954	-223	S		2,952	2,875	2,875	282 825 860,20	1 703 452,40	0,00	2010-12-03	SEK
R10XX	2010-11-16	2 323 210		B	100	2,952	2,875	2,875	126 827 740,00	-763 880,00	-3 000,00	2010-12-03	SEK
R10XX	2010-11-23	2 324 888		B	100	2,952	2,875	2,880	126 777 970,00	-714 110,00	-3 000,00	2010-12-03	SEK
R10XX	2010-11-24	2 325 072		B	23	2,952	2,875	2,880	29 158 933,10	-164 245,30	-690,00	2010-12-03	SEK
Total			0		223				565 590 503,30	61 217,10	-6 690,00	2010-12-03	SEK
STIBOR: 1,283													
Total settlement for account SE MEM 312832 (R10XX) after discount: SEK 54 503,78													
Series	Date	Trade-nbr	Beg/End Balance	B/S	Qty	Fixing Yield	Prev. Fixing	Trade Price	Amount	MtM	Fee	Settle Date	Currency
R200	2010-11-23	2 324 897		S	-1 000	1,690	1,537	1,565	1 086 660 400,00	2 597 400,00	-20 000,00	2010-12-03	SEK
Total			-1 000		-1 000				1 086 660 400,00	2 597 400,00	-20 000,00	2010-12-03	SEK
STIBOR: 1,717													
Total settlement for account SE MEM 312832 (R200) after discount: SEK 2 564 800,35													
Series	Date	Trade-nbr	Beg/End Balance	B/S	Qty	Fixing Yield	Prev. Fixing	Trade Price	Amount	MtM	Fee	Settle Date	Currency
R2XX		2 328 887	-4 783	S		1,586	1,420	1,420	5 211 964 311,60	16 557 789,40	0,00	2010-12-03	SEK
R2XX	2010-11-23	2 324 896		B	1 000	1,586	1,420	1,475	1 088 536 400,00	-2 313 000,00	-20 000,00	2010-12-03	SEK
Total			-3 783		1 000				6 300 500 711,60	14 244 789,40	-20 000,00	2010-12-03	SEK
STIBOR: 1,283 ← Discount rate													
Total settlement for account SE MEM 312832 (R2XX) after discount: SEK 14 218 708,53													
Total settlement for account SE MEM 312832 after discount: SEK 16 838 012,66													

Discount rate

Undiscounted mark-to-market amounts for positions and trades.

Undiscounted fees

Discounted total of mark-to-market and fees for series

Discounted total of mark-to-market and fees for account

Figure 14—Forward Mark-to-Market Fixed Income report at month-end

Description

These forwards are marked-to-market on two different occasions; at month-end (figure 14) and at closing (figure 15). Applicable fees are charged at both occasions and rebates are given to eligible accounts at closing. The report shows a beginning balance for positions that have been marked-to-market to the previous fix (with exception of FRA-contracts that are always marked-to-market trade by trade), and each new trade since the last monthly mark-to-market. The Mark-to-Market column shows the undiscounted profit/loss for the series since the trade or previous mark-to-market. For each series and each account, there is a discounted summary of the mark-to-market amount and fees (figure 14).

At closing, there is a summary of fee refunds for each series. The total settlement for each series is made up of the mark-to-market amounts, fees, and fee refunds (figure 15).

MEM Member Name		Forward Mark-to-Market Fixed Income										NASDAQ OMX	
Mark-To-Market Date: 2010-12-09												6 (75)	
Clearing Account: SE MEM 312832													
Market: SWEDISH BOND													
Series	Date	Trade-nbr	Beg/End Balance	B/S	Qty	Fixing Yield	Prev. Fixing	Trade Price	Amount	MtM	Fee	Settle Date	Currency
R10XX	2010-09-03	2 300 498		S	-250	3,165	2,952	2,574	324 675 600,00	5 207 750,00	0,00	2010-12-15	SEK
R10XX	2010-09-06	2 300 762		S	-273	3,165	2,952	2,532	355 724 541,90	5 686 863,00	0,00	2010-12-15	SEK
R10XX	2010-09-13	2 308 111		B	100	3,165	2,952	2,685	128 737 690,00	-2 083 100,00	0,00	2010-12-15	SEK
R10XX	2010-09-30	2 310 517		S	-100	3,165	2,952	2,555	130 065 350,00	2 083 100,00	0,00	2010-12-15	SEK
R10XX	2010-10-21	2 315 636		B	100	3,165	2,952	2,725	128 332 610,00	-2 083 100,00	0,00	2010-12-15	SEK
R10XX	2010-10-25	2 315 999		B	100	3,165	2,952	2,805	127 527 240,00	-2 083 100,00	0,00	2010-12-15	SEK
R10XX	2010-10-27	2 316 599		B	100	3,165	2,952	2,905	126 529 440,00	-2 083 100,00	0,00	2010-12-15	SEK
R10XX	2010-11-16	2 323 210		B	100	3,165	2,952	2,875	126 827 740,00	-2 083 100,00	0,00	2010-12-15	SEK
R10XX	2010-11-23	2 324 888		B	100	3,165	2,952	2,880	126 777 970,00	-2 083 100,00	0,00	2010-12-15	SEK
R10XX	2010-11-24	2 325 072		B	23	3,165	2,952	2,880	29 158 933,10	-479 113,00	0,00	2010-12-15	SEK
Total					0				1 604 367 115,00	0,00	0,00	2010-12-15	SEK
Fee refunds for (R10XX): SEK 0,00													
Total settlement for account SE MEM 312832 (R10XX): SEK 0,00													
Series	Date	Trade-nbr	Beg/End Balance	B/S	Qty	Fixing Yield	Prev. Fixing	Trade Price	Amount	MtM	Fee	Settle Date	Currency
R2XX	2010-09-03	2 300 492		S	-2 000	1,745	1,586	1,527	2 174 903 800,00	6 600 400,00	0,00	2010-12-15	SEK
R2XX	2010-09-07	2 300 970		S	-2 000	1,745	1,586	1,490	2 176 446 600,00	6 600 400,00	0,00	2010-12-15	SEK
R2XX	2010-09-08	2 301 120		S	-1 073	1,745	1,586	1,480	1 167 887 536,00	3 541 114,60	0,00	2010-12-15	SEK
R2XX	2010-10-25	2 316 029		B	290	1,745	1,586	1,584	315 016 850,00	-957 058,00	0,00	2010-12-15	SEK
R2XX	2010-11-23	2 324 896		B	1 000	1,745	1,586	1,475	1 088 536 400,00	-3 300 200,00	0,00	2010-12-15	SEK
R2XX	2010-12-01	2 331 700		B	1 000	1,745	1,586	1,610	1 085 724 200,00	-2 801 000,00	-20 000,00	2010-12-15	SEK
R2XX	2010-12-01	2 331 720		B	500	1,745	1,586	1,610	542 862 100,00	-1 400 500,00	-10 000,00	2010-12-15	SEK
R2XX	2010-12-06	2 332 184		B	1 000	1,745	1,586	1,590	1 086 140 200,00	-3 217 000,00	-20 000,00	2010-12-15	SEK
R2XX	2010-12-06	2 332 186		B	1 283	1,745	1,586	1,600	1 393 251 012,60	-3 860 547,00	-25 660,00	2010-12-15	SEK
Total					0				11 030 768 696,60	1 205 609,60	-75 660,00	2010-12-15	SEK
Fee refunds for (R2XX): SEK 0,00													
Total settlement for account SE MEM 312832 (R2XX): SEK 1 129 949,60													
Total settlement for account SE MEM 312832: SEK 1 129 949,60													
NASDAQ OMX Stockholm AB													
rsdwab_om@se06gnpvdb01 (2010-12-09 21:18:58)													
ver. 1													

Figure 15—Forward Mark-to-Market Fixed Income report at closing

Good to know...

- A reversing trade is created when a deal or trade is rectified or given-up after it has already been marked-to-market. In that case, an astrix will appear to the right of the currency.
- The total quantity shows the number of contracts that have been marked-to-market, not the ending balance. (See Accumulated Amounts Clearing Account or Positions for the held/written positions)

Future Mark-to-Market

Overview

This report shows mark-to-market amounts and fees on futures.

MEM Member Name		Future Mark-to-Market										NASDAQ OMX™	
Mark-To-Market Date: 2011-12-20												2 (2)	
Clearing Account: SE MEM CA													
Market: SWEDISH INDEX													
Series	Date/Time	Trade-nbr	Beg/End Balance	B/S	Qty	Fixing Price	Prev. Fixing/ Trade Price	MtM	MtM Settle Date	Closing Fee	Fee Settle Date	Currency	
OMXS302A			-250			937,45	948,53	277 000,00	2011-12-21			SEK	
Total			-250		0			277 000,00	2011-12-21			SEK	
Total settlement for account SE MEM CA: SEK 277 000,00													
Market: SWEDISH STOCK													
Series	Date/Time	Trade-nbr	Beg/End Balance	B/S	Qty	Fixing Price	Prev. Fixing/ Trade Price	MtM	MtM Settle Date	Closing Fee	Fee Settle Date	Currency	
VOLVB2A			0			73,75	75,11	0,00	2011-12-21			SEK	
VOLVB2A	2011-10-21 18:43:57	10 836		B	100	73,75	75,25	-15 000,00	2011-12-21			SEK	
Total			100		100			-15 000,00	2011-12-21			SEK	
Total settlement for account SE MEM CA: SEK -15 000,00													
NASDAQ OMX Stockholm AB												2.0.0210.2	
rsdwdb_om_int2@se06gntab03 (2011-10-21 19:12:09)													

Figure 16

Description

The first row for each series shows the beginning balance and then the mark-to-market for those contracts based on the fix vs. previous fix. On subsequent rows the new trades are listed with mark-to-market amounts based on the fix vs. the trading price. The ending balance shows the number of contracts for each series that will be carried forward to the next day.

Good to know...

Trading fees will not appear on this report. Those will be displayed on the Trades report.

Updates

The "fee" column has changed name to "Closing fee" to clarify that only fees associated with closing of contracts are included on this report.

Margin Data

Overview

This report shows the data that is used for margin calculations.

