Contents

FIXED INCOME DERIVATIVES – STANDARD FEE LIST

TRANSACTION FEES

Fixed income products (OMr) – Customer fee			
Product	Event	Fee (Omnibus accounts and sub accounts)	Fee (End-customers accounts and designated sub-accounts)
Government bond forwards and futures: R2, R5, R10, SGB2Y, SGB5Y, SGB10Y	Transaction and closing R2, SGB2Y R5, SGB5Y R10, SGB10Y Delivery	SEK 20.00 per contract SEK 26.00 per contract SEK 30.00 per contract SEK 65.00 per contract	SEK 20.00 per contract SEK 26.00 per contract SEK 30.00 per contract SEK 65.00 per contract Max delivery fee: SEK 25,000 per Series
Mortgage bond forwards and futures: ST2, NBHYP2, SPA2, ST5, NBHYP5, SPA5, SB5, STH2Y, STH5Y, NDH2Y, NDH5Y, SCBC5Y, SWH2Y, SWH5Y	Transaction and closing 2-year forward 5-year forward Delivery	SEK 6.00 per contract SEK 13.00 per contract SEK 65.00 per contract	SEK 6.00 per contract SEK 13.00 per contract SEK 65.00 per contract Max delivery fee: SEK 25,000 per Series
STIBOR-FRA forwards and futures: FRA, 3STIBFRA	Transaction and closing Delivery	SEK 2.00 per contract No delivery fee	SEK 2.00 per contract No delivery fee
STIBOR-FRA Forward and Future Options	Transaction and exercise	SEK 0.90 per contract	SEK 0.90 per contract
RIBA-futures	Transaction and closing	SEK 1.50 per contract	SEK 1.50 per contract
R2-, R5- , R10-, SGB2Y- SGB5Y- and SGB10Y-options	Transaction and closing R2 & SGB2Y-options R5 & SGB5Y-options R10 & SGB10Y-options Delivery (forward as underlying)	SEK 8.00 per contract SEK 11.00 per contract SEK 12.00 per contract Please refer to the forward contract in question	SEK 8.00 per contract SEK 11.00 per contract SEK 12.00 per contract Please refer to the forward contract in question
Buy-sell-back/Sell-buy-back SEK Repo Contract	Transaction	0,00006 x SC x d/360	0,00006 x SC x d/360
Buy-sell-back/Sell-buy-back Repo Contract for Danish listed bonds	Transaction	0,00009 x SC x d/360	0,00009 x SC x d/360

