



Genium Inet Report Manual

Clearing Reports User Guide

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Contents

| | |
|---|----|
| 1. Overview | 6 |
| 1.1 Reports' structure and categories | 6 |
| 1.2 Reports Categories | 6 |
| 1.2.1 Cash Settlement | 6 |
| 1.2.2 Expiration | 7 |
| 1.2.3 Information | 7 |
| 1.2.4 Mark-To-Market | 7 |
| 1.2.5 Physical Settlement | 8 |
| 1.2.6 Positions and Risk | 8 |
| 1.2.7 Trades | 9 |
| 1.2.8 VAT | 9 |
| 1.3 Transactions Generating Cash Flows | 10 |
| 1.4 Instrument group types | 11 |
| 1.5 Trade type abbreviations | 11 |
| 1.6 Account Types | 12 |
| 2. The view of Clearing Reports | 14 |
| 2.1 Access Reports Using Q-Port | 14 |
| 2.2 Configuring the Report Window in Q-Port | 14 |
| 2.3 Rearranging Columns in Q-Port | 14 |
| 2.4 Download a Report in Q-Port | 14 |
| 2.5 Get a List of all the Reports in Q-Port | 14 |
| 3. Report File Name And Flexible Search | 15 |
| 3.1 Report File Name | 15 |
| 3.2 File name components | 15 |
| 3.3 Report and column headings | 15 |
| 3.4 Specifier | 16 |
| 3.5 There Are Following Exceptions: | 16 |
| 3.6 Flexible Search | 16 |
| 3.5 "*" Symbol In Search | 17 |
| 3.6 Clearing Flows Reflected In Reports | 18 |
| 3.6.1 Clearing Flows Reflected In Reports | 19 |
| 3.6.2 Clearing Flows Reflected In Reports | 20 |
| 4. Most Common Reports Overview | 21 |
| 4.1 Cash Settlement | 21 |

| | |
|---|----|
| 4.1.1 Cash Settlement..... | 21 |
| 4.1.2 Cash Settlement Propagation | 22 |
| 4.1.3 Interest Rate Closest Flows..... | 22 |
| 4.1.4 Interest Rate Closest Flows Clearing Account..... | 23 |
| 4.1.5 Interest rate fees..... | 23 |
| 4.1.6 Payments | 24 |
| 4.1.7 Settlement Agent Bank..... | 24 |
| 4.2 Expiration | 25 |
| 4.2.1 Exercise and Closing | 25 |
| 4.2.2 Positions Not Exercised..... | 26 |
| 4.2.3 Series Automatically Exercised | 26 |
| 4.3 Information | 27 |
| 4.3.1 EOD Currency Exchange Rate..... | 27 |
| 4.3.2 Exchange Rates..... | 27 |
| 4.3.3 OTC Manual Netting Report..... | 28 |
| 4.3.4 Series Information | 28 |
| 4.3.5 Trading Statistics..... | 29 |
| 4.3.6 Volume Discounts Fixed Income | 29 |
| 4.4 Physical Settlement..... | 30 |
| 4.4.1 Physical Settlement | 30 |
| 4.4.2 Repo Physical Settlement | 30 |
| 4.5 Risk and Positions..... | 31 |
| 4.5.1 Accumulated Amounts Clearing Account | 31 |
| 4.5.2 Accumulated Amounts Trading Account..... | 31 |
| 4.5.3 Accumulated Market Value | 32 |
| 4.5.4 Cash Optimization | 32 |
| 4.5.5 Collateral (per Account and Instrument) | 33 |
| 4.5.6 Collateral Data | 34 |
| 4.5.7 Collateral Transactions | 35 |
| 4.5.8 Collateral Valuation (Per Val Group and Currency)..... | 35 |
| 4.5.9 Contract Accrued Market Value | 36 |
| 4.5.10 Default Fund Requirement Details..... | 37 |
| 4.5.12 Interest Rate Margin per Trade..... | 37 |
| 4.5.13 Interest Rate Margin Per Trade Non-propagated Margin | 38 |
| 4.5.14 Margin and Collateral Evaluation..... | 38 |
| 4.5.15 Margin Data | 39 |
| 4.5.16 Margin Requirement Details (per Margin Requirement Account)..... | 40 |
| 4.5.17 Positions..... | 41 |
| 4.5.18 Positions Non-Propagated Margin | 42 |

| | |
|--|----|
| 4.5.19 SPAN File Intraday..... | 43 |
| 4.5.20 SPAN Parameters..... | 43 |
| 4.6 TRADES..... | 44 |
| 4.6.1 Broker Deals..... | 44 |
| 4.6.2 Interest Rate Trades..... | 44 |
| 4.6.3 Market Value Margin OTC Trading..... | 45 |
| 4.6.4 Repo Trades..... | 46 |
| 4.6.5 Repo Trades Clearing Account..... | 46 |
| 4.6.6 Trade Details OTC..... | 47 |
| 4.6.7 Trade Exceptions..... | 47 |
| 4.6.8 Trades..... | 48 |
| 4.7 VAT..... | 48 |
| 4.7.1 Monthly VAT Specification..... | 48 |
| 4.8 EMIR..... | 50 |
| 4.8.1 EMIR Trades V5..... | 50 |
| 4.8.2 EMIR CCP Harmonised File..... | 50 |
| 4.9 SFTR..... | 50 |
| 4.9.1 SFTR Transactions..... | 51 |
| 4.9.2 SFTR Margin data..... | 51 |
| 5. List Of File Names..... | 52 |
| 6. Data Type in Report File..... | 59 |
| Appendix A..... | 60 |
| Technical Specification of Clearing Reports..... | 60 |
| Glossary..... | 80 |
| 8. Contact Information..... | 83 |

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Document History

| <i>Revision</i> | <i>Published</i> | <i>Author(s)</i> | <i>Summary of Changes</i> |
|-----------------|------------------|-------------------|--|
| 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 |
| 5.0 | 2024 | Giedrė Jaraitė | Update of EMIR reports. |
| 6.0 | 2024 | Emilija Daukševič | Changed file names of EMIR and SFTR reports. Removed Seafood from products. Added Instrument Group types. Added Trade Type abbreviations. |

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:

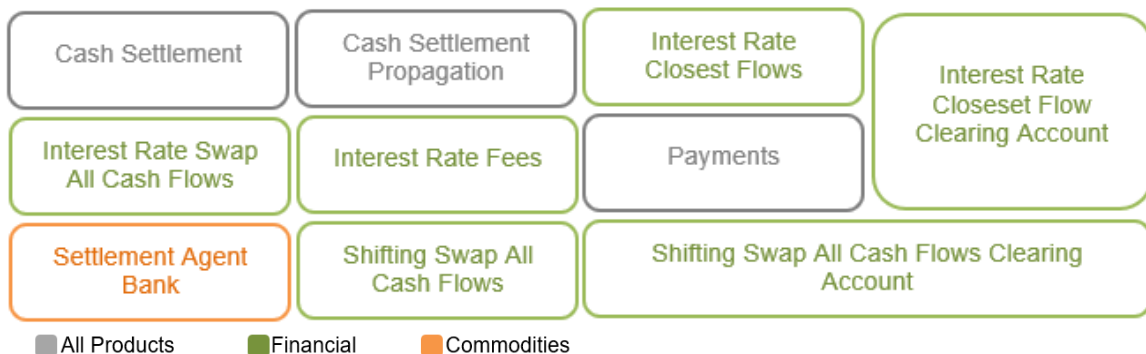


Figure 2: Cash Settlement report by products

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:

