



# Regulatory Capital Nasdaq Clearing AB

1 December 2024

# Regulatory Capital, Nasdaq Clearing AB, December 1, 2024

## **Total Clearing Capital ("Waterfall")**

Junior Capital Financial Market SEK 185,000,000

Junior Capital Commodities Market EUR 22,000,000

Junior Capital Seafood Market NOK 6,000,000

Financial Market Default Fund SEK 2,600,000,000\*

Commodities Market Default Fund EUR 740,000,000\*

Seafood Market Default Fund NOK 11,000,000\*

Senior Capital Financial Market SEK 50,000,000

Senior Capital Commodities Market EUR 14,200,000

Senior Capital Seafood Market NOK 1,000,000

Financial Assessment Power (non-funded) SEK 2,600,000,000\*

Commodities Assessment Power (non-funded) EUR 740,000,000\*

Seafood Assessment Power (non-funded) NOK 11,000,000\*

*Loss Sharing Pool OTC Rates SEK 726,000,000*

## **Additional Regulatory Capital:**

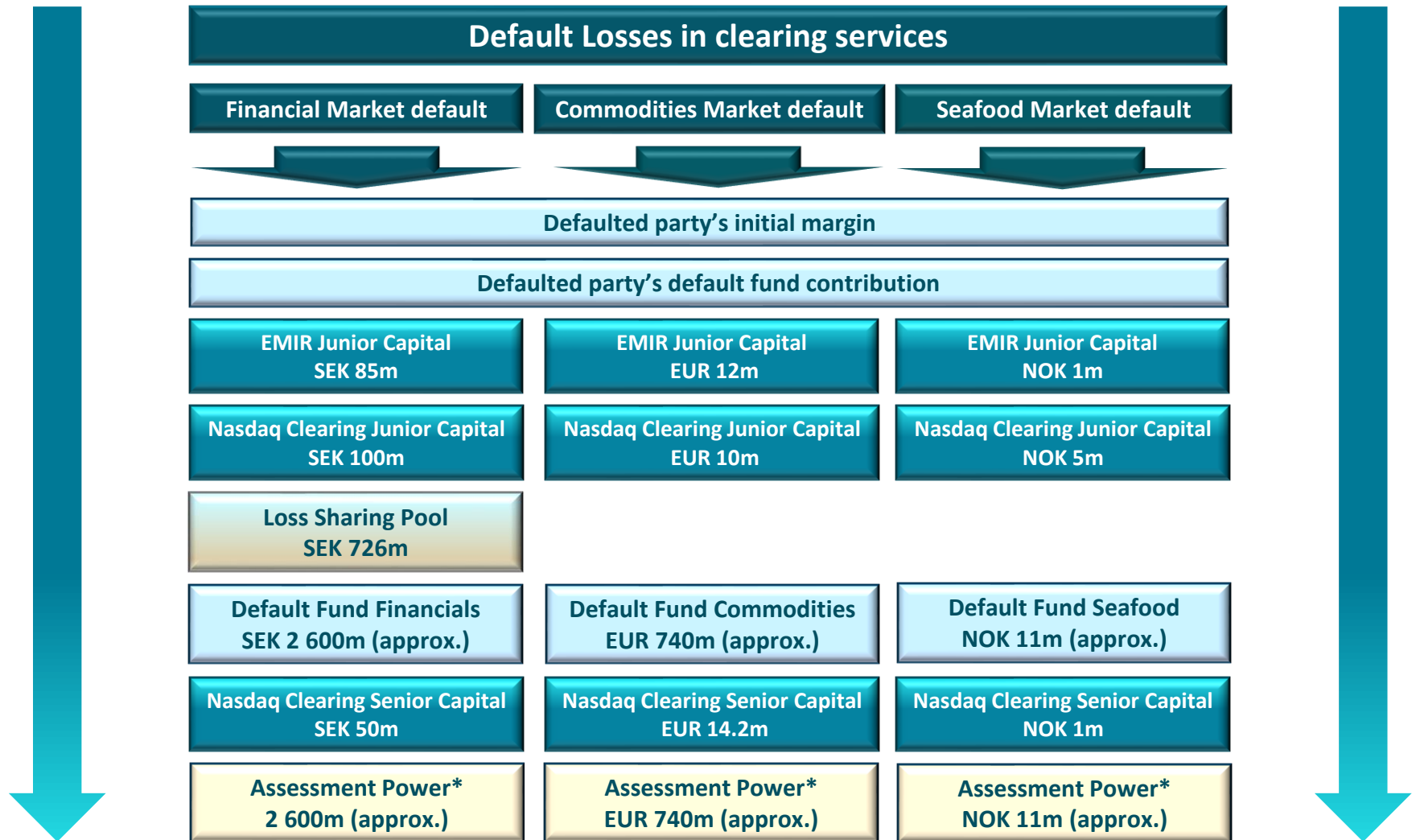
Article 16 Regulatory Capital SEK 770,000,000\*\*

*\*Excluding surplus from minimum contribution*

*\*\* Including capital buffers*

Further information regarding the Waterfall and Additional Regulatory Capital can be found in the Guide to Nasdaq Clearing Default Funds

# Regulatory Capital Waterfall – Covering Default Losses, December 1, 2024



**Minimum Available resources: Financials SEK 2 835m, Commodities EUR 776.2m, Seafood NOK 18m**

*\*Assessment Power is a Recovery Tool*

# Regulatory Capital – Covering Non-Default Losses

