PARAMETER VALUE LIST

1. STOCK AND STOCK INDEX PRODUCTS

Options valuation	
Adjustment for erosion of time value	1 day
Risk-free interest rate, Swedish shares	1,3 %
Risk-free interest rate, Finnish shares	1,7 %
Risk-free interest rate, Danish shares	3 %
Highest value held in relation to written	95 %
Lowest value written	0,01
Erosion held	YES
Adjustment for negative time value	YES
Simulated increased/reduced standard deviation	10 %

Futures valuation	**OMXS30**	**Other**
Adjustment of bought futures	0,995	0,98
Adjustment of sold futures	1,005	1,02

Additional collateral at exercise/closing/delivery (options and futures)*	
Cash settlement amount (C) stock products	-
Cash settlement amount (C) stock index products	C
Margin collateral demand at delivery (D) UK stock products	D
Margin collateral demand at delivery (D) other stock products	D

*) NASDAQ OMX reserves the right to immediately apply additional collateral for daily cash settlements on stock and stock index products. Additional collateral does not apply for binary options

Calculation of covariance, OMS II

Size of window applied to different underlyings

Group	Group contents	Size of window
1	OMXS30, OMXSB	20 %

Valuation interval

Stock index products

Index	Valuation interval (up/down)
NORUX15	20,0 %
FTSE Russia IOB Index	20,0 %
OBX	13,0 %
OMXB10	13,5 %
OMXC20	10,0 %
OMXO20	13,0%
OMXS30	8,0 %
OMXSB	8,0 %
VINX30	10,6 %

Stock products

Parameter groups	Valuation interval (up/down)
Group 7,5	7,5 %
Group 10	10 %
Group 15	15 %
Group 20	20 %
Group 25	25 %
Group 30	30 %
Group 35	35%
Group 40	40 %
Group 50	50 %

Classification of risk parameters

A.P. MÖLLER - MAERSK B	Group 20	HKScan	Group 20
ABB LTD	Group 15	HOLMEN B	Group 10
ACERGY NASDAQ OMX	Group 20	HUHTAMÄKI	Group 15
ACERGY S.A	Group 20	HUSQVARNA B	Group 15
AFFECTO GENIMAP	Group 15	INVESTOR B	Group 10
ALDATA SOLUTION	Group 20	IXONOS	Group 20
ALFA LAVAL	Group 20	KEMIRA	Group 25
AMER SPORTS	Group 25	KESKO B	Group 20
ASSA ABLOY B	Group 15	KINNEVIK B	Group 15
ASTRAZENECA	Group 10	KONE B	Group 15
ATLAS COPCO A	Group 15	KONECRANES	Group 20
AUTOLIV SDB	Group 20	LASSILA & TIKANOJA	Group 15
BOLIDEN	Group 20	LEMMINKÄINEN	Group 15
CAPMAN B	Group 20	LUKOIL	Group 25
CARGOTEC B	Group 20	LUNDIN PETROLEUM	Group 20
CARLSBERG B	Group 25	MARINE HARVEST	Group 20
CITYCON	Group 20	MARINE HARVEST NASDAQ OMX	Group 20
CRAMO	Group 15	MEDA A	Group 20
DANISCO	Group 20	METSO OYJ	Group 20
DANSKE BANK	Group 20	MILLICOM INTERNATIONAL CELLULAR	Group 25
DIGIA	Group 15	MODERN TIMES GROUP B	Group 20
DNB NOR ASA	Group 25	M-REAL OYJ B	Group 30
DNB NOR NASDAQ OMX	Group 25	NESTE OIL CORPORATION	Group 15
DSV	Group 20	NISCAYAH GROUP	Group 25
EFORE	Group 15	NOKIA	Group 20
ELCOTEQ SE A	Group 25	NOKIA CORPORATION	Group 20
ELECTROLUX B	Group 15	NOKIAN RENKAAT OYJ	Group 20
ELISA	Group 15	NORDEA BANK	Group 15
ENIRO	Group 25	NORDEA FDR	Group 15
ERICSSON B	Group 15	NORILSK NICKEL	Group 20
FINNLINES	Group 20	NORSK HYDRO	Group 20
FISKARS A	Group 15	NORSK HYDRO NASDAQ OMX	Group 20
FLSMIDTH & CO	Group 20	NORSKE SKOG A	Group 30
FORTUM	Group 15	NORSKE SKOGINDUSTRIER NASDAQ OMX	Group 30
F-SECURE	Group 15	NOVO NORDISK B	Group 10
GAZPROM	Group 20	NOVOZYMES B	Group 15
GETINGE B	Group 15	ORIOLA-KD OYJ B	Group 20
GN STORE NORD	Group 20	ORKLA A	Group 15
H. LUNDBECK	Group 15	ORKLA NASDAQ OMX	Group 15
HENNES & MAURITZ B	Group 10	OUTOKUMPU OYJ	Group 20

Classification of risk parameters (cont)

