Genium Inet Report Manual

Clearing Reports User Guide

Revision 4.0
01 Oct 2023
Approved

Contents

Document History

Revision	Published	Author(s)	Summary of Changes
1.0	2018	Goda Kunigiškytė	First revision.
2.0	2019	Algedė Nordin	Second revision.
3.0	2023	Deividas Venskus	Added Report and File type criteria in the file specifics. Added EMIR and SFTR reports. Added EMIR and SFTR report file names. Changed the file names of the Seres automatically exercised reports to include all of the markets (Swedish, Norwegian, Danish, Finnish).
4.0	2023	Giedrė Jaraitė	Annual review of the whole document. Updates to Clearing Reports visualizations. Added Technical Clearing Reports specifications. Added Account Types

1. Overview

1.1 Reports' structure and categories

Reports are divided into the following categories:

Figure 1: Categorization of reports

Each report can include either or both financial and commodity products and they are color-coded. Reports can be generated end-of-day and intraday.

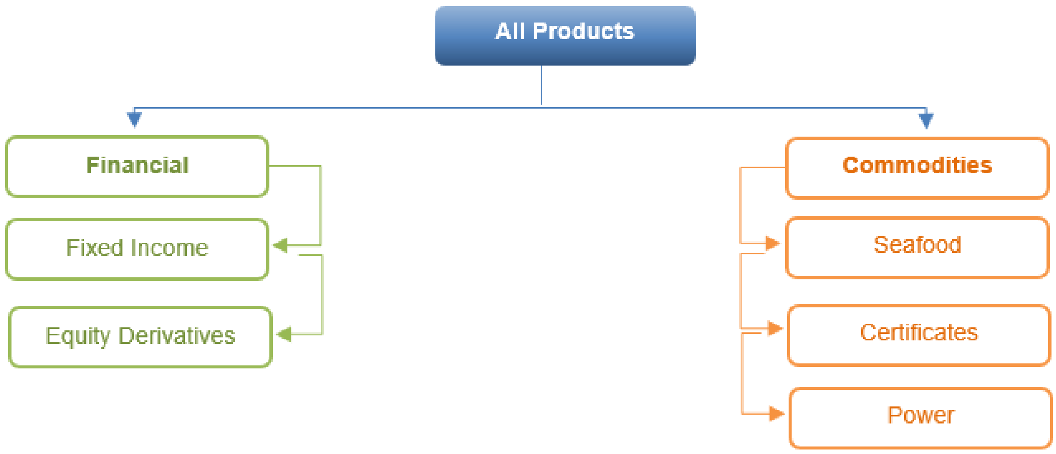


Figure 2: Clasification by products

1.2 Reports Categories

1.2.1 Cash Settlement

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

Figure 2: Cash Settlement report by products

1.2.2 Expiration

The Expiration reports show positions that have been exercised and expired/closed.

- Exercise and Closing report is generated for each member individually and shows positions that were exercised/closed.
- Positions Not Exercised report is generated for each member individually and shows positions that were not exercised.
- Series Automatically Exercised is a general report broadcasted to the entire market. This report shows all instruments that were automatically exercised and is created for each market separately.

The following Expiration reports can be found:

Figure 3: *Expiration report by products*

1.2.3 Information

The Information report Series Information shows general series information (ISIN, Last Trading Date/Time, Delivery Period, Closing Prices) and is broadcasted to all market participants.

The following Information reports can be found:

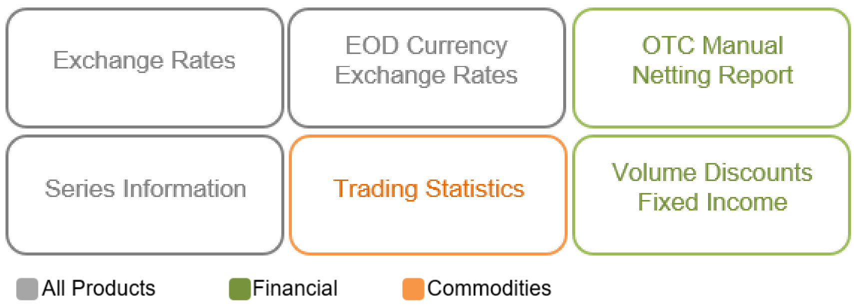


Figure 4: *Series Information report by product*

1.2.4 Mark-To-Market

The Mark-to-Market reports show details for periodical cash settlement, also known as variation margin, and provide a fair image of a current instruments' value.

- Contracts in Delivery report appears only in Commodities market and shows daily delivery settlement.
- Forward Mark-to-Market fixed income report shows monthly cash settlement for forward style contracts variation margin since previous month.

The following Mark-to-Market reports can be found:

Figure 5*: Contracts in delivery report by product*

1.2.5 Physical Settlement

The following Physical Settlement reports can be found:

The Physical Settlement report shows the settlements of stocks which result from equity futures, forwards and options.

The Physical Settlement Fixed Income report shows settlement of bonds resulting from fixed income contracts.

The Repo Physical Settlement report shows settlement of bonds resulting from repo trades.

All Products Financial Commodities

Figure 7: Physical Settlement report by product

1.2.6 Positions and Risk

The risk and positions reports show current positions that the member holds and details for the margin requirement they generate.

- The Positions report shows open positions that have margin requirement on member level.
- Positions Non-Propagated Margin report shows all positions per clearing account not considering margin propagation.
- The Collateral report shows member's currently pledged collateral.
- The Margin and Collateral Evaluation shows the margin requirement as well as collateral call for a member.

The following positions and risk reports can be found:

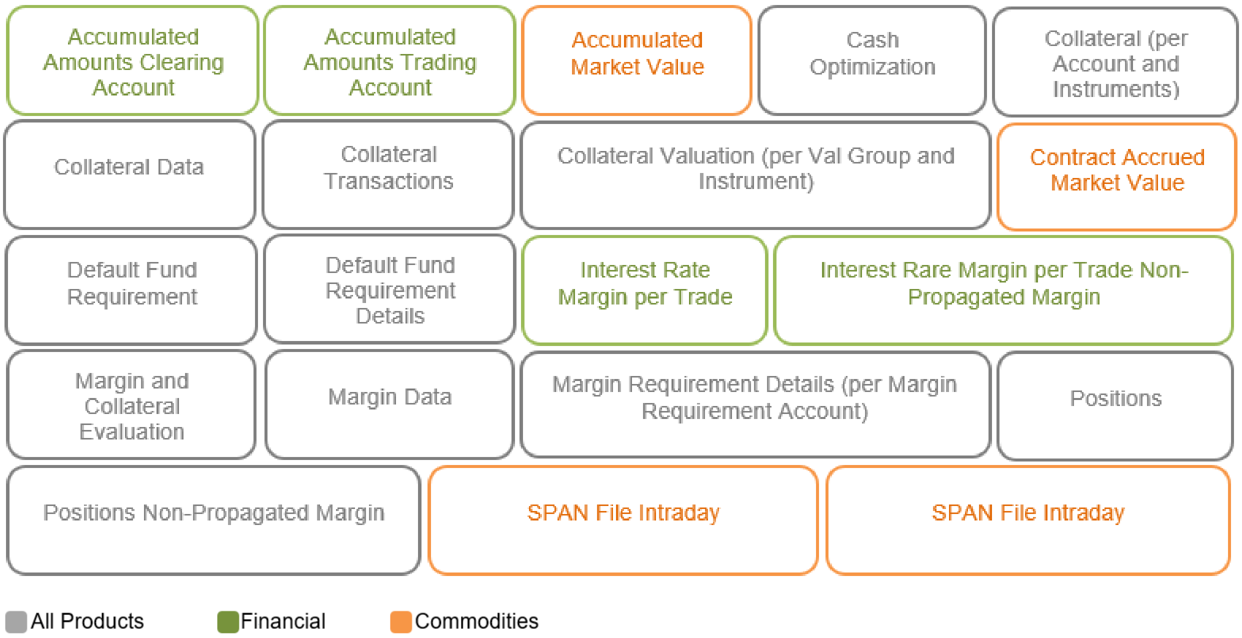


Figure 8: Positions & Risk reports by product

1.2.7 Trades

The Trades report shows all the trades that have been made during specific business day, whereas Trade Exceptions report shows deals and trades that have been modified (given-up/taken-up, rectified, cascaded).

The following Trades reports can be found:

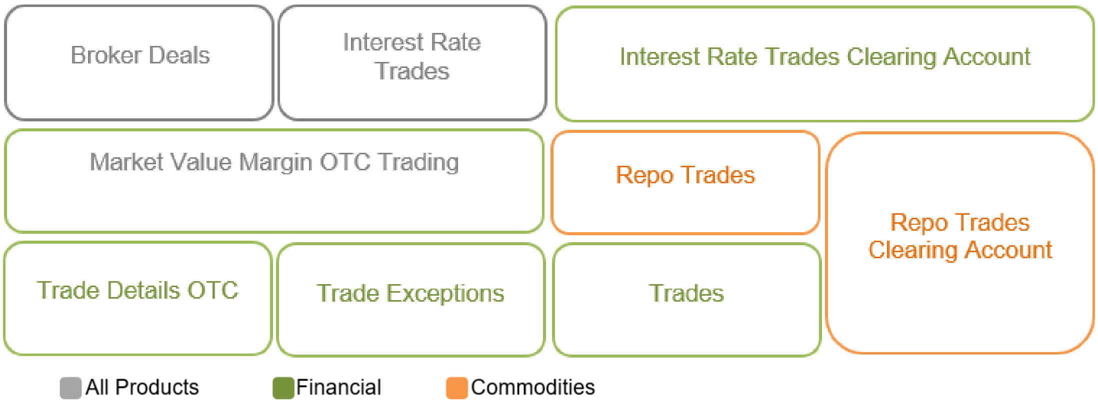


Figure 9: Trades report by product

1.2.8 VAT

Monthly VAT Specification report shows the Value Added Taxes amount that a member, trading and clearing Allowances, Emission and/or Electricity contracts, should pay. The report is created once a month on the first business day and it contains Value Added Taxes eligible trading and clearing fees from contracts traded in previous month, and contracts that were in delivery during the previous month.

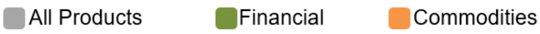


Figure 10: Monthly VAT Specification report by product

1.3 Transactions Generating Cash Flows

Transactions generating cash flows can be found on several detailed reports:

Event	Class	Explanation	Report
Assign	Fee	Fees for an assigned short position	Cash Settlement Propagation Exercise and Closing
Closing	Fee	Fees for closing of forwards and futures positions	Cash Settlement Propagation Forwards Mark-to-Market Future Mark-to-Market
Closing	Settlement	Cash settlement for closing of forwards and futures positions	Cash Settlement Propagation Forwards Mark-to-Market Future Mark-to-Market
Exercise	Fee	Fees for exercising a long position	Cash Settlement Propagation Exercise and Closing
Manual	Fee	Fees entered by the Clearing House	Cash Settlement Propagation Cash Settlement
Market Settlement	Settlement	Mark-to-Market of Forwards or Futures	Cash Settlement Propagation Exercise and Closing Forwards Mark-to-Market Future Mark-to-Market
Rectify	Fee	Reversed fee as a result of cancellation or move of the trade	Cash Settlement Propagation
Rectify	Settlement	Reversed Settlement as a result of cancellation or move of the trade	Cash Settlement Propagation
Trade	Fee	Trading fees	Cash Settlement Propagation Repo Trades Clearing Account Trades
Trade	Settlement	Option premiums	Cash Settlement Propagation Trades
MeFeE	Fee	Initial/Entrance fee	Cash Settlement Cash Settlement Propagation
MeFeP	Fee	Periodic fee	Cash Settlement Cash Settlement Propagation
Trade	Fee1	Trading fee	Trades
Trade	Fee2	Clearing fee, Monthly VAT	Trades
Trade	Fee5	Trading/Clearing fee for EUA, CER, DE, NL	Trades
Trade	Settlement	Cash Settlement	Cash Settlement Cash Settlement Propagation

***Table 1**: Types of Cash Flow*

1.4 Account Types

Commonly used accounts are explained in the table below:

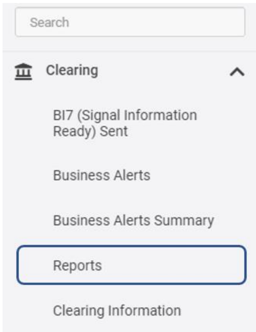
Account Type	Description
AA	Allocation Account – account that automatically transfers to the receiving account, when premiums/fees are charged on allocation account, positions are aggregated in one omnibus account (no positions allowed on AA)
AF	House Affiliate Sub Account Member Clearing Net – like a house account but it is on a client's side (very few existing account)
APT	Average Price Account – related to House account, for derived Average Price contracts
AT	Authorized Trader – approved by the client, set up for auto-netting, trades and positions are allowed to hold on this type
BALANCE	Clearing House Balance Account (not used for new set-ups anymore)
BRO	Broker Account – approved by the client, no trades or positions are allowed to hold on this type
COA	Client Omnibus Account – allows to manage trades of more than one client at one place in order to satisfy custody of underlying securities and for fee structure additional applications, if any
CSH	Exchange Account (used for fixed income) related to house account
DA	Daily Account – all trades traded on this account are automatically emptied at a specialized account at the end of a business day
DFCH	Default Fund Commodities House – these and the below named default funds are used to handle the risk in case of member default, i.e. accumulated shared capital of every participant. DFCH is designated to gather from members who participate in Commodities Market
DFFH	Default Fund Financials House – designated to accumulate from members who participate in Financial Market including Equity and Fixed Income products
DFSFH	Default Fund Seafood, House – from members participating in Seafood Market
DSUBMCN	Designated Sub-Account Member Clearing Net – related to Client's side
IA	Interimistic Account – designated for temporary storage of trades related to client business, although, settlement and margin are located on house-related accounts
ICA	Individual Clearing Account – "separate" account for clients, translated as individual client account
LPH	Liquidity Provider House
MARGCI	Margin Requirement Account – designated for indirect pledging client to place margin
MARGCO	Margin Requirement Account – designated for omnibus clients to place margin

MARGDP	Margin Requirement Account – designated for direct pledging client to place margin
MARGH	Margin Requirement Account – designated for house account participants to place margin
MARGSETC	Settlement Account for Client Collateral Evaluation, a separate account for margin settlement along with assessment of the amount
MARGSETH	Settlement Account for House Collateral Evaluation, a separate account for margin settlement along with assessment of the amount
MCALC	Margin Calculation Account related to Client's Business (practically, used only for Financials products) for omnibus types
MCALCN	Margin Calculation Account related to Client's Business (practically, used only for Commodities products) for omnibus types
MCALHN	Margin Calculation Account related to Participant's House Business (practically, only for Financials products)
MCSET	Margin Calculation Account designed for Participant's House Business (practically, only for Commodities products)
MM	Market Maker Account – designed for participants who has entered into Market Maker agreement with the Exchange
NCM	Non-Clearing Member – member of the Exchange, that have entered into a non-clearing membership (NCM) agreement with the Exchange to carry out exchange transactions to be registered on clearing accounts in the name of the general clearing member without further approval from the general clearing member
OI	Own Inventory – House account, related to House business
PCR	Pending Clearing Registration – typically created for accounts that requested registration for OTC clearing
PLDCM	Pledged Account DCM
SETTLEC	Settlement Account – typical settlement account for Client (as omnibus) related business
SETTLEH	Settlement Account – typical settlement account for House related business
SUBMC	Sub-account Member Clearing – designated for one client only
TA	Trading Account – designated for trading activities only
TCA	Trading and Clearing Account – designated for both trading and clearing activities
TCAS	Trading and Clearing Account – Segregated account
TCASP	Trading and Clearing Segregated Omnibus account

***Table 2**: A list of Account types*

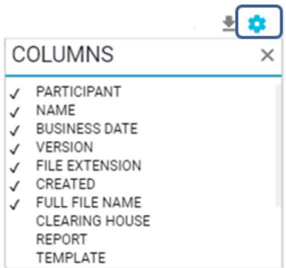
2. The view of Clearing Reports

2.1 Access Reports Using Q-Port



The reports are accessed from the Q-Port's main window by choosing the **Reports** menu option from the **Clearing** drop-down list.

2.2 Configuring the Report Window in Q-Port



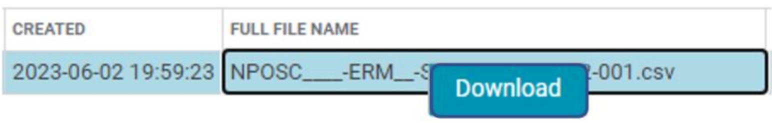
To personalize the **Reports** window select which columns and in what order to see them. Click on the **Settings** icon and tick the column names that you want to appear in the **Reports** window and un-tick the unnecessary ones by clicking as well.

2.3 Rearranging Columns in Q-Port

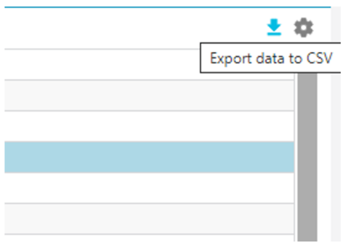
To rearrange the columns's , left-click and hold on a column name and then drag it where necessary.

2.4 Download a Report in Q-Port

Search for available reports by selecting a date and press "Search" icon. To download a report, right-click on a single report and press "Download" to download and view the report.



2.5 Get a List of all the Reports in Q-Port



To get a list of all the reports displayed, click the "Download" icon in the main Reports window menu.

3. Report File Name And Flexible Search

3.1 Report File Name

File name construction	*Expressed as <Report name>-<Specifier>-<Exchange ID>-<Participant ID>-<Date>-<Version number>.<File format>*
Length	33 characters; 9 + 5 + 2 + 5 + 6 + 3 + 3 + 6 separators
Format	Each component is padded to its maximum length using the underscore character ("_")

***Table 3**: Specification of Report file name*

3.2 File name components

Report name	9 characters
Specifier	5 characters
Exchange ID	2 characters
Participant ID	5 characters
Date	6 characters
Version number	3 characters
File format	3 characters

***Table 4**: A list of file name components*

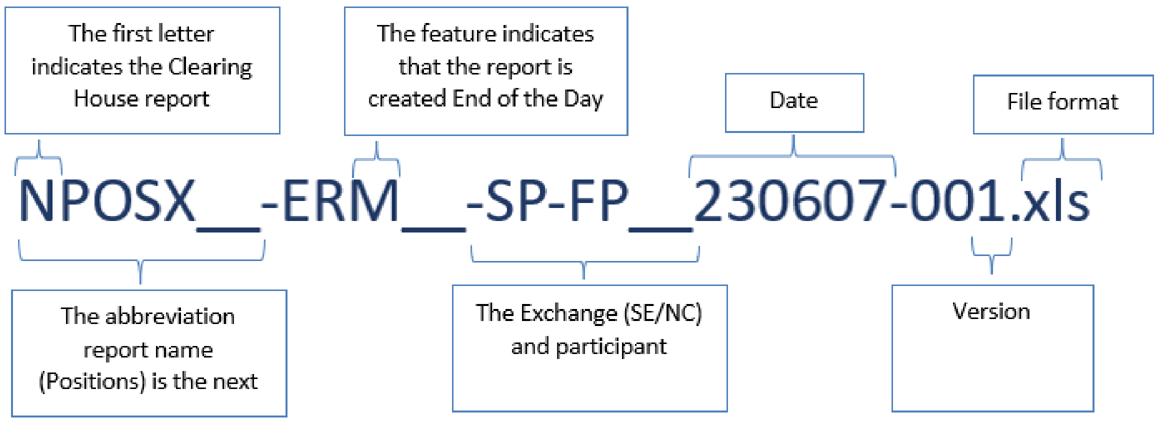
3.3 Report and column headings

Report headings and column headings are separated either by column displacement or by separate rows, this is noted for each report.

Column displacement	The report has just one row for headings beginning with (n) report headings/data, the column headings follow but are displaced by (n) columns in respect to their corresponding data columns.
Separate rows	The report has two rows for headings, the first row containing report headings/data and the second containing the column headings.
Report headings	Report headings are constructed by a label (e.g. "Trade date") ending with a colon and whitespace (": ") followed by a data value as indicated for each report/heading.

***Table 5**: Specification of Report headings*

The structure of Report name as an example:



***Example 1**: The structure of Report naming*

3.4 Specifier

Specifier is a two to five letter combination that each represent what data the report shows.

First character	E – End-of-day, I – Intraday
Second character	C – Cash Settlement, E – Expiration, I – Information, M – Mark-to-Market, P - Physical Settlement, R – Risk and Positions, T – Trades, V – VAT
Third character	A – Account, G – General, C – Clearing House, M – Member
Fourth character	S – Swedish, D – Danish, F – Finnish, N – Norwegian, M – Monthly, C – Closing, P – Preliminary
Fifth character	X – Intraday Margin Call

***Table 6**: Specification of Report specifier*

Note: 4th and 5th characters CE – Created Empty

Note: Payments report may have an "E" as specifier's first character, but it can be generated intraday due to an intraday margin call.