NIBOR-FRA forwards and futures: 3NFRA, 6NFRA, 3NIBFRA, 6NIBFRA	Transaction and closing Delivery	NOK 2.00 per contract No delivery fee	NOK 2.00 per contract No delivery fee
NIBOR-FRA Forward and Future Options	Transaction and exercise	NOK 0.90 per contract	NOK 0.90 per contract
CIBOR-futures CIBOR	Transaction and closing	DKK 2.00 per contract	DKK 2.00 per contract
MBF (Mortgage bond futures)	Transaction Closing	DKK 15.00 per contract DKK 20.00 per contract	DKK 15.00 per contract DKK 20.00 per contract Max closing fee: DKK 10.000 per Series
SEK Interest Rate Swap Contract	Transaction (base fee) Settlement (base fee)	SEK 4.00 per million (0.040 basis points) SEK 2.00 per million (0.020 basis points)	SEK 4.00 per million (0.040 basis points) SEK 2.00 per million (0.020 basis points)
DKK 3 Month Interest Rate Swap Contract	Transaction (base fee) Settlement (base fee)	DKK 4.00 per million (0.040 basis points) DKK 2.00 per million (0.020 basis points)	DKK 4.00 per million (0.040 basis points) DKK 2.00 per million (0.020 basis points)
DKK 6 Month Interest Rate Swap Contract	Transaction (base fee) Settlement (base fee)	DKK 4.00 per million (0.040 basis points) DKK 4.00 per million (0.040 basis points)	DKK 4.00 per million (0.040 basis points) DKK 4.00 per million (0.040 basis points)
EUR 3 Month Interest Rate Swap Contract	Transaction (base fee) Settlement (base fee)	EUR 4.00 per million (0.040 basis points) EUR 2.00 per million (0.020 basis points)	EUR 4.00 per million (0.040 basis points) EUR 2.00 per million (0.020 basis points)
EUR 6 Month Interest Rate Swap Contract	Transaction (base fee) Settlement (base fee)	EUR 4.00 per million (0.040 basis points) EUR 4.00 per million (0.040 basis points)	EUR 4.00 per million (0.040 basis points) EUR 4.00 per million (0.040 basis points)
NOK 6 Month Interest Rate Swap Contract	Transaction (base fee) Settlement (base fee)	NOK 4.00 per million (0.040 basis points) NOK 4.00 per million (0.040 basis points)	NOK 4.00 per million (0.040 basis points) NOK 4.00 per million (0.040 basis points)
Generic STIBOR-FRA	Transaction (base fee) Settlement (base fee)	SEK 2.00 per million (0.020 basis points) SEK 2.00 per million (0.020 basis points)	SEK 2.00 per million (0.020 basis points) SEK 2.00 per million (0.020 basis points)
Generic NIBOR-FRA	Transaction (base fee) Settlement (base fee)	NOK 2.00 per million (0.020 basis points) NOK 2.00 per million (0.020 basis points)	NOK 2.00 per million (0.020 basis points) NOK 2.00 per million (0.020 basis points)
Generic EURIBOR-FRA	Transaction (base fee) Settlement (base fee)	EUR 2.00 per million (0.020 basis points) EUR 2.00 per million (0.020 basis points)	EUR 2.00 per million (0.020 basis points) EUR 2.00 per million (0.020 basis points)
Generic CIBOR-FRA	Transaction (base fee) Settlement (base fee)	DKK 2.00 per million (0.020 basis points) DKK 2.00 per million (0.020 basis points)	DKK 2.00 per million (0.020 basis points) DKK 2.00 per million (0.020 basis points)

SEK Overnight Index Swap (STINA)	Transaction (base fee) Settlement (base fee)	SEK 2.00 per million (0.020 basis points) SEK 2.00 per million (0.020 basis points)	SEK 2.00 per million (0.020 basis points) SEK 2.00 per million (0.020 basis points)

FIXED INCOME DERIVATIVES – MARKET MAKER FEE LIST

Fixed income products (OMr)		
Product	Event	For proprietary transaction by account holders who are authorized agent or associated as quoter
Government bond forwards and futures: R2, R5, R10, SGB2Y, SGB5Y, SGB10Y	Transaction and closing	Trade yield raised/lowered with: 0,012 basis points 0,009 basis points after 10.000 in the same Series 0,006 basis points after 20.000 in the same Series 0,003 basis points after 50.000 in the same Series
	Delivery	SEK 65.00 per contract Max delivery fee: SEK 25 000 per Series
Mortgage bond forwards and futures: ST2, ST5, NBHYP2, NBHYP5, SB5, SPA2, SPA5 STH2Y, STH5Y, NDH2Y, NDH5Y, SCBC5Y, SWH2Y, SWH5Y	Transaction and closing	Trade yield raised/lowered with: 0,006 basis points 0,0045 basis points after 10.000 in the same Series 0,003 basis points after 20.000 in the same Series
	Delivery	SEK 65,00 per contract above closing fee. Max delivery fee: SEK 25.000 per series
STIBOR-FRA forwards and futures: FRA, 3STIBFRA	Transaction and closing	Trade yield raised/lowered with: 0,039 basis points 0,025 basis points after 100.000 in the same Series
	Delivery	No delivery fee
NIBOR-FRA forwards and futures: 3NFRA, 6NFRA, 3NIBFRA, 6NIBFRA	Transaction and closing 3 months NIBOR Contract 6 months NIBOR Contract	Trade yield raised/lowered with: 0,039 basis points 0,025 basis points after 100.000 in the same Series 0,025 basis points
	Delivery	No delivery fee
STIBOR-FRA Forward and Future Options	Transaction and exercise	SEK 0.35 per contract
NIBOR-FRA Forward and Future Options	Transaction and exercise	NOK 0.35 per contract
RIBA-futures	Transaction and closing	RIBA-futures are traded according to different fee levels based on yearly accumulated volume