Business Date: 2011-12-23		Margin Data			NASDAQ OMX™	
1 (82)						
Currency	Margin Class	Exchange Rates				
		Nominal	Lower	Upper		
CHF / SEK	001	0,13	0,13	0,14		
CHF / SEK	CFM	0,13	0,13	0,14		
DKK / EUR	001	7,47	7,26	7,68		
DKK / EUR	CFM	7,47	7,26	7,68		
DKK / NOK	001	0,97	0,94	1,00		
DKK / NOK	CFM	0,97	0,94	1,00		
DKK / SEK	001	0,82	0,80	0,84		
DKK / SEK	CFM	0,82	0,80	0,84		
EUR / DKK	001	0,13	0,13	0,14		

Figure 18

Business Date: 2011-12-23		Margin Data			NASDAQ OMX™										
29 (82)															
Market: SWEDISH STOCK															
Continuing from previous page															
Series	Margin Class	Margin Prices			Valuation Interval	High	Margin per Sold	Currency	Mid Volatility	Low Volatility	High Volatility				
		Bid	Ask	Price Settl	Low		Contract								
AZN2A280	001	36,60	36,67	36,64	316,1000	284,4900	347,7100	-6 820,00	SEK	19,98	21,89	9,98	11,89	29,98	31,89
AZN2A290	001	26,95	27,15	27,04	316,1000	284,4900	347,7100	-5 835,00	SEK	19,98	21,89	9,98	11,89	29,98	31,89
AZN2A300	001	18,05	18,48	18,26	316,1000	284,4900	347,7100	-4 871,00	SEK	19,98	21,89	9,98	11,89	29,98	31,89
AZN2A310	001	10,68	11,30	10,99	316,1000	284,4900	347,7100	-3 946,00	SEK	19,98	21,89	9,98	11,89	29,98	31,89
AZN2A330	001	2,34	2,87	2,60	316,1000	284,4900	347,7100	-2 318,00	SEK	19,98	21,89	9,98	11,89	29,98	31,89
AZN2A350	001	0,25	0,41	0,33	316,1000	284,4900	347,7100	-1 142,00	SEK	19,98	21,89	9,98	11,89	29,98	31,89
AZN2A370	001	0,01	0,03	0,02	316,1000	284,4900	347,7100	-463,00	SEK	19,98	21,89	9,98	11,89	29,98	31,89
AZN2A390	001	0,01	0,01	0,01	316,1000	284,4900	347,7100	-154,00	SEK	19,98	21,89	9,98	11,89	29,98	31,89
AZN2A430	001	0,01	0,01	0,01	316,1000	284,4900	347,7100	-10,00	SEK	19,98	21,89	9,98	11,89	29,98	31,89
AZN2C230	001	86,66	86,66	86,66	316,1000	284,4900	347,7100	-11 827,00	SEK	20,71	22,46	10,71	12,46	30,71	32,46
AZN2C250	001	66,71	66,72	66,71	316,1000	284,4900	347,7100	-9 834,00	SEK	20,71	22,46	10,71	12,46	30,71	32,46
AZN2C270	001	46,84	46,92	46,86	316,1000	284,4900	347,7100	-7 852,00	SEK	20,71	22,46	10,71	12,46	30,71	32,46
AZN2C280	001	37,14	37,37	37,23	316,1000	284,4900	347,7100	-6 883,00	SEK	20,71	22,46	10,71	12,46	30,71	32,46
AZN2C290	001	27,98	28,45	28,19	316,1000	284,4900	347,7100	-5 945,00	SEK	20,71	22,46	10,71	12,46	30,71	32,46
AZN2C300	001	19,84	20,55	20,16	316,1000	284,4900	347,7100	-5 033,00	SEK	20,71	22,46	10,71	12,46	30,71	32,46
AZN2C310	001	13,17	14,00	13,56	316,1000	284,4900	347,7100	-4 208,00	SEK	20,71	22,46	10,71	12,46	30,71	32,46
AZN2C330	001	4,77	5,57	5,17	316,1000	284,4900	347,7100	-2 762,00	SEK	20,71	22,46	10,71	12,46	30,71	32,46
AZN2C350	001	1,30	1,84	1,57	316,1000	284,4900	347,7100	-1 690,00	SEK	20,71	22,46	10,71	12,46	30,71	32,46
AZN2C370	001	0,31	0,49	0,40	316,1000	284,4900	347,7100	-979,00	SEK	20,71	22,46	10,71	12,46	30,71	32,46
AZN2C390	001	0,06	0,13	0,09	316,1000	284,4900	347,7100	-540,00	SEK	20,71	22,46	10,71	12,46	30,71	32,46
AZN2C430	001	0,01	0,01	0,01	316,1000	284,4900	347,7100	-144,00	SEK	20,71	22,46	10,71	12,46	30,71	32,46
AZN2F290	001	32,71	33,15	32,93	316,1000	284,4900	347,7100	-6 396,00	SEK	26,81	27,55	16,81	17,55	36,81	37,55
AZN2F310	001	21,25	21,83	21,54	316,1000	284,4900	347,7100	-4 997,00	SEK	26,81	27,55	16,81	17,55	36,81	37,55
AZN2F350	001	8,16	8,62	8,39	316,1000	284,4900	347,7100	-2 994,00	SEK	26,81	27,55	16,81	17,55	36,81	37,55
AZN2F390	001	2,84	3,17	3,01	316,1000	284,4900	347,7100	-1 718,00	SEK	26,81	27,55	16,81	17,55	36,81	37,55
AZN2I290	001	30,84	32,26	31,55	316,1000	284,4900	347,7100	-6 405,00	SEK	20,80	22,58	10,80	12,58	30,80	32,58

Figure 19

Description

The first page of the report shows the exchange rates that are used when converting positions or pledged collateral from one currency to another (figure 18). On the remaining pages the series are listed by Market with all the data that is used when calculating margin requirements (figure 19).

Good to know...

This report is not member specific. To see margin requirements relating to specific positions, use the Positions report.

Updates

- The column "Margin Class" has been added to accommodate the new feature of Genium Risk.
- The "Parameter %" -columns have been removed since the Valuation Interval is already displaying the high and low evaluation points.
- The column heading "Closing Prices" has been renamed to "Margin Prices" to clarify that the prices are not associated with the order book.
- The column heading "Closing Volatility" has been changed to "Mid Volatility".

Margin Requirement

Overview

This report shows the margin requirement for each account.

MEM Member Name		Margin Requirement					NASDAQ OMX SM
Business Date: 2011-12-23							1 (1)
CB							
Margin Calculation Account	Market Value	Required Margin	Trade Currency	Required Margin	Pledge Currency	Included in Total	
SE MEM CA	-312 500	-2 580 000	EUR	-24 148 800	SEK		
SE MEM IK	312 500	-1 955 000	EUR	-18 298 800	SEK		
Total:	0	-4 535 000	EUR	-42 447 600	SEK		
Margin Calculation Account	Market Value	Required Margin	Trade Currency	Required Margin	Pledge Currency	Included in Total	
SE MEM 17501	2 360	-2 451 650	SEK	-2 451 650	SEK		
SE MEM CA	6 160 054	4 119 244	SEK	4 119 244	SEK		
SE MEM IK	-6 175 214	-8 274 059	SEK	-8 274 059	SEK		
Total:	-12 800	-6 606 465	SEK	-6 606 465	SEK		
Grand Total Pledge Currency: SEK -49 054 065							
<small>NASDAQ OMX Stockholm AB rsdwab_om_int2@se0egntab03 (2011-10-26 22:22:08)</small>							

Figure 20

Description

This margin requirement is first stated in the Trade Currency and then converted into the Pledge Currency. The Grand Total Pledge Currency amount at the bottom of the report is what the member needs to pledge to the collateral bank.

Intraday version

An intraday version of this report is available. The calculation time and calculation number are displayed below the header. The first generated intraday report for each day has calculation number (version) 1. The intraday report has one additional column then the end-of-day version. The column "Part to Pledge".

Updates

- The heading "Clearing Account" has been changed to "Margin Calculation Account".
- The intraday report has been added.

Physical Settlement

Overview

This report shows stocks that should be physically settled due to exercise of options and expiration of forwards and futures.

MEM Member Name		Physical Settlement					NASDAQ OMX™	
Exercise/Closing Date: 2010-12-21							1 (1)	
Currency: SEK								
TO DELIVER								
Stock	ISIN	Quantity	Settlement Amount	Currency	Trade Date	Settlement Date	Party	
ABB LTD	CH0012221716	-4 000	480 000,00	SEK	2010-12-21	2010-12-27	OMX	
ERICSSON B	SE0000108656	-1 000	175 000,00	SEK	2010-12-21	2010-12-27	OMX	
Total			655 000,00					
Net Settlement Amount			655 000,00					
<small>NASDAQ OMX Stockholm AB rsdwdm_om_ext1@se06gntdb03 (2010-12-21 16:29:54)</small>								
								<small>ver: 1</small>

Figure 21

Overview

Stocks are sorted by Currency and To Order/To Deliver. The Quantity column shows how many shares that are to be ordered/delivered and the Settlement Amount shows the payment.

Good to know...

- Use the Exercise and Closing report to see details of which accounts and series that have caused the settlement.
- The Trade Date is actually the exercise date for options and the expiration date for forwards and futures.

Physical Settlement Fixed Income

Overview

This report shows the bonds that are to be received/delivered when forward contracts expire and the fees charged in connection with physical settlement.

MEM Member Name		Physical Settlement Fixed Income			NASDAQ OMX SM	
Mark-To-Market Date: 2010-12-09					1 (2)	
NORDEA HYPOTEK 5520						
Account to Deliver	Nominal Value (MSEK)	Bonds To Deliver	Amount	Settlement Date	Account To Receive	
OI	3 253	500 NB 5520	496 264 720,00	2010-12-15	OM	
		500 NB 5520	496 264 720,00			
		500 NB 5520	496 264 720,00			
		500 NB 5520	496 264 720,00			
		500 NB 5520	496 264 720,00			
		500 NB 5520	496 264 720,00			
		253 NB 5520	251 109 948,00			
Total:	3 253 (MSEK)					
STADSHYPOTEK 5 DEC						
Account to Deliver	Nominal Value (MSEK)	Bonds To Deliver	Amount	Settlement Date	Account To Receive	
OM	1 104	500 SHAB 1577	546 461 665,00	2010-12-15	OI	
		500 SHAB 1577	546 461 665,00			
		104 SHAB 1577	113 664 026,00			
Total:	1 104 (MSEK)					
NASDAQ OMX Stockholm AB						
rsdwdb_om@se06gnpvd01 (2010-12-09 14:27:37)						
						ver: 1

Figure 22

Description

The first section of the report (figure 22) shows the nominal value of bonds to deliver/receive. Since it's not possible to instruct settlement of more than SEK 500 million per transaction, the total nominal settlement is broken down into lots of 500 as far as possible. These amounts along with the bonds and settlement amounts are filled out manually on the report which is then faxed to NASDAQ OMX.

The second section of the report shows the fees charged in connection with physical settlement per account (figure 23).

MEM Member Name		Physical Settlement Fixed Income			NASDAQ OMX SM	
Mark-To-Market Date: 2010-12-09					2 (2)	
Fees per account						
Account	Bond	Fee	Settlement Date	Currency		
SE MEM OI	NORDEA HYPOTEK 5520	-25 000,00	2010-12-15	SEK		
SE MEM OI	STADSHYPOTEK 5 DEC	-25 000,00	2010-12-15	SEK		
Total Account:		-50 000,00				
Total:		-50 000,00				

Figure 23

Positions

Overview

This report shows all positions on a Margin Calculation Account and the required margin to be pledged.