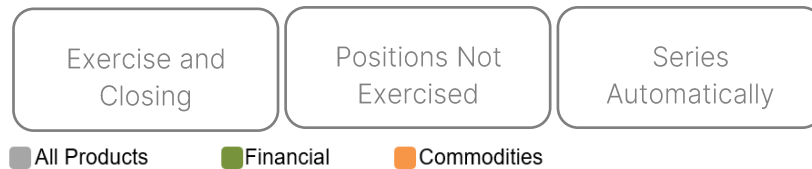


Figure 3: Expiration report by products

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:

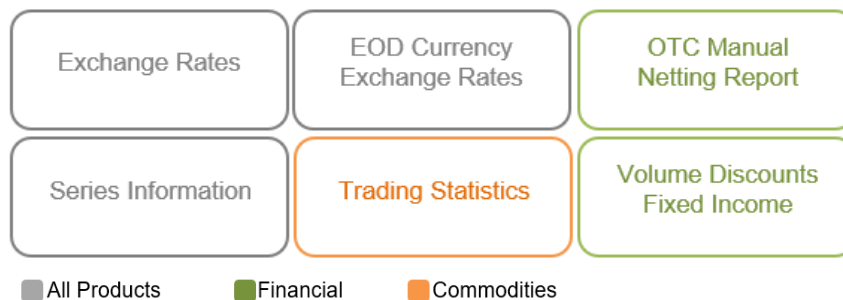


Figure 4: Series Information report by product

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:



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:

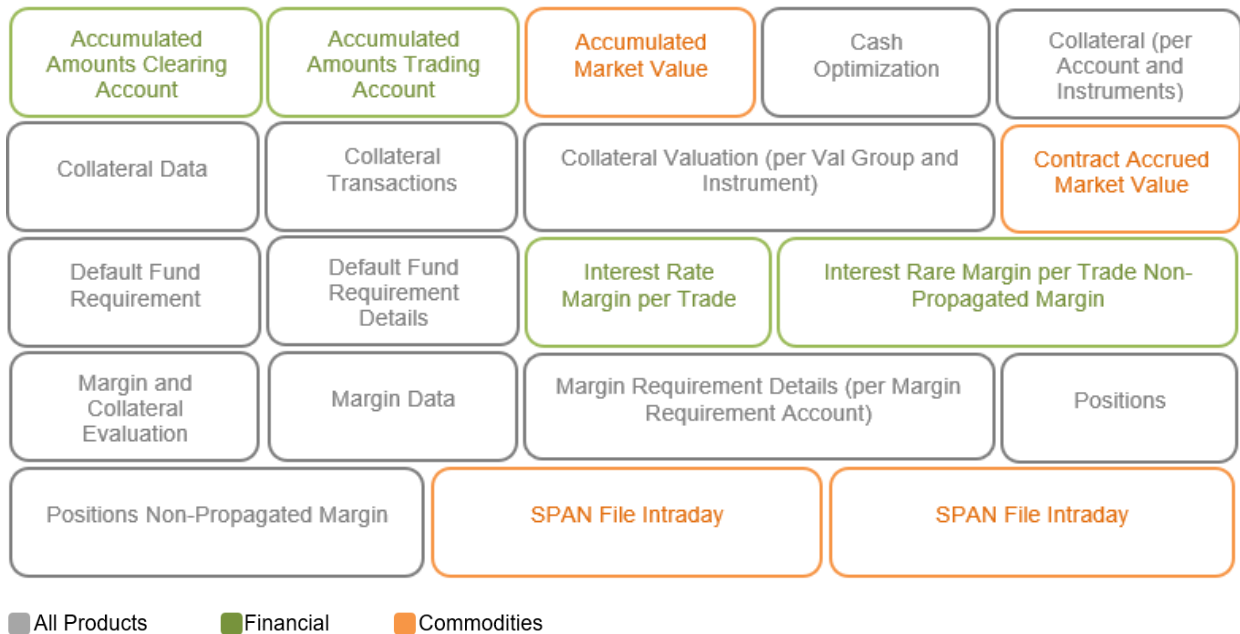


Figure 8: Positions & Risk reports by product

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:

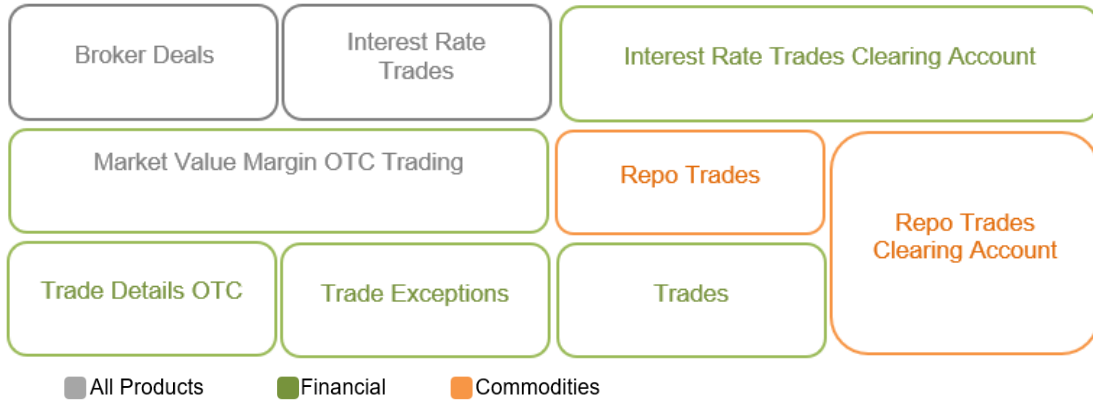


Figure 9: Trades report by product

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.