		MM level 1: 0 – 200 000 contracts SEK 1 per contract MM level 2: 200 001 – contracts SEK 0,80 per contract
MBF (Mortgage bond futures)	Transaction	DKK 7.50 per contract
	Monthly discount	20% discount on fees after 2.500 contracts and 40% discount on fees after 5.000 contracts
	Closing	DKK 15.00 per contract Max closing fee: DKK 10.000 per Series
CIBOR-futures CIBOR	Transaction and closing	DKK 1.00 per contract
	Trade size discount	20% discount on trade value >1.000 contract
	Monthly discounts	20% discounts on fees after 50.000 contracts in all CIBOR futures contracts
	Expiration discounts	50% discount on the expiring contract from the 1st day in the expiration month to the actual expiration day.
Government Bond options: R2-, R5- R10-, SGB2Y- SGB5Y- and SGB10Y- options	Transaction and closing R2 & SGB2Y-options R5& SGB5Y -options R10& SGB10Y-options	 SEK 1.00 per contract SEK 2.50 per contract SEK 3.50 per contract
	Delivery (forward as underlying)	Please refer to the forward contract in question

Product	Event	Clearing account
Buy-sell-back/Sell-buy-back SEK Repo Contract	Transaction	Clearing fee 0,00003 x SC x d/360 for accounts with 0-850.000 accumulated repo clearing fees on a yearly basis 0,00002 x SC x d/360 for accounts with 850.001-1.700.000 accumulated repo clearing fees on a yearly basis 0,00001 x SC x d/360 for accounts with 1.700.001- accumulated repo clearing fees on a yearly basis Additional rebate 0.00001 * SC *d/360 , applicable when a Market Maker is trading with a non Market maker

Buy-sell-back/Sell-buy-back Repo Contract for Danish listed bonds	Transaction	0,00006 x SC x d/360 Rebate 0.00003 * SC *d/360 , applicable when a Market Maker is trading with a non Market maker
SEK Interest Rate Swap Contract*	Transaction (base fee) Settlement (base fee)	SEK 3.00 per million (0.030 basis points) SEK 1.50 per million (0.015 basis points)
DKK 3 Month Interest Rate Swap Contract*	Transaction (base fee) Settlement (base fee)	DKK 3.00 per million (0.030 basis points) DKK 1.50 per million (0.015 basis points)
DKK 6 Month Interest Rate Swap Contract*	Transaction (base fee) Settlement (base fee)	DKK 3.00 per million (0.030 basis points) DKK 3.00 per million (0.030 basis points)
EUR 3 Month Interest Rate Swap Contract*	Transaction (base fee) Settlement (base fee)	EUR 3.00 per million (0.030 basis points) EUR 1.50 per million (0.015 basis points)
EUR 6 Month Interest Rate Swap Contract*	Transaction (base fee) Settlement (base fee)	EUR 3.00 per million (0.030 basis points) EUR 3.00 per million (0.030 basis points)
NOK 3 Month Interest Rate Swap Contract*	Transaction (base fee) Settlement (base fee)	NOK 3.00 per million (0.030 basis points) NOK 1.50 per million (0.015 basis points)
NOK 6 Month Interest Rate Swap Contract*	Transaction (base fee) Settlement (base fee)	NOK 3.00 per million (0.030 basis points) NOK 3.00 per million (0.030 basis points)
Generic STIBOR-FRA*	Transaction (base fee) Settlement (base fee)	SEK 1.00 per million (0.010 basis points)SEK 1.00 per million (0.010 basis points)
SEK Overnight Index Swap (STINA)*	Transaction (base fee) Settlement (base fee)	SEK 1.00 per million (0.010 basis points)SEK 1.00 per million (0.010 basis points)

FIXED INCOME DERIVATIVES – PROPRIETARY FEE LIST

Fixed Income products (OMr)		
Product	Event	Fee
STIBOR-FRA forwards and futures: FRA, 3STIBFRA	Transaction and closing	SEK 1.50 per contract
	Delivery	No fee
NIBOR-FRA forwards and futures: 3NFRA, 6NFRA, 3NIBFRA, 6NIBFRA	Transaction and closing	NOK 1.50 per contract
	Delivery	No fee

) *FEE IS CALCULATED PER CONTRACT AND IS ROUNDED OFF TO THREE (3) DECIMALS