MEM Member Name		Positions										NASDAQ OMX		
Business Date: 2011-12-23												2 (4)		
Margin Calculation Account: SE MEM CA (001)														
Currency: EUR														
Market: FINNISH STOCK ON REQUEST														
Series	ISIN	Group	Long	Short	Market Value	Payment Margin	Delivery Margin	Naked Margin	Required Margin	ITM%	Closing Date			
NRE1V2M	SE0211284015	FOR	5 000	0	-312 500	0	0	-2 580 000	-2 580 000		2012-01-20			
									Total Margin Underlying (NRE1V3)	-2 580 000				
									Total Margin Currency (EUR)	-2 580 000				
Currency: SEK														
Market: SWEDISH BOND														
Series	ISIN	Group	Long	Short	Market Value	Payment Margin	Delivery Margin	Naked Margin	Required Margin	ITM%	Closing Date			
R200	SE0002164427	FOR	250	0	6 692 666	0	0	5 054 666	5 054 666		2012-03-15			
									Total Margin Underlying (R20)	5 054 666				
FRA120	SE0002743690	FRA	650	500	-29 000	0	0	-143 718	-41 269		2012-03-19			
FRA12R	SE0002850545	FRA	200	625	-53 652	0	0	-301 582	-301 582		2012-06-18			
									Total Margin Underlying (STIB)	-342 851				
Market: SWEDISH INDEX														
Series	ISIN	Group	Long	Short	Market Value	Payment Margin	Delivery Margin	Naked Margin	Required Margin	ITM%	Closing Date			
OMXS302A	SE0002721886	FUT	0	0	0	0	0	0	0		2012-01-20			
									Total Margin Underlying (OMXS30)	0				
Market: SWEDISH STOCK														
Series	ISIN	Group	Long	Short	Market Value	Payment Margin	Delivery Margin	Naked Margin	Required Margin	ITM%	Closing Date			
SWEDA2C80	SE0003839919	ACO	0	80	-99 240	0	0	-174 240	-174 240	15,13	2012-03-16			
SWEDA2090	SE0003840040	APO	0	80	-65 040	0	0	-134 960	-43 840	-2,33	2012-03-16			
									Total Margin Underlying (SWEDA)	-218 080				
VOLVB	SE0000115446	AVI	0	4 000	-1 000	0	40 720	-55 560	40 720					
VOLVB2A	SE0003132190	EFD	0	0	0	0	0	0	0		2012-01-20			
VOLVB2A80	SE0003132257	ACO	50	0	21 400	0	0	800	800	0,31	2012-01-20			
									Total Margin Underlying (VOLVB)	41 520				
Market: SWEDISH TMC STOCK														
Series	ISIN	Group	Long	Short	Market Value	Payment Margin	Delivery Margin	Naked Margin	Required Margin	ITM%	Closing Date			
VOLVB220M110E	SE0004161264	EPO	0	100	-295 900	0	0	-416 200	-416 200	27,05	2012-01-20			
									Total Margin Underlying (VOLVB)	-416 200				
									Total Margin Currency (SEK)	4 119 244				
Total margin requirement for account:			SE MEM CA		-20 029 556 SEK									
NASDAQ OMX Stockholm AB														
rsdwdw_om_int2@se06gntab03 (2011-10-26 22:23:05)														
												2.0.0212.1		

Figure 24

Description

The report shows the Series, Long and Short positions, Market Value, and the margins. Payment Margin is collateral for an upcoming payment, usually a loss on a cash settled contract. Delivery Margin is collateral for an upcoming delivery. The Naked Margin is the theoretical margin if a contract is held in isolation and the Required Margin is what actually needs to be pledged for a series considering other positions held on the same Margin Calculation Account. The Total Margin Underlying and Total Margin Currency are stated in the trade currency and the Total Margin Requirement for Account is the total converted to the pledge currency.

Good to know...

The Margin Calculation Account may be different from the Position Account when margin propagation is used.

Intraday version

An intraday version of this report is available. The calculation time and calculation number are displayed below the header. The first generated intraday report for each day has calculation number (version) 1.

Updates

- The heading "Clearing Account" has been changed to "Margin Calculation Account".
- The intraday report has been added.

Positions Non-Propagated Margin

Overview

This report shows positions on the Position Account regardless of margin propagations.

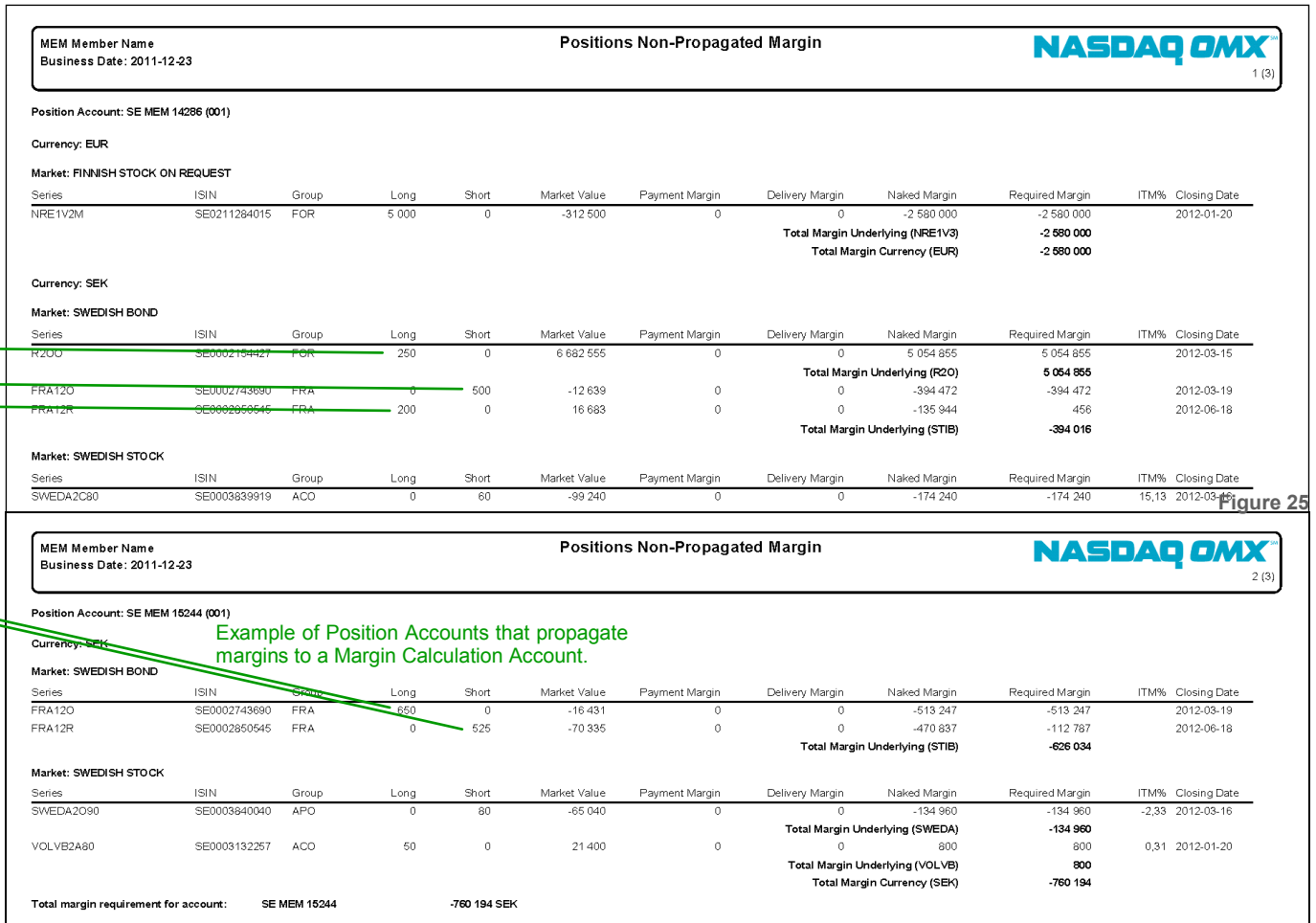


Figure 25

Figure 26

Description

The report shows the Series, Long and Short positions, Market Value, and theoretical margins.

Good to know...

- This report is only generated for accounts that use margin propagation.
- The required margin on this report should not be used for pledging collateral, since the required margin may change due to propagation.

Intraday version

An intraday version of this report is available. The calculation time and calculation number are displayed below the header. The first generated intraday report for each day has calculation number (version) 1.

Updates

This report is new.

Positions Not Exercised

Overview

This report shows all options that expire without being exercised or assigned.

MEM Member Name		Positions Not Exercised								NASDAQ OMX™	
Expiration Date: 2010-12-17										31 (224)	
Clearing Account: SE MEM 144834											
Market: SWEDISH INDEX											
Underlying: OMX STOCKHOLM 30				ISIN SE0000337842							
Series	ISIN	Fixing Series	Fixing Price	Strike	Long	Short	Group	ITM %	Exercise Denied		
OMXS300L1160	SE0003496181	OMXS30	1.152,77	1 160,00	40	0	ECO	-0,62			
OMXS300X1020	SE0003496595	OMXS30	1.152,77	1 020,00	0	10	EPO	-11,52			
OMXS300X1060	SE0003496611	OMXS30	1.152,77	1 060,00	0	19	EPO	-8,05			
OMXS300X1100	SE0003496637	OMXS30	1.152,77	1 100,00	0	20	EPO	-4,58			
OMXS300X970	SE0003497031	OMXS30	1.152,77	970,00	0	10	EPO	-15,85			
Market: SWEDISH STOCK											
Underlying: ALFA LAVAL				ISIN SE0000695876							
Series	ISIN	Fixing Series	Fixing Price	Strike	Long	Short	Group	ITM %	Exercise Denied		
ALFA0X110	SE0003276393	ALFA	136,30	110,00	0	30	APO	-19,30			
Underlying: ELECTROLUX B				ISIN SE0000103814							
Series	ISIN	Fixing Series	Fixing Price	Strike	Long	Short	Group	ITM %	Exercise Denied		
ELUXB0X145	SE0003379957	ELUXB	185,50	145,00	0	30	APO	-21,83			
Underlying: ERICSSON B				ISIN SE0000108656							
Series	ISIN	Fixing Series	Fixing Price	Strike	Long	Short	Group	ITM %	Exercise Denied		
ERICB0X70	SE0003065093	ERICB	77,25	70,00	0	30	APO	-9,39			
Underlying: NOKIA CORPORATION				ISIN FI0009000681							
Series	ISIN	Fixing Series	Fixing Price	Strike	Long	Short	Group	ITM %	Exercise Denied		
NOKI0X67.50	SE0003474444	NOKIA	67,90	67,50	0	30	APO	-0,59			
NASDAQ OMX Stockholm AB rsdwr@omx.se 06gnpvd001 (2010-12-17 19:56:36)											
										ver 1	

Figure 27

Description

The expired series are grouped by Underlying. The fixing price is the value that is used to determine if a series is in the money or not.

Good to know...