All Products
 Financial
 Commodities

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 Instrument group types

Commonly found instrument group types are explained in the table below:

| Instrument Group | Description |
|------------------|---------------------------------|
| EFC | Future cash settled |
| FUT | Future |
| CFU | CfD Future |
| AED | AED Future |
| FUB | Future cash settled basis trade |
| FUG | Future gross return |
| FUB | Future cash settled basis trade |
| FUG | Future gross return |
| FOR | Forward (Commodities) |
| FWD | Forward (Equities) |
| FOG | Forward gross return |
| EPO | European Put Option |
| ECO | European Call Option |
| APO | American Put Option |
| ACO | European Call Option |

Table 2: Types of instrument group

1.5 Trade type abbreviations

Commonly found trade type abbreviations in reports are explained in the table below:

| Abbreviation of Trade Type | Description |
|----------------------------|---|
| Ass | Assigned Position |
| Cls | Closed/Closing trade |
| Exr | Exercised Position |
| Gup | Given-up Trade |
| NCn/NewC | New Contract Trade from Cascading or Expiration |
| Ofs | Offsetting Trade from Trade Rectify |
| Ovr | Overtaking Trade from Trade Rectify |
| Rvs | Reversing Trade from Trade transfer |
| Spr | Superseeding Trade from Trade Move |
| Stn | Standard Trade |
| Trf | Position Transfer |
| Trn | Transitory Trade on a daily account |
| Tup | Taken-up Trade |

Table 3: Abbreviations of trade types

1.6 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 |

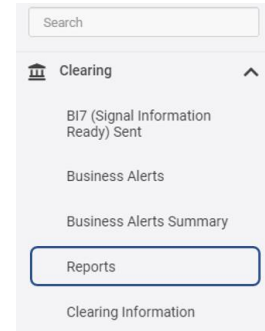
| | |
|----------|--|
| MARGDP | Margin Requirement Account – designated for direct pledging client to place margin |
| MARGH | Margin Requirement Account – designated for house account participants to place margin |
| MARGSETC | Settlement Account for Client Collateral Evaluation, a separate account 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 4: A list of Account types

2. The view of Clearing Reports

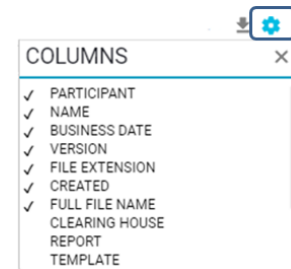
2.1 Access Reports Using Q-Port

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.



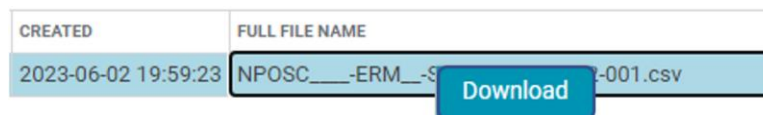
2.3 Rearranging Columns in Q-Port

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



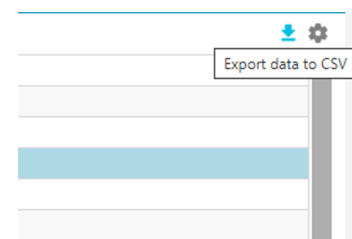
2.4 Download a Report in Q-Port

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

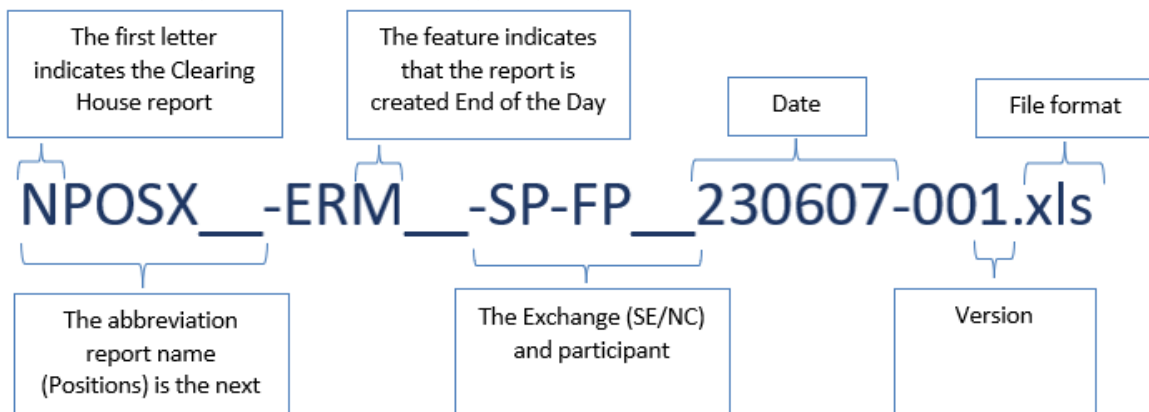
3.3 Report and column headings

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

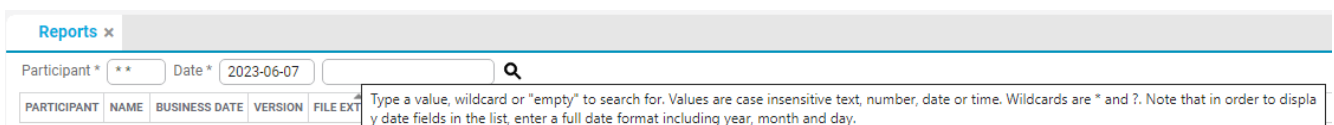
Note: Payments report may have an “E” as specifier’s first character, but it can be generated intraday due to an intraday margin call.

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.



The screenshot shows a search interface with a 'Reports' tab. Below the tab, there are two filter fields: 'Participant *' with a dropdown menu and 'Date *' with a date input field set to '2023-06-07'. To the right of these fields is a search icon. Below the filters is a search input field. A tooltip is visible over the search input field, containing the text: 'Type a value, wildcard or "empty" to search for. Values are case insensitive text, number, date or time. Wildcards are * and ?. Note that in order to display date fields in the list, enter a full date format including year, month and day.'

Figure 11: The view of flexible search

3.5 "*" Symbol In Search

An asterisk 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.