3.5 There Are Following Exceptions:

- CSFEE – Collateral Safekeeping Fee
- SFEE - Safekeeping Fee
- ALL – All instruments
- EVMM - EOD VAT Member Monthly
- EFXTM - EOD FX Trades Monthly
- "001" - Intraday and end-of-day margin calculation reports

3.6 Flexible Search

Report criteria such as file name or specifier can be entered into the flexible search box. Start typing in the flexible search box and the drop-down menu will appear. Select the criteria from the drop-down menu which represents the inserted information.

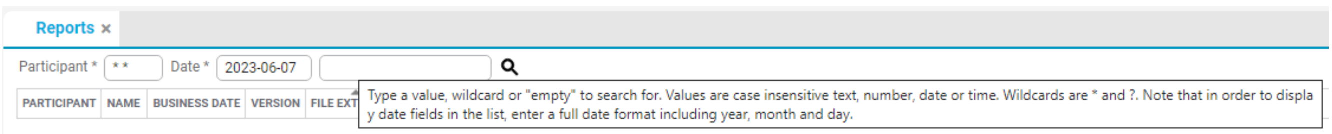
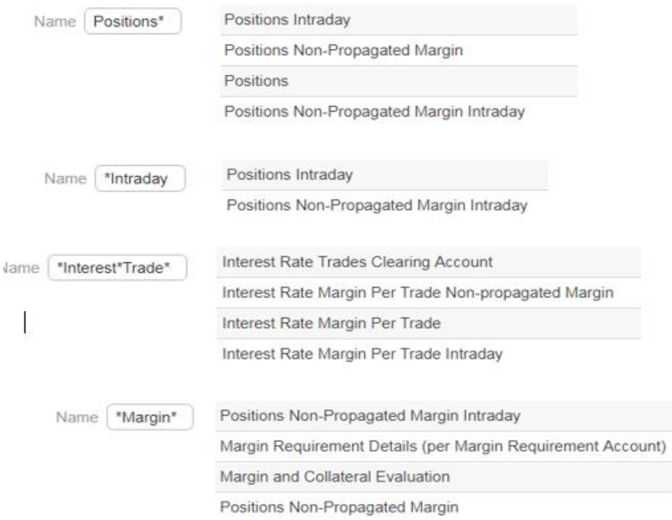


***Figure 11**: The view of flexible search*

3.5 “*” Symbol In Search

An asterix can be used to represent a part of the symbol line that user does not want to specify. It can be used in place of one or a few characters so that the system would skip that part of information and do not filter results based on that. For example, if “Positions*” is typed and “Name: Positions*” selected, the results will show all reports that have a name starting with the word “Positions”, including Positions, Positions Intraday, Positions Non-Propagated Margin, Positions Non-Propagated Margin Intraday.

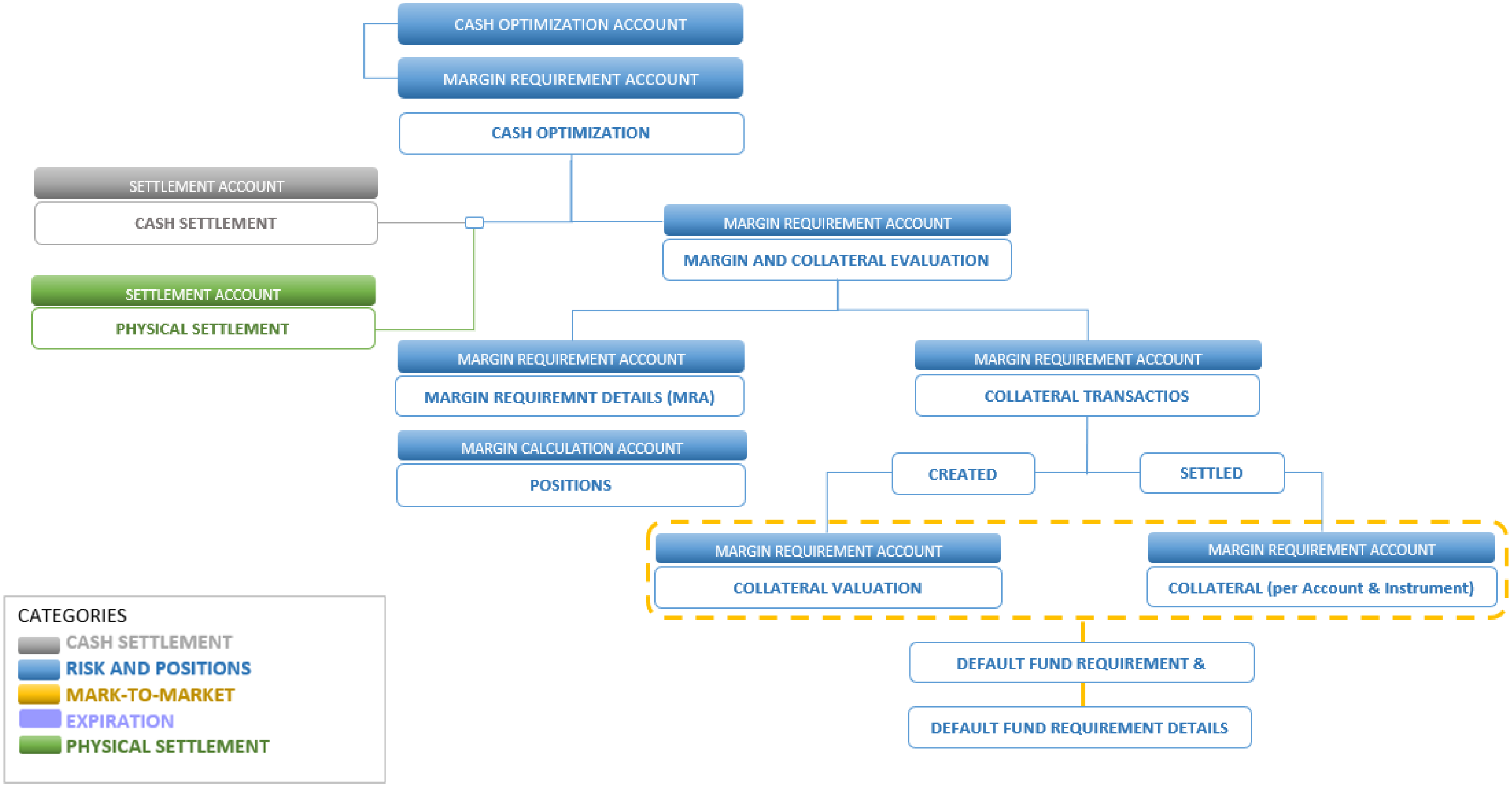
Please find the examples below:



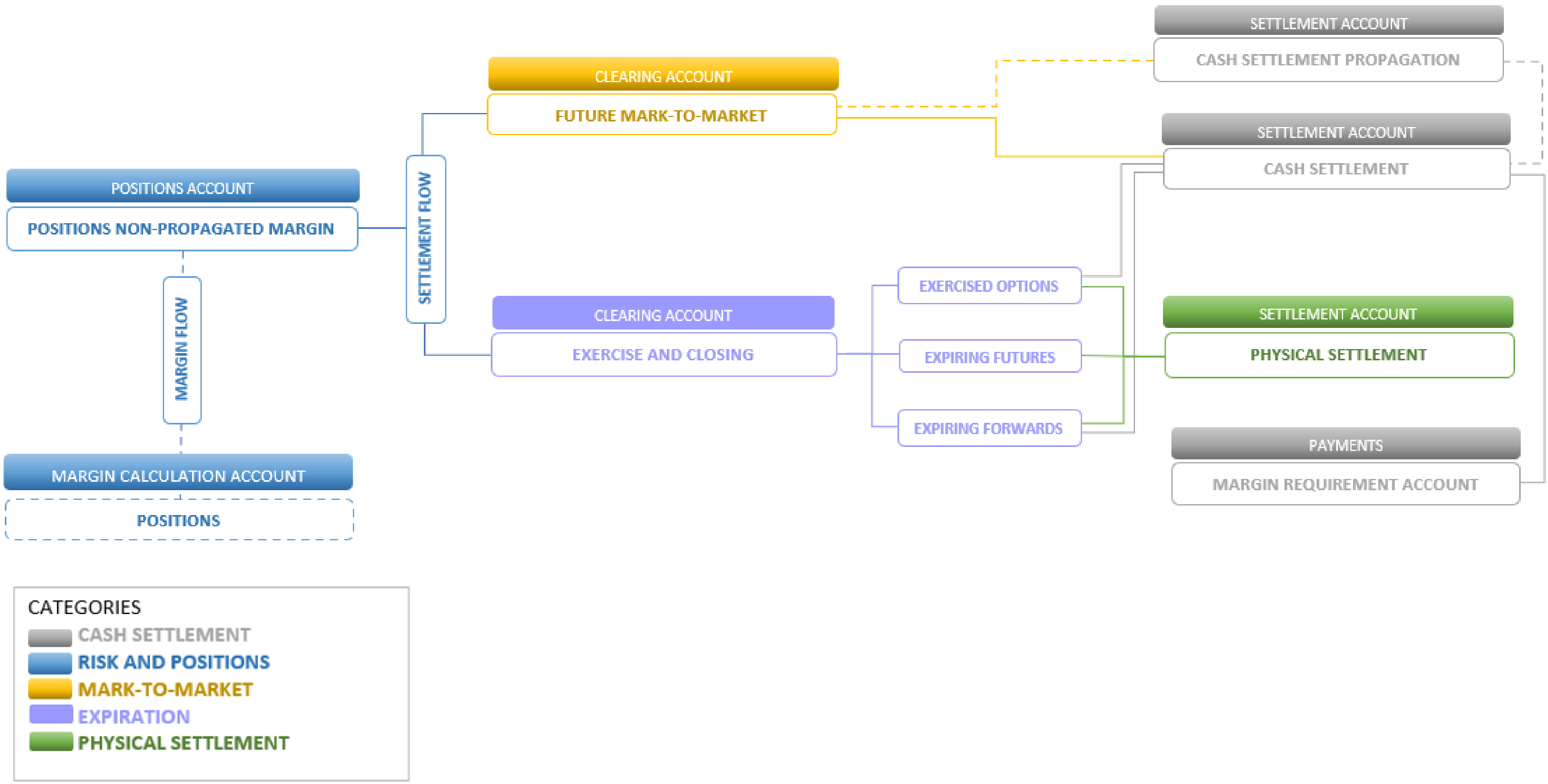
Example 2*: The view of search with asterix*

ⓘ ***Note****: For more information, see Appendix A “Nasdaq Clearing CSV file specifications”.*

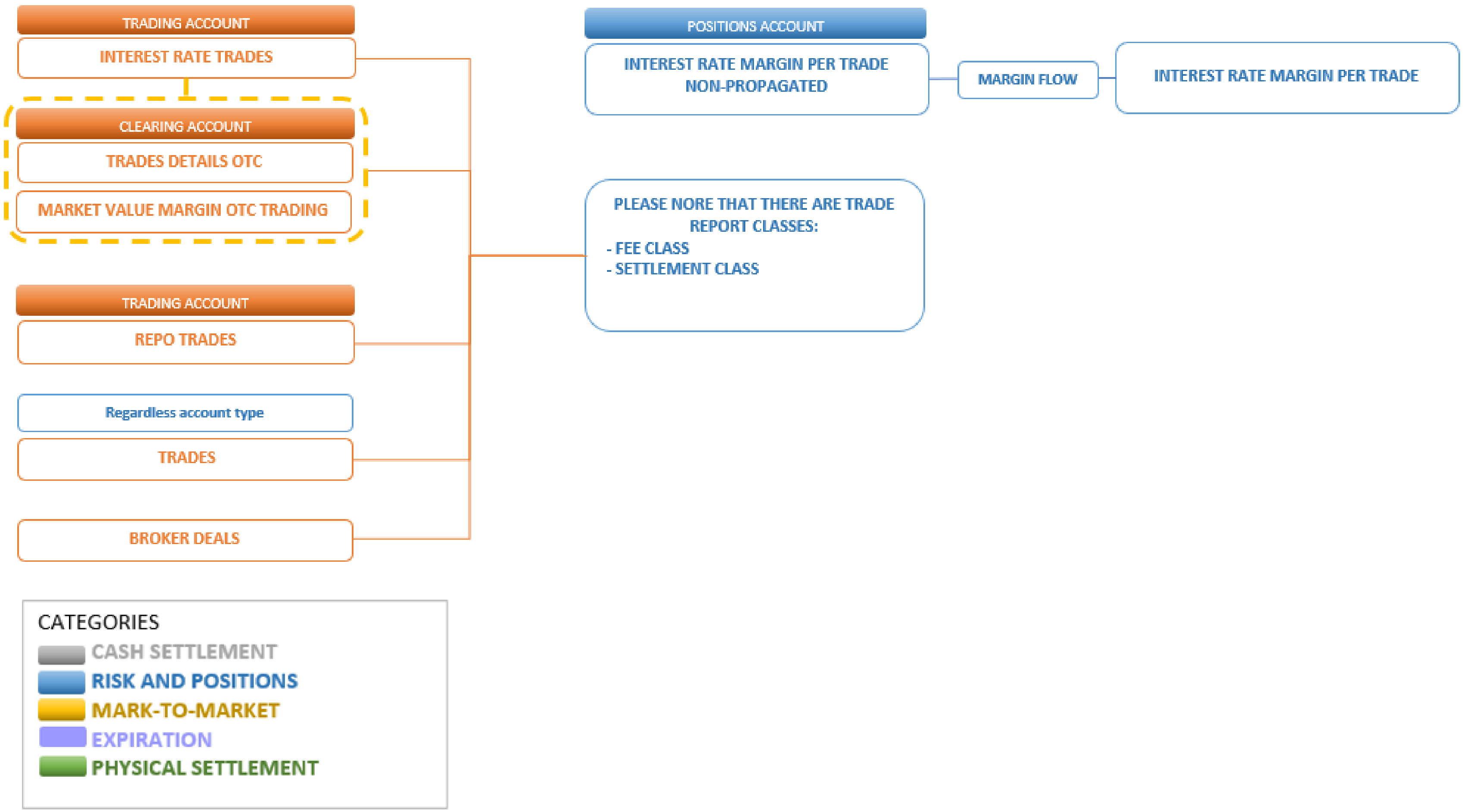
3.6 Clearing Flows Reflected In Reports



3.6.1 Clearing Flows Reflected In Reports



3.6.2 Clearing Flows Reflected In Reports



4. Most Common Reports Overview

4.1 Cash Settlement

4.1.1 Cash Settlement

This report shows the total amount of cash that should be paid to or received from the Clearing House. All amounts that should be paid or received are sorted by the Settlement Product and listed for each currency. The Clearing House credits and debits amounts automatically from a member's settlement account with the assigned settlement bank. The report is created by settlement date.

Note: from report Market Value Margin OTC Trading the interest amount is incorporated in the cash settlement direct debit flow. In the Cash Settlement report, this is presented under event Market Value Calculation and class Market Value Interest/Margin.

SE TEST TEST
Settlement Date: 2023-08-09

Cash Settlement

Nasdaq

Settlement Account: SE TEST SETH

Settlement Product	Event	Class	Business Date	Amount
OMXS30_FUT	Market Settlement	Settlement	2023-08-08	30 290,00
OMXS30_FUT	Trade	Fee	2023-08-08	-175,00
Total OMXS30_FUT:				**30 115,00**
OMXS30_OPT	Trade	Fee	2023-08-08	-105,00
OMXS30_OPT	Trade	Settlement	2023-08-08	30 750,00
Total OMXS30_OPT:				**30 645,00**
STK_OPT	Assign	Fee	2023-08-07	-75,00
STK_OPT	Trade	Fee	2023-08-08	-3 569,82
STK_OPT	Trade	Settlement	2023-08-08	457 140,00
Total STK_OPT:				**453 495,18**
Total SE TEST SETH				**514 255,18**

The type of Event & Class triggered the payment

The Business Date shows when the transaction occurred. Open the applicable report of this date to see details.

Total Amount that will be debited/credited from/to bank

***Example 3**: Cash Settlement report*

Generated one time per day at the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

More details about Event and Class: section 1.3 Transactions generating cash flows.

- Grouped: Currency, Account
- Sorted: Settlement Product, Event, Class

4.1.2 Cash Settlement Propagation

This report shows propagation details of cash settlement. A detailed overview of the total cash settlement for each respective settlement day as the report is created by settlement date.

SE TEST TEST
Settlement Date: 2023-08-09

Cash Settlement Propagation

Nasdaq

Currency: SEK

SE TEST 006

Account	Transfer Account	Settlement Product	Event	Class	Business Date	Orig.Amount	Transfer In	Transfer Out	Amount
SE TEST 001	SE TEST SETH	STK_OPT	Trade	Fee 2	2023-08-08	-225,00	0,00	-225,00	0,00
SE TEST 001	SE TEST SETH	STK_OPT	Trade	Sttlm	2023-08-08	30 000,00	0,00	30 000,00	0,00
Total SE TEST 001						**29 775,00**	**0,00**	**29 775,00**	**0,00**
SE TEST 002	SE TEST SETH	STK_OPT	Assig	Fee 1	2023-08-07	-46,50	0,00	-46,50	0,00
Total SE TEST 002						**-46,50**	**0,00**	**-46,50**	**0,00**
SE TEST 003	SE TEST SETH	STK_OPT	Trade	Fee 2	2023-08-08	-63,00	0,00	-63,00	0,00
SE TEST 003	SE TEST SETH	STK_OPT	Trade	Sttlm	2023-08-08	8 400,00	0,00	8 400,00	0,00
Total SE TEST 003						**8 337,00**	**0,00**	**8 337,00**	**0,00**
SE TEST 004	SE TEST SETH	OMXS30_OPT	Trade	Fee 2	2023-08-08	-35,00	0,00	-35,00	0,00
SE TEST 004	SE TEST SETH	OMXS30_OPT	Trade	Sttlm	2023-08-08	-5 900,00	0,00	-5 900,00	0,00
Total SE TEST 004						**-5 935,00**	**0,00**	**-5 935,00**	**0,00**
SE TEST 005	SE TEST SETH	LTIR_SEK	MtM	Sttlm	2023-08-01	0,00	3 749 466,30	0,00	3 749 466,30
SE TEST 005	SE TEST SETH	OMXS30_FUT	MtM	Sttlm	2023-08-01	0,00	-5 459 625,00	0,00	-5 459 625,00
Total SE TEST 005						**0,00**	**-1 710 158,70**	**0,00**	**-1 710 158,70**
SE TEST 006	SE TEST SETH	LTIR_SEK	MtM	Sttlm	2023-08-01	0,00	17 924 761,70	0,00	17 924 761,70
SE TEST 006	SE TEST SETH	OMXS30_FUT	MtM	Sttlm	2023-08-01	0,00	-6 317 769,00	0,00	-6 317 769,00
SE TEST 006	SE TEST SETH	OMXS30_FUT	Trade	Fee 2	2023-08-01	0,00	-4 823,00	0,00	-4 823,00
Total SE TEST 006						**0,00**	**11 602 169,70**	**0,00**	**11 602 169,70**
SE TEST 007	SE TEST SETH	OMXS30_FUT	MtM	Sttlm	2023-08-01	0,00	-1 422 775,00	0,00	-1 422 775,00
SE TEST 007	SE TEST SETH	OMXS30_FUT	Trade	Fee 2	2023-08-01	0,00	-8 653,91	0,00	-8 653,91
Total SE TEST 007						**0,00**	**-1 431 428,91**	**0,00**	**-1 431 428,91**

Account column shows accounts that currently have funds transferred in or out.

Transfer Account column shows where the settlement amount is transferred to or from.

The type of Event & Class triggered the payment

An Amount that should be paid or received

__Example 4__: Cash Settlement Propagation report

Generated one time per day at the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

More details about Event and Class: section 1.3 Transactions generating cash flows.

- Grouped: Currency, Account
- Sorted: Settlement Product, Event, Class

4.1.3 Interest Rate Closest Flows

This report shows the nearest fixed and floating flow for each trade for clearing account.
Note: for OIS (Overnight Indexed Swap) trades, the field consideration will be zero until the actual consideration amount has been set, which will happen on the day before payment.