- All series, except for cash settled futures, will appear on either the Exercise and Closing report or Positions Not Exercised at expiration. Cash settled futures will only appear on the Future Mark-to-Market report.
- If a user has actively denied exercise for an in-the-money option that would otherwise have been exercised by the Clearing House, it will say "Yes" in the Exercise Denied column.

Repo Physical Settlement

Overview

This report shows the physical settlement that results from Repo trades.

MEM Member Name Business Date: 2010-12-23		Repo Physical Settlement						NASDAQ OMX SM 1 (4)	
Clearing Account: SE MEM 394560									
TO ORDER									
Bill/Bond	ISIN	Trade-nbr	Qty	Settl Amount	Currency	Trade Date	Settl Date	Party	
ST1574	SE0001384793	1 696	1 000	-1 089 910 000,00	SEK	2010-12-22 10:55:36	2010-12-27	OMX	
GB1047	SE0001149311	1 698	387	-446 126 290,00	SEK	2010-12-22 11:02:05	2010-12-27	OMX	
TO DELIVER									
Bill/Bond	ISIN	Trade-nbr	Qty	Settl Amount	Currency	Trade Date	Settl Date	Party	
ST1574	SE0001384793	1 713	-200	218 001 333,00	SEK	2010-12-23 09:51:34	2010-12-28	OMX	
TO ORDER									
Bill/Bond	ISIN	Trade-nbr	Qty	Settl Amount	Currency	Trade Date	Settl Date	Party	
GB1046	SE0000909640	1 704	500	-537 971 111,00	SEK	2010-12-23 09:05:04	2010-12-28	OMX	
GB1046	SE0000909640	1 706	500	-537 971 111,00	SEK	2010-12-23 09:05:06	2010-12-28	OMX	
GB1046	SE0000909640	1 708	500	-537 971 111,00	SEK	2010-12-23 09:05:07	2010-12-28	OMX	
GB1046	SE0000909640	1 710	500	-537 971 111,00	SEK	2010-12-23 09:05:08	2010-12-28	OMX	
GB1049	SE0001250135	1 712	500	-547 725 000,00	SEK	2010-12-23 09:05:09	2010-12-28	OMX	
TO DELIVER									
Bill/Bond	ISIN	Trade-nbr	Qty	Settl Amount	Currency	Trade Date	Settl Date	Party	
ST1573	SE0001384785	1 618	-1 900	2 014 339 843,00	SEK	2010-12-16 11:34:42	2011-01-05	OMX	
GB1049	SE0001250135	1 712	-500	547 858 888,00	SEK	2010-12-23 09:05:09	2011-01-05	OMX	
TO ORDER									
Bill/Bond	ISIN	Trade-nbr	Qty	Settl Amount	Currency	Trade Date	Settl Date	Party	
GB1046	SE0000909640	1 609	500	-537 614 284,00	SEK	2010-12-16 11:01:26	2011-01-05	OMX	
GB1053	SE0002829192	1 611	250	-241 095 452,00	SEK	2010-12-16 11:04:54	2011-01-05	OMX	
ST1574	SE0001384793	1 713	200	-218 074 000,00	SEK	2010-12-23 09:51:34	2011-01-05	OMX	
TO DELIVER									
Bill/Bond	ISIN	Trade-nbr	Qty	Settl Amount	Currency	Trade Date	Settl Date	Party	
GB1049	SE0001250135	1 644	-1 442	1 575 070 326,00	SEK	2010-12-17 11:02:13	2011-01-07	OMX	
ST1574	SE0001384793	1 696	-1 000	1 090 409 542,00	SEK	2010-12-22 10:55:36	2011-01-07	OMX	
GB1047	SE0001149311	1 698	-387	446 296 685,00	SEK	2010-12-22 11:02:05	2011-01-07	OMX	
GB1046	SE0000909640	1 704	-500	538 113 076,00	SEK	2010-12-23 09:05:04	2011-01-07	OMX	
GB1046	SE0000909640	1 706	-500	538 113 076,00	SEK	2010-12-23 09:05:06	2011-01-07	OMX	
GB1046	SE0000909640	1 708	-500	538 113 076,00	SEK	2010-12-23 09:05:07	2011-01-07	OMX	
GB1046	SE0000909640	1 710	-500	538 113 076,00	SEK	2010-12-23 09:05:08	2011-01-07	OMX	
NASDAQ OMX Stockholm AB rsdwdb_om@se10gnpvd001 (2010-12-23 17:00:50)									
ver 1									

Figure 28

Description

Bonds are sorted by Settlement Date and To Order/To Deliver. The Quantity column shows how many bonds that are to be ordered/delivered and the Settlement Amount shows the payment.

Repo Trades/Repo Trades Clearing Account

Overview

Repo Trades

This report shows the Repo trades that are placed on a trading account (figure 29).

Repo Trades Clearing Account

This report shows the Repo trades that are propagated to a clearing account (figure 30).

MEM Member Name		Repo Trades										NASDAQ OMX		
Trade Date: 2010-12-23												1 (1)		
Trading Account: SE MEM T394560														
Market: SWEDISH BOND														
Series	Trade-nbr	Date/Time	B/S	Qty	Repo Rate	Clean Price	Start Date	Settl Amount	End Date	Settl Amount	Fee	Bond/Bill	Isin	Currency
GB1046_BSB_101228_11010	7	1 704 2010-12-23 09:05:04	B	500	0,950	106,372	2010-12-28	-537 971 111,00	2011-01-07	538 113 076,00	-896,62	GB1046	SE0000909640	SEK
GB1046_BSB_101228_11010	7	1 706 2010-12-23 09:05:06	B	500	0,950	106,372	2010-12-28	-537 971 111,00	2011-01-07	538 113 076,00	-896,62	GB1046	SE0000909640	SEK
GB1046_BSB_101228_11010	7	1 708 2010-12-23 09:05:07	B	500	0,950	106,372	2010-12-28	-537 971 111,00	2011-01-07	538 113 076,00	-896,62	GB1046	SE0000909640	SEK
GB1046_BSB_101228_11010	7	1 710 2010-12-23 09:05:08	B	500	0,950	106,372	2010-12-28	-537 971 111,00	2011-01-07	538 113 076,00	-896,62	GB1046	SE0000909640	SEK
GB1049_BSB_101228_11010	5	1 712 2010-12-23 09:05:09	B	500	1,100	107,845	2010-12-28	-547 725 000,00	2011-01-05	547 858 888,00	-730,30	GB1049	SE0001250135	SEK

Figure 29

MEM Member Name		Repo Trades Clearing Account										NASDAQ OMX		
Trade Date: 2010-12-23												1 (1)		
Clearing Account: SE MEM 394560														
Market: SWEDISH BOND														
Series	Trade-nbr	Date/Time	B/S	Qty	Repo Rate	Clean Price	Start Date	Settl Amount	End Date	Settl Amount	Fee	Bond/Bill	Isin	Currency
GB1046_BSB_101228_110107		1 704 2010-12-23 09:05:04	B	500	0,950	106,372	2010-12-28	-537 971 111,00	2011-01-07	538 113 076,00	-896,62	GB1046	SE0000909640	SEK
GB1046_BSB_101228_110107		1 706 2010-12-23 09:05:06	B	500	0,950	106,372	2010-12-28	-537 971 111,00	2011-01-07	538 113 076,00	-896,62	GB1046	SE0000909640	SEK
GB1046_BSB_101228_110107		1 708 2010-12-23 09:05:07	B	500	0,950	106,372	2010-12-28	-537 971 111,00	2011-01-07	538 113 076,00	-896,62	GB1046	SE0000909640	SEK
GB1046_BSB_101228_110107		1 710 2010-12-23 09:05:08	B	500	0,950	106,372	2010-12-28	-537 971 111,00	2011-01-07	538 113 076,00	-896,62	GB1046	SE0000909640	SEK
GB1049_BSB_101228_110105		1 712 2010-12-23 09:05:09	B	500	1,100	107,845	2010-12-28	-547 725 000,00	2011-01-05	547 858 888,00	-730,30	GB1049	SE0001250135	SEK
ST1574_BSB_101228_110105		1 713 2010-12-23 09:51:34	S	200	1,500	107,334	2010-12-28	218 001 333,00	2011-01-05	-218 074 000,00	-290,67	ST1574	SE0001384793	SEK

Figure 30

Description

The report is grouped by market and lists all trades by time.

Good to know...

- This report will be generated hourly when a trade has been made the same day.
- New reports will be generated hourly, showing today's trades, even though no new trades have been made since the last hourly report was produced.

Series Automatically Exercised

Overview

This report lists all standardized stock options that are in-the-money and will be exercised by the Clearing House.

Expiration Date: 2010-12-17		Series Automatically Exercised					NASDAQ OMX SM
							1 (14)
The following series will be automatically exercised based on the expiration prices displayed in the Fixing Price column.							
Market: SWEDISH STOCK							
Series	ISIN	Fixing Series	Strike	Fixing Price	Group	ITM %	
ABB0L100	SE0003324433	ABB	100,00	147,70	ACO	47,70	
ABB0L120	SE0003275999	ABB	120,00	147,70	ACO	23,08	
ABB0L130	SE0003276005	ABB	130,00	147,70	ACO	13,62	
ABB0L135	SE0003379023	ABB	135,00	147,70	ACO	9,41	
ABB0L140	SE0003276013	ABB	140,00	147,70	ACO	5,50	
ABB0L145	SE0003379031	ABB	145,00	147,70	ACO	1,86	
ABB0X150	SE0003276104	ABB	150,00	147,70	APO	1,53	
ABB0X160	SE0003379098	ABB	160,00	147,70	APO	7,69	
ABB0X170	SE0003276112	ABB	170,00	147,70	APO	13,12	
Series	ISIN	Fixing Series	Strike	Fixing Price	Group	ITM %	
ALFA0L100	SE0003276302	ALFA	100,00	136,30	ACO	36,30	
ALFA0L110	SE0003276310	ALFA	110,00	136,30	ACO	23,91	
ALFA0L115	SE0003379122	ALFA	115,00	136,30	ACO	18,52	
ALFA0L120	SE0003276328	ALFA	120,00	136,30	ACO	13,58	
ALFA0L125	SE0003379130	ALFA	125,00	136,30	ACO	9,04	
ALFA0L130	SE0003276336	ALFA	130,00	136,30	ACO	4,85	
Series	ISIN	Fixing Series	Strike	Fixing Price	Group	ITM %	
ASSAB0L135	SE0003379353	ASSAB	135,00	191,80	ACO	42,07	
ASSAB0L145	SE0003379361	ASSAB	145,00	191,80	ACO	32,28	
ASSAB0L160	SE0003379379	ASSAB	160,00	191,80	ACO	19,88	
ASSAB0L170	SE0003277003	ASSAB	170,00	191,80	ACO	12,82	
ASSAB0L180	SE0003379387	ASSAB	180,00	191,80	ACO	6,56	
ASSAB0X200	SE0003379452	ASSAB	200,00	191,80	APO	4,10	
<p>Exercise orders submitted electronically on series not specified above must be received by the Exchange no later than 120 minutes after the normal time of closing for trading in the series in question. Exercise orders by fax must be received by the Exchange no later than 90 minutes after the normal time of closing for trading in the series in question. Counterparties opposed to standard exercise shall deny exercise electronically not later than 120 minutes after the normal closing time on expiration or notify the Exchange by fax no later than 90 minutes after the normal closing time on the expiration day. Where no such notice is received within the time limit, exercise will be carried out on behalf of the Counterparty. Fax number: +46 8 723 1091</p> <p>If you have any questions, please contact Financial Markets Clearing at +46 8 405 7360</p>							
<p>NASDAQ OMX Stockholm AB rsdwdp_om@se06gnpvd001 (2010-12-17 18:05:59)</p>							

Figure 31

Description

The Fixing Price is the value of the underlying/fixing series according to the Clearing House and the ITM% shows how many percent in-the-money each option series is.