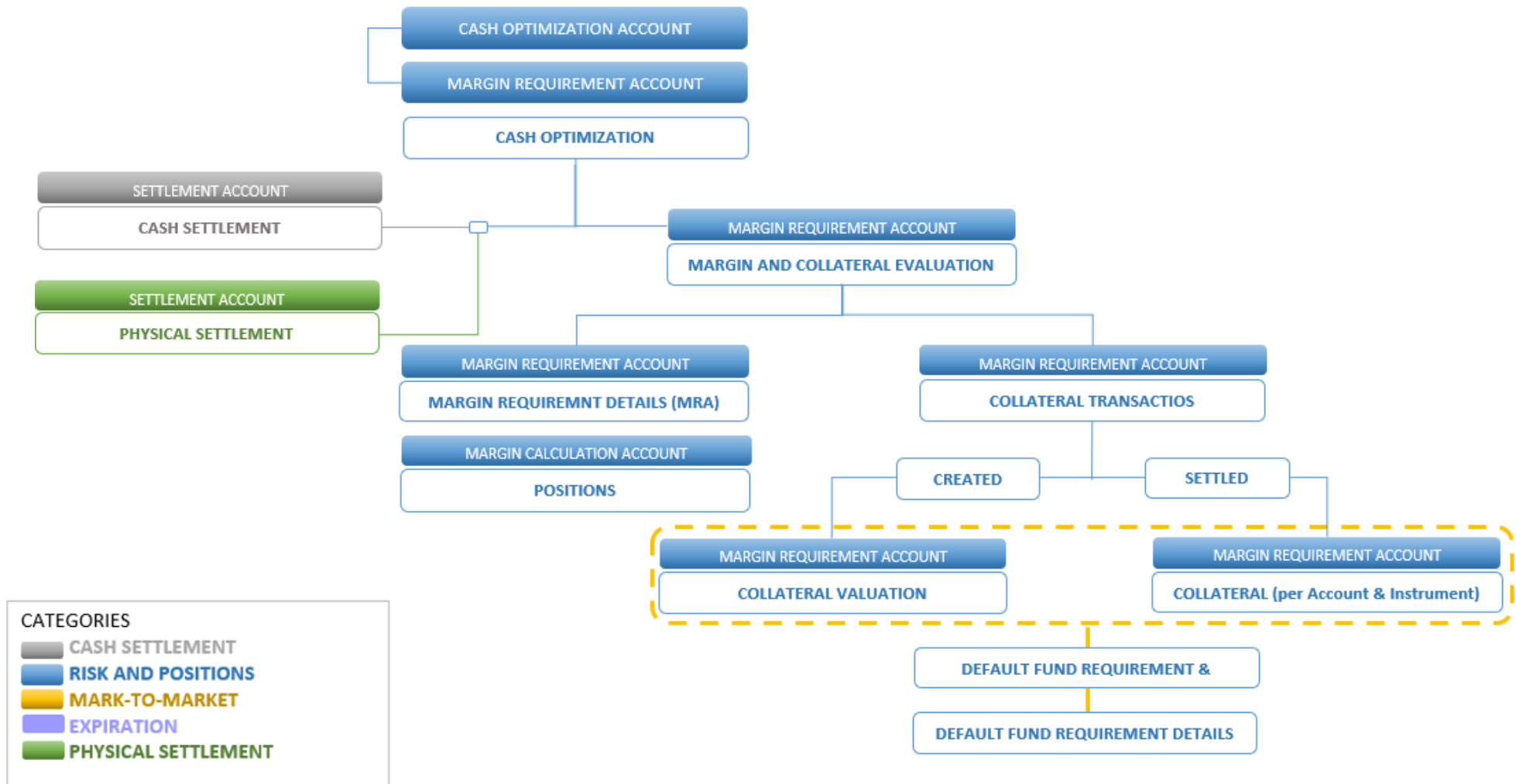
Please find the examples below:

| | | |
|------|------------------|---|
| Name | Positions* | Positions Intraday |
| | | Positions Non-Propagated Margin |
| | | Positions |
| | | Positions Non-Propagated Margin Intraday |
| | | |
| Name | *Intraday | Positions Intraday |
| | | Positions Non-Propagated Margin Intraday |
| | | |
| Name | *Interest*Trade* | Interest Rate Trades Clearing Account |
| | | Interest Rate Margin Per Trade Non-propagated Margin |
| | | Interest Rate Margin Per Trade |
| | | Interest Rate Margin Per Trade Intraday |
| | | |
| Name | *Margin* | Positions Non-Propagated Margin Intraday |
| | | Margin Requirement Details (per Margin Requirement Account) |
| | | Margin and Collateral Evaluation |
| | | Positions Non-Propagated Margin |

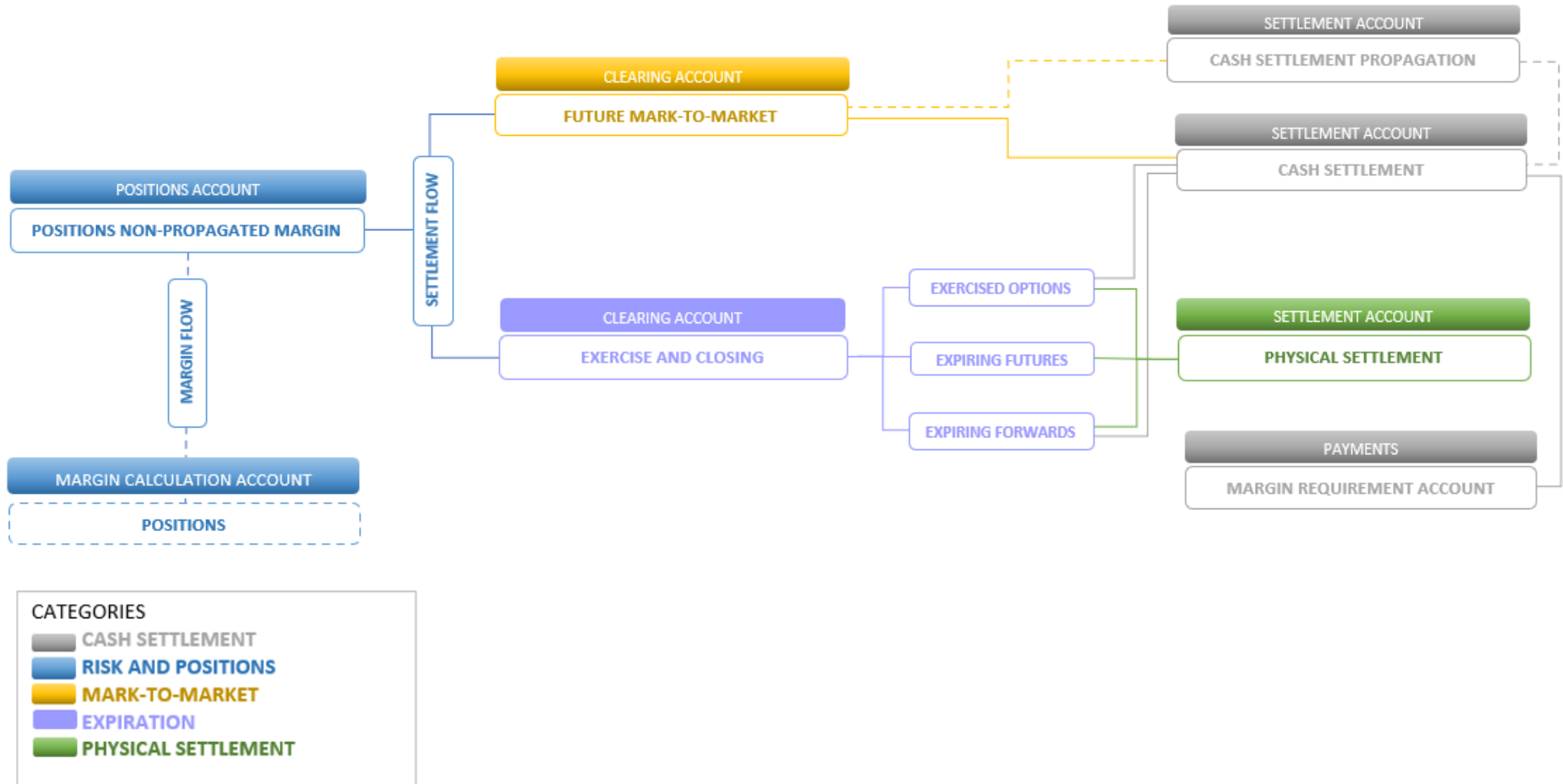
Example 2: The view of search with asterix