SE TEST TEST
Trade Date: 2023-08-08

Interest Rate Closest Flows

Nasdaq

Trading Account: SE TEST TEST
Market: SWEDISH BOND
Series: SEK_IRS

Notional Amount is the total amount of a security underlying asset at its spot price

Trade Date is an original Clearing Date

Effective Date is a Settlement Date

Settlement Date column shows when the Settlement (delivery) will happen

Trade Report Nbr	Fixed Rate	Notional Amount	Trade Date	Effective Date	Termination Date	Tenor	Current Rate	Rate Date	Current Notional	Side	Days	Day Count Frc	Settlement	Settl. Date	Currency
A398FD6C6620D241		1 000 000 000	2016-01-15	2016-01-19	2026-01-19	3M	3,8620	2023-07-17	1 000 000 000	Float-Fixed	92	ACT360	-9 869 555,56	2023-10-19	SEK
	1,3400	1 000 000 000	2016-01-15	2016-01-19	2026-01-19	12M	1,3400		1 000 000 000	Float-Fixed	360	BOND_BASIS_3036	13 400 000,00	2024-01-19	SEK
1F68524E3B27200A		1 000 000 000	2019-11-18	2019-11-20	2029-11-20	3M	3,6450	2023-05-17	1 000 000 000	Float-Fixed	91	ACT360	-9 213 750,00	2023-08-21	SEK
	0,5450	1 000 000 000	2019-11-18	2019-11-20	2029-11-20	12M	0,5450		1 000 000 000	Float-Fixed	359	BOND_BASIS_3036	5 434 861,11	2023-11-20	SEK
A41C3F725B1B180A	1,0700	920 000 000	2021-03-02	2021-03-04	2039-09-21	12M	1,0700		920 000 000	Fixed-Float	360	BOND_BASIS_3036	-9 844 000,00	2023-09-21	SEK
		920 000 000	2021-03-02	2021-03-04	2039-09-21	3M	3,8080	2023-06-19	920 000 000	Fixed-Float	92	ACT360	8 953 031,11	2023-09-21	SEK

__Example 5__: Interest Rate Closest Flows report

Generated one time per day at the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

- Grouped: Market
- Sorted: Series

4.1.4 Interest Rate Closest Flows Clearing Account

This report shows the nearest fixed and floating flow for each trade for clearing account.
Note: for OIS (Overnight Indexed Swap) trades, the field consideration will be zero until the actual consideration amount has been set, which will happen on the day before payment.

SE TEST TEST
Trade Date: 2023-08-08

Interest Rate Closest Flows Clearing Account

Nasdaq

Clearing Account: SE TEST TEST
Market: SWEDISH BOND
Series: SEK_IRS

Notional Amount is the total amount of a security underlying asset at its spot

Trade Date is an original Clearing Date

Effective Date is a Settlement Date

Settlement Date column shows when the Settlement (delivery) will happen

Trade Report Nbr	Fixed Rate	Notional Amount	Trade Date	Effective Date	Termination Date	Tenor	Current Rate	Rate Date	Current Notional	Side	Days	Day Count Frc	Settlement	Settl. Date	Currency	Trading Account
27452AEACE601801	3,3400	175 000 000	2013-09-10	2013-09-12	2033-09-12	12M	3,3400			Fixed-Float	360	BOND_BASIS_3036	-5 845 000,00	2023-09-12	SEK	SE TEST TEST
		175 000 000	2013-09-10	2013-09-12	2033-09-12	3M	3,6730	2023-06-08	175 000 000,00	Fixed-Float	92	ACT360	1 642 647,22	2023-09-12	SEK	
274E91BFF3941001		97 000 000	2013-09-25	2013-09-27	2023-11-13	3M	3,6390	2023-05-11	97 000 000,00	Fixed-Float	91	ACT360	892 262,58	2023-08-14	SEK	SE TEST TEST

__Example 6__: Interest Rate Closest Flows Clearing Account report

Report is also available for clearing account.

Generated one time per day at the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

- Grouped: Market
- Sorted: Series

4.1.5 Interest rate fees

This report shows the accumulated interest rate fee

SE TEST TEST
Business Date: 2023-08-08

Interest Rate Fees

Nasdaq

Account: SE TEST TEST
Market: SWEDISH BOND
Series:SEK_IRS

The Fee amount included the accumulated fee for trade and delivery for corresponding business date (Settlement Date).

The Delivery Unit number specifies the fees that can be viewed in the Clearing Information window in Q-Port

Series	Fee	Settl. Date	Currency	Delivery Unit	Trading Account
SEK_IRS	-9 193,55	2023-08-09	SEK	24 558	SE SP CL

Market: SWEDISH TMC BOND
Series:SEK_FRA_3M

Series	Fee	Settl. Date	Currency	Delivery Unit	Trading Account
SEK_FRA_3M	-2 400,00	2023-08-09	SEK	2 783	SE SP CL

__Example 7__: Interest Rate Fees report

Generated one time per day the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

- Grouped: Market
- Sorted: Series

4.1.6 Payments

This report shows the total net cash transactions to be executed for a business day including any cash optimization transactions. The report lists the net payments per currency for a participant's respective accounts.

SE TEST TEST
Payment Date: 2023-08-08
Final*: Yes

Payments

Currency: DKK

Reference Number	Account	Cash Settlement Requirement	Withdraw/Deposit Collateral Account	Total Amount to Pay/Receive
1234567891014	SE TEST 001	0,00	43 600,00	-43 600,00

Currency: SEK

Reference Number	Account	Cash Settlement Requirement	Withdraw/Deposit Collateral Account	Total Amount to Pay/Receive
1234567891011	SE TEST 002	-12 874,50	-548 983,93	536 109,43
1234567891012	SE TEST 003	-22 198,50	238 288,82	-260 487,32
1234567891013	SE TEST 001	-1 575,00	126,00	-1 701,00

Information from *Cash Settlement* report. In Cash Settlement Requirement column shows the total amount that will be debited/credited from bank account

***Example 8**: Payments report*

Generated 2 times per day: preliminary at the end of a clearing day and final at around 09:30 next business day's morning.
Available file extensions: PDF, CSV and XLS.

- Grouped: Currency
- Sorted: Account

4.1.7 Settlement Agent Bank

This report shows payments of the participants that are settling through Settlement agent bank. The report is created by settlement date.

NC TEST TEST
Settlement Date: 2023-08-08
Final: Yes

Settlement Agent Bank

Currency: SEK

Accounts to receive

Member	Name	Settlement Account No	Amount
NC TEST TEST	TEST TEST	7654321	362 179,00

Member	Name	Settlement Account No	Amount
NC TEST TEST	TEST TEST	7654321	-5 927,29

Amount column shows an amount received (+) from the Clearing House or an amount paid (-) from the Clearing House

***Example 9**: Settlement Agent report*

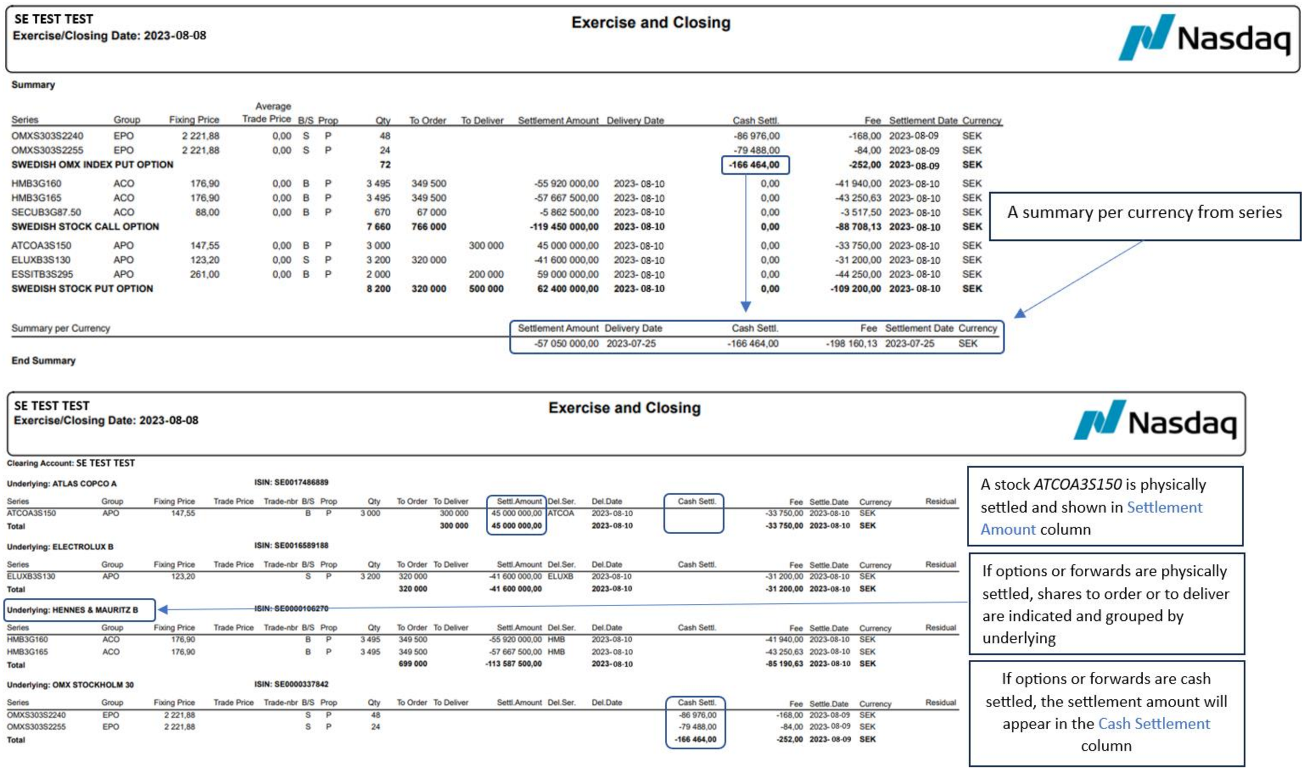
Generated 2 times per day: preliminary at the end of a clearing day and final at around 09:30 next business day's morning. Available file extensions PDF and XLS.

- Grouped: Currency Accounts to pay/Accounts to receive
- Sorted: Member

4.2 Expiration

4.2.1 Exercise and Closing

This report shows all exercised options and expiring future, forward contracts.
Note: cash settled futures are not included in this report since the final settlement is shown on the future mark- to-market report.
When fixed Income or Commodity 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.
The column Quantity for Commodities options are presented in number of MWs or tons.
This report is grouped by underlying since the same underlying can be cleared in different markets.
For example, Ericson options are cleared in both Swedish Stock (standardized market) and Swedish TMC Stock (tailor made clearing) markets.


SE TEST TEST
Exercise/Closing Date: 2023-08-08

Exercise and Closing

Summary

Series	Group	Fixing Price	Average Trade Price	B/S	Prop	Qty	To Order	To Deliver	Settlement Amount	Delivery Date	Cash Settl.	Fee	Settlement Date	Currency
OMXS303S2240	EPO	2 221,88	0,00	S	P	48					-86 976,00	-168,00	2023-08-09	SEK
OMXS303S2255	EPO	2 221,88	0,00	S	P	24					-79 488,00	-84,00	2023-08-09	SEK
SWEDISH OMX INDEX PUT OPTION						**72**					**-166 464,00**	**-252,00**	**2023-08-09**	**SEK**
HMB3G160	ACO	176,90	0,00	B	P	3 495	349 500		-55 920 000,00	2023-08-10	0,00	-41 940,00	2023-08-10	SEK
HMB3G165	ACO	176,90	0,00	B	P	3 495	349 500		-57 667 500,00	2023-08-10	0,00	-43 250,63	2023-08-10	SEK
SECUB3G87.50	ACO	88,00	0,00	B	P	670	67 000		-5 862 500,00	2023-08-10	0,00	-3 517,50	2023-08-10	SEK
SWEDISH STOCK CALL OPTION						**7 660**	**766 000**		**-119 450 000,00**	**2023-08-10**	**0,00**	**-88 708,13**	**2023-08-10**	**SEK**
ATCOA3S150	APO	147,55	0,00	B	P	3 000		300 000	45 000 000,00	2023-08-10	0,00	-33 750,00	2023-08-10	SEK
ELUXB3S130	APO	123,20	0,00	S	P	3 200	320 000		-41 600 000,00	2023-08-10	0,00	-31 200,00	2023-08-10	SEK
ESSITB3S295	APO	261,00	0,00	B	P	2 000		200 000	59 000 000,00	2023-08-10	0,00	-44 250,00	2023-08-10	SEK
SWEDISH STOCK PUT OPTION						**8 200**	**320 000**	**500 000**	**62 400 000,00**	**2023-08-10**	**0,00**	**-109 200,00**	**2023-08-10**	**SEK**

Summary per Currency

Settlement Amount	Delivery Date	Cash Settl.	Fee	Settlement Date	Currency
-57 050 000,00	2023-07-25	-166 464,00	-198 160,13	2023-07-25	SEK

End Summary

SE TEST TEST
Exercise/Closing Date: 2023-08-08

Exercise and Closing

Clearing Account: SE TEST TEST

Underlying: ATLAS COPCO A ISIN: SE0017486889

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	Residual
ATCOA3S150	APO	147,55			B	P	3 000		300 000	45 000 000,00	ATCOA	2023-08-10		-33 750,00	2023-08-10	SEK	
Total									**300 000**	**45 000 000,00**		**2023-08-10**		**-33 750,00**	**2023-08-10**	**SEK**	

Underlying: ELECTROLUX B ISIN: SE0016589188

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	Residual
ELUXB3S130	APO	123,20			S	P	3 200	320 000		-41 600 000,00	ELUXB	2023-08-10		-31 200,00	2023-08-10	SEK	
Total								**320 000**		**-41 600 000,00**		**2023-08-10**		**-31 200,00**	**2023-08-10**	**SEK**	

Underlying: HENNES & MAURITZ B ISIN: SE0000106270

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	Residual
HMB3G160	ACO	176,90			B	P	3 495	349 500		-55 920 000,00	HMB	2023-08-10		-41 940,00	2023-08-10	SEK	
HMB3G165	ACO	176,90			B	P	3 495	349 500		-57 667 500,00	HMB	2023-08-10		-43 250,63	2023-08-10	SEK	
Total								**699 000**		**-113 587 500,00**		**2023-08-10**		**-85 190,63**	**2023-08-10**	**SEK**	

Underlying: OMX STOCKHOLM 30 ISIN: SE0000337842

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	Residual
OMXS303S2240	EPO	2 221,88			S	P	48						-86 976,00	-168,00	2023-08-09	SEK	
OMXS303S2255	EPO	2 221,88			S	P	24						-79 488,00	-84,00	2023-08-09	SEK	
Total													**-166 464,00**	**-252,00**	**2023-08-09**	**SEK**	

***Example 10**: Exercise & Closing report*

Generated one time per day at the end of a clearing day.
Available file extensions PDF, CSV and XLS.

- Grouped: Clearing Account, Underlying
- Sorted: Series

4.2.2 Positions Not Exercised

This report shows all options that have expired without being exercised or assigned. The expired series are grouped by the market and by underlying. All series, except for cash settled futures, will only appear on the Future Mark-to-Market report.

SE TEST TEST
Expiration Date: 2023-08-08

Positions Not Exercised

Nasdaq

Clearing Account: SE TEST TEST
Market: SWEDISH STOCK
Underlying: HENNES & MAURITZ B ISIN:SE0000106270

The Fixing Price is the value of the underlying/fixing series according to the Clearing House price

ITM % shows how many percent is in-the-money each option series

"YES" displayed in the Exercise Denied column when an user has actively denied exercise for an in-the-money option. Note that is *"NOT"* denied, then it would be exercised by the Clearing House.

Series	ISIN	Fixing Series	Fixing Price	Strike	Long	Short	Group	ITM %	Exercise Denied
HMB3H11Y170	SE0020025369	HMB	167,18	170,00	5	0	W2C	-1,66	

Example 11: Positions Not Exercised report

Generated one time per day at the end of a clearing day.
Available file extensions PDF, CSV and XLS.

- Grouped: Market, Underlying
- Sorted: Series

4.2.3 Series Automatically Exercised

This report lists all standardized stock options that are in-the-money and will be exercised by Clearing House. There are several different reports generated depending on the stock market. 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 do not want to exercise, they need to deny the exercise according to the Rules & Regulations. This report will usually be available within 1 hour after closing on the expiration date.

Expiration Date: 2023-08-08

Series Automatically Exercised

Nasdaq

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 %
AZN3H11Y1500	SE0020091742	AZN	1 500,00	1 518,00	W2C	1,20

Series	ISIN	Fixing Series	Strike	Fixing Price	Group	ITM %
BOLI3H11Y290	SE0020093987	BOLI	290,00	294,85	W2C	1,67
BOLI3T11Y300	SE0020023448	BOLI	300,00	294,85	W2P	1,72

The Fixing Price is the value of the underlying / fixing series according to the Clearing House

ITM % shows how many percent is in-the-money each option series

Example 12: Series Automatically Exercised report

Generated on weekly/monthly expiration dates after market close.
Available file extensions PDF, CSV and XLS.

- Grouped: Market
- Sorted: Series

4.3 Information

4.3.1 EOD Currency Exchange Rate

This report lists all exchange rates at the end of the day that were used to convert to base currency.

Available only comma-separated values file extension.

2023-08-08	EUR	NOK	0.08758
2023-08-08	EUR	USD	0.91141
2023-08-08	NOK	EUR	11.41800
2023-08-08	NOK	USD	10.40650
2023-08-08	USD	EUR	1.09720
2023-08-08	USD	NOK	0.09609

***Example 13**: Currency Exchange rate report*

4.3.2 Exchange Rates

Exchange Rates report list all traded currencies exchange rates for the specific business date.

Report: Exchange Rates	Business Date: 2023-08-08	Created: 2023-08-08 20:08:39		
Exchange Rates Currency	Margin Class	Nominal	Lower	Upper
AUD / AUD	1	1	1	1
AUD / EUR	1	1,68385	1,557561	1,810139
CHF / CHF	1	1	1	1
CHF / DKK	1	0,128929	0,119934	0,139383
CHF / EUR	1	0,960661	0,893638	1,038552
CHF / GBP	1	1,113152	1,03549	1,203407

***Example 14**: Currency Exchange rate report*

The nominal exchange rate – number of units of the domestic currency that are needed to purchase a unit of a given foreign currency.
Lower or upper limit of exchange rate fluctuations.
Margin Class column describes for what margin type the rate is being used.

- CFM = Cash Flow Margin
- CM1 = Commodity Market 1
- CMS = Collateral Management Services

Available only in CSV file extension.

4.3.3 OTC Manual Netting Report

This report shows OTC trades that were manually netted during the business day.
The data in report includes: Party BIC Code, Clearing House, MW Trade ID, Full or Partial, Original Notional, New Notional, New Fixed Rate, USI Namespace, USI Value, UTI Namespace, UTI Value, CCP Trade ID, Bulk Event Processing ID, Position Account.

Generated one time per day at the end of a clearing day.
Available only in CSV file extension.

4.3.4 Series Information

This report lists all existing series regardless of current status and is broadcasted to the entire market. Note that it does not take into account individual members' positions.

Business Date: 2023-08-08 **Series Information**

Market: COLLATERAL

Series	Isin Code	Underlying	Underlying Name	Group	Strike	Contract Size	Expiration Date	Last Trading Date/Time	Delivery Period	Hours/Volume/ Delivery Hours	First Trading Day	Currency	Risk Group	Product ID
CL0001	SE0004869071	CL0001	SEGV 1.500 11/13/23	CSH		1,00	2023-11-13	2023-11-13 18:00:00		1,00	2012-10-22	SEK		
CL0003	AT0000A0DXC2	CL0003	ATGV 4.850 03/15/26	CSH		1,00	2026-03-15	2026-03-15 18:00:00		1,00	2009-06-23	EUR		
CL0004	GB00BP21PX38	CL0004	GBGV 12/11/23	CSH		1,00	2023-12-11	2023-12-11 18:00:00		1,00	2023-06-12	GBP		
CL0005	DK0030429790	CL0005	DANSK 0.300 10/10/23	CSH		1,00	2023-10-10	2023-10-10 18:00:00		1,00	2018-10-10	DKK		
CL0006	AT0000A0U299	CL0006	ATGV 3.800 01/26/62	CSH		1,00	2062-01-26	2062-01-26 18:00:00		1,00	2012-01-26	EUR		
CL0007	SE0019764143	CL0007	KOMEF 3.250 11/12/29	CSH		1,00	2029-11-12	2029-11-12 18:00:00		1,00	2023-02-17	SEK		
CL0009	AT0000A0VRQ6	CL0009	ATGV 3.150 06/20/44	CSH		1,00	2044-06-20	2044-06-20 18:00:00		1,00	2012-07-03	EUR		
CL0011	FR0127462911	CL0011	FRGV 11/29/23	CSH		1,00	2023-11-29	2023-11-29 18:00:00		1,00	2022-12-07	EUR		

***Example 15**: Series Information report*

- The first column (under the name Series) indicates 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 overview of the contracts.
- This report is useful to check the ISIN code, expiration date, Last Trading Date and Time and other important series parameters.

For financial products it is generated two times per day: in the start and end of a clearing.
Available file extensions: PDF, CSV and XLS.

- Grouped: Market
- Sorted: Series

4.3.5 Trading Statistics

This report shows summarized trading statistics for commodity products. It is a common clearing report which is broadcasted to the entire market. The report includes all products, settlement prices for the business day reported, as well as its change in percent if applicable.