Good to know...

- This report is broadcasted to the entire market and does not take into account individual members' positions.
- If a member has a long position in any of the options on the report that they don't want to be exercised, they need to deny the exercise according to the Rules & Regulations.
- If a member wants to exercise a long position in any option that does not appear on the report, they need to request exercise according to the Rules & Regulations.
- This report will usually be available within 1 hour of closing on the expiration date.

Series Information

Overview

This report lists series and corresponding attributes.

Business Date: 2010-12-23		Series Information			NASDAQ OMX™			
Market: SWEDISH STOCK								
Series	Isin Code	Underlying	Underlying Name	Group	Strike	Contract Size	Expiration Date	Basket
ABB	CH0012221716	ABB	ABB LTD	AVI		1,00		
ABB1A	SE0003519024	ABB	ABB LTD	EFD		100,00	2011-01-21	
ABB1A110	SE0003597665	ABB	ABB LTD	ACO	110,00	100,00	2011-01-21	
ABB1A115	SE0003547892	ABB	ABB LTD	ACO	115,00	100,00	2011-01-21	
ABB1A120	SE0003519032	ABB	ABB LTD	ACO	120,00	100,00	2011-01-21	
ABB1A125	SE0003519040	ABB	ABB LTD	ACO	125,00	100,00	2011-01-21	
ABB1A130	SE0003519057	ABB	ABB LTD	ACO	130,00	100,00	2011-01-21	
ABB1A135	SE0003519065	ABB	ABB LTD	ACO	135,00	100,00	2011-01-21	
ABB1A140	SE0003519073	ABB	ABB LTD	ACO	140,00	100,00	2011-01-21	
ABB1A145	SE0003519081	ABB	ABB LTD	ACO	145,00	100,00	2011-01-21	
ABB1A150	SE0003519099	ABB	ABB LTD	ACO	150,00	100,00	2011-01-21	
ABB1A160	SE0003519107	ABB	ABB LTD	ACO	160,00	100,00	2011-01-21	
ABB1A170	SE0003519115	ABB	ABB LTD	ACO	170,00	100,00	2011-01-21	
ABB1A180	SE0003519123	ABB	ABB LTD	ACO	180,00	100,00	2011-01-21	
ABB1A190	SE0003519131	ABB	ABB LTD	ACO	190,00	100,00	2011-01-21	
ABB1A200	SE0003540004	ABB	ABB LTD	ACO	200,00	100,00	2011-01-21	
ABB1B	SE0003064252	ABB	ABB LTD	EFD		100,00	2011-02-18	
ABB1B100	SE0002731380	ABB	ABB LTD	ACO	100,00	100,00	2011-02-18	
ABB1B110	SE0002731398	ABB	ABB LTD	ACO	110,00	100,00	2011-02-18	
ABB1B115	SE0003435668	ABB	ABB LTD	ACO	115,00	100,00	2011-02-18	
ABB1B120	SE0002731406	ABB	ABB LTD	ACO	120,00	100,00	2011-02-18	
ABB1B125	SE0003435676	ABB	ABB LTD	ACO	125,00	100,00	2011-02-18	
ABB1B130	SE0002731414	ABB	ABB LTD	ACO	130,00	100,00	2011-02-18	
ABB1B135	SE0003435684	ABB	ABB LTD	ACO	135,00	100,00	2011-02-18	
ABB1B140	SE0002731422	ABB	ABB LTD	ACO	140,00	100,00	2011-02-18	
ABB1B145	SE0003435692	ABB	ABB LTD	ACO	145,00	100,00	2011-02-18	
ABB1B150	SE0002771840	ABB	ABB LTD	ACO	150,00	100,00	2011-02-18	
ABB1B160	SE0003435700	ABB	ABB LTD	ACO	160,00	100,00	2011-02-18	
ABB1B170	SE0002812768	ABB	ABB LTD	ACO	170,00	100,00	2011-02-18	
ABB1B180	SE0003435718	ABB	ABB LTD	ACO	180,00	100,00	2011-02-18	
ABB1B190	SE0002935742	ABB	ABB LTD	ACO	190,00	100,00	2011-02-18	
ABB1B200	SE0003476183	ABB	ABB LTD	ACO	200,00	100,00	2011-02-18	
ABB1B210	SE0002951228	ABB	ABB LTD	ACO	210,00	100,00	2011-02-18	
ABB1B230	SE0003232214	ABB	ABB LTD	ACO	230,00	100,00	2011-02-18	
ABB1B70	SE0002745851	ABB	ABB LTD	ACO	70,00	100,00	2011-02-18	
ABB1B80	SE0002731430	ABB	ABB LTD	ACO	80,00	100,00	2011-02-18	
ABB1B90	SE0002731448	ABB	ABB LTD	ACO	90,00	100,00	2011-02-18	
ABB1C	SE0003276138	ABB	ABB LTD	EFD		100,00	2011-03-18	
ABB1C100	SE0003324482	ABB	ABB LTD	ACO	100,00	100,00	2011-03-18	

NASDAQ OMX Stockholm AB
rsdwdt_om@se10grpvdt01 (2010-12-24 00:11:37)

var: 1

Figure 32

Description

In the first column are the names of the Series the way they appear in the Genium INET system and on reports. Series parameters are broken down into the other columns to give an easy to understand overview of the contracts.

Good to know...

This report is broadcasted to the entire market and does not take into account individual members' positions.

Swap Flow

Overview

This report shows the two cash flows closest in time.

MEM Member Name		SEK IRS Swap Flow										NASDAQ OMX SM
Trade Date: 2010-12-23												1 (1)
Trading Account: SE MEM OI												
Market: SWEDISH BOND												
Series:SEK_IRS												
Trade Report Nbr	Trade Date	Termination Date	Rate	Rate Date	Side	Days	Day Count Frc	Consideration	Settl. Date	Currency		
88G356A33466B12	2004-08-19	2011-10-17	1,5830	2010-11-19	Fixed-Float	92	ACT360	1 011 361,11	2011-02-23	SEK		
	2004-08-19	2011-10-17	4,4500		Fixed-Float	360	US30360	-11 125 000,00	2011-08-23	SEK		
483F932B800G520	2005-09-09	2012-11-16	1,8050	2010-12-09	Fixed-Float	91	ACT360	1 140 659,72	2011-03-14	SEK		
	2005-09-09	2012-11-16	2,9650		Fixed-Float	360	US30360	-7 412 500,00	2011-09-13	SEK		

NASDAQ OMX Stockholm AB
 rsdwab_om@se10gripvab01 (2010-12-23 23:22:37)

ver: 1

Figure 33

Good to know...

- Trades which becomes terminated are no longer in the Swap flow report.

Trade Exceptions

Overview

This report shows deals and trades that have been given/taken up or rectified.

MEM Member Name Business Date: 2010-12-21		Trade Exceptions							NASDAQ OMX™ 1 (1)
Give Up Trades									
Account: SE MEM DA									
Series	ISIN	Trade Number	Date/Time	B/S	Qty	Price	Taken Up By		
ERICB1B70	SE0210613370	76 462	2010-12-21 13:12:20	S	-200	4,30	SE FP		
Rectified Trades									
Account: SE MEM CA									
Series	ISIN	Trade Number	Date/Time	B/S	Qty	Price	Reason		
ABB1A120	SE0210580496	76 475	2010-12-21 13:56:24	B	-40	29,50	Changed		
Account: SE MEM DA									
Series	ISIN	Trade Number	Date/Time	B/S	Qty	Price	Reason		
MEO1V1N37	SE0210619906	912	2010-12-21 13:06:56	S	50	2,000	SE FP DK		
Position Transfer/Auto Netting									
Account: SE MEM CA									
Series	ISIN	Trade Number	Date/Time	B/S	Qty	Price	Reason		
4MBFZ0	SE0003368448	1 151	2010-12-21 13:09:09	B	10	0,000	SE MEMMM MEMMM		
NASDAQ OMX Stockholm AB rsdwdt_om_ext1@se06gntat03 (2010-12-21 16:30:00)									
								ver: 1	

Figure 34

Description

The report sorts transactions under categories, such as Give-Up Trades, Take-Up Trades, Rectified Trades, and Positions Transfers/Auto netting. Give-ups and take-ups will always show up on the report regardless of if they happen on the trade date or on a subsequent date. The giving/receiving account will be stated as well as the counterparty.

Rectify trades will only show up if the rectification occurs on the trade date. When an account is stated under Reason, then the trade has been moved to that account. If it says "Changed", then it means that the deal (price, quantity, or buy/sell) has changed. For Position Transfers the Reason column shows the receiving account.

Good to know...

- This report is useful when reconciling trades and positions.

Trades

Overview

This report shows trades that have been made.

MEM Member Name		Trades										NASDAQ OMX		
Trade Date: 2011-12-23												2 (6)		
Account: SE MEM 14286														
Market: FINNISH STOCK ON REQUEST														
Series	Trading Account	Date/Time	Trade-nbr	B/S	Qty	Price	Type	O/C	Group	Settl Amount	Premium	Fee	Settl Date	Currency
NRE1V2M	SE MEM 14286	2011-10-26 16:25:07	122 660	B	5 000	27,350	Stn	O	FOR	-13 675 000,00		-2 000,00	2012-01-25	EUR
Total Market										-13 675 000,00		-2 000,00	2012-01-25	EUR
Market: SWEDISH BOND														
Series	Trading Account	Date/Time	Trade-nbr	B/S	Qty	Price	Type	O/C	Group	Settl Amount	Premium	Fee	Settl Date	Currency
FRA120	SE MEM 14286	2011-10-26 16:51:16	2 776 529	S	500	2,0900	Stn	O	FRA	2 641 527,78		-1 000,00	2012-01-04	SEK
FRA12R	SE MEM 14286	2011-10-26 16:54:15	2 776 534	B	200	1,9700	Stn	O	FRA	-995 944,44		-400,00	2012-01-04	SEK
R200	SE MEM 14286	2011-10-26 16:49:57	2 450 122	B	250	1,250	Stn	O	FOR	-273 312 000,00		-5 000,00	2012-01-04	SEK
Total Market										-271 666 416,66		-6 400,00	2012-01-04	SEK
Market: SWEDISH STOCK														
Series	Trading Account	Date/Time	Trade-nbr	B/S	Qty	Price	Type	O/C	Group	Settl Amount	Premium	Fee	Settl Date	Currency
SWEDA2C80	SE MEM 14286	2011-10-26 17:18:12	16 334 775	S	60	16,80	Stn	O	ACO	99 600,00		-747,00	2011-12-27	SEK
Total Market										99 600,00		-747,00	2011-12-27	SEK
Market: SWEDISH TMC STOCK														
Series	Trading Account	Date/Time	Trade-nbr	B/S	Qty	Price	Type	O/C	Group	Settl Amount	Premium	Fee	Settl Date	Currency
VOLVB220M10E	SE MEM 14286	2011-10-26 17:27:32	134 522	S	100	28,75	Stn	O	EPO	287 500,00		-1 400,00	2011-12-27	SEK
Total Market										287 500,00		-1 400,00	2011-12-27	SEK
NASDAQ OMX Stockholm AB														
rsdwdt_om_int2@se08gmtab03 (2011-10-26 19:15:04)														
2.0.0210.2														

Figure 35

Description

The report shows trade information regardless of account type. The Trading Account column shows the account that executed the trade. Therefore, Account and Trading Account will be the same if the trades are executed from the same account that holds the positions. The Settlement Amount, Premium, and Fee columns will be blank if settlement is propagated to another account.