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

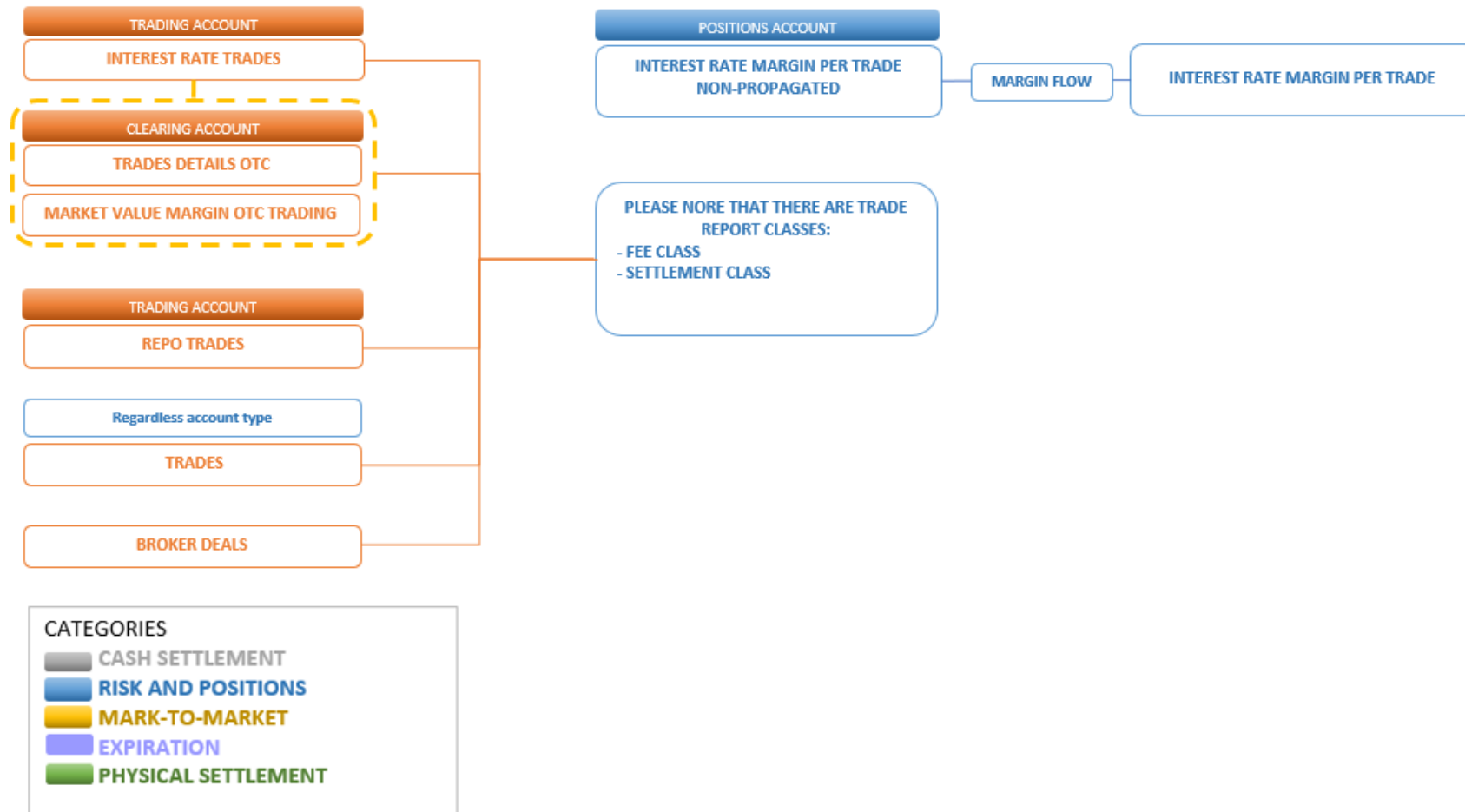
3.6 Clearing Flows Reflected In Reports



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 | | |  | |
|---|-------------------|-----------------|---------------|-------------------|---|--|
| Settlement Account: SE TEST SETH | | | | | | |
| Settlement Product | Event | Class | Business Date | Amount | The type of Event & Class triggered the payment | |
| OMXS30_FUT | Market Settlement | Settlement | 2023-08-08 | 30 290,00 | | |
| OMXS30_FUT | Trade | Fee | 2023-08-08 | -175,00 | The Business Date shows when the transaction occurred. Open the applicable report of this date to see details. | |
| Total OMXS30_FUT: | | | | 30 115,00 | | |
| OMXS30_OPT | Trade | Fee | 2023-08-08 | -105,00 | Total Amount that will be debited/credited from/to bank | |
| 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 | | |

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 | Sttim | 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 | Sttim | 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 | Sttim | 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 | LTR_SEK | MM | Sttim | 2023-08-01 | 0.00 | 3 749 466.30 | 0.00 | 3 749 466.30 | | |
| SE TEST 005 | SE TEST SETH | OMXS30_FUT | MM | Sttim | 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 | LTR_SEK | MM | Sttim | 2023-08-01 | 0.00 | 17 924 761.70 | 0.00 | 17 924 761.70 | | |
| SE TEST 006 | SE TEST SETH | OMXS30_FUT | MM | Sttim | 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 | MM | Sttim | 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 |
| A398FD6C620D241 | 1.3400 | 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 |
| | | 1 000 000 000 | 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 | 0.5450 | 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 |
| | | 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 | | | | | | | | | | | | | | Interest Rate Closest Flows Clearing Account | | | | Nasdaq | | | | | |
|--------------------------------|------------|-----------------|------------|----------------|------------------|-------|--------------|------------|------------------|-------------|------|-----------------|---------------|--|----------|-----------------|--|---|--|-------------------------------------|--|---|--|
| Trade Date: 2023-08-08 | | | | | | | | | | | | | | | | | | | | | | | |
| Clearing Account: SE TEST TEST | | | | | | | | | | | | | | 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 | |
| Market: SWEDISH BOND | | | | | | | | | | | | | | | | | | | | | | | |
| Series: SEK_IRS | | | | | | | | | | | | | | | | | | | | | | | |
| 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 | | | | | | | | | | Interest Rate Fees | | | | Nasdaq | |
|---------------------------|-----------|-------------|----------|---------------|-----------------|--|--|--|--|---|--|--|--|---|--|
| Business Date: 2023-08-08 | | | | | | | | | | | | | | | |
| Account: SE TEST TEST | | | | | | | | | | 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 | |
| Market: SWEDISH BOND | | | | | | | | | | | | | | | |
| Series:SEK_IRS | | | | | | | | | | | | | | | |
| 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 | Information from <i>Cash Settlement</i> report. In <i>Cash Settlement Requirement</i> column shows the total amount that will be debited/credited from bank account |
| 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 | 238 268,82 | -260 487,32 | |
| 1234567891013 | SE TEST 001 | -1 575,00 | 126,00 | -1 701,00 | |

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 | Amount column shows an amount received (+) from the Clearing House or an amount paid (-) from the Clearing House |
| NC TEST TEST | TEST TEST | 7654321 | 362 179,00 | |
| Member | Name | Settlement Account No | Amount | |
| NC TEST TEST | TEST TEST | 7654321 | -5 927,29 | |