Business Date: 2023-08-08 **Trading Statistics** Nasdaq

Market: Electricity Germany

Series	Bid	Ask	Open	High	Low	Last	Marg. Settl. Price	Change %	Volume	Turnover	Open Interest	Currency	Flatrate
EDEFBMAUG-23							79,23	2,36			51,000	EUR	
EDEFBMSEP-23							87,90	1,03			59,000	EUR	
EDEFBQ4-23							112,50	0,72			83,000	EUR	
EDEFBQ1-24							136,00	0,84			35,000	EUR	
DEFBSP							12,06	-37,96			266,000 **	EUR	
EDEFBY-24							133,40	0,31			27,000	EUR	
EDEFBY-25							124,00				6,000	EUR	
EDEFBY-26							106,50	0,47			3,000	EUR	
EDEFBY-27							90,50	-0,55			2,000	EUR	
DEFPSP							-1,46	-115,96			6,000 **	EUR	
EDEFPY-24							157,50	0,96			2,000	EUR	
EDEFPY-25							149,00				2,000	EUR	
EDEFPY-26							127,50	-1,54			2,000	EUR	

An Open Interest is the total number of open or outstanding options and/or futures contracts that exist at a given time

The Flat rate column shows the conversion rate of the WS (World scale) price to USD

***Example 16**: Trading Statistics report*

It is also useful to see the open interests for each underlying.

Generated one time per day at the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

- Grouped: Market
- Sorted: Series

4.3.6 Volume Discounts Fixed Income

This report shows the quarterly discounts for fixed income products. The report shows the accumulated fees and discounts. The information in the report is accumulated through the previous business date compared to the date in the header.
Currently the report shows both accounts that are eligible for discounts and accounts that are not eligible.

SE
Report Date: 2023-08-08 **Volume Discounts Fixed Income Clearing House** Nasdaq

Member	YTD Acc. Fees	YTD Acc. Discounts	QTD Discounts	LY Acc. Fees	LY Acc. Discounts
TEST01	183 253,94	0,00	0,00	741 713,68	35 428,00
TEST02	50 858,90	0,00	0,00	520 518,52	0,00
TEST03	0,00	0,00	0,00	0,00	0,00
TEST04	11 695,97	0,00	0,00	928 651,90	56 665,00
TEST05	507 448,73	0,00	0,00	1 267 282,72	190 370,00
TEST06	0,00	0,00	0,00	-277,61	0,00
TEST07	11 989,66	0,00	0,00	252 087,08	0,00
TEST08	75 270,20	0,00	0,00	978 618,06	9 871,00
TEST09	4 589,88	0,00	0,00	236 421,59	0,00
Total	**845 107,28**	**0,00**	**0,00**	**4 925 015,94**	**292 334,00**

YTD Acc. Discounts – Year To Date Account Discounts

QTD Discounts – Quarter To Date Discounts is the amount that will be paid off at the end of the quarter

***Example 17**: Volume Discounts Fixed Income Clearing House report*

Generated one time per day at the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

4.4 Physical Settlement

4.4.1 Physical Settlement

This report shows stocks that should be physically settled due to the exercise of options and expiration for forwards and futures. Use the *Exercise and Closing* report to see details of which accounts and series that have caused the settlement.

SE TEST TEST
Exercise/Closing Date: 2023-08-08

Physical Settlement

Nasdaq

Currency: SEK

Delivery Account: **SE TEST DELIVERY**

Quantity of shares to be ordered/delivered

Settlement amount is payment amount

Trade Date is an actual exercise date for options and the expiration date for forwards and futures

Settlement Date is delivery date

TO ORDER

Stock	ISIN	Quantity	Settlement Amount	Currency	Trade Date	Settlement Date	Party
ERICSSON B	SE0000108656	3 000	-174 000,00	SEK	2023-08-08	2023-08-10	OMX
Telia Company	SE0000667925	2 700	-64 800,00	SEK	2023-08-08	2023-08-10	OMX
Total			-238 800,00				
Net Settlement Amount			**-238 800,00**				

Example 18*: Physical Settlement report*

Generated one time per day at the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

- Grouped: Currency, To order/To deliver
- Sorted: Stock

4.4.2 Repo Physical Settlement

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

SE TEST TEST
Trade Date: 2023-08-08

Repo Trades

Nasdaq

Trading Account: SE TEST TEST

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
SSO149_BSB_TW	346 261	2023-08-08 13:58:54	S	216	3,750	98,427	2023-08-09	213 757 320,00	2023-08-16	-213 913 184,71	-249,38	SSO149	SE0019072042	SEK
NB5537_BSB_TW	346 263	2023-08-08 14:00:08	S	2 156	3,750	89,938	2023-08-09	1 942 237 391,11	2023-08-16	1 943 653 605,87	-2 265,94	NB5537	SE0013358447	SEK

SE TEST TEST
Business Date: 2023-08-08

Repo Physical Settlement

Nasdaq

Clearing Account: SE TEST TEST

Market: SWEDISH BOND

Settlement Amount – Payment

Trade Date – Clearing Date

End Date – Settlement Date

TO DELIVER

Bill/Bond	ISIN	Trade-nbr	Qty	Settl.Amount	Currency	Trade Date	Settl. Date	Party
SSO149	SE0019072042	346 105	-304	299 248 480,00	SEK	2023-08-07 13:17:11	2023-08-08	OMX

TO ORDER

Bill/Bond	ISIN	Trade-nbr	Qty	Settl.Amount	Currency	Trade Date	Settl. Date	Party
NB5537	SE0013358447	346 104	330	-296 381 066,67	SEK	2023-08-07 13:16:21	2023-08-08	OMX

Example 19*: Repo Trades & Repo Physical Settlement report*

Generated intraday from 10:00 AM to 19:30 PM Central European Time.
Available only in PDF extensions.

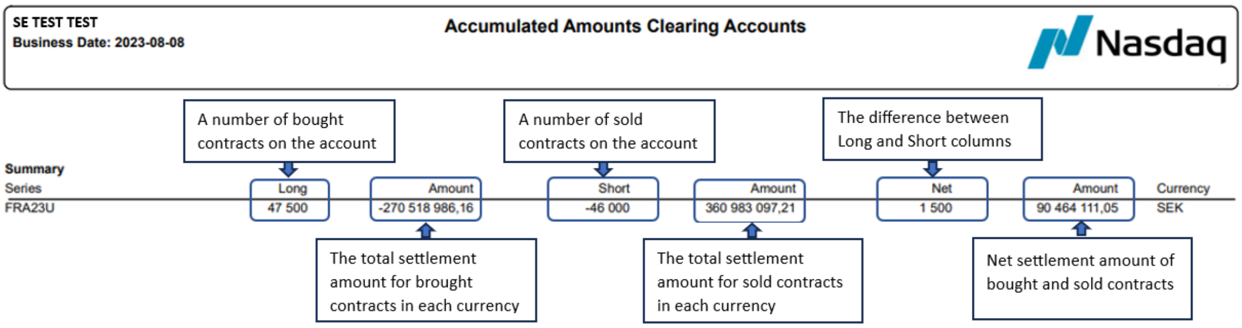
- Grouped: Clearing Account, To Order/To Deliver.
- Sorted: Settlement Date, Trade Date/Time.

4.5 Risk and Positions

4.5.1 Accumulated Amounts Clearing Account

This report shows the accumulated and net positions of fixed income forwards per clearing accounts. Note that exercised options are not included in the Net column. Please see report Exercise and Closing for such information. When the net is zero then nothing is displayed.

When a trade is made and then moved or cancelled, the series name will be presented in the report but will not have any values in the row.



Example 20: *Accumulated Amounts Clearing Accounts report*

Generated one time per day at the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

- Grouped: Clearing account, Market
- Sorted: Series

4.5.2 Accumulated Amounts Trading Account

There is Accumulated Amounts Trading Account. This report shows the accumulated and net trades fixed income forwards per trading accounts.

SE TEST TEST
Business Date: 2023-08-08

Accumulated Amounts Trading Accounts

Nasdaq

Summary

Series	Long	Amount	Short	Amount	Net	Amount	Currency
FRA23U	169 388	-381 828 896,91	-72 888	361 591 508,00	96 500	-20 237 388,91	SEK
FRA23X	10 000	-20 222 222,20	-850	8 046 548,61	9 150	-12 175 673,59	SEK
FRA24O	5 000	-51 857 361,12	-5 000	51 882 638,90		25 277,78	SEK
FRA24U	10 000	-65 722 222,20			10 000	-65 722 222,20	SEK
FRA24X	20 000	-138 901 388,90	-15 000	63 573 611,15	5 000	-75 327 777,75	SEK
SWEDISH BOND FRA	**214 388**	**-658 532 091,33**	**-93 738**	**485 094 306,66**	**120 650**	**-173 437 784,67**	**SEK**

End Summary

Example 21: *Accumulated Amounts Trading Accounts report*

Generated one time per day at the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

- Grouped: Trading account, Market
- Sorted: Series

4.5.3 Accumulated Market Value

This report shows accumulated market value per clearing account.

SE TEST TEST
Business Date: 2023-08-08

Accumulated Market Value

Nasdaq

Clearing Account: SE TEST TEST

Market Name: Electricity Nordic EUR

Futures

Net = Long - Short

Month-to-Date Settlements show how much profit/loss has taken place for a current month

Sum of Market Value and Accumulated Settlements show the Total Value of a particular contracts for that day

Series	Long	Short	Net	Market Value	Todays Settlements	MtD Settlements	Accumulated Settlements	Total Value	Currency
ENOAFUTBLMSEP-23	0,000	4,000	-4,000	0,00	-3 600,00	35 280,00	69 840,00	69 840,00	EUR
ENOAFUTBLMAUG-23	0,000	4,000	-4,000	0,00	892,80	39 789,12	106 749,12	106 749,12	EUR
ENOFUTBLQ4-23	0,000	4,000	-4,000	0,00	-6 627,00	99 405,00	689 208,00	689 208,00	EUR
SYRIGAFUTBLMSEP-23	0,000	4,000	-4,000	0,00	-8 496,00	-31 392,00	-50 256,00	-50 256,00	EUR
SYRIGAFUTBLMAUG-23	0,000	4,000	-4,000	0,00	-1 160,64	-51 068,16	-55 978,56	-55 978,56	EUR
SYRIGFUTBLQ4-23	0,000	4,000	-4,000	0,00	-37 553,00	-31 367,80	354 765,40	354 765,40	EUR

Accumulated Settlements show all settlements accumulated from the time contracts was initially traded

***Example 22**: Accumulated Market Value report*

Generated one time per day at the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

- Grouped: Clearing Account, Market
- Sorted: Contract type, Series

4.5.4 Cash Optimization

This report shows the result of daily cash settlement and margin requirements calculations.
The preliminary Cash Optimization reports (Collateral Run: Preliminary EOD) are available at the end of the clearing day.
The participants are able to verify if there should be a total collateral surplus or deficit after the daily cash settlement is finalized (Collateral Run: Evaluate with Payment) at around 09:30 Central European Time.

SE TEST TEST
Valuation Date: 2023-08-08

Cash Optimization

Nasdaq

Collateral Run: Preliminary EOD
Valuation Time: 20:00:55 / Request Number: 4
Margin Calculation Time: 2023-08-07 19:46:07 / Margin Run: End-of-Day
Final*: No

Cash Optimization Account Summary

Cash Optimization Account: SE TEST CASHOPT

Amounts that should be paid or received by the sum of all settlement's products *(from Cash Settlement report)*

Cash Settlement Requirements + Withdraw/ Deposit Collateral Account

Currency: DKK

Margin Requirement Account	Cash Settlement Requirement	Withdraw/Deposit Collateral Account	Total to Pay/Receive
SE TEST SETH01	52 500,00	0,00	52 500,00
SE TEST SETH02	-8 967,60	0,00	-8 967,60
Total (DKK)			**43 532,40**

Withdraw/Deposit Collateral Account shows how much collateral is missing and how much can be called back in total

(from Margin and Collateral Evaluation report)

***Example 23**: Cash Optimization report*

- Collateral Run: Preliminary EOD is the evaluation that presents the daily cash settlement and margin to cover before final call. Valued the day before Business date.
- Collateral Run: Evaluate with Payment presents the final amount of daily cash settlement and margin to cover. Valued at the same day as a Business date.

In case of a deficit, the participants have to ensure that there is a necessary balance on their account as direct debit payment instructions are sent at around 9:45 CET to the participants' bank accounts. If there is total collateral surplus in the base currency after the daily cash settlement is finalized, credit instructions are created.

- Grouped: Cash Optimization Account, Currency
- Sorted: Margin Requirement Account

4.5.5 Collateral (per Account and Instrument)

This report shows currently placed collateral per member's accounts with the Clearing House. The report is grouped by collateral type and currency.

SE TEST TEST
Valuation Date: 2023-08-08

Collateral

Collateral Run: Preliminary EOD
Valuation Time: 20:00:55
Request Number: 4

Margin requirement Account: SE TEST 001

Collateral Account: SE TEST TEST
Origin: Client
Custody Account: 7000273
Currency: EUR

Type	Collateral	ISIN	Maturity date	Issuer	Amount/Quantity	Price	Market Value	Haircut	Collateral Value After Haircut	Valuation Group	Collateral Value After Limit	Instrument Currency
Cash Collateral	EURCASH	NONOS0033139		CASH	100 000 500 000		100 000 500 000		100 000 500 000	CASH	100 000 500 000	EUR
Total:							100 000 500 000		100 000 500 000		100 000 500 000	

***Example 24**: Collateral (per Account and Instrument) report*

Collateral (per Account and Instrument) report is created 2 times for the specific business day (for example 2023-08-02 is the business day). Preliminary EOD is created 2023-08-01 at the end of the day. Final report is created 2023-08-02 11:00-11:30 Central European Time.
Available file extensions: PDF, CSV and XLS.

- Grouped: Margin Requirement Account, Collateral Account, Custody Account
- Sorted: Currency

4.5.6 Collateral Data

This report shows information about the currently placed collateral with the Clearing house. This report's content is determined by what type of collateral is placed within the Clearing House.
In the example below pledged cash collateral is visible.

Valuation Date: 2023-08-08
Clearing House: OM

Collateral Data

Nasdaq

Collateral Run: Preliminary Intraday
Valuation Time: 14:57:42
Request Number: 56

Currency	Rate
AUD/EUR	1,675200
CHF/DKK	0,129134
CHF/EUR	0,962186
CHF/GBP	1,116819

Valuation Date: 2023-08-08
Clearing House: OM

Collateral Data

Nasdaq

Collateral Run: Preliminary Intraday
Valuation Time: 14:57:42
Request Number: 56

Series	Name(Long Name)	Maturity Date	ISIN	Issuer	Issue Date	Coupon Rate	Ex Coupon Days	Settlement Days	Base Index	Collateral Price/ Yield	Currency	Haircut	Valuation Group	Valuation Group Limit
DKKCASH				CASH		0,0000		0	0,000000	0	DKK		CASH	100%
EURCASH				CASH		0,0000		0	0,000000	0	EUR		CASH	100%
NOKCASH				CASH		0,0000		0	0,000000	0	NOK		CASH	100%
SEKCASH				CASH		0,0000		0	0,000000	0	SEK		CASH	100%
USDCASH				CASH		0,0000		0	0,000000	0	USD		CASH	100%

***Example 25**: Collateral Data report*

Preliminary Collateral Data report is generated at the end of the clearing day (for example: 2023-07-31), the day before business day (considering business day: 2018-08-01). Intraday reports are generated from 09:00 – 18:30 Central European Time.

The final report is generated at around 11:00-11:30 on the business day.

Available file extensions: PDF, CSV and XLS.

- Grouped: Collateral Type
- Sorted: Currency/Value

4.5.7 Collateral Transactions

This report shows collateral transactions per account by currency, type and state. There are two types of transactions in the report shown: external and internal. External transactions reflect payments that member's account is credited or debited. Internal transactions reflect internal transactions within Clearing House.

SE TEST TEST
Business Date: 2023-08-08

Collateral Transactions

Margin Requirement Account: SE TEST 001

Collateral Account: SE TEST CASHOPT
Origin: Client
Custody Account: 7654321

Collateral	ISIN	Tvoe	Amount	Ext id	State	Reason	Created	Collateral Trans Nbr	Corporate Action Number	Corporate Action Event
SEKCASH		Aut. Int. Deposit Cash	1 085 362,00	1691479830646	Settled		2023-08-08	2F77134330EE7AC5		
SEKCASH		Aut. Int. Withdraw Cash	69 843,29	1691479830656	Settled		2023-08-08	2F77135D80827A45		
SEKCASH		Aut. Withdraw Cash Ext. Credit	1 015 518,71	1691431289911	Settled		2023-08-08	2F7712FCDFE38805		

***Example 26**: Collateral Transactions report*

Generated one time per day at the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

- Grouped: Margin Requirement Account, Collateral Account
- Sorted: Collateral

4.5.8 Collateral Valuation (Per Val Group and Currency)

This report shows current value of collateral placed on margin custody accounts with the Clearing House to cover initial margin in base currency. The report also shows if a haircut or concentration limit is applied to the specific collateral. Collateral Valuation report is created 2 times during business day (for example 2018-08-02 is the business day). Preliminary EOD is created 2018-08-01 at the end of the clearing day. Final report is created 2018-08-02 11:00-11:30 Central European Time on the business day.

SE TEST TEST
Business Date: 2023-08-08

Collateral Transactions

Margin Requirement Account: SE TEST MRAH

Collateral Account: SE TEST 001
Origin: Client
Custody Account: 7654321

The Amount to report Collateral Valuation

Collateral	ISIN	Tvoe	Amount	Ext id	State	Reason	Created	Collateral Trans Nbr	Corporate Action Number	Corporate Action Event
DKKCASH		Aut. Withdraw Cash Ext. Credit	142 913,00	1691431289806	Settled		2023-08-08	2F7711722E925805		
DKKCASH		Cash Settlement Deposit	286 267,62	1691516509032	Created		2023-08-08	3082721BB0A0AF25		
EURCASH	NONOS0033139	Aut. Withdraw Cash Ext. Credit	29 200,50	1691431289807	Settled		2023-08-08	2F771176F5D50805		
NOKCASH	NONOS0033147	Aut. Withdraw Cash Ext. Credit	238 528,29	1691431289808	Settled		2023-08-08	2F77117BBD17B805		
SEKCASH		Aut. Withdraw Cash Ext. Credit	286 730,11	1691431289809	Settled		2023-08-08	2F771180FEADE005		
SEKCASH		Cash Settlement Withdraw	19 736,00	1691429991885	Settled		2023-08-07	2E0B9E70BA1F09E5		
SEKCASH		Cash Settlement Withdraw	3 317 027,50	1691516509036	Created		2023-08-08	3082722CE45D8F25		

***Example 27.1**: Collateral Valuation report*

SE TEST TEST
Valuation Date: 2023-08-08

Collateral Valuation

Nasdaq

Collateral Run: Final EOD
Valuation Time: 11:05:00
Request Number: 33

Margin requirement Account: SE TEST MRAH
Origin: House
Base Currency: SEK

The difference of *SEK 142,913.00* between
Collateral Value After Haircut

Valuation Group: CASH (Limit 100%)

Collateral	Long Series Name	Collateral Value After Haircut	Instrument Currency	FX Rate	Collateral Value After Haircut	Collateral Value After Concentration Limit	Base Currency	Collateral Value After Concentration Limit	Instrument Currency
DKKCASH		2 779 168	DKK	1,566524	4 353 633	4 353 633	SEK	2 779 168	DKK
EURCASH		0	EUR	11,672500	0	0	SEK	0	EUR
NOKCASH		1 613 549	NOK	1,043977	1 684 508	1 684 508	SEK	1 613 549	NOK
SEKCASH		151 200 419	SEK	1,000000	151 200 419	151 200 419	SEK	151 200 419	SEK
Total after limit adjust:					**157 238 560**	**157 238 560**			

SE TEST TEST
Valuation Date: 2023-08-08

Collateral Valuation

Nasdaq

Collateral Run: Preliminary EOD
Valuation Time: 20:00:55
Request Number: 4

Margin requirement Account: SE TEST MRAH
Origin: House
Base Currency: SEK

Valuation Group: CASH (Limit 100%)

Collateral	Long Series Name	Collateral Value After Haircut	Instrument Currency	FX Rate	Collateral Value After Haircut	Collateral Value After Concentration Limit	Base Currency	Collateral Value After Concentration Limit	Instrument Currency
DKKCASH		2 922 081	DKK	1,566524	4 577 510	4 577 510	SEK	2 922 081	DKK
EURCASH		29 201	EUR	11,672500	340 843	340 843	SEK	29 201	EUR
NOKCASH		1 852 077	NOK	1,043977	1 933 526	1 933 526	SEK	1 852 077	NOK
SEKCASH		151 506 885	SEK	1,000000	151 506 885	151 506 885	SEK	151 506 885	SEK
Total after limit adjust:					**158 358 764**	**158 358 764**			

***Example 27.2**: Collateral Valuation report*

Available file extensions: PDF, CSV and XLS.

- Grouped: Collateral Type
- Sorted: Currency/Value

4.5.9 Contract Accrued Market Value

This report shows accrued market value by each contract. The report indicates *Long* and *Short* positions together with their amounts as well as net positions which is *Long* minus the *Short* positions. Net amount is also indicated and is calculated *Short* amount minus *Long* Amount. The report is useful to check accrued market value by each contract.