Good to know...

- The Settlement Amount is only shown for forwards and illustrates the monetary value of the trade.
- The Date/Time is the original clearing time.

Updates

- The heading "Trading Account" has been changed to "Account".
- The "ISIN"-column has been removed and replaced by "Trading Account".
- The report is now generated for all types of accounts.

Volume Discounts Fixed Income

Overview

This report shows the quarterly discounts for fixed income products.

MEM Member Name Business Date: 2010-12-23		Volume Discounts Fixed Income				NASDAQ OMX 1 (1)
Account	YTD Acc. Fees	YTD Acc. Discounts	QTD Discounts	LY Acc. Fees	LY Acc. Discounts	
SE MEM 125002	673,140,00	18,285,00	17,375,00	680,840,00	20,210,00	
SE MEM 225046	116,850,00	0,00	0,00	131,570,00	0,00	
SE MEM 225187	1,800,00	0,00	0,00	6,390,00	0,00	
SE MEM 225199	0,00	0,00	0,00	62,730,00	0,00	
SE MEM 225200	0,00	0,00	0,00	44,900,00	0,00	
SE MEM 225238	0,00	0,00	0,00	0,00	0,00	
SE MEM 325239	0,00	0,00	0,00	0,00	0,00	
SE MEM 325257	82,000,00	0,00	0,00	15,000,00	0,00	
SE MEM 325260	17,400,00	0,00	0,00	278,308,00	0,00	
SE MEM 425261	0,00	0,00	0,00	151,200,00	0,00	
SE MEM 425262	0,00	0,00	0,00	100,800,00	0,00	
SE MEM 425263	2,600,00	0,00	0,00	6,500,00	0,00	
SE MEM 425268	23,700,00	0,00	0,00	0,00	0,00	
SE MEM 425271	5,460,00	0,00	0,00	0,00	0,00	
SE MEM 525274	96,900,00	0,00	0,00	0,00	0,00	
SE MEM 625280	135,396,00	0,00	0,00	12,020,00	0,00	
SE MEM 725283	35,276,00	0,00	0,00	41,240,00	0,00	
SE MEM 725286	79,700,00	0,00	0,00	12,020,00	0,00	
SE MEM 725289	107,070,00	0,00	0,00	33,030,00	0,00	
SE MEM 725295	676,00	0,00	0,00	360,00	0,00	
SE MEM 725298	2,102,00	0,00	0,00	4,140,00	0,00	
SE MEM 825299	2,023,860,00	644,196,00	426,840,00	5,101,272,00	2,490,763,00	
SE MEM 825300	4,992,00	0,00	0,00	0,00	0,00	
SE MEM 925302	4,662,00	0,00	0,00	0,00	0,00	
Total	3 413 384,00	662 481,00	444 215,00	6 682 320,00	2 510 973,00	

NASDAQ OMX Stockholm AB
rsdxdb_om@se10grpvtb01 (2010-12-23 23:26:10)

ver: 1

Figure 36

Description

The report shows the accumulated fees and discounts. The QTD Discounts is the amount that will be paid at the end of the quarter.

Good to know...

There is a known error on the report. Currently, the report shows both accounts that are eligible for discounts and accounts that are not eligible (see the Fee List in the Rules and Regulations for more information).

Access Reports and Configure Clearing Workstation

How to Access Reports

The reports are accessed from the Clearing Workstation menu by choosing “Clearing” and then “Reports”.

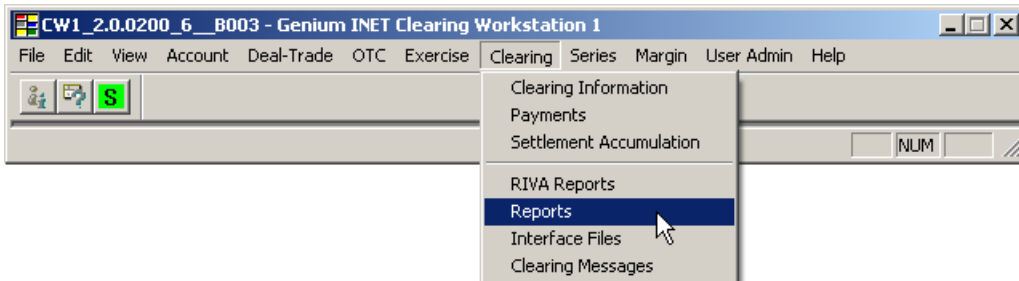


Figure 37

Configuring the Report window

The Report window can initially contain unnecessary columns. To hide columns that you don't want to see, right-click anywhere inside the window and choose “Columns”.

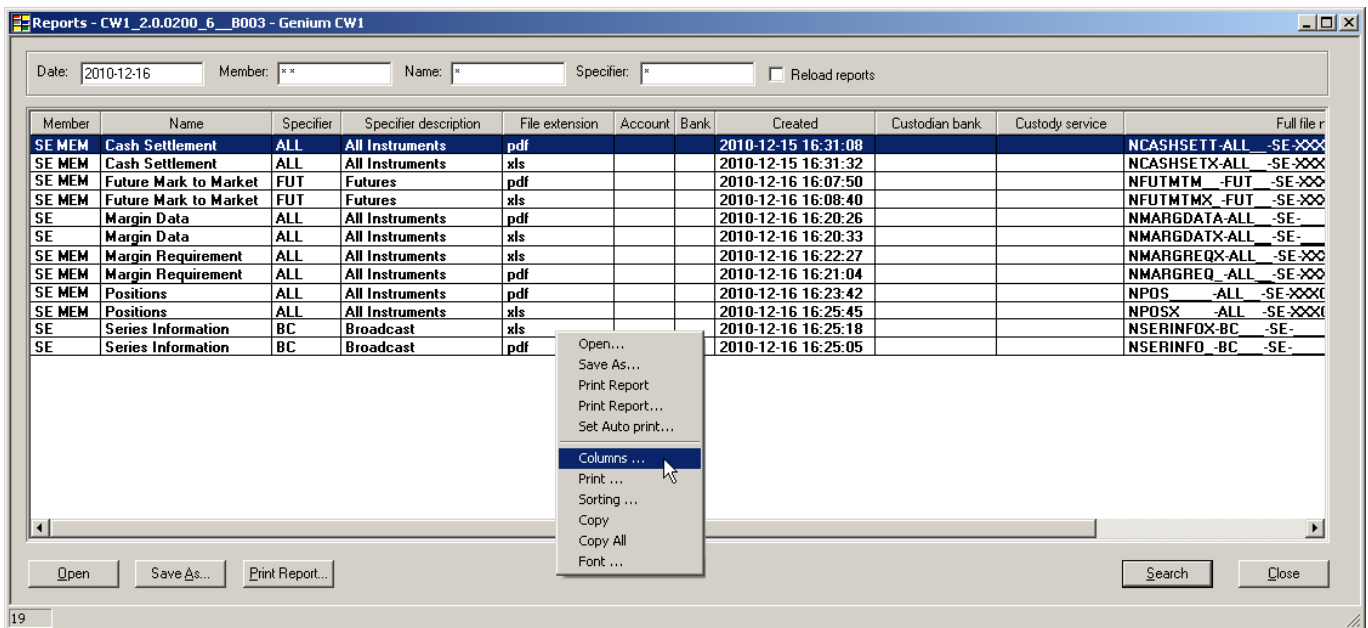


Figure 38

Highlight the columns that you want to hide then click “Remove”.

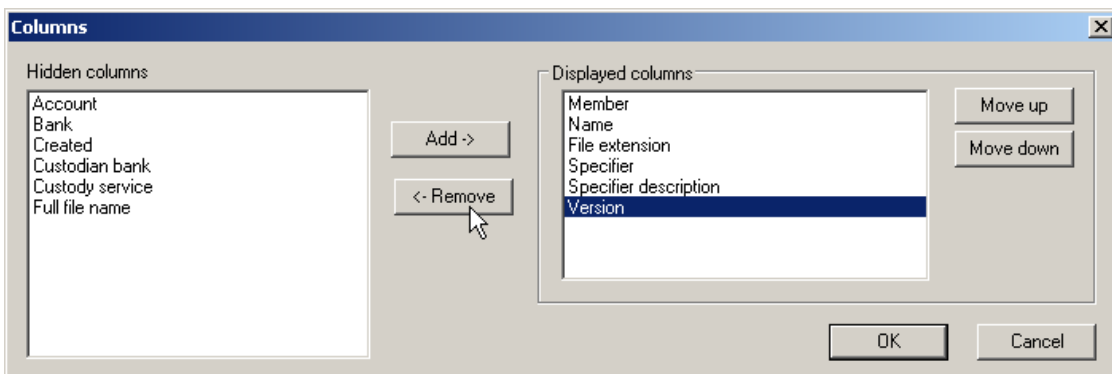


Figure 39

How To...

Opening a Report

Search for available reports by selecting a date and press “Search”. To open a report, click on it once to select it and the press “Open”. Depending on file extension the report will open in Excel or in Adobe Acrobat/Adobe Acrobat Reader (depending on which is the default pdf application on your computer).