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 and Closing | | | Nasdaq | |
|-----------------------------------|-------|--------------|---------------------|-----|------|-------|----------|------------|-------------------|---------------|-------------------|----------------------|-----------------|-------------|-----------------|----------|
| Exercise/Closing Date: 2023-08-08 | | | | | | | | | | | | | | | | |
| 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 | | | | | | | | | | | -156 464,00 | -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 | | |
| SECUB3S287 50 | ACO | 88,00 | 0,00 | B | P | 670 | 67 000 | | -5 962 500,00 | 2023-08-10 | 0,00 | -3 517,50 | 2023-08-10 | SEK | | |
| SWEDISH STOCK CALL OPTION | | | | | | | | | | | 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 | | | | | | | | | | | 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 | | | | | | | | | | | | | | | | |

A summary per currency from series

| SE TEST TEST | | | | | | | | | | | | Exercise and Closing | | | Nasdaq | | |
|-----------------------------------|-------|--------------|-------------|-----------|-----|------|-------|----------|------------|----------------|---------|----------------------|-------------|------------|-------------|----------|----------|
| Exercise/Closing Date: 2023-08-08 | | | | | | | | | | | | | | | | | |
| Clearing Account: SE TEST TEST | | | | | | | | | | | | | | | | | |
| Underlying: ATLAS COPCO A | | | | | | | | | | | | | | | | | |
| 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 | | | | | | | | | | | | | -33 750,00 | 2023-08-10 | SEK | | |
| Underlying: ELECTROLUX B | | | | | | | | | | | | | | | | | |
| 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 | | | | | | | | | | | | | -31 200,00 | 2023-08-10 | SEK | | |
| Underlying: HENNES & MAURITZ B | | | | | | | | | | | | | | | | | |
| 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 | | | | | | | | | | | | | -85 190,63 | 2023-08-10 | SEK | | |
| Underlying: OMX STOCKHOLM 30 | | | | | | | | | | | | | | | | | |
| 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 | | | | | | | | | | | | | -252,00 | 2023-08-09 | SEK | | |

A stock ATCOA3S150 is physically settled and shown in Settlement Amount column

If options or forwards are physically settled, shares to order or to deliver are indicated and grouped by underlying

If options or forwards are cash settled, the settlement amount will appear in the Cash Settlement column

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 | | Positions Not Exercised | | | | | | | | Nasdaq | |
|--------------------------------|--------------|--|--------------|---|------|--|-------|-------|-----------------|--------|--|
| Expiration Date: 2023-08-08 | | | | | | | | | | | |
| Clearing Account: SE TEST TEST | | 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 a 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. | | | | | |
| Market: SWEDISH STOCK | | Underlying: HENNES & MAURITZ B | | ISIN: SE0000106270 | | | | | | | |
| 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 % | The Fixing Price is the value of the underlying / fixing series according to the Clearing House | | | |
| AZN3H11Y1500 | SE0020091742 | AZN | 1 500,00 | 1 518,00 | W2C | 1,20 | | | | |
| Series | ISIN | Fixing Series | Strike | Fixing Price | Group | ITM % | ITM % shows how many percent is in-the-money each option series | | | |
| BOLI3H11Y290 | SE0020093987 | BOLI | 290,00 | 294,85 | W2C | 1,67 | | | | |
| BOLI3T11Y300 | SE0020023448 | BOLI | 300,00 | 294,85 | W2P | 1,72 | | | | |

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 | | | | | | | | | | Nasdaq | | |
|---------------------------|---------------|--------------------|----------------------|-------|--------|---------------|-----------------|------------------------|-----------------|---------------------------------|-------------------|----------|------------|------------|
| 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 | AT0000A0DKC2 | 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 | GB00B9P219K38 | CL0004 | GBGV 12/11/23 | CSH | | | 1.00 2023-12-11 | 2023-12-11 18:00:00 | | 1.00 | 2023-06-12 | GBP | | |
| CL0005 | DK0030428790 | 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 | AT0000A0L299 | 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 | |
| EDEFBSEP-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 | |
| DEFFSP | | | | | | | | | -1.46 | -115.96 | | | 6,000 | EUR | |
| EDEFPPY-24 | | | | | | | | | 157.50 | 0.96 | | | 2,000 | EUR | |
| EDEFPPY-25 | | | | | | | | | 149.00 | | | | 2,000 | EUR | |
| EDEFPPY-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 | | Volume Discounts Fixed Income Clearing House | | | | | | Nasdaq | |
|-------------------------|---------------|--|---------------|--------------|-------------------|---|--|--------|--|
| Report Date: 2023-08-08 | | | | | | | | | |
| 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 | YTD Acc. Discounts – Year To Date Account Discounts | | | |
| TEST02 | 50 858,90 | 0,00 | 0,00 | 520 518,52 | 0,00 | | | | |
| TEST03 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | QTD Discounts – Quarter To Date Discounts is the amount that will be paid off at the end of the quarter | | | |
| 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 | | | | |

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 | | Physical Settlement | | | | | Nasdaq | |
|------------------------------------|--|-------------------------------------|--|----------|------------|----------------------------------|--------|--|
| Exercise/Closing Date: 2023-08-08 | | | | | | | | |
| Currency: SEK | 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 | | |
| Delivery Account: SE TEST DELIVERY | | | | | | | | |
| 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 | | Repo Trades | | | | | | | | | | Nasdaq | | |
|-------------------------------|-----------|---------------------|-----|-------|-----------|-------------|------------|------------------|------------|------------------|-----------|-----------|--------------|----------|
| Trade Date: 2023-08-08 | | | | | | | | | | | | | | |
| 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 | | Repo Physical Settlement | | | | | | | | | | Nasdaq | | |
|--------------------------------|--------------|--------------------------|------|-----------------|----------|---------------------|-------------|-------|--|--|--|--------|--|--|
| Business Date: 2023-08-08 | | | | | | | | | | | | | | |
| Clearing Account: SE TEST TEST | | | | | | | | | | | | | | |
| Market: SWEDISH BOND | | | | | | | | | | | | | | |
| 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.

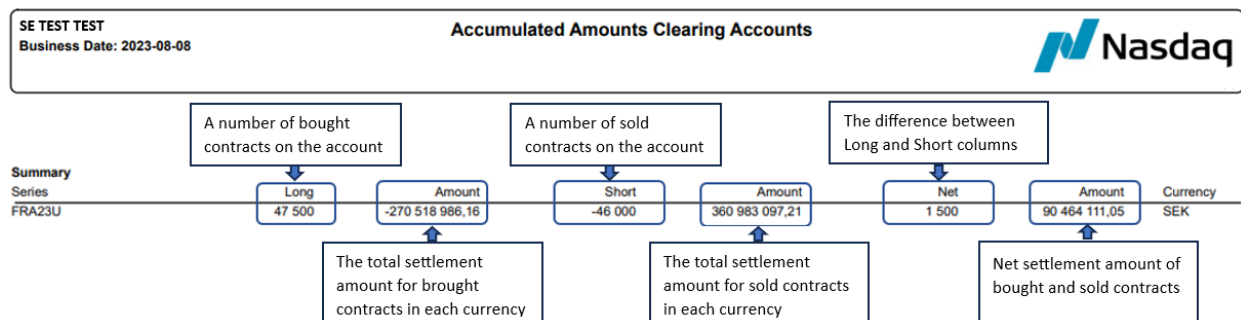
- Grouped: Clearing Account, To Order/To Deliver.
- Sorted: Settlement Date, Trade Date/Time.