SE TEST TEST
Business Date: 2023-08-08

Contract Accrued Market Value

Nasdaq

Summary

Series	Long	Amount	Short	Amount	Net	Amount	Margin Settl. Price	Currency	Market Value	Currency
ENOMSEP-23	498,000	10 943 784	361,000	-7 144 970	137,000	3 798 814	35,25	EUR	-321 754	EUR
ENOQ1-24	11,000	2 607 048	0,000	0	11,000	2 607 048	64,80	EUR	-1 051 005	EUR
ENOQ2-24	1,000	71 198	0,000	0	1,000	71 198	46,50	EUR	30 358	EUR
ENOQ4-23	518,000	35 151 441	357,000	-21 723 549	161,000	13 427 892	48,25	EUR	3 732 172	EUR
ENOQ4-24	10,000	1 582 859	0,000	0	10,000	1 582 859	64,50	EUR	-158 054	EUR
ENOYR-24	354,000	91 751 164	242,000	-58 951 796	112,000	32 799 368	51,35	EUR	17 719 173	EUR
ENOYR-25	206,000	56 511 811	119,000	-30 397 025	87,000	26 114 786	50,25	EUR	12 181 744	EUR
ENOYR-26	59,000	19 268 934	0,000	0	59,000	19 268 934	43,00	EUR	2 955 186	EUR

End Summary

Net shows quantity of Net=Long-Short

***Example 28**: Contract Accrued Market value report*

Generated one time per day at the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

- Grouped: Clearing Account, Market
- Sorted: Series

4.5.10 Default Fund Requirement Details

This report shows each default fund account's requirement, where the contribution amounts to the default fund and the mutual fund are specified.

SE TEST TEST
Valuation Date: 2023-08-08

Default Fund Requirement Details

Nasdaq

Calculation Date:2023-07-24

Default Fund: TEST01
Currency: SEK

Account	Default Fund
SE TEST MRAH	2 218 515
SE TEST MRAH	259 926 758

Default Fund: TEST02
Currency: SEK

Account	Default Fund
SE TEST MRAH	90 618 660

__Example 29__: Default Fund Requirement Details report

Default fund + mutual fund = required contribution (required contribution to report: Default Fund Requirement and Evaluation).
Generated one time per day at the end of a clearing day.
Available file extensions: PDF and XLS.

- Grouped: Default Fund Account
- Sorted: Currency

4.5.12 Interest Rate Margin per Trade

This report shows detailed margin information for each trade per margin calculation account. The excel version includes information about Deal ID, Previous day's Market Value, and more detailed information about margin calculations.
The report shows trade information associated with each trade. Trades are separated on original account if propagation is set up.

SE TEST TEST
Business Date: 2023-08-08

Interest Rate Margin Per Trade

Nasdaq

Margin Calculation Account: SE TEST MRAH

Market: SWEDISH BOND

Series: SEK_IRS

Trade Report Nbr	Trade Date	Effective Date	Term. Date	Notional	Current Notional Fixed	Current Notional Floating	Pay	Fixed Rate	Current Fixed Rate	Current Floating Rate	Spread	Market Value	Naked Margin	Margin	Reg Date	Member ref	Ext Beta Id
20E20E209983A00A	2023-04-20	2023-06-21	2035-06-20	140 000 000	140 000 000	140 000 000	3M	3,0275	3,0275	3,8080		-1 913 133	-7 566 900	-7 566 900	2023-04-20		MID:123456789-1
20E29DF62C96080A	2023-04-20	2023-06-21	2038-06-16	120 000 000	120 000 000	120 000 000	3M	2,9700	2,9700	3,8080		-2 300 864	-8 157 620	-8 157 620	2023-04-20		MID:123456790-1
Total Number of Trades: 2				**260 000 000**								**-4 213 997**	**-15 724 520**	**-15 724 520**			

__Example 30__: Interest Rate Margin Per Trade report

Intraday reports are generated from 09:00 AM to 18:30 PM Central European Time. Final version is created at the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

- Grouped: Market
- Sorted: Series

4.5.13 Interest Rate Margin Per Trade Non-propagated Margin

This report shows detailed margin information for each trade for a business day. Trades are separated on original position account if propagation is set up. The excel version includes information about Deal ID, Previous day's Market Value, and more detailed information about margin calculations.

SE TEST TEST
Business Date: 2023-08-08

Interest Rate Margin Per Trade Non-Propagated

Nasdaq

Position Account: SE TEST TEST
Market: SWEDISH BOND
Series: SEK_IRS

Trade Report Nbr	Trade Date	Effective Date	Term. Date	Notional	Fixed	Floating	Pay	Fixed Rate	Fixed Rate	Floating Rate	Spread	Market Value	Naked Margin	Margin	Reg Date	Member ref	Ext Beta Id
20E8D9B18A26900A	2023-04-20	2023-04-24	2026-04-24	15 000 000	15 000 000	15 000 000	12M	3,27500	3,27500	3,44609		-82 248	-280 532	-280 532	2023-04-20		MID:123456789-1
Total Number of Trades: 1				**15 000 000**								**-82 248**	**-280 532**	**-280 532**			

Example 31: Interest Rate Margin Per Trade Non-Propagated report

Generated one time per day at the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

- Grouped: Market
- Sorted: Series

4.5.14 Margin and Collateral Evaluation

This report shows current surplus/deficit in base currency on margin account after calculating initial margin requirement and current collateral value. The deficit and surplus indicate how much collateral is missing or how much can be called back.

SE TEST TEST
Valuation Date: 2023-08-08

Margin and Collateral Evaluation

Nasdaq

Collateral Run: Final EOD
Valuation Time: 11:05:00
Request Number: 33

Summary

Margin Requirement Account	Deficit/Surplus	Base Currency
SE TEST MRAH	4 987 916,50	SEK

End Summary

From *Margin Requirements Details* (MRA) report current margin requirement

Collateral surplus/deficit compared to the current requirement

Margin Requirement Account: SE TEST DFLH
Type: Not applicable
Origin: House

Required Margin	Collateral Value	Deficit/Surplus	Currency	FX rate	FX Haircut	Deficit/Surplus	Base Currency	Margin Calculation Time	Margin Run
-99 758 330,00	104 746 246,50	4 987 916,50	SEK	1,000000		4 987 916,50	SEK	2023-08-07 19:46:07	End-of-Day
						4 987 916,50	**SEK**		

Grand Total Base Currency for SE TEST DFLH : 4 987 916,50 SEK

Current value of posted collateral From *Collateral Transactions report*

Pending Cash Deposit	Created Cash Deposit	Deposit Currency

Example 32: Margin & Collateral Evaluation report

Margin and Collateral Evaluation report is created 2 times during business day (for example 2023-08-02 is the business day). Preliminary EOD is created 2023-08-01 at the end of the clearing day. Final report is created 2023-08-02 11:00-11:30 Central European Time on the business day.

- Grouped: Account, Type, Origin
- Sorted: Currency

4.5.15 Margin Data

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

Business Date: 2023-08-08 **Margin Data** Nasdaq

		Exchange Rates		
Currency	Margin Class	Nominal	Lower	Upper
AUD / AUD	001	1,000000	1,000000	1,000000
AUD / EUR	001	1,681100	1,555018	1,807183
CHF / CHF	001	1,000000	1,000000	1,000000
CHF / DKK	001	0,128674	0,119696	0,139107

Business Date: 2023-08-08 **Margin Data** Nasdaq

Market: SWEDISH STOCK

Continuing from previous page

			Margin Prices			Valuation Interval				Worst Case Closing								
Series	M.Class	Bid	Ask	Price Settl.	Mid	Low	High	Comp.Delta/ Risk Interval	Margin per Sold Contract	Long	Short	Cur	Mid Volatility		Low Volatility		High Volatility	
TRELB4C390	001	0,57	1,40	0,98	277,0000	238,2200	315,7800		-1 801	0,00	18,01	SEK	21,70	25,63	6,70	10,63	36,70	40,63
TRELB4O230	001	1,61	3,47	2,54	277,0000	238,2200	315,7800		-2 289	0,00	22,89	SEK	19,51	24,31	4,51	10,00	34,51	39,31
TRELB4X250	001	6,83	22,50	14,66	277,0000	238,2200	315,7800		-5 417	0,00	54,17	SEK	14,78	29,28	0,00	14,28	29,78	44,28

***Example 33**: Margin Data report*

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

- O01=OMS2
- CFM= Cash Flow Margin
- CM1 = Commodity Market 1
- CMS = Collateral Management Service

Intraday reports are generated from 09:00 AM to 18:30 PM Central European Time. Final version is created at the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

- Grouped: Market, Currency
- Sorted: Series

4.5.16 Margin Requirement Details (per Margin Requirement Account)

This report shows margin requirement details per margin requirement account. The report is produced per participant for each margin requirement account. For every margin requirement account the heading displays Counterparty Type and Origin. There is a separate section for Instrument and Risk Currency for margin calculation account.

SE TEST TEST
Business Date: 2023-08-08

Positions

Nasdaq

Total Margin Member

Pledge Currency	Total Required Margin
DKK	-16 145 241
NOK	-575 450

SE TEST TEST
Business Date: 2023-08-09

Margin Requirement Details

Nasdaq

Margin Requirement Account: SE TEST MRAH

Type: House

Origin: House

Margin Calculation Account	Initial Margin	Variation Margin	Contingent Variation Margin	Payment Margin	Maintenance Margin	Adj. Base Collateral Req.	Extraordinary Margin	Stress Margin Add-On	Required Margin	Instrument Currency	Required Margin	Risk Currency	Included in Total	Margin Calculation Time	Margin Run
SE TEST MRAH	-3 489 051	0	-3 309 000	0					-16 145 241	DKK	-16 145 241	DKK	-16 145 241	2023-08-09 16:50:00	45
Total:	-3 489 051	0	-3 309 000	0	0	0	0	0	-16 145 241	DKK	-16 145 241	DKK	-16 145 241		

Grand Total Risk Currency: DKK -16 145 241

Margin Calculation Account	Initial Margin	Variation Margin	Contingent Variation Margin	Payment Margin	Maintenance Margin	Adj. Base Collateral Req.	Extraordinary Margin	Stress Margin Add-On	Required Margin	Instrument Currency	Required Margin	Risk Currency	Included in Total	Margin Calculation Time	Margin Run
SE TEST MRAH	-129 208 041	-15 954 275	-9 099 541	0					-575 450	NOK	-575 450	NOK	-575 450	2023-08-09 16:50:00	45
Total:	-129 208 041	-15 954 275	-9 099 541	0	0	0	0	0	-575 450	NOK	-575 450	NOK	-575 450		

Grand Total Risk Currency: NOK -575 450

***Example 34**: Positions & Margin Requirement Details reports*

Margin components sum up to the required margin, which is shown first in instrument currency and then in risk currency. There is a total below the margin calculation accounts in each instrument currency and then the grand total for each risk currency.
Maintenance Margin and Extraordinary Margin can be used in special cases.
Note that the data comes to Margin Requirement Details (per Margin Requirement Account) from Positions report.

Preliminary Margin Requirement Details report is generated at the end of the clearing day (for example: 2018-07-31), the day before business day (considering business date: 2018-08-01). Intraday reports are generated from 09:00 – 18:30 Central European Time. The final report is generated at around 11:00-11:30 on the business day.
Available file extensions: PDF, CSV and XLS.

- Grouped: Margin Requirement Account
- Sorted: Currency

4.5.17 Positions

The Positions report shows all positions on a Margin calculation account that have a margin requirement.

SE TEST TEST
Business Date: 2023-08-09

Positions

Nasdaq

Margin Calculation Account: SE TEST MRAH

Currency: SEK

Market Value = Required Margin - Required Initial Margin

Required Initial Margin for an instrument series considering any netting allowed

Market: SWEDISH FLEXIBLE STOCK

Series	Group	Long	Short	Remain Net Contract Size	Market Value	Naked Initial Margin	Required Initial Margin	Payment/Delivery Margin	Naked Margin	Required Margin	ITM%	Exp.Date
ATRLJB419M175A	APO	0	100	-100	-53 800	-126 400	-130 281	0	-180 200	-184 081	-15,09	2024-01-19
								Total Margin Underlying (ATRLJB):		**-184 081**		
PEAB419M50A	APO	0	300	-300	-195 300	-166 200	-166 200	0	-361 500	-361 500	10,12	2024-01-19
								Total Margin Underlying (PEAB):		**-361 500**		
RATO417Q55A	APO	0	400	-400	-955 600	-182 000	-182 000	0	-1 137 600	-1 137 600	38,25	2024-05-17
RATO417Q60A	APO	0	400	-400	-1 128 400	-186 800	-186 800	0	-1 315 200	-1 315 200	43,40	2024-05-17
								Total Margin Underlying (RATO):		**-2 452 800**		

Market: SWEDISH STOCK

Series	Group	Long	Short	Remain Net Contract Size	Market Value	Naked Initial Margin	Required Initial Margin	Payment/Delivery Margin	Naked Margin	Required Margin	ITM%	Exp.Date
ESSITB3X250	APO	0	100	-100	-81 100	-185 600	-185 600	0	-266 700	-266 700	-2,96	2023-12-15
								Total Margin Underlying (ESSITB):		**-266 700**		
GETIB3I300	ACO	0	100	-100	-100	-4 500	0	0	-4 600	-100	-35,88	2023-09-15
GETIB3L230	ACO	0	100	-100	-33 600	-156 400	-6 028	0	-190 000	-39 628	-16,37	2023-12-15
GETIB3U240	APO	0	40	-40	-190 600	-123 120	-130 584	0	-313 720	-321 184	19,85	2023-09-15
GETIB3U270	APO	0	100	-100	-776 500	-307 800	-326 460	0	-1 084 300	-1 102 960	28,76	2023-09-15
GETIB3X240	APO	0	100	-100	-482 600	-302 000	-333 142	0	-784 600	-815 742	19,85	2023-12-15
								Total Margin Underlying (GETIB):		**-2 279 614**		

Naked Initial Margin is the initial margin for “naked” position in the instrument series, without any netting with other series

***Example 35**: Positions report*

- Remaining Contract Size is used for commodity products and shows the quantity that is left to be settled. Initial Margin is the theoretical margin before Market Value is taken into account.
- Naked Margin is the theoretical margin for each contract before netting with correlated contracts. Payment/Delivery Margin is margin for upcoming netting and pending payments/deliveries have been taken into account.
- The Margin Calculation Account may be different from the Position account when margin propagation is used.
- So called risk neutral positions (RNP) can reduce portfolio margin call. Contracts with opposite signs can "neutralize “each other's risk given certain conditions. Only forwards are allowed to participate in a RNP.

Intraday reports are generated from 09:00 – 18:30 Central European Time. The final report is generated at around 11:00-11:30 on the business day.

- Grouped: Margin Calculation Account
- Sorted: Currency, Market

4.5.18 Positions Non-Propagated Margin

This report shows positions on the Position Account regardless of margin propagations. Note that the required margin on this report should not be used for pledging collateral, since the required margin may change due to propagation.

SE TEST TEST
Business Date: 2023-08-09

Positions Non-Propagated Margin

Nasdaq

Position Account:SE TEST TEST

Naked Initial Margin is the initial margin for “naked” position in the instrument series, without any netting with other series

ITM % shows how much is in-the-money each position.

Currency: DKK

Market: DANISH INDEX

Series	Group	Long	Short	Remain Net Contract Size	Market Value	Naked Initial Margin	Required Initial Margin	Payment/Delivery Margin	Naked Margin	Required Margin	ITM%	Exp.Date
OMXC253H	EFC	38	32	6	0	-92 316	-92 316	0	-92 316	-92 316		2023-08-18
								Total Margin Underlying (OMXC25):		**-92 316**		

Market: DANISH STOCK

Series	Group	Long	Short	Remain Net Contract Size	Market Value	Naked Initial Margin	Required Initial Margin	Payment/Delivery Margin	Naked Margin	Required Margin	ITM%	Exp.Date
NOVOB3I1200	ACO	0	0	0	0	0	0	0	0	0	5,28	2023-09-15
NOVOB3U1000	APO	777	0	777	104 895	-104 895	-104 895	0	0	0	-26,34	2023-09-15
								Total Margin Underlying (NOVOB):		**0**		
ORSTED4C700	ACO	10	0	10	12 830	-12 790	-5 730	0	40	7 100	-17,89	2024-03-15
ORSTED4O600	APO	0	10	-10	-62 730	-75 780	-75 780	0	-138 510	-138 510	4,20	2024-03-15
								Total Margin Underlying (ORSTED):		**-131 410**		
								Total Margin Currency (DKK):		**-223 726**		

Currency: NOK

Market: NORWEGIAN INDEX

Series	Group	Long	Short	Remain Net Contract Size	Market Value	Naked Initial Margin	Required Initial Margin	Payment/Delivery Margin	Naked Margin	Required Margin	ITM%	Exp.Date
OMXO203H	FUT	254	658	-404	0	-4 779 724	-4 779 724	0	-4 779 724	-4 779 724		2023-08-18
								Total Margin Underlying (OMXO20):		**-4 779 724**		
								Total Margin Currency (NOK):		**-4 779 724**		

***Example 36**: Positions Non-Propagated Margin report*

If a user has actively denied exercise for an in-the-money option that would otherwise have been exercised by the Clearing House, 'Yes' will be displayed in the *Exercise Denied* column.

Intraday reports are generated from 09:00 – 18:30 Central European Time. The final report is generated at around 11:00-11:30 on the business day.
Available file extensions: PDF, CSV and XLS.

- Grouped: Currency, Market
- Sorted: Series

4.5.19 SPAN File Intraday

The file contains margin parameters for commodity products. The file is used for uploading commodity margin parameters into third-party systems.

```
11015400000010802SM10TCM002    0010ASM6TCM002     0010B
11015400000020802SM10TCM003    0010ASM6TCM003     0010B
11015400000030802SM10TCM004    0010ASM6TCM004     0010B
11015400000040802SM10TCM005    0010ASM6TCM005     0010B
11015400000050802SM10TCM006    0010ASM6TCM006     0010B
11015400000060802SM10TCM007    0010ASM6TCM007     0010B
11015400000070802SM10TCQ004    0010ASM6TCQ004     0010B
```

***Example 37**: SPAN File Intraday report*

Intraday reports are generated from 09:00 – 18:30 Central European Time.
Available only file extension for a text format.

4.5.20 SPAN Parameters

The file contains margin parameters for commodity products. The file is used for uploading commodity margin parameters into third-party systems.

```
11015400000010802SM10TCM002    0010ASM6TCM002     0010B
11015400000020802SM10TCM003    0010ASM6TCM003     0010B
11015400000030802SM10TCM004    0010ASM6TCM004     0010B
11015400000040802SM10TCM005    0010ASM6TCM005     0010B
```

***Example 38**: SPAN Parameters report*

The report is generated at the end of the clearing day.
Available only file extension for a text format.

4.6 TRADES

4.6.1 Broker Deals

This report shows all deals that have been entered by Block brokers. The report indicates the deals that a broker has made on behalf of members. The *Member* column identifies who the broker has entered each trade for. The report also indicates exact time, trade numbers, price and quantity as well as other useful parameters.

NC TEST TEST
Trade Date: 2023-08-08

Broker Deals

Nasdaq

Market: Electricity Nordic EUR

Series:	Date/Time	Deal-nbr	Trade-nbr	Group	Member	B/S	Qty	Price	Contract Size	Volume	Currency
SYSTOAFUTBLMOCT-23	2023-08-08 09:40:32	25 000	1 238 411	AED	NC EAG	S	5,000	-5,25	745	3 725	EUR
SYSTOAFUTBLMOCT-23	2023-08-08 09:40:32	25 000	1 238 412	AED	NC SEB	B	5,000	-5,25	745	3 725	EUR
ENOFUTBLYR-24	2023-08-08 10:08:35	886 113	6 654 470	FUT	NC MLE	S	1,000	58,05	8 784	8 784	EUR
ENOFUTBLYR-24	2023-08-08 10:08:35	886 113	6 654 471	FUT	NC OH	B	1,000	58,05	8 784	8 784	EUR

***Example 39**: Broker Deals report*

Generated at the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

- Grouped: Market
- Sorted: Series

4.6.2 Interest Rate Trades

This report shows Swap and tailor made Interest Rate trades for trading accounts.

SE TEST TEST
Trade Date: 2023-08-08

Interest Rate Trades

Nasdaq

Trading Account: SE TEST TEST

Market: SWEDISH BOND

Series:SEK_IRS

Trade Date – Original Clearing Date

Notional Amount – a total amount of a security's underlying asset at its spot price

Trade Report Nbr	Trade Date	Effective Date	Termination Date	Notional Amount	Pay	Side	Counterparty	U.Payer	U.Amount	U.Date	U.Currency	State
688CE87F0D25180A	2023-08-08	2023-08-10	2024-08-10	2 000 000 000	3M	Float-Fixed	SE CO					Novated
68AE40A3AC96C80A	2023-08-08	2023-08-10	2024-08-10	500 000 000	3M	Float-Fixed	SE CO					Novated

Effective Date represents Settlement Date from this date parties begin calculating accrued obligations such as fixed or floating interest rate payments

***Example 40**: Interest Rate Trades report*

Generated at the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

The report is also available for clearing accounts.