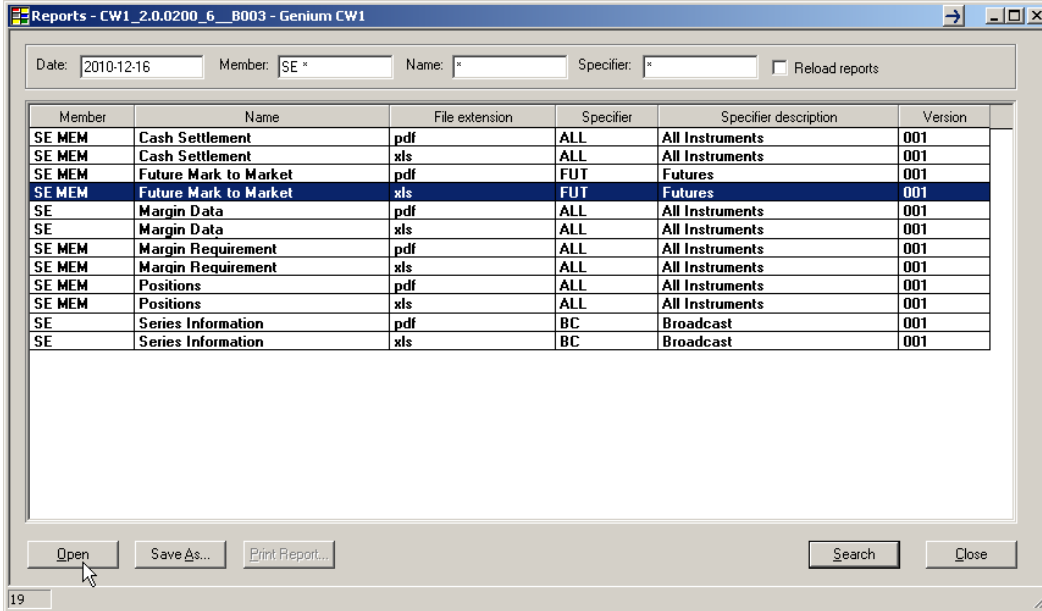


Figure 40

E-mail Reports to Clients

All reports that have account level details also have page breaks between each account. The purpose for this is to allow members to send an excerpt of the reports to individual clients. Members can either print the particular page or extract and e-mail it.

This manual shows how to extract and e-mail a page from a report. Important: To be able to perform this you need to have Adobe Acrobat installed on your computer (as opposed to Adobe Reader, which is a free version for reading pdf-files).

1. Open the report in Adobe Acrobat and press CTRL+f to bring up the search window. Then enter the client account you are looking for and press enter.

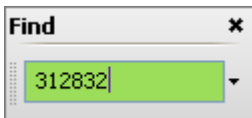


Figure 41

2. The page with the account number will appear (1). In the upper right corner is the page number (2). In some cases, the information for one account can span several pages and the "total" line shows the end of the information for that particular account (3). There is always a page break after the conclusion of an account.

MEM Member Name		Forward Mark-to-Market Fixed Income										NASDAQ OMX	
Mark-To-Market Date: 2010-12-09												6 (75)	
Clearing Account: SE MEM 312832		← 1. Account number										2. Page number →	
Market: SWEDISH BOND													
Series	Date	Trade-nbr	Beg/End Balance	B/S	Qty	Fixing Yield	Prev. Fixing	Trade Price	Amount	MtM	Fee	Settle Date	Currency
R10XX	2010-09-03	2 300 498		S	-250	3,165	2,952	2,574	324 675 600,00	5 207 750,00	0,00	2010-12-15	SEK
R10XX	2010-09-06	2 300 762		S	-273	3,165	2,952	2,532	355 724 541,90	5 686 863,00	0,00	2010-12-15	SEK
R10XX	2010-09-13	2 308 111		B	100	3,165	2,952	2,685	128 737 690,00	-2 083 100,00	0,00	2010-12-15	SEK
R10XX	2010-09-30	2 310 517		S	-100	3,165	2,952	2,555	130 065 350,00	2 083 100,00	0,00	2010-12-15	SEK
R10XX	2010-10-21	2 315 636		B	100	3,165	2,952	2,725	128 332 610,00	-2 083 100,00	0,00	2010-12-15	SEK
R10XX	2010-10-25	2 315 999		B	100	3,165	2,952	2,805	127 527 240,00	-2 083 100,00	0,00	2010-12-15	SEK
R10XX	2010-10-27	2 316 589		B	100	3,165	2,952	2,905	126 529 440,00	-2 083 100,00	0,00	2010-12-15	SEK
R10XX	2010-11-16	2 323 210		B	100	3,165	2,952	2,875	126 827 740,00	-2 083 100,00	0,00	2010-12-15	SEK
R10XX	2010-11-23	2 324 888		B	100	3,165	2,952	2,880	126 777 970,00	-2 083 100,00	0,00	2010-12-15	SEK
R10XX	2010-11-24	2 325 072		B	23	3,165	2,952	2,880	29 158 933,10	-479 113,00	0,00	2010-12-15	SEK
Total					0				1 604 357 115,00	0,00	0,00	2010-12-15	SEK
Fee refunds for (R10XX): SEK 0,00													
Total settlement for account SE MEM 312832 (R10XX): SEK 0,00													
Series	Date	Trade-nbr	Beg/End Balance	B/S	Qty	Fixing Yield	Prev. Fixing	Trade Price	Amount	MtM	Fee	Settle Date	Currency
R2XX	2010-09-03	2 300 492		S	-2 000	1,745	1,586	1,527	2 174 903 800,00	6 600 400,00	0,00	2010-12-15	SEK
R2XX	2010-09-07	2 300 970		S	-2 000	1,745	1,586	1,490	2 176 446 600,00	6 600 400,00	0,00	2010-12-15	SEK
R2XX	2010-09-08	2 301 120		S	-1 073	1,745	1,586	1,480	1 167 887 536,00	3 541 114,60	0,00	2010-12-15	SEK
R2XX	2010-10-25	2 316 029		B	290	1,745	1,586	1,584	315 016 850,00	-957 058,00	0,00	2010-12-15	SEK
R2XX	2010-11-23	2 324 896		B	1 000	1,745	1,586	1,475	1 088 536 400,00	-3 300 200,00	0,00	2010-12-15	SEK
R2XX	2010-12-01	2 331 700		B	1 000	1,745	1,586	1,610	1 085 724 200,00	-2 801 000,00	-20 000,00	2010-12-15	SEK
R2XX	2010-12-01	2 331 720		B	500	1,745	1,586	1,610	542 862 100,00	-1 400 500,00	-10 000,00	2010-12-15	SEK
R2XX	2010-12-06	2 332 184		B	1 000	1,745	1,586	1,590	1 086 140 200,00	-3 217 000,00	-20 000,00	2010-12-15	SEK
R2XX	2010-12-06	2 332 186		B	1 283	1,745	1,586	1,600	1 393 251 012,60	-3 860 547,00	-25 660,00	2010-12-15	SEK
Total					0				11 030 768 696,60	1 205 609,60	-75 660,00	2010-12-15	SEK
Fee refunds for (R2XX): SEK 0,00													
Total settlement for account SE MEM 312832 (R2XX): SEK 1 129 949,60													
Total settlement for account SE MEM 312832: SEK 1 129 949,60 ← 3. "Total for Account" shows the conclusion of the account													
NASDAQ OMX Stockholm AB													
rsdwab_om@se06gnpvdb01 (2010-12-09 21:18:58)													
ver. 1													

Figure 42

How To...

3. Select Document and Extract Pages... from the menu.

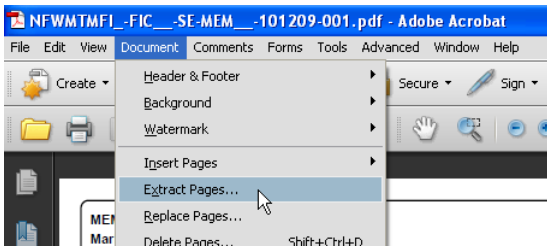


Figure 43

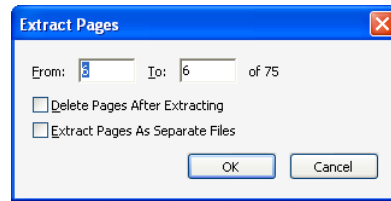


Figure 44

The current page is automatically entered in the *From* and *To* boxes.

4. If the account spans several pages, change the *From* and *To* page numbers to match the pages that you want to send. Leave the check boxes blank and click OK. A new file will now open up in front of the old file and contain only the extracted pages. The new file name will be *Pages from...* followed by the original file name.

5. To mail this file, select File and Attach to Email...

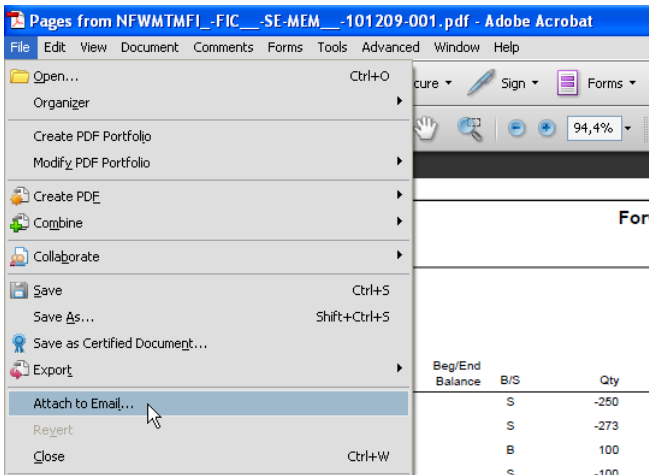


Figure 45

An e-mail message window will now open up with the file attached, ready to send.