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

| Summary | Long | Amount | Short | Amount | Net | Amount | Currency |
|------------------|---------|-----------------|---------|----------------|---------|-----------------|----------|
| Series | | | | | | | |
| 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 | | 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 | | | |
| Market Name: Electricity Nordic EUR | | | | | | | | | |
| Futures | | | | | | | | | |
| Series | Long | Short | Net | Market Value | Todays Settlements | MID 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 |
| SYRIGAFUTBLQ4-23 | 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 | | 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 | | |
| 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 | | | | | | |
| 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 | | Collateral | | | | | | | | | |  |
|---|------------|-------------|---------------|--------|-----------------|-------|-----------------|---------|--------------------------------|-----------------|------------------------------|---|
| Valuation Date: 2023-08-08 | | | | | | | | | | | | |
| 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 | NONOS003139 | | CASH | 100 000 500 000 | | 100 000 500 000 | | 100 000 500 000 | CASH | 100 000 500 000 | EUR |
| Total: | | | | | | | | | | | | |

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 | Collateral Data |  |
| Clearing House: OM | | |

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 | Collateral Data |  |
| Clearing House: OM | | |

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 Days | 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 | | | | | | | Nasdaq | |
|---|------|--------------------------------|--------------|---------------|---------|--------|------------|----------------------|-------------------------|------------------------|
| Margin Requirement Account: SE TEST 001 | | | | | | | | | | |
| Collateral Account: SE TEST CASHOPT | | | | | | | | | | |
| Origin: Client | | | | | | | | | | |
| Custody Account: 7654321 | | | | | | | | | | |
| Collateral | ISIN | Type | 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 | | | | | | | Nasdaq | |
|---|--------------|--------------------------------|--------------|---------------|---------|--------|------------|----------------------|-------------------------|------------------------|
| Margin Requirement Account: SE TEST MRAH | | | | | | | | | | |
| Collateral Account: SE TEST 001 | | | | | | | | | | |
| Origin: Client | | | | | | | | | | |
| Custody Account: 7654321 | | | | | | | | | | |
| Collateral | ISIN | Type | 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 | | Aut. Withdraw Cash Ext. Credit | 29 200,50 | 1691431289807 | Settled | | 2023-08-08 | 2F771176F5D50805 | | |
| NOKCASH | NONOS0033139 | Aut. Withdraw Cash Ext. Credit | 238 528,29 | 1691431289808 | Settled | | 2023-08-08 | 2F771178BD17B805 | | |
| SEKCASH | NONOS0033147 | Aut. Withdraw Cash Ext. Credit | 286 730,11 | 1691431289809 | Settled | | 2023-08-08 | 2F771189FEADE005 | | |
| SEKCASH | | Cash Settlement Withdraw | -19 736,00 | 1691429991885 | Settled | | 2023-08-07 | 2E089E708A1F09E5 | | |
| 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

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

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

Valuation Group: CASH (Limit 100%)

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

| 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

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

Summary

| Series | Long | Amount | Short | Amount | Net | Amount | Margin Sett. | 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 |
| ENOC1-24 | 11,000 | 2 607 048 | 0,000 | 0 | 11,000 | 2 607 048 | 64,80 | | EUR | -1 051 005 | EUR |
| ENOC2-24 | 1,000 | 71 198 | 0,000 | 0 | 1,000 | 71 198 | 46,50 | | EUR | 30 358 | EUR |
| ENOC4-23 | 518,000 | 35 151 441 | 357,000 | -21 723 549 | 161,000 | 13 427 892 | 48,25 | | EUR | 3 732 172 | EUR |
| ENOC4-24 | 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 | | Default Fund Requirement Details | | | |
|------------------------------|--|----------------------------------|--|--|--|
| Valuation Date: 2023-08-08 | | | | | |
| 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 | | Interest Rate Margin Per Trade | | | | | | | | | | | | | | | | |
|--|------------|--------------------------------|------------|-------------|--------------------|----------------|---------------------------|-----|------------|--------------------|-----------------------|--------|-------------------|--------------------|--------------------|------------|------------|-----------------|
| Business Date: 2023-08-08 | | | | | | | | | | | | | | | | | | |
| Margin Calculation Account: SE TEST MRAH | | | | | | | | | | | | | | | | | | |
| Market: SWEDISH BOND | | | | | | | | | | | | | | | | | | |
| Series: SEK_IRS | | | | | | | | | | | | | | | | | | |
| Trade Report Nbr | Trade Date | Effective Date | Term Date | Notional | Current Notional | 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 | 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 | 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 | | | | | | | | | | | | | |
| 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 | | | | |
| Grand Total Base Currency for SE TEST DFLH : 4 987 916,50 SEK | | | | | | | | | | | | | |
| 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 | | | |
|---------------------------|--|--------------------|--|--|--|

| Currency | Margin Class | Nominal | Exchange Rates | | |
|-----------|--------------|----------|----------------|----------|--|
| | | | 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 | | | |
|---------------------------|--|--------------------|--|--|--|

| Market: SWEDISH STOCK | | | | | | | | | | Continuing from previous page | | | | | | | | |
|-----------------------|---------|---------------|-------|-------------|----------|--------------------|----------|--|------------------------------|-------------------------------|--------------------|------------------|-------|----------------|----------------|-----------------|-------|-------|
| Series | M.Class | Margin Prices | | | Mid | Valuation Interval | | | Comp.Delta/ Risk Interval | Margin per Sold Contract | Worst Case Long | Closing Short | Cur | Mid Volatility | Low Volatility | High Volatility | | |
| | | Bid | Ask | Price Sett. | | Low | High | | | | | | | | | | | |
| 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 Risk Currency | Included in Total | Margin Calculation Time | Margin Run |
| SE TEST MRAH | -3 489 051 | 0 | -3 309 000 | 0 | 0 | 0 | 0 | 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 | | | | | | | | | | | | | | |
| SE TEST MRAH | -129 208 041 | -15 954 275 | -9 099 541 | 0 | 0 | 0 | 0 | 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 | | Market Value = Required Margin - Required Initial Margin | | | | | Required Initial Margin for an instrument series considering any netting allowed | | | | | | |
| Currency: SEK | | | | | | | | | | | | | |
| 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 | | | |
| <p>Naked Initial Margin is the initial margin for "naked" position in the instrument series, without any netting with other series</p> | | | | | | | | | | | | | |