- Grouped: Trading Account, Market
- Sorted: Series

4.6.3 Market Value Margin OTC Trading

This report shows the day-to-day shift in market value for Swap and tailor made Interest Rate contracts. The market value margin is the difference between market value of report date and prior date. The interest amount to receive or pay is shown as well as the settlement date for these events.

SE TEST TEST
Business Date: 2023-08-08

Market Value Margin OTC Trading

Nasdaq

Clearing Account: SE TEST TEST

Currency: SEK

Series	MV Previous Date	MV Today	MV Margin	Currency	Interest Rate	Interest Amount	Settl. Date
SEK_FRA_3M	-68 905 664,00	-68 976 125,00	-70 461,00	SEK	3,7140	7 108,77	2023-08-08
SEK_IRS	3 307 668 838,00	3 140 692 756,00	-166 976 082,00	SEK	3,7140	-341 241,17	2023-08-08
SEK_OIS_ON	-2 075 426,00	-3 841 835,00	-1 766 409,00	SEK	3,6460	210,19	2023-08-08
SEK_OIS_TN	-36 498 950,00	-36 067 945,00	431 005,00	SEK	3,7140	3 765,48	2023-08-08
Total:	**3 200 188 798,00**	**3 031 806 851,00**	**-168 381 947,00**			**-330 156,73**	

***Example 41**: Market Value Margin OTC Trading report*

The interest amount is incorporated in the cash settlement direct debit flow. In the Cash Settlement report, this is presented under event *Market Value Calculation* and class *Market Value Interest/Margin*.

The report is generated at the end of the clearing day.
Available file extensions: PDF, CSV and XLS.

- Grouped: Clearing Account, Currency
- Sorted: Series

4.6.4 Repo Trades

This report shows the Repo Trades that are placed on a trading account and Repo Trades that are propagated to a clearing account (see: **Repo Trades Clearing Account**). This report will be generated hourly when a trade has been made the same day.

SE TEST TEST
Trade Date: 2023-08-08

Repo Trades

Date/Time – Clearing Date

Repo Rate is the rate at which the Central Bank lends money to commercial banks

Start Date – a date to deliver

End Date – a date to order

Trading Account: SE TEST TEST

Market: DANISH 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
DK0204102_BSB_TN	303 659	2023-08-08	09:28:54	S	13	3,250	99,700	2023-08-09	13 072 123,29	2023-08-10	-13 073 303,41	-25,00	DK0204102	DK0002041029	DKK
DK0204374_BSB_TN	303 676	2023-08-08	09:33:35	B	24	3,250	97,200	2023-08-09	-23 533 150,68	2023-08-10	23 535 275,20	-25,00	DK0204374	DK0002043744	DKK

Clean Price – a price of a bond excluding accrued interest

Clean Price = Settlement Amount – Accrued Interest

Example 42: Repo Trades report

Intraday reports are generated from 10:00 AM to 19:30 PM Central European Time.
Available file extensions: PDF, CSV and XLS.

- Grouped: Trading Account, Market 36142
- Sorted: Series, Currency

4.6.5 Repo Trades Clearing Account

This report shows all OTC trades and their details per trading account.

SE TEST TEST
Trade Date: 2023-08-08

Repo Trades Clearing Account

Clearing Account: SE TEST TEST

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
DH2312_BSB_TW	346 206	2023-08-08	11:28:26	B	286	3,750	98,926	2023-08-09	-284 747 637,78	2023-08-16	284 955 266,27	-332,21	DH2312	SE0011116474	SEK
DH2612_BSB_TW	346 212	2023-08-08	11:32:52	B	434	3,750	89,416	2023-08-09	-389 469 912,22	2023-08-16	389 753 900,70	-454,38	DH2612	SE0015987540	SEK

Example 43: Repo Trades Clearing Account report

Intraday reports are generated from 10:00 AM to 19:30 PM Central European Time.

- Grouped: Clearing Account, Market
- Sorted: Series, Currency

4.6.6 Trade Details OTC

This report shows all OTC trades and their details per trading account.

Series	Reg Date	Trade Date	Effective Date Pay	Maturity Date	Currency	Notional Amount	Account	Cpty Original	State	Deal ID	Member Ref	Information	Trade Rpt Number	Stub
SEK_IRS	2019-01-04	2019-01-04	2019-01-08	2021-09-08	SEK	2000000000	SE TEST TEST	SE FP	Novated	12345		11111335ST	1078MLRS1AF000A	Yes
SEK_IRS	2019-01-04	2019-01-04	2019-01-08	2024-01-08	SEK	388000000	SE TEST TEST	SE FP	Novated	23456		10111190-2	10FD7938791NKEIA	No
SEK_IRS	2019-01-04	2019-01-04	2019-01-08	2029-01-08	SEK	200000000	SE TEST TEST	SE FP	Novated	34567		11111129ST	981BHWYANL000A	No
SEK_IRS	2017-11-14	2017-11-14	2017-11-16	2019-11-18	SEK	2000000000	SE TEST TEST	SE FP	Novated	45678		55555553ST	112782VBWYQM0A	No
SEK_IRS	2017-08-02	2017-08-02	2017-08-04	2020-11-04	SEK	1000000000	SE TEST TEST	SE FP	Novated	56789		66666666ST	11408912MPYB80A	No

***Example 44**: Trade Details OTC report*

Generated at the end of a business day.
Available only CSV file extension.

4.6.7 Trade Exceptions

Trade Exceptions report is useful when reconciling trades and positions. The report sorts transactions under categories:

- Give-Up Trades & Take-Up Trades | Give-ups and take-ups will always show up on the report regardless of if they happened on the trade date or on a subsequent date.
- Rectified Trades | 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", it means that the deal (price, quantity, or buy/sell) has changed. If it says "Annulled", that means that the deal has been cancelled.
- Cascaded Trades | A business day before new quarter begins or 3 business days before the new year, commodity quarters/years break down into monthly/quarterly contracts. The report will reflect new trades originating from the cascading event.
- Positions Transfers/Auto netting | For position transfers the reason column shows the receiving account.

SE TEST TEST
Business Date: 2023-08-08

Trade Exceptions

Nasdaq

Give Up Trades

Account: SE TEST TEST

Series	Deal Nbr	Trade Nbr	Group	Date/Time	B/S	Qty	Price	Contract Size	Taken Up By
OMXS303U2200	4 644 265	10 777 367	EPO	2023-08-08 12:39:57	S	-50	45,00	100	SE SEBF

Take up Trades

Account: SE TEST TEST

Series	Deal Nbr	Trade Nbr	Group	Date/Time	B/S	Qty	Price	Contract Size	Taken Up By
OMXESG3H	192 741 415	702 030 209	FUT	2023-08-08 13:04:23	S	-238	2 095,84	100	SE JPMAG
OMXS303H	192 770 686	702 110 361	FUT	2023-08-08 17:28:13	S	-91	2 193,00	100	SE MLEX

Position Transfer/Auto Netting

Account: SE GSI CA

Series	Deal Nbr	Trade Nbr	Group	Date/Time	B/S	Qty	Price	Contract Size	Reason
OMXESG3H	192 721 334	701 977 789	FUT	2023-08-08 10:25:36	S	-7	0,00	100	SE GSI CA

***Example 45**: Trade Exceptions report*

UTI (Unique Transaction Identifier) trade ID for EMIR derivatives reporting purposes is also indicated in this report.
Generated at the end of a business day. Available file extensions: PDF, XLS and CVS.

- Grouped: Give Up Trades/Take Up Trades, Account
- Sorted: Series

4.6.8 Trades

This report shows the trades which were made during specific business day. The report indicates trading information regardless of account type.
Note: Trades report is only created if there were any trades reported for specific member within a day and does not include amended trades.

- The Settlement Amount is only shown for forwards and illustrates the monetary value of the trade.
- The Settlement Amount, Premium and Fee columns will be blank if settlement is propagated to another account.
- Premium is the total cost to buy an instrument.
- Fee – amount of how much does it cost to buy an instrument.

SE TEST TEST
Trade Date: 2023-08-08

Trades

Nasdaq

Summary

Instrument Type	Settl.Amount	Premium	Fee	Total	Settl. Date	Currency
DANISH STOCK CALL OPTION	0,00	-13 717 200,00	-28 084,00	-13 745 284,00	2023-08-09	DKK
DANISH STOCK	**0,00**	**-13 717 200,00**	**-28 084,00**	**-13 745 284,00**		**DKK**
NORWEGIAN INDEX FUT	0,00	0,00	-50,00	-50,00	2023-08-09	NOK
NORWEGIAN INDEX	**0,00**	**0,00**	**-50,00**	**-50,00**		**NOK**
SWEDISH INDEX FUTURE	0,00	0,00	-28 888,00	-28 888,00	2023-08-09	SEK
SWEDISH OMX INDEX PUT OPTION	0,00	436 250,00	8 750,00	445 000,00	2023-08-09	SEK
SWEDISH INDEX	**0,00**	**436 250,00**	**-20 138,00**	**416 112,00**		**SEK**

Summary per Settlement Date	Settl.Amount	Premium	Fee	Total	Settl. Date	Currency
	0,00	-13 717 200,00	-28 084,00	-13 745 284,00	2023-08-09	DKK
	0,00	0,00	-50,00	-50,00	2023-08-09	NOK
	0,00	436 250,00	-20 138,00	416 112,00	2023-08-09	SEK

End Summary

***Example 46**: Trades report*

- The Trading Account/Broker column shows the account that executed the trade unless a commodities broker has made a trade on behalf of a client.
- Account and Trading Account will be the same if the trades are executed from the same account that holds the positions

Settlement type:

- Fee 2 stands for clearing fee.
- Fee 5 stands for trading/clearing fee for SEA, POW, EUA, and CER.
- Settlement – cash settlement, option premiums.

Generated at the end of a business day.
Available file extensions: PDF, CSV and XLS.

- Grouped: Account, Market
- Sorted: Series

4.7 VAT

4.7.1 Monthly VAT Specification

Monthly VAT Specification report shows the Value-Added Taxes amount that a member, trading and clearing Allowances, Emission and/or Electricity contracts, should pay. The report is created in the morning, once a month, on the first business day. The report contains VAT eligible trading and clearing fees from contracts traded in previous month, and contracts that were in delivery in the previous month.

NC TEST
Settlement period: 2023-06-01 - 2023-06-30

Monthly VAT Specification

Market: NC TEST TEST
Currency: EUR

Billing Invoice Details

Instrument class	B/S	Class	Event	Transfer Member	Trade nbr	Series	Clearing date	Settlement date	Qty	Unit price/Final closing price	Net amount
EUAFUMONE	B	Fee 2	Trade	NC TEST01	216 050	NEDEC23	2023-06-19	2023-06-20	4		4
EUAFUMONE	B	Fee 2	Trade	NC TEST02	215 819	NEDEC24	2023-05-31	2023-06-01	45		45
EUAFUMONE	B	Fee 2	Trade	NC TEST03	215 821	NEDEC24	2023-05-31	2023-06-01	30		30

***Example 47**: Monthly VAT Specification report*

- Grouped: Market, Currency
- Sorted: Instrument class

4.8 EMIR

One of the key directives under The European Market Infrastructure Regulation (EMIR) is the obligation under Article 9 of the regulation to report all derivatives contracts to Trade Repositories (EMIR reporting).

Nasdaq Clearing is under the obligation to report trades and positions cleared with the clearing house. This webpage describes how we report and how necessary data can be sourced to allow for counterparts to align their reporting to achieve pairing and matching of trades and positions.

Detailed information on how Nasdaq Clearing populates reportable fields for different types of contracts is available in the EMIR Reporting Handbook.

4.8.1 EMIR Trades V5

Reportable values for trades, positions, market values and collateral, both Counterparty Data and Common Data on a trade by trade and position level.

NEMIRV5_ETM_-ExchangeCode-ClearingMemberCode_-YYMMDD-001.csv

Generated one time per day at the end of a clearing day. Available only in CSV file extension.

4.8.2 EMIR CCP Harmonised File

Harmonised file across European CCPs containing position level data, fields that FIA EMIR Working Group members have requested.

POSUTI5__ETM_-ExchangeCode-ClearingMemberCode_-YYMMDD-001.csv *(Q-port, CW1)*

CCPPOSITIONEMIR__PRO_003_CSTO_ClearingMemberCode+ExchangeCode_-YYMMDD-001.csv *(sftp)*

Generated one time per day at the end of a clearing day. Available only in CSV file extension.

4.9 SFTR

Under article 4 of the Securities Financing Transactions Regulation, Counterparties to SFTs shall report SFT they have concluded, as well as any modification or termination thereof, to a trade repository.

Nasdaq Clearing is under the obligation to report Nadaq clearing, as the CCP, data related to, trades and positions cleared with the clearing house. This webpage describes how we report and how necessary data can be sourced to allow for Nasdaq Clearing counterparts to align their reporting to achieve pairing and matching of trades and positions.

Detailed information on how Nasdaq Clearing populates reportable fields for Buy/Sell - backs is available in the SFTR Reporting Handbook.

4.9.1 SFTR Transactions

This report includes reportable values for transactions, collateral updates and terminations including specific counterparty data

Generated one time per day at the end of a clearing day.

Available only in CSV file extension.

4.9.2 SFTR Margin data

Margin data including specific counterparty data

Generated one time per day at the end of a clearing day.

Available only in CSV file extension.

5. List Of File Names

CASH SETTLEMENT	
Cash Settlement	NCSETTX__-ECM__-SE-MPID_-YYMMDD-001.xls
	NCSETTC__-ECM__-SE- MPID _- YYMMDD -001.csv
	NCSETT___-ECM__-SE- MPID _- YYMMDD -001.pdf
Cash Settlement Propagation	NCSETTPX_-ECM__-SE- MPID _- YYMMDD -001.xls
	NCSETTPC_-ECM__-SE- MPID _- YYMMDD -001.csv
	NCSETTP__-ECM__-SE- MPID _- YYMMDD -001.pdf
Interest Rate Closest Flows	NIRCFX___-ECM__-SE- MPID _- YYMMDD -001.xls
	NIRCFC___-ECM__-SE- MPID _- YYMMDD -001.csv
	NIRCF____-ECM__-SE- MPID _- YYMMDD -001.pdf
Interest Rate Closest Flows Clearing Account	NIRCFCAX_-ECM__-SE- MPID _- YYMMDD -001.xls
	NIRCFCAC_-ECM__-SE- MPID _- YYMMDD -001.csv
	NIRCFCA__-ECM__-SE- MPID _- YYMMDD -001.pdf
Interest Rate Fees	NIRFEEX__-ECM__-SE- MPID _- YYMMDD -001.xls
	NIRFEE___-ECM__-SE- MPID _- YYMMDD -001.pdf
	NIRFEEC__-ECM__-SE- MPID _- YYMMDD -001.csv
Interest Rate Swap All Cash Flows	
Payments	NPAYX____-ECMP_-SE- MPID _- YYMMDD -001.xls
	NPAYC____-ECMP_-SE- MPID _- YYMMDD -001.csv
	NPAY_____-ECMP_-SE- MPID _- YYMMDD -001.pdf
Settlement Agent Bank	NSETAGX__-ECM__-NC- MPID - YYMMDD -001.xls
	NSETAG___-ECM__-NC- MPID - YYMMDD -001.pdf
Shifting Swap All Cash Flows	
	NSSACFC__-ECM__-SE- MPID ___- YYMMDD -001.csv

Shifting Swap All Cash Flows Clearing Account	NSSACCFC_-ECM__-SE- MPID ___- YYMMDD -001.csv
EXPIRATION	
Exercise and Closing	NEXACLC__-EEM__-SE- MPID _- YYMMDD -001.csv
Positions not Exercised	NPOSNEX____-EMM__-SE-MPID__-YYMMDD-001.pdf NPOSNEC____-EMM__-SE-MPID__-YYMMDD-001.csv NPOSNE____-EMM__-SE-MPID__-YYMMDD-001.xls
Series Automatically Exercised	NSAUTEX_-EEGD_-SE-MPID__-YYMMDD-001.pdf NSAUTEXC_-EEGD_-SE-MPID__-YYMMDD-001.csv NSAUTEXX_-EEGD_-SE-MPID__-YYMMDD-001.xls NSAUTEX_-EEGN_-SE-MPID__-YYMMDD-001.pdf NSAUTEXC_-EEGN_-SE-MPID__-YYMMDD-001.csv NSAUTEXX_-EEGN_-SE-MPID__-YYMMDD-001.xls NSAUTEX_-EEGS_-SE-MPID__-YYMMDD-001.pdf NSAUTEXC_-EEGS_-SE-MPID__-YYMMDD-001.csv NSAUTEXX_-EEGS_-SE-MPID__-YYMMDD-001.xls NSAUTEX_-EEGF_-SE-MPID__-YYMMDD-001.pdf NSAUTEXC_-EEGF_-SE-MPID__-YYMMDD-001.csv NSAUTEXX_-EEGF_-SE-MPID__-YYMMDD-001.xls
INFORMATION	
EOD Currency Exchange Rate	NEODCERC_-EIG__-SE-_____- YYMMDD -001.csv
Exchange Rates	NEXRATESC-ERM__-SE-_____- YYMMDD -001.csv
OTC Manual Netting Report	NOTCMNRC_-EIGCE-SE- MPID - YYMMDD -001.csv
Series information	NSINFO___-EIG__-SE-_____- YYMMDD -001.pdf

	NSINFOC__-EIG__-SE-_____- YYMMDD -001.csv
	NSINFOX__-EIG__-SE-_____- YYMMDD -001.xls
Trading Statistics	NSTAT____-EIG__-SE-_____- YYMMDD -001.pdf
	NSTATC___-EIG__-SE-_____- YYMMDD -001.csv
	NSTATX___-EIG__-SE-_____- YYMMDD -001.xls
Volume Discounts Fixed Income	NVDISC___-ECM__-SE-MPID_- YYMMDD -001.csv
	NVDIS____-ECM__-SE- MPID _- YYMMDD -001.pdf
	NVDISX___-ECM__-SE- MPID _- YYMMDD -001.xls
MARK-TO-MARKET	
Contracts in Delivery	NDELX____-EMM__-SE- MPID _- YYMMDD -001.xls
	NDELC____-EMM__-SE- MPID _- YYMMDD -001.csv
	NDEL_____-EMM__-SE- MPID _- YYMMDD -001.pdf
Forward Mark-To-Market Fixed Income	NFOMTMX__-EMMM_-SE- MPID - YYMMDD -001.xls
	NFOMTMC__-EMMM_-SE- MPID - YYMMDD -001.csv
	NFOMTM___-EMMM_-SE- MPID - YYMMDD -001.pdf
Future Mark-to-Market	NFUMTMX__-EMM__-SE- MPID _- YYMMDD -001.xls
	NFUMTMC__-EMM__-SE- MPID _- YYMMDD -001.csv
	NFUMTM___-EMM__-SE- MPID _- YYMMDD -001.pdf
PHYSICAL SETTLEMENT	
Physical Settlement	NPSETTX__-EPM__-SE- MPID _- YYMMDD -001.xls
	NPSETTC__-EPM__-SE- MPID _- YYMMDD -001.csv
	NPSETT___-EPM__-SE- MPID _- YYMMDD -001.pdf
Physical Settlement Fixed Income	NPSETTFI_-EPM__-SE-MPID__-YYMMDD-001.pdf
Repo Physical Settlement	NREPPS___-IPM__-SE- MPID _- YYMMDD -001.pdf

RISK AND POSITIONS	
Accumulated Amounts Clearing Account	NACCAMCAX-ERM__-SE- MPID _- YYMMDD -001.xls
	NACCAMCAC-ERM__-SE- MPID _- YYMMDD -001.csv
	NACCAMCA_-ERM__-SE- MPID _- YYMMDD -001.pdf
Accumulated Market value	NACCMVX__-ERM__-SE- MPID _- YYMMDD -001.xls
	NACCMVC__-ERM__-SE- MPID _- YYMMDD -001.csv
	NACCMV___-ERM__-SE- MPID _- YYMMDD -001.pdf
Cash Optimization	NCOPTX___-ERMP_-SE- MPID _- YYMMDD -001.xls
	NCOPTC___-ERMP_-SE- MPID _- YYMMDD -001.csv
	NCOPT____-ERMP_-SE- MPID _- YYMMDD -001.pdf
Collateral (Per Account and Instrument)	NCOLX____-ERMP_-SE- MPID _- YYMMDD -001.xls
	NCOLC____-ERMP_-SE- MPID _- YYMMDD -001.csv
	NCOL_____-ERM__-SE- MPID _- YYMMDD -001.pdf
Collateral Data	NCOLDX___-ERGP_-SE-_____- YYMMDD -001.xls
	NCOLDC___-ERGP_-SE-_____- YYMMDD -001.csv
	NCOLD____-ERGP_-SE-_____- YYMMDD -001.pdf
Collateral Transactions	NCOLTRX__-ERM__-SE- MPID - YYMMDD -001.xls
	NCOLTRC__-ERM__-SE- MPID _- YYMMDD -001.csv
	NCOLTR___-ERM__-SE- MPID __- YYMMDD -001.pdf
Collateral Valuation (per Val Group and Currency)	NCOLVALX_-ERM__-NC- MPID __- YYMMDD -001.xls
	NCOLVALC_-ERM__-NC- MPID __- YYMMDD -001.csv
	NCOLVAL__-ERM__-NC- MPID __- YYMMDD -001.pdf
Contract Accrued Market Value	NCOACCMVX-ERM__-SE- MPID _- YYMMDD -001.xls
	NCOACCMVC-ERM__-SE- MPID _- YYMMDD -001.csv
	NCOACCMV_-ERM__-SE- MPID _- YYMMDD -001.pdf
Default Fund Requirement	NDFRQX___-ERM__-SE- MPID __- YYMMDD -001.xls