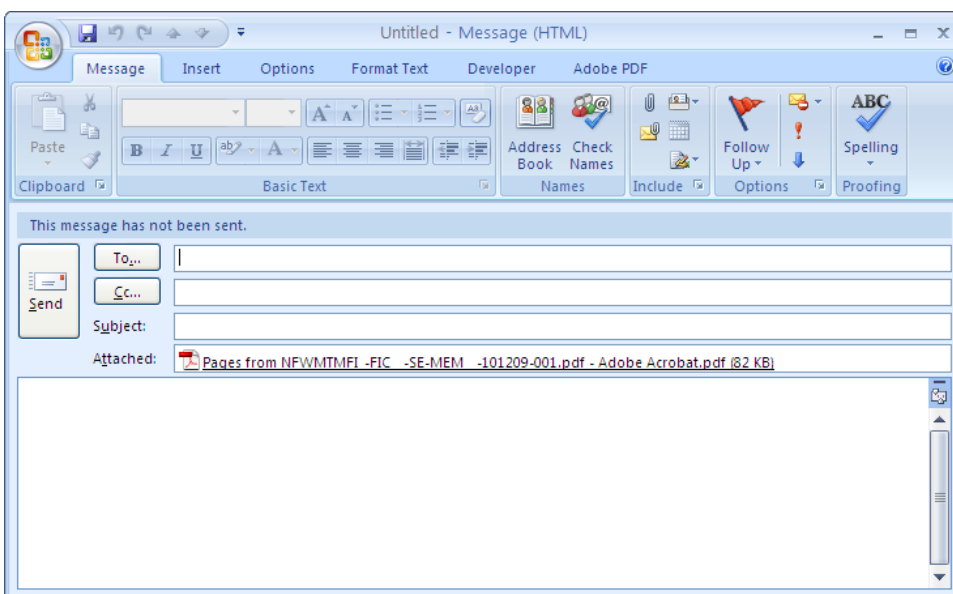


Figure 46

Glossary

Definitions

- Amount** (Cash Settlement) – The amount to be paid or received.
- Amount** (Accumulated Amount Clearing Account) - Settlement value for forwards.
- Amount** (Forward Mark-to-Market) - The nominal amount.
- B/S** (Exercise and Closing | Forward Mark-to-Market | Repo Trades | Trade Exceptions) – Buy or Sell.
- Beginning Balance** (Future Mark-to-Market) – The initial positions.
- Beginning Long** – The initial held position.
- Beginning Short** – The initial written position.
- Business Date** (Cash Settlement | Margin Requirement | Positions) – The date of the event.
- Cash Settlement** (Exercise and Closing) – The profit/loss to be paid or received on a cash settled instrument.
- Class** (Cash Settlement) – Category of fee or settlement?
- Clean Price** (Repo Trades) – Refers to the specific security and is calculated for STD. (Repo Trades Clearing Account)
- Clearing Account** (Positions | Accumulated Amount Clearing Account) – An account specifically for clearing. Trading takes place in a linked trading account and the position is automatically moved to the clearing account as soon as the trade is executed. Several trading accounts can be linked to one clearing account.
- Closing Date** (Positions) – Date of expiration for options or closing for futures and forwards.
- Closing Fee** (Future Mark-to-Market) – The amount to be paid to the Exchange/Clearing House for positions that expire.
- Currency** (Cash Settlement | Accumulated Amount Clearing Account | Exercise and Closing | Future Mark-to-Market | Physical settlement | Positions | Repo Trades | Trades | Interest Rate Swap | Swap Flow) – The denomination of the specified cash flows.
- Date/Time** (Repo Trades | Trade Exceptions) – When a trade was made. If a trade is rectified and moved to a different account or changed from close to open, the original trade time is retained. Since the original date/time is retained, it's possible to see trades from a date prior to the date the report is from. The original time is not retained for average price trades or trades that were transferred from a transitory account.
- Delivery Date** (Exercise and Closing) – When settlement of underlying assets should take place.
- Delivery Margin** (Positions) - Is applicable to Options and Forwards. This is calculated in between the expiration/closing and settlement of the stock deliveries.
- End date** (Repo Trades) - The day the last fixed interest rate period and the last floating interest rate period end.
- Ending Long** – The final held position.
- Ending Short** – The final written position.
- Event** (Cash Settlement) – The cause of the payment.
- Exercise/Closing date** (Physical settlement) - The date of the event.
- Exercise Denied** (Positions Not Exercised) – Whether an action was taken to refuse exercise on held options. If someone has performed Deny Automatic Exercise in Clearing Office it will be a Yes under the column Exercise Denied.
- Fee** (Exercise and Closing | Repo Trades | Trades) – The amount to be paid to the Exchange/Clearing House for executing trades and/or clearing positions.
- Fee Settlement Date** (Future Mark-to-Market) – The due date for payment of fees.
- Fixing Price** (Exercise and Closing | Positions Not Exercised) – The value which mark-to-market, cash settlement, and automatic exercise are based on.
- Fixing Yield** (Forward Mark-to-Market) – The interest rate which mark-to-market is based on.
- Fixing Series** (Positions Not Exercised) – The underlying instrument or other asset that holds the fixing price.
- Give-up trades** (Trade exceptions) – Trade given-up to another member.
- Grand Total Pledge Currency** (Margin Requirement) – Summary of margin requirement for specified currency.
- Groups** (Exercise and Closing | Positions) – Categories of derivative instruments. The following Instrument Groups exist:
- ACO** - American Call Option Deliverable
 - APO** - American Put Option Deliverable
 - ACC** - American Call Option Cash Settled
 - APC** - American Put Option Cash Settled
 - AVI** - Spot
 - ECO** - European Call Option Deliverable
 - ECC** - European Call Option Cash Settled
 - ECR** - Exchange Rate
 - EPO** - European Put Option Deliverable

EPC - European Put Option Cash Settled
FCH – Fixed Income Cash
FIR - Fixed Income Interest Rate
FRA - Fra Deliverable
FUT - Future Deliverable
EFD - Future Deliverable
EFC - Future Cash Settled
FOR - Forward Deliverable
FOC - Forward Cash Settled
EBC - European Binary Call
EBP - European Binary Put
IRS - Interest Rate Swap
PMT - Payment Currency
REP - Repo Type Buy-Sell back
RTE - OTC Reference Rates
STN - Stina Interest Rate Swap
SWA - Interest rate Swap

Included in Total (Margin Requirement) – The individual account margin requirements that are included in the members total margin requirement. Accounts with No in that column are not included in the total due to margin rules and regulations.

ISIN (Future Mark-to-Market | Physical settlement | Positions | Repo Trades | Trade Exceptions) – International Securities Identifying Number. A unique number that identifies a product.

ITM% (Positions) - How much an option is in-the-money. If the value is negative then the option is out-of-the-money.

Long (Positions | Accumulated Amount Clearing/Trading Account) – A bought option, forward, or future contract.

Margin Calculation Account (Margin Requirement | Positions) - The account where margin is calculated.

Margin Class – A classification that decided what parameters should be used for a member’s margin calculations.

Margin per Sold Contract (Margin Data) - The incremental margin requirement for a specific series.

Margin Prices (Margin Data) – Calculated bid, ask, and mid prices of the series.

Margin Requirement – The collateral that a holder of forwards, futures, or options has to deposit to cover the credit risk of his counterparty.

Market Value (Margin Requirement | Positions) – The value of a position based on the current market price.

Mark-to-Market (Future Mark-to-Market) – Settlement for futures.

Mark-to-Market (Forward Mark-to-Market) – Settlement for forwards.

Mark-to-Market Settlement Date (Future Mark-to-Market) – The due date for receipts or payments resulting from mark-to-market.

Member – A party that can trade on the Exchange. On the Cash Settlement report it is not usual to have several members on the same report. For example, a regular member can handle payments for both their own accounts and for a market maker. Or, a General Clearing Member can handle payments for several Non Clearing Members.

Naked Margin (Positions) – The margin requirement when the position is held in isolation. Hence, no correlation discounts are given in the Naked Margin calculations.

Net Required Margin (Collateral) – The margin requirement where consideration has been taken to Security Volume.

O/C – Whether a trade opened (O) a new position or closed (C) down an existing position.

Parameter % – The risk factors of the underlying instrument.

Party (Physical Settlement) – The participant, which underlying instruments should be received from or delivered to.

Payment Margin (Positions | Collateral) - The amount to be cash settled for cash settled products.

Pledge Currency (Margin Requirement | Positions) – The currency in which a member wants to pledge collateral.

Premium (Trades) – The amount the buyer of an option pays to the seller.

Position account (Position Non-Propagated Margin) – Position Account that propagate margin to a Margin Calculation Account.

Previous Fixing (Forward Mark-to-Market) – Last month’s fixing price.

Previous Fixing/Trade Price (Future Mark-to-Market) – Yesterday’s fixing price for existing positions and the trade price for each new trade.

Price – The premium for an option or deal amount for a forward or future.

Propagation (Exercise and Closing)

T – Fees are related to the Trade, such as trade fees.

P – Fees are related to the Position, such as closing fees.

Quantity (Repo Trades | Trade Exceptions) – Number of contracts trades, changed, exercised, assigned, given up, taken-up or closed.

Quantity (Physical Settlement) – Number of underlying instruments to be received or delivered.

Reason (Trade Exceptions) - Information of trades and position changes. See types below:

Annulled – The deal was annulled.

Changed – The deal was changed with regards to series, price, quantity, or buy/sell.

[New Account Number] – The trade was moved to the account specified.

Auto-netting – Reduction of positions due to netting.

Required Margin (Margin Requirement | Positions | Collateral) – The amount that a trading member must provide as collateral to the Clearing House.

Security Volume – (Collateral) A guarantee or securities used to cover the daily margin requirements for a specific member. The guarantee covers margins in all trade currencies as long as there is only one pledge currency.

Series (Exercise and Closing | Future Mark-to-Market | Positions | Repo Trades | Trade Exceptions) - Exchange Listed or Clearing Listed Instruments.

Settlement Amount (Exercise and Closing | Physical settlement | Repo Trades | Trades) – The amount to be paid/received for received/delivered shares.

Settlement Date (Exercise and Closing | Physical settlement | Trades) – The due date for payment of fees, premiums, or delivery of underlying assets.

Settlement Price (Margin Data) – Contract price used for margin calculations.

Settlement Product (Cash Settlement) – Groupings of instruments for settlement purposes.

Short (Positions) – A sold option, forward, or future contract.

Start date (Repo | Trades Interest Rate Swap) - The day the first fixed interest rate period and the first floating interest rate period commence. Determined by the parties.

Stock (Physical settlement) – The underlying asset that is subject to physical settlement.

Strike (Positions Not Exercised) – The price at which the underlying asset is transacted when an option is exercised.

Take-up trades (Trade exceptions) – Trade received by another member.

To Deliver (Exercise and Closing | Physical settlement) – The number of shares to be delivered.

To Order (Exercise and Closing | Physical settlement) – The number of shares to be ordered.

Trade Currency (Margin Requirement) – The currency in which a member has traded.

Trade Currency (Collateral) - The currency in which a member provide collateral to the Clearing House.

Trade date (Physical settlement | Repo Trades) - The date of the event.

Trade Number (Exercise and Closing | Forward Mark-to-Market Fixed Income | Repo Trades | Trade Exceptions) – A unique number that identifies each trade in Genium INET. Note that the same number can appear in different markets and a new trade number will be generated each time a trade is rectified.

Trade Price (Exercise and Closing) – The amount paid for a forward.

Trading Account (Trades) – An account specifically for trading that is linked to a clearing account which holds the positions. Several trading accounts can be linked to one clearing account.

Type (Cash Settlement) – Specifies the reason for the cash flow. It's either Settlement which refers to premiums, mark-to-market, and cash settled positions, or Fees.

Market Settlement – Settlement

Assign – Fee

Closing – Fee

Exercise – Fee

Manual – Fee

Market Settlement – Settlement

Trading – Fee

Trade – Settlement

Mark-to-Market of Forwards and Futures

Fees for an assigned short position

Fees for closing of futures positions

Fees for for exercising a long position

Fees entered by the Clearing House

Mark-to-Market of Forwards and Futures

Trading Fees

Option premiums

Type (Trades) – The nature of the trade. The following types exist:

Stn - Standard trade

Trf - Transfer trade due to give ups

Tup – Take up

Ovr - Overtaking trade due to trade transfer

Rvs - Reversed trade due to rectifications

Ass - Assigned position

Exr - Exercised position

Valuation Interval (Margin Data) - The settlement price of the underlying instrument stressed up and down with a

Appendix

given risk parameter.

Volatility (Margin Data) – The estimated variation in the price of the underlying instrument stressed up and down.

YTD – (Volume Discounts Fixed Income) - Year-to-date.

Contact Information

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