OUTOTEC OYJ	Group 25	STORA ENSO R	Group 20
PETROLEUM GEO SERVICE	Group 25	STOREBRAND	Group 25
PETROLEUM GEO-SERVICES NDAQ OMX	Group 25	STOREBRAND NASDAQ OMX	Group 25
PKC GROUP	Group 20	SURGUTNEFTEGAZ	Group 20
POHJOLA BANK	Group 20	SV. HANDELSBANKEN A	Group 15
PROHA	Group 15	SWEDBANK A	Group 20
RAISIO YHTYMÄ	Group 10	SWEDISH MATCH	Group 10
RAMIRENT	Group 25	TALENTUM	Group 15
RAUTARUUKKI K	Group 20	TALVIVAARA MINING COMPANY	Group 40
RENEWABLE ENERGY CORP NASDAQ OMX	Group 35	TANDBERG	Group 25
RENEWABLE ENERGY CORPORATION ASA	Group 35	TANDBERG NASDAQ OMX	Group 25
REVENIO GROUP	Group 15	TECNOMEN	Group 10
ROSNEFT	Group 25	TEKLA	Group 15
ROYAL CARIBBEAN CRUISES	Group 30	TELE2 B	Group 15
ROYAL CARIBBEAN CRUISES NDAQ OMX	Group 30	TELENOR ASA	Group 20
RUUKKI GROUP	Group 25	TELENOR NASDAQ OMX	Group 20
SAMPO A	Group 15	TELESTE	Group 20
SANDVIK	Group 15	TELIASONERA	Group 15
SANOMA	Group 10	TELIASONERA	Group 10
SCA B	Group 15	TIETO	Group 20
SCANFIL	Group 10	TIETOENATOR	Group 20
SCANIA B	Group 20	TIIMARI	Group 15
SEADRILL LIMITED	Group 25	TOMRA SYSTEMS	Group 15
SEADRILL NASDAQ OMX	Group 25	TRAINERS HOUSE	Group 15
SEB A	Group 20	TRELLEBORG B	Group 25
SECURITAS B	Group 10	TRYG VESTA	Group 10
SKANSKA B	Group 15	UPM-KYMMENE	Group 15
SKF B	Group 15	UPONOR	Group 20
SPONDA	Group 20	VESTAS WIND SYSTEMS	Group 30
SSAB A	Group 20	VOLVO B	Group 15
STATOIL	Group 15	WÄRTSILÄ ABP	Group 20
STATOIL NASDAQ OMX	Group 15	YARA INTERNATIONAL ASA	Group 20
STOCKMANN B	Group 15	YARA INTERNATIONAL NASDAQ OMX	Group 20
STONESOFT	Group 20	YIT-YHTYMÄ	Group 20

2. FIXED INCOME PRODUCTS

Valuation interval

Valuation interval:	Up (+) and down (-) expressed in basis points
Window size:	Size of window applied to series within same class (OMS II)
Additional collateral at closing:	Cash settlement amount (C)
	Margin collateral demand at delivery (D)

NASDAQ OMX reserves the right to immediately apply additional collateral for daily cash settlements on fixed income products.

Futures class	Valuation interval	Window size	Additional collateral
R2	+/- 30	15 %	C/D
R5 incl. option class	+/- 30	15 %	C/D
R10	+/- 30	15 %	C/D
2STAT	+/- 0,6 %	15 %	D
5STAT	+/- 1,3 %	15 %	D
10STAT	+/- 2,4 %	15 %	D
IRS2	+/- 35	15 %	C
IRS5	+/- 35	15 %	C
IRS10	+/- 35	15 %	C
ST2	+/- 35	15 %	C/D
ST5	+/- 35	15 %	C/D
NBHYP2	+/- 35	15 %	C/D
NBHYP5	+/- 35	15 %	C/D
SPA2	+/- 35	15 %	C/D
SPA5	+/- 35	15 %	C/D
RIBA	+/- 30	-	C
STIBOR-FRA	+/- 35	-	C
Options STIBOR-FRA	+/- 35	-	C
3MSTIB	+/- 35	-	C
3 months NIBOR-FRA	+/- 50	60 %	C
6 months NIBOR-FRA	+/- 55	60 %	C
12 months NIBOR-FRA	+/- 55	60 %	C
MBF	+/- 3,2 %	15 %	D

Options valuation

Adjustment for erosion of time value	1 day
Risk-free interest rate	1,3 %
Highest value held in relation to written	95 %
Lowest value written	0,01
Erosion held	YES
Adjustment for negative time value	YES
Simulated increased standard deviation	5 %
Simulated reduced standard deviation	5 %

Futures/Forward valuation
3MSTIB, 5STAT, RIBA, IRS2, IRS5, IRS10

Adjustment of bought/sold contracts 0,0002

2STAT

Adjustment of bought/sold contracts 0,0001

10STAT

Adjustment of bought/sold contracts 0,0003

Other

Adjustment of bought forwards	1,001
Adjustment of sold forwards	0,999

Margin collateral demand at delivery:	The valuation interval equal to that for each respective forward contract (basis = respective contract)

Calculation of covariance, OMS II
Size of window applied to different classes

Group	Group participants	Size of window
1	R10, IRS10	30 %
2	R5, IRS5, ST5, NBHYP5, SPA5	30 %
3	R2, IRS2, ST2, NBHYP2, SPA2	30 %
4	3NFRA, 6NFRA, 12NFRA	25 %
5_i	STIBOR-FRA with expiration on IMM date i, Options STIBOR-FRA with expiration on IMM date i	0 %
6_i	Group 5_i, RIBA with expiration on IMM date i+1	30 %
7	Group 6_i	25 %

3. FIXED INCOME INDEX PRODUCTS (OMRX)

Valuation interval

Futures class	Valuation interval (up/down)
OMRX-TBOND	3,5 %

Futures valuation

Adjustment of bought contracts	1,001
Adjustment of sold contracts	0,999