	NDFRQ____-ERM__-SE- MPID __- YYMMDD -001.pdf
Default Fund Requirement Details	NDFRQDX__-ERM__-NC- MPID __- YYMMDD -001.xls NDFRQD___-ERM__-NC- MPID __- YYMMDD -001.pdf
Interest Rate Margin Per Trade	NIRMTX___-ERM__-SE- MPID _- YYMMDD -001.xls NIRMTC___-ERM__-SE- MPID _- YYMMDD -001.csv NIRMT____-ERM__-SE- MPID _- YYMMDD -001.pdf
Interest Rate Margin Per Trade Non-propagated Margin	NIRMTNX__-ERM__-SE- MPID _- YYMMDD -001.xls NIRMTNC__-ERM__-SE- MPID _- YYMMDD -001.csv NIRMTN___-ERM__-SE- MPID _- YYMMDD -001.pdf
Margin and Collateral Evaluation	NMARCOLX_-ERM__-SE- MPID _- YYMMDD -001.xls NMARCOLC_-ERM__-SE- MPID _- YYMMDD -001.csv NMARCOL__-ERM__-SE- MPID _- YYMMDD -001.pdf
Margin Data	NMADATX__-ERG__-SE-_____- YYMMDD -001.xls NMADATC__-ERG__-SE-_____- YYMMDD -001.csv NMADAT___-ERG__-SE-_____- YYMMDD -001.pdf
Margin Data Intraday	NMADATIX_-IRG__-SE-_____- YYMMDD -010.xls NMADATIC_-IRG__-SE-_____- YYMMDD -010.csv NMADATI__-IRG__-SE-_____- YYMMDD -010.pdf
Margin Requirement Details (per Margin Requirement Account)	NMRA_____-ERMP_-SE- MPID _- YYMMDD -001.pdf NMRAC____-ERM__-SE- MPID _- YYMMDD -001.csv NMRAX____-ERM__-SE- MPID _- YYMMDD -001.xls
Positions	NPOSX____-ERM__-SE- MPID _- YYMMDD -001.xls NPOSC____-ERM__-SE- MPID _- YYMMDD -001.csv NPOS_____-ERM__-SE- MPID _- YYMMDD -001.pdf
Positions Non-Propagated Margin	NPOSNPX__-ERM__-SE- MPID _- YYMMDD -001.xls NPOSNPC__-ERM__-SE- MPID _- YYMMDD -001.csv

	NPOSNP___-ERM__-SE- MPID _- YYMMDD -001.pdf
SPAN File Intraday	NSPANI___-001__-SE-_____- YYMMDD -001.txt NICSI_____-001__-SE-_____- YYMMDD -001.txt
SPAN Parameters	NSPANPAR_-001__-SE-_____- YYMMDD -001.txt
Weekly Option Margin Prices	NMPWO____-ERM__-SE- MPID __- YYMMDD -001.pdf NMPWOC___-ERM__-SE- MPID - YYMMDD -001.csv NMPWOX___-ERM__-SE- MPID __- YYMMDD -001.xls
TRADES	
Broker Deals	NBROKER__-ETM__-NC- MPID _- YYMMDD -001.pdf NBROKERX_-ETM__-NC- MPID _- YYMMDD -001.xls NBROKERC_-ETM__-NC- MPID _- YYMMDD -001.csv
Interest Rate Trades	NIRTR_____-ETM__-SE- MPID _- YYMMDD -001.pdf NIRTRX___-ETM__-SE- MPID _- YYMMDD -001.xls NIRTRC___-ETM__-SE- MPID _- YYMMDD -001.csv
Interest Rate Trades Clearing Account	NIRTRCAX_-ETMC-SE- MPID - YYMMDD -001.xls NIRTRCA_-ETMC-SE- MPID - YYMMDD -001.pdf NIRTRCAC_-ETMC-SE- MPID - YYMMDD -001.csv
Market Value Margin OTC Trading	NMVMOTC__-ECM__-SE- MPID _- YYMMDD -001.pdf NMVMOTCX_-ECM__-SE- MPID _- YYMMDD -001.xls NMVMOTCC_-ECM__-SE- MPID _- YYMMDD -001.csv
Repo Trades	NREPTRD__-ITM__-SE- MPID _- YYMMDD -001.pdf
Repo Trades Clearing Account	NREPTCA__-ITM__-SE- MPID _- YYMMDD -001.pdf NREPTCAC_-ITM__-SE- MPID _- YYMMDD -001.csv NREPTCAX_-ITM__-SE- MPID _- YYMMDD -001.xls

Trade Details OTC	NTDOTCC__-ETM__-SE- MPID _- YYMMDD -001.csv
Trade Exceptions	NTRDEXCX_-ETM__-SE- MPID _- YYMMDD -001.xls NTRDEXCC_-ETM__-SE- MPID _- YYMMDD -001.csv NTRDEXC__-ETM__-SE- MPID _- YYMMDD -001.pdf
Trades	NTRDX____-ETM__-SE- MPID _- YYMMDD -001.xls NTRDC____-ETM__-SE- MPID _- YYMMDD -001.csv NTRD_____-ETM__-SE- MPID _- YYMMDD -001.pdf
VAT	
Monthly VAT Specification	NVATSPECX-EVMM_-SE- MPID _- YYMMDD -001.xls NVATSPEC_-EVMM_-SE-MPID_- YYMMDD -001.pdf
EMIR & SFTR	
EMIR Trades V3	NEMIRV3__-ETM__-SE- MPID __-YYMMDD-001.csv
N_EMIR_POSITION_UTI_V3_CSV	POSUTI___-ETM__-SE- MPID __- YYMMDD -001.csv
SFTR Transactions	NSFTRTXC_-SFTR_-SE- MPID __- YYMMDD -001.csv
SFTR Margin Data	NSFTRTXC_-SFTR_-SE-MPID___- YYMMDD -001.csv

6. Data Type in Report File

Value	Range
Bigint	'-9 223 372 036 854 775 808 to 9 223 372 036 854 775 807
Int	'-2 147 483 648 to 2 147 483 647
Smallint	'-32 768 to 32 767
Tinyint	'0 to 255
Decimals	Expressed according to Swedish standard, i.e. comma (,) is the decimal symbol and white space is thousand separator, e.g. 1 234 567,123456
Lenght	A field stated to be decimal (24,4) could have a maximum of 20 integer numbers and 4 decimal digits
Note	The number of decimals in for example price or quantity is determined by the instrument configuration and is not explicitly defined in reports.
Date	Expressed as YYYY-MM-DD whereas
YYYY	Year 0000-9999
MM	Month 01-12
DD	Day in month 01-31
Time	Expressed as HH:MM:SS whereas
HH	Hour 00-23
MM	Minutes 00-59
SS	Seconds 00-59
Yes/No	Yes or No or blank if not applicable
DateTime	Expressed as YYYY-MM-DD HH:MM:SS, i.e. Date and Time concatenated with a white space in-between
Instruments and Accounts	
Instrument series	The instrument series (tradable instrument) is a character string with a maximum of 32 charters, i.e. char(32)
Accounts	Expressed as <Exchange ID> <Participant ID> <Account ID>
Lenght	Maximum of 19 characters; 2 + 5 + 10 + 2 white spaces
Format	Components are not padded and hence have variable lenght, e.g. SE ACME HOUSE, NC FOO BAR

Appendix A

Technical Specification of Clearing Reports

A list of the most common Clearing Report:

- Trades (NTRDC);
- Positions Non-Propagated Margin (NPOSNPC);
- Positions (NPOSC);
- Collateral (NCOLC);
- Collateral Valuation (NCOLVALC);
- Margin and Collateral Evaluation (NMARCOLC);
- Future Mark to Market (NFUMTMC);
- Cash Settlement (NCSETTC);
- Cash Optimization (NCOPTC);
- Payments (NPAYC);
- Contracts in Delivery (NDELC);
- Exercise and Closing (NEXACLC);
- Physical Settlement (NPSETTC);
- Series Information (NSINFOC);
- Margin Data (NMADATC) and Margin Data Intraday (NMADATIC);
- Margin Requirement Details (NMRAC);
- Trade Detail OTC (NTDOTCC).

Report name: **Trades (NTRDC____)**

Description: Trade information.

NB! Column headings are displaced with 4 positions, data type definitions are aligned with each respective heading and not the example data.

Data type	Report/column headings	Example data
Char (256)	Report: Trades	Electricity Nordic EUR
Char (256)	Member: <Member name>	NC AAA POS
Char (256)	Trade Date: <Date>	ENOFUTBLYR-18
Char (256)	Created: <DateTime>	NC BBB TRD
Char (32)	Market	2023-01-02 13:54:53
Account	Account	404 681
Instrumet series	Series	26 056 260
Account	Trd.Acct/Broker	B
DateTime	Date/Time	1,600
int	Deal-nbr	42,25
int	Trade-nbr	Stn
Char (1)	B/S	O
Decimal (28,4)	Qty	FUT
Decimal (20,6)	Price	EMP
Char (3)	Type	Fee 2
Char (1)	O/C	-131,75
Char (3)	Group	2017-01-03
Char (32)	Deal Source	EUR
Char (10)	S.Type	
Decimal (28,4)	Amount	
Date	Settl. Date	
Instrument series	Currency	
int	Ext.Trade-nbr	000CSTO000NCAAA00000 0000000001665030
Char (10)	Order Ref	N
Char (1)	F.Str	-0,0033
Char (15)	Trade ID	
Char (38)	Uti	
Char (1)	Action Type	
Decimal (20,10)	Residual	

Residual: If the trade origins from an average trade operation it might have been a residual value when calculating the avergare price. If the resiudal have been consider or not when calculating the (settlement) Amount depends on instrument configuration.

Report name:	**Positions Non-Propagated Margin (NPOSNPC____)**
Description:	Initial Margin calculations on position level before any propagation (aggregation) of margin.

Data type	Char (256)	Char (256)	Char (256)	Char (256)																						
Report headings	Report: Positions Non-Propagated	Member: <Member name>	Business Date: <Date>	Created: <DateTime>																						
Data type	Account	char(3)	char(3)	char(32)	Instrument series	char(3)	decmal(20,4)	decimal(20,4)	decimal(20,4)	char(31)	decimal(24,4)	decimal(24,4)	decimal(24,4)	decimal(24,4)	decimal(24,4)	decimal(24,4)	decimal(12,2)	Date	decimal(24,4)	decimal(24,4)	decimal(24,4)	char(38)	bigint	bigint	int	bigint
Column headings	Margin Calculation	Margin Class	Currency	Market	Series	Group	Long	Short	Net	Rem.C.Size	Market Value	Naked Initial Margin	Required Initial Margin	Payment/Delivery Margin	Naked Margin	Required Margin	ITM%	Exp.Date	Time Spread Credit	Contract Spread Credit	Inter Commodity	Uti	Base for Margin Conc.	Margin Conc. Scaling Factor	Included Scaling Margin	Wrong Way Risk Add-On
Comments on column:	If the trade origins from an average trade operation it might have been a residual value when calculating the avergare price. If the resiudal have been consider or not when calculating the (settlement) Amount depends on instrument configuration.																									
Rem.C. Size	Rem.C.Size could be either empty, decimal(16,4) or fractional expressed as int/decimal(20,6)																									

Report name:	**Positions (NPOSC____)**
Description:	Initial Margin calculations on position level after any propagation (aggregation) of margin.

Data type	Report headings	Data type	Column headings	Example data
Char (256)	Report: Positions	Account	Margin Calculation	NC AAA GCMC
Char (256)	Member: <Member	char(3)	Margin Class	001
Char (256)	Business Date: <Date>	char(3)	Currency	SEK
Char (256)	Created: <DateTime>	char(32)	Market	Electricity Nordic EUR
		Instrument series	Series	ENOMFEB-23
		char(3)	Group	FOR
		decimal(20,4)	Long	94,000
		decimal(20,4)	Short	68,300
		decimal(20,4)	Net	25,700
		char(31)	Rem.C.Size	672
		decimal(24,4)	Market Value	394 686
		decimal(24,4)	Naked Initial Margin	-973 014
		decimal(24,4)	Required Initial Margin	-743528
		decimal(24,4)	Payment/Delivery Margin	0
		decimal(24,4)	Naked Margin	-578 328
		decimal(24,4)	Required Margin	-349841
		decimal(12,2)	ITM%	0,00
		Date	Exp.Date	2023-02-28
		decimal(24,4)	Time Spread Credit	0
		decimal(24,4)	Contract Spread Credit	0
		decimal(24,4)	Inter Commodity	229 487
		empty/char(38)	Empty	Blank
		bigint	Base for Margin Conc.	-743 527
		bigint	Margin Conc. Scaling Factor	0
		int	Included Scaling	0

Comments on column:	If the trade origins from an average trade operation it might have been a residual value when calculating the avergare price. If the resiudal have been consider or not when calculating the (settlement) Amount depends on instrument configuration.
Rem. C.Size	Rem.C.Size could be either empty, decimal(16,4) or fractional expressed as int/decimal(20,6)
Empty	This column is empty by pupose, in the Non-proagated variant there will the position UTI

Report name:	Collateral (NCOLC____)
Description:	Collateral Values per account and instrument.

Data type	Report headings	Data type	Column headings	Example data 1.0	Example data 2.0
Char (256)	Report: Collateral	Account	Margin Requirement Account	NC AAA GCMC	NC AAA GCMC
Char (256)	Member: <Member name>	Account	Collateral Account	NC AAA GCMC	NC AAA GCMC
Char (256)	Valuation Date: <Date>	char(10)	Origin	Client	Client
Char (256)	Collateral Run: Preliminary EOD	char(34)	Custody Account	Blank	Blank
Char (256)	Request Number: <nn>	char(3)	Currency	SEK	SEK
Char (256)	Valuation Time: <Time>	char(20)	Type	Cash Collateral	Fixed Income
		Instrument series	Collateral	SEKCASH	CL0001
		char(12)	ISIN	Blank	SE0008869071
		Date	Maturity date	Blank	2023-11-13
		char(6)	Issuer	CASH	STAT
		decimal(28,4)	Amount/ Quantity	523 806 570	6 000 000
		decimal(20,6)	Price	0	0,1320
		decimal(28,4)	Market Value	523 806 570	6 572 790
		decimal(16,4)	Haircut	0%	6%
		decimal(28,4)	Collateral Value After Haircut	523 806 570	6 211 287
		char(12)	Valuation Group	CASH	GVT_BOND
		decimal(28,4)	Collateral Value After Limit	523 806 570	6 211 287
		char(3)	Instrument Currency	SEK	SEK

Report name:	**Collateral Valuation (NCOLVALC_)**													
Description:	Collateral Values per valuation group and currency.													
Data type	*Char (256)*	*Char (256)*	*Char (256)*	*Char (256)*	*Char (256)*	*Char (256)*								
Report/column headings	Report: Collateral Valuation	Member: <Member name>	Valuation Date: <Date>	Collateral Run: Preliminary EOD	Valuation Time: <Time>	Request Number: <nn>								
Data type	Account	char(10)	char(3)	char(25)	Instrument series	Char (32)	Decimal (28,4)	char(3)	Decimal (28,6)	Decimal (28,4)	Decimal (28,4)	Char (3)	Decimal (28,4)	Char (3)
Column headings	Margin Requirement Account	Origin	Base Currency	Valuation Group	Collateral	Long Series Name	Collateral Value After Haircut	Instrument Currency	FX rate	Collateral Value After Haircut	Collateral Value After Concentratio	Base Currency	Collateral Value After Concentratio	Instrument Currency
Example data 1.0	NC AAA GCMC	Client	SEK	CASH (Limit 100%)	SEKCASH	Blank	506 145 982	SEK	1,000000	506 145 982	506 145 982	SEK	506 145 982	SEK
Example data 2.0	NC AAA GCMC	Client	SEK	GVT_BOND (Limit 100%)	CL0001	SEGV 1.500 11/13/23	6 211 287	SEK	1,000000	6 211 287	6 211 287	SEK	6 211 287	SEK
Valuation Group	The fomat is <Valuation Group(Limit percent%)>, whereas valuation group is char(12) and the percent figure should be between 0 - 100 with no decimals													

Report name:	**Margin and Collateral Evaluation (NMARCOLC_)**
Description:	Initial Margin and Collateral Value evaluation, basis for margin call.

NB! Column headings are displaced with 6 positions, data type definitions are aligned with each respective heading and not the example data.

Data type	Char (256)	Char (256)	Char (256)	Char (256)	Char (256)	Char (256)	Account	char(50)	char(10)	decimal(28,4)	decimal(28,4)	decimal(28,4)	char(3)	decimal(28,6)	decimal(28,4)	decimal(28,4)	char(3)	decimal(28,4)	char(3)	DateTime	char(10)	decimal(28,2)
Report/column headings	Report: Margin And Collateral Evaluation	<Member name>	Valuation Date: <Date>	Collateral Run: Preliminary EOD	Valuation Time: <DateTime> / Request Number: <nn>	Margin Calculation Time: <Date> / Margin Run: End-of-Day	Margin Requirement Account	Type	Origin	Required Margin	Collateral Value	Deficit/Surplus	Currency	FX rate	FX Haircut	Deficit/Surplus	Base Currency	Pending Cash Deposit	Deposit Currency	Margin Calculation Time	Margin Run	Created Cash Deposit
Data type	NC AAA GCMC	Omnibus	Client	-11 827 200,00	19 529 204,88	7 702 004,88	SEK	1,000000	Blank	7 702 004,88	SEK	1000,00	SEK	Blank	Blank	Blank	Blank	Blank	Blank	2023-01-02 19:54:53	End-of-Day	Blank
Margin Run	The margin calculation run number the evalution has used. If it the end of day run the colmn will state 'End-of-Day' otherwise it will be the actual margin run number, i.e. a number.																					

Report name:	**Future Mark to Market (NFUMTMC__)**
Description:	Mark-to-Market amounts and fees for futures contracts.

NB! Column headings are displaced with 4 positions, data type definitions are aligned with each respective heading and not the example data.

Data type	Report/column headings	Example data
Char (256)	Report: Future Mark-to-Market	NC AAA CLIENT1
Char (256)	Member: <Member name>	Electricity Nordic EUR
Char (256)	Mark To Market Date: <Date>	ENOAFUTBLMAPR-17
Char (256)	Created: <DateTime>	2017-01-02 15:13:12
Account	Clearing Account	1 730
char(32)	Market	EMP
Series	Series	Blank
DateTime	Date/Time	B
int	Deal-nbr	10,000
char(32)	Deal Source	26,50
decimal(28,4)	Beg/End Balance	27,30
char(1)	B/S	-5 760,00
decimal(28,4)	Qty	2017-01-03
decimal(20,6)	Fixing Price	0,00
decimal(20,6)	Prev. Fixing/ Trade Price	Blank
decimal(28,4)	MtM	EUR
Date	MtM Settle Date	Blank
decimal(28,4)	Closing Fee	Blank
Date	Fee Settle Date	Blank
Series	Currency	Blank
char(1)	State	Blank
decimal(28,4)	MtM Price Currency	Blank
decimal(20,6)	Prev.Spot Fixing	Blank
decimal(20,10)	Residual	Blank

Residua: Please see comment for the 'Residual' field for report Trades.

Report name:	**Cash Settlement (NCSETTC__)**
Description:	Details of the Cash Settlement amounts to be paid to or received from the Clearing House.

NB! Column headings are displaced with 4 positions, data type definitions are aligned with each respective heading and not the example data.

Data type	Char (256)	Char (256)	Char (256)	Char (256)	char(3)	empty	Account	char(15)	char(32)	char(32)	Date	decimal(28,4)
Report/ column headings	Report: Cash Settlement	Settlement Date: <Date>	Member: <Member name>	Created: <DateTime>	Currency	Reference Number	Account	Settlement product	Event	Class	Business Date	Amount
Example data 1.0	EUR	Blank	NC AAA GCMC	ENO_FWD	Closing	Settlement	2023-12-30	5 910,72	Blank	Blank	Blank	Blank
Example data 2.0	EUR	Blank	NC AAA GCMC	ENO_CFD	Closing	Variation Margin	2023-01-01	-2 784,29	Blank	Blank	Blank	Blank

Report name:	**Cash Optimization (NCOPTC___)**
Description:	Details on the optimization of cash collateral and cash settlement amounts, showing e.g. any offset between cash collateral and cash settlement (variation margin).

NB! Column headings are displaced with 7 positions, data type definitions are aligned with each respective heading and not the example data.

Data type	**Report/column headings**	**Example data**
Char (256)	Report: Cash Optimization	NC AAA GCMC
Char (256)	<Member name>	NC AAA GCMC
Char (256)	Settlement Date: <Date>	SEK
Char (256)	Collateral Run: Preliminary EOD	0,00
Char (256)	Valuation Time: <DateTime> / Request Number: <nn>	0,00
Char (256)	Margin Calculation Time: <Date> / Margin Run: End-of-Day	23 065 000,00
Char (256)	Final: <Yes/No>	-4 878 295,00
Account	Account	0,00
Account	Cash optimization Account	0,00
char(3)	Curr	23 065 000,00
decimal(28,4)	Callback Limit	1,000000
decimal(28,4)	Cash Limit	Blank
decimal(28,4)	Tot Margin Req	23 065 000,00
decimal(28,4)	Cash Settlement Req	SEK
decimal(28,4)	Cash Collateral Value	0,00
decimal(28,4)	Non-cash Collateral Value	0,00
decimal(28,4)	Surplus/Deficit Currency	0,00
decimal(28,6)	FX Rate	0,00
decimal(28,4)	FX Haircut	-4 878 295,00
decimal(28,4)	Surplus/Deficit Base Currency after FX Haircut	-4 878 295,00
char(3)	BC	Blank
decimal(28,4)	Withdraw/Deposit Coll Acc due to Margin	Blank
decimal(28,4)	Withdraw/Deposit Coll Acc due to Cash Settl	Blank
decimal(28,4)	Total Withdraw/Deposit Coll Acc	Blank
decimal(28,4)	To Pay/Receive due to Margin	Blank
decimal(28,4)	To Pay/Receive due to Cash Settl	Blank
decimal(28,4)	Total to Pay/Receive	Blank

Report name:			**Payments (NPAYC____)**								
Description:			Total amounts to be paid to or received from the Clearing House, both from Cash Settlement and Collateral transfers.								
NB! Column headings are displaced with 4 positions, data type definitions are aligned with each respective heading and not the example data.											
Data type	Char (256)	Char (256)	Char (256)	Char (256)	char(3)	char(34)	Account	decimal(28,4)	decimal(28,4)	decimal(28,4)	
Report/ column headings	Report: Payments	<Member name>	Payment Date: <Date>	Final: <Yes/No>	Currency	Reference Number	Account	Cash Settlement Requirement	Withdraw/Deposit Collateral Account	Total Amount to Pay/Receive	
Example data	EUR	1483269324515	NC AAA GCMC	-8 055,43	0,00	-8 055,43					

Report name:	**Contracts in Delivery (NDELC____)**
Description:	Settlement amounts for Commodities contracts that are in delivery.

NB! Column headings are displaced with 4 positions, data type definitions are aligned with each respective heading and not the example data.

Data type	**Report/column headings**	**Example data**
Char (256)	Report: Contracts In Delivery	Report: Contracts In Delivery
Char (256)	Member: <Member name>	Electricity Nordic EUR
Char (256)	Clearing Date: <Date>	ENOMJAN-23
Char (256)	Created: <DateTime>	FOR
Account	Clearing Account	25,700
char(32)	Market	696
Instrument series	Series	32,53
char(3)	Group	38,80
decimal(24,4)	Position	-3 867,3360
decimal(16,4)	Rem.C.Size	5 365,1760
decimal(20,6)	Spot Price	1 497,8400
decimal(20,6)	Final Closing Price	2023-01-03
decimal(28,4)	Spot Ref. Settlement	2023-01-02
decimal(28,4)	Expiry Market Settlement	EUR
decimal(28,4)	Settlement from Delivery	Blank
Date	Settl. Date	Blank
Date	Delivery Date	Blank
char(3)	Currency	Blank
char(3)	Rectified	Blank

Report name:	**Exercise and Closing (NEXACLC__)**
Description:	Exercised options and expiring futures and forward contracts.

NB! Column headings are displaced with 4 positions, data type definitions are aligned with each respective heading and not the example data.

Data type	Char (256)	Char (256)	Char (256)	Char (256)	Account	char(32)	char(12)	Instrument seres	char(3)	decimal(20,6)	decimal(20,6)	int	char(1)	char(1)	decimal(28,4)	char(1)	decimal(28,4)	decimal(28,4)	decimal(28,4)	Instrument series	Date	decimal(28,4)	decimal(28,4)	Date	Instrument series	decimal(20,10)
Report/column headings	Report: Exercise and Closing	Exercise/Closing Date: <Date>	Member: <Member name>	Created: <DateTime>	Clearing Account	Underlying	ISIN	Series	Group	Fixing Price	Trade Price	Trade-nbr	B/S	Prop	Qty	*	To Order	To Deliver	Settle.Amount	Del.Ser.	Del.Date	Cash Settl.	Fee	Settle. Date	Currency	Residual
Example data 1.0	NC AAA CLIENT1	FORWARD YEAR EUR	NONK00011001	ENOCYR7DEC6-25	ECC	0,79	Blank	0	S	P	25,000	*	0	0	0,00	Blank	2023-12-15	0,00	-427,05	2023-12-16	EUR	Blank	Blank	Blank	Blank	Blank
Example data 2.0	NC AAA CLIENT1	FORWARD QUARTER01 EUR	NONKDUMMY036	ENOPQ17DEC6-37	EPC	5,21	Blank	0	B	P	25,000	*	0	0	0,00	Blank	2023-12-15	0,00	-105,25	2023-12-16	EUR	Blank	Blank	Blank	Blank	Blank
*****	An asterisk sign (*) will be displayed if new contract trades have been created in the underlying forward/future.																									
Residual	Please see comment for the 'Residual' field for report Trades.																									

Report name:	**Physical Settlement (NPSETTC__)**
Description:	Details of the Physical Settlements to be delivered to or received from the Clearing House.

NB! Column headings are displaced with 4 positions, data type definitions are aligned with each respective heading and not the example data.

Data type	**Report/column headings**	**Example data 1.0**	**Example data 2.0**	**Party**
Char (256)	Report: Physical Settlement	TO DELIVER	TO ORDER	Always "OMX"
Char (256)	Exercise/Closing Date: <Date>	ERICSSON B	DSV	
Char (256)	Member: <Member name>	SE0000108656	DK0060079531	
Char (256)	Created: <DateTime>	-11 800	55 000	
char(10)	Instruction Type	1 242 000,00	-35 800 000,00	
char(32)	Stock	SEK	DKK	
char(12)	ISIN	2023-01-03	2023-01-03	
decimal(16,4)	Quantity	2023-01-05	2023-01-05	
decimal(16,4)	Settlement Amount	OMX	OMX	
Instrument Series	Currency	SE AAA DELIVERY	SE AAA DELIVERY	
Date	Trade Date	Blank	Blank	
DateTime	Settlement Date	Blank	Blank	
char(3)	Party	Blank	Blank	
Account	Delivery Account	Blank	Blank	

Report name:	**Series Information (NSINFOC__)**
Description:	This report lists all existing series regardless of current status and is broadcasted to the entire market. Note that it does not take into account individual members' positions.

NB! Column headings are displaced with 3 positions, data type definitions are aligned with each respective heading and not the example data.

Data type	**Report/column headings**	**Example data 1.0**
Char (256)	Report: Series Information	SWEDISH INDEX
Char (256)	Business Date: <Date>	OMXESG3C1300
Char (256)	Created: <DateTime>	SE0018159881
char(32)	Market	OMXESG
char(32)	Series	OMX STOCKHOLM ESG
char(12)	Isin Code	ECO
char(6)	Underlying	1 300,00
char(32)	Underlying Name	100
char(3)	Group	2023-03-17
decimal(20,6)	Strike	2023-03-17 17:30
decimal(16,4)	Contract Size	Blank
Date	Expiration Date	N
DateTime	Last Trading Date/Time	100
Date - Date	Delivery Period	Blank
char(1)	Basket	SEK
decimal(16,4)	Hours/Volume/Delivery Hours	Blank
Date	First Trading Day	Blank
char(3)	Currency	Blank
char(16)	Risk Group	2023-03-17
Date	Delivery Start	17:30:00
Date	Delivery End	Blank
Date	Last Trading Date	OXESG
Time	Last Trading Time	Blank
char(32)	Cascaded From	Blank
char(16)	Product ID	Blank

Report name:	**Margin Data (NMADATC__) and Margin Data Intraday (NMADATIC_)**
Description:	This report shows the data that is used for margin calculations.

End-Of-Day Header

Data type	**Char (256)**	**Char (256)**	**Char (256)**
Report headings	Report: Margin Data	Business Date: <Date>	Created: <DateTime>

IntraDay Header

Data type	**Char (256)**	**Char (256)**	**Char (256)**
Report headings	Report: Margin Data Intraday	Business Date: <Date>	Created: <DateTime>

Data type	**Char (256)**	**Char (256)**	**Char (256)**
	Calculation Time: <DateTime>	Calculation Number: <int>	Blank

Data Section

Data type	Char (32)	Char (32)	Char (3)	Decimal (20,6)	Decimal (20,6)	Decimal (20,6)	Decimal (16,4)	Decimal (16,4)	Decimal (16,4)	Decimal (16,4)	Decimal (15,4)	Decimal (15,2)	Decimal (15,2)	Char (3)	Decimal (16,4)	Decimal (16,4)	Decimal (16,4)	Decimal (16,4)	Decimal (16,4)	Decimal (16,4)
Report/column headings	Market	Series	Margin Class	Ma. Price Bid	Ma. Price Ask	Ma. Price Settl.	Val. Int. Mid	Val. Int. Low	Val. Int. High	C.Delta/R.Int.	Marg./Sold Contract	WCC Long	WCC Short	Currency	Mid Vol. B	Mid Vol. A	Low Vol. B	Low Vol. A	High Vol B	High Vol A
Example data	SWEDISH STOCK	AZA3C235	001	28,69	28,69	29,2	261,50	214,43	308,57	Blank	-7 440,00	0,65	-74,40	SEK	32,34	37,69	22,34	27,69	1900-02-11	16:33:36

Report name:	**Margin Requirement Details (NMRAC____)**
Description:	This report shows margin requirement details per margin requirement account.

NB! Column headings are displaced with 3 positions, data type definitions are aligned with each respective heading and not the example data.

Data type	Report/column headings	Example data 1.0
Char (256)	Report: Margin Requirement Details	SE AAA MRAH
Char (256)	Member: Svenska Handelsbanken AB	Omnibus
Char (256)	Business Date: <Date>	Client
Account	Margin Requirement Account	SE AAA MCAC
Char (32)	Type	-3 230 750
Char (12)	Origin	0
Account	Margin Calculation Account	344 120,00
bigint	Initial Margin	0
bigint	Variation Margin	Blank
bigint	Contingent Variation Margin	Blank
bigint	Payment Margin	Blank
bigint	Maintenance Margin	Blank
bigint	Adj. Base Collateral Req.	-2 886 630
bigint	Extraordinary Margin	NOK
bigint	Stress Margin Add-On	-2 886 630
bigint	Required Margin	NOK
Char (3)	Instrument Currency	-2 886 630
bigint	Required Margin	-12 480
Char (3)	Risk Currency	2023-02-09 19:46:24
bigint	Included in Total	End-of-Day
bigint	Included Scaling Margin	Blank
Date Time	Margin Calculation Time	OXESG
Char (12)	Margin Run	Blank
bigint	Wrong Way Risk Add-On	Blank

Report name:	**Trade Detail OTC (NTDOTCC__)**
Description:	This report shows all OTC trades and their details per trading account.

Data type	**Report/column headings**	**Example data**
Char (32)	Series	SEK_IRS
Date	Reg Date	2023-06-28
Date	Trade Date	2023-06-28
Date	Effective Date Pay	2022-07-30
Date	Maturity Date	'2025-07-31
Char (3)	Currency	SEK
Decimal (24,4)	Notional Amount	9500000
Account	Account	SE AAA FR
Customer	Cpty Original	SE BBB
Char (12)	State	Novated
int	Deal ID	1234567
char(64)	Member Ref	Blank
Char (80)	Information	87654321ST
Char (20)	Trade Rpt Number	100BD82AA1234567
Yes/No	Stub	No
char(12)	Front Stub Type	Blank
Char (32)	Front Stub	Blank
char(32)	Front Stub	Blank
Char (5)	Pay Leg Type	'Float
Decimal (16,6)	Fixed Rate	Blank
Char (20)	Fixed Rate Day Count	Blank
Char (3)	Fixed Payment	Blank
Char (20)	Floating Rate Day	ACT360
Char (3)	Float Payment	3M
Char (32)	Float Rate Index	STIB
Decimal (16,6)	Float Spread	0
Decimal (16,6)	Float Rate	2,931
Date	Float Rate Date	2022-01-27
Char (3)	Roll Period	3M
int	Roll Day	32
int	Reset Days	2
Char (30)	Business Day	Modified
Date	Settlement Date	2022-04-28
Decimal (20,4)	Consideration	-62908,75
bigint	Initial Margin	1384202
bigint	MV Previous Date	-8426919
bigint	MV Current Date	-8859744
bigint	MV Delta	-432825
Decinal (20,4)	PAI	1710,66
Char (5)	Cpty Pay Leg Type	Fixed

Front Stub Type	Values:Short Front,Long Front
Back Stub Type	Values:Blank,Short Back,Long Back
Pay Leg Type	Values:Fixed,Float
Cpty Pay Leg Type	Values:Fixed,Float
Cpty Front Stub Type	Values:Short Front,Long Front
Cpty Back Stub Type	Values:Blank,Short Back,Long Back
Residual Trade Report	Values:No,Yes - From compression,Yes - From netting

Continue on the following two pages

Continued

0,228	Cpty Fixed Rate	Decimal16,6)
BOND_BASIS_30360	Cpty Fixed Rate Day Count	Char (20)
12M	Cpty Fixed Payment Frequence	Char (3)
	Cpty Floating Rate Day Count	Char (20)
	Cpty Float Payment Frequence	Char (3)
	Cpty Float Rate Index Name	Char (32)
	Cpty Float Spread	Decimal (16,6)
	Cpty Float Rate	Decimal (16,6)
	Cpty Float Rate Date	Date
12M	Cpty Roll Period	Char (3)
32	Cpty Roll Day	int
Modified following	Cpty Business Day Convention	Char (30)
2020-07-30	Cpty Effective Date Pay	Date
202-07-31	Cpty Settlement Date	Date
217803,33	Cpty Consideration	Decimal (20,4)
000CSTO000SEBW0	Uti	Char (40)
N	Action Type	Char (1)
Stn	Trade Type	Char (3)
2020-10-29	First Rollover Date	Date
2022-07-29	Cpty First Rollover Date	Date
	Last Rollover Date	Date
	Cpty Last Rollover Date	Date
	Back Stub Type	Char (12)
	Back Stub Interpolate From	Char (32)
	Back Stub Interpolate To	Char (32)
No	Cpty Stub	Yes/No
	Cpty Front Stub Type	Char (12)
	Cpty Front Stub Interpolate From	Char (32)
	Cpty Front Stub Interpolate To	Char (32)
	Cpty Back Stub Type	Char (12)
Blank	Cpty Back Stub Interpolate From	Char (32)
Blank	Cpty Back Stub Interpolate To	Char (32)
No	Residual Trade Report	Char (32)
No	Shifting	Yes/no
9500000	Current Notional Amount	Decimal (20,4)
9500000	Cpty Current Notional Amount	Decimal (20,4)
Blank	Current Fixed Rate	Decimal (16,6)
0,228	Cpty Current Fixed Rate	Decimal (16,6)
MID:123456789	Ext Alpha Id	Char (32)
MID:123456789-1	Ext Beta Id	Char (32)

Continued

87	Nbr Of Days	int
362	Cpty Nbr Of Days	int
0	Upfront Payer	int
0	Upfront Amount	Decimal (28,4)
Bnlank	Upfront Payment Date	Date
Blank	Upfront Currency	Char (3)
Blank	Termination Payment Amount	Decimal (28,4)
Blank	Termination Payment Date	Date
Blank	Termination Currency	Char (3)
Blank	Termination Payer	int
9500000	Original Notional Amount	Decimal (28,4)
2,436	MV Interest Rate	Decimal (16,6)
SE AAA TRD	Trading Account	Account
0	Estimated Accumulated Interest Rate	Decimal (16,6)
0	Estimated Accumulated Consideration	Decimal (28,4)
Blank	Estimated Accumulated Date	Date
77345,83	Accrued Coupon	Decimal (28,4)
114918,33	Cpty Accrued Coupon	Decimal (28,4)
2020-07-28 09:16	Time Of Agreement	Date Time
2020-07-28 09:42	Time Of Clearing	Date Time
Blank	Credit Token	Char (100)
Blank	Credit Token Approver	Char (100)
Off Facility	Execution Venue Type	Char (15)
Blank	Execution Facility Name	Char (30)
Blank	Execution Facility LEI	Char (20)
Blank	Execution Facility Trade Id	Char (40)
Blank	MIC Code	Char (8)
Blank	ISIN	Char (12)

Glossary

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.
Amount (Margin and Collateral Evaluation) – The calculated amount.
Bank Balance (Margin and Collateral Evaluation) – The actual amount of cash on member's bank account.
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 event.
Cash Collateral Usage Other Currency (Margin and Collateral Evaluation) – Indicates amount of non-margin currency used to cover the Collateral Call.
Cash Margin (Margin and Collateral Evaluation) – Part of the margin call that must be covered with cash on a bank account.
Cash Settlement (Exercise and Closing, Margin and Collateral Evaluation, Cash Settlement Propagation) – 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) – Price excluding accrued interest. Refers to the specific security and is calculated for STD.
Clearing Account (Positions, Accumulated Amount Clearing Account) – An account specifically for clearing. Trading takes places 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.
Closing Prices – Calculated bid, ask, and mid prices of the series.
Contract Size – Size of series (hours for Electricity, tons for EUA and therms for Gas).
Currency (Cash Settlement, Accumulated Amount Clearing Account, Exercise and Closing, Future Mark-to-Market, Physical settlement, Positions, Repo Trades, Trades, Interest Rate Closest Flows, Interest Rate Fees, Interest Rate Swap All Cash Flows) – 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.
Deal Number (Trades, Trades Exceptions, Future Mark-to-Market) – Defines a unique id number (per Instrument Type) per deal that follows the buy/sell side.
Deal Source (Trades, Futures Mark-to-Market) – Exchange, OTC or GENIUM INET (system application).
Delivery Source (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.
Dirty Price (Repo Trades) – Price including accrued interest.
End Date (Repo Trades) – The day the last fixed interest rate period and the last floating 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 Yes under the column Exercise Denied.
Expiry Market Settlement (Contracts in Delivery) – Realized profit/loss for forwards/CfDs per day until expiry of the forward/CfD.
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 fees.
Final Closing Price (Contracts in Delivery) – Closing price set by Exchange on last day of trading for the product.
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.
ISIN (Future Mark-to Market, Physical settlement, Repo Trades) – International Securities Identifying Number. A unique number that identifies a product.
ITM% (Positions) – How much an option is in-the-money, displayed as percentage. 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.
Loss-sharing Pool (Default Fund Requirement) – The Loss Sharing pool is an incentive structure funded by all members that clear interest rate OTC derivatives.
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 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.
Margin Settlement Price (Forward Accrued Market Value) – The Closing Price for the product set by the Exchange on trading day.
Market (Trades) – Defines which market the trade belongs to: ENO, INT, EUA, CER, EUK or NGUK.

Market Value (Interest Rate Margin per Trade, Market Value Margin OTC Trading, 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 (Forwards Mark-to-Market) – Settlement for forwards.
Mark-to-Market Settlement Day (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 member. Or, a General Clearing Member can handle payments for several Non Clearing Members.
Naked Margin (Interest Rate Margin per Trade, Positions) – The margin requirement when the position is held in isolation. Hence, no correlation discounts are given in the Naked Margin calculations.
Naked Initial Margin (Positions – Propagated Margin) – The margin (risk) calculated by SPAN for an open positions without taking into account all netting effects.

Naked Margin (Positions – Propagated Margin) – Naked Initial margin aggregated with Market Value.
Margin- borrowed money used to purchase securities.
Cash Settlement- the profit/loss to be paid or received on a cash settled instrument.
Collateral Value- market value of anything used as collateral to support a loan.

8. Contact Information

For questions or remarks regarding this document, please contact Clearing Operations at + 46 8 405 68 80 or clearing@nasdaq.com