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 | | | | | | | | | | | | Positions Non-Propagated Margin | | Nasdaq | |
|--|-------|------|-------|--------------------------|--------------|----------------------|-------------------------|-------------------------|--------------|-------------------|--------|---|--|---|--|
| Business Date: 2023-08-09 | | | | | | | | | | | | | | | |
| 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.

| | | |
|----------------------------|----------------|-------|
| 1101540000010802SM10TCM002 | 0010ASM6TCM002 | 0010B |
| 1101540000020802SM10TCM003 | 0010ASM6TCM003 | 0010B |
| 1101540000030802SM10TCM004 | 0010ASM6TCM004 | 0010B |
| 1101540000040802SM10TCM005 | 0010ASM6TCM005 | 0010B |
| 1101540000050802SM10TCM006 | 0010ASM6TCM006 | 0010B |
| 1101540000060802SM10TCM007 | 0010ASM6TCM007 | 0010B |
| 1101540000070802SM10TCQ004 | 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.

| | | |
|----------------------------|----------------|-------|
| 1101540000010802SM10TCM002 | 0010ASM6TCM002 | 0010B |
| 1101540000020802SM10TCM003 | 0010ASM6TCM003 | 0010B |
| 1101540000030802SM10TCM004 | 0010ASM6TCM004 | 0010B |
| 1101540000040802SM10TCM005 | 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 | | Broker Deals | | | | | | | | | | | |
|--------------------------------|---------------------|--------------|-----------|-------|--------|-----|-------|-------|---------------|--------|----------|--|--|
| Trade Date: 2023-08-08 | | | | | | | | | | | | | |
| 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 | | |
| ENOFUTBLR-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 | | |
| ENOFUTBLR-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 | | Interest Rate Trades | | | | | | | | | | | |
|---|------------|---|------------------|-----------------|-----|-------------|--------------|---------|----------|--------|------------|---------|--|
| Trade Date: 2023-08-08 | | | | | | | | | | | | | |
| 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 | |
| <div style="border: 1px solid black; padding: 5px; margin-top: 10px;"> Effective Date represents Settlement Date from this date parties begin calculating accrued obligations such as fixed or floating interest rate payments </div> | | | | | | | | | | | | | |

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 | | Market Value Margin OTC Trading | | | | | |  | |
|--------------------------------|-------------------------|---------------------------------|------------------------|----------|---------------|--------------------|-------------|---|--|
| Business Date: 2023-08-08 | | | | | | | | | |
| 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 | | Repo Trades | | | | | | | | | | Nasdaq | | |
|-------------------------------|-----------|---------------------------|-----|---|-----------|-------------|------------|--------------------------------|------------|----------------|--------|----------------------------|---------------|----------|
| Trade Date: 2023-08-08 | | | | | | | | | | | | | | |
| Trading Account: SE TEST TEST | | 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 | | |
| 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 | DK00002041029 | 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 | DK00002043744 | 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 | | Repo Trades Clearing Account | | | | | | | | | | Nasdaq | | |
|--------------------------------|-----------|------------------------------|-----|-----|-----------|-------------|------------|-----------------|------------|----------------|---------|-----------|--------------|----------|
| Trade Date: 2023-08-08 | | | | | | | | | | | | | | |
| 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 | 3880000000 | 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 | 2000000000 | SE TEST TEST SE FP | Novated | 34567 | | | 11111129ST | 981BHWYANL000A | No |
| SEK_IRS | 2017-11-14 | 2017-11-14 | 2017-11-16 | 2019-11-16 | SEK | 2000000000 | SE TEST TEST SE FP | Novated | 45678 | | | 55555533ST | 112782VBWYQMOA | 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 | | Trade Exceptions | | | | | | | | | | Nasdaq | |
|---------------------------------------|-------------|------------------|-------|---------------------|-----|------|----------|---------------|-------------|--|--|--------|--|
| Business Date: 2023-08-08 | | | | | | | | | | | | | |
| 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 | | Trades | | | | Nasdaq | |
|------------------------------------|--------------|-----------------------|-------------------|-----------------------|-------------|------------|--|
| Trade Date: 2023-08-08 | | | | | | | |
| 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
- Grouped: Account, Market
- Sorted: Series

Generated at the end of a business day.


Available file extensions: PDF, CSV and XLS.

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 |
|------------------|-----|-------|-------|-----------------|-----------|---------|---------------|-----------------|-----|--------------------------------|------------|
| EUAUFUMONE | B | Fee 2 | Trade | NC TEST01 | 216 050 | NEDEC23 | 2023-06-19 | 2023-06-20 | 4 | | 4 |
| EUAUFUMONE | B | Fee 2 | Trade | NC TEST02 | 215 819 | NEDEC24 | 2023-05-31 | 2023-06-01 | 45 | | 45 |
| EUAUFUMONE | 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*)

CCPPPOSITIONEMIR__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 Nasdaq 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 | NSSACFCF__ECM__SE- MPID ___ - YMMDD -001.csv |
| EXPIRATION | |
| Exercise and Closing | NEXACL__EEM__SE- MPID _ - YMMDD -001.csv |
| Positions not Exercised | NPOSNEX___-EMM__SE-MPID__-YMMDD-001.pdf |
| | NPOSNEC___-EMM__SE-MPID__-YMMDD-001.csv |
| | NPOSNE___-EMM__SE-MPID__-YMMDD-001.xls |
| Series Automatically Exercised | NSAUTEX_-EEGD_-SE-MPID__-YMMDD-001.pdf |
| | NSAUTEXC_-EEGD_-SE-MPID__-YMMDD-001.csv |
| | NSAUTEXX_-EEGD_-SE-MPID__-YMMDD-001.xls |
| | NSAUTEX_-EEGN_-SE-MPID__-YMMDD-001.pdf |
| | NSAUTEXC_-EEGN_-SE-MPID__-YMMDD-001.csv |
| | NSAUTEXX_-EEGN_-SE-MPID__-YMMDD-001.xls |
| | NSAUTEX_-EEGS_-SE-MPID__-YMMDD-001.pdf |
| | NSAUTEXC_-EEGS_-SE-MPID__-YMMDD-001.csv |
| | NSAUTEXX_-EEGS_-SE-MPID__-YMMDD-001.xls |
| | NSAUTEX_-EEGF_-SE-MPID__-YMMDD-001.pdf |
| NSAUTEXC_-EEGF_-SE-MPID__-YMMDD-001.csv | |
| NSAUTEXX_-EEGF_-SE-MPID__-YMMDD-001.xls | |
| INFORMATION | |
| EOD Currency Exchange Rate | NEODCERC_-EIG__SE-_____- YMMDD -001.csv |
| Exchange Rates | NEXRATESC-ERM__SE-_____- YMMDD -001.csv |
| OTC Manual Netting Report | NOTCMNRC_-EIGCE-SE- MPID - YMMDD -001.csv |
| Series information | NSINFO__-EIG__SE-_____- YMMDD -001.pdf |

| | |
|-------------------------------------|---|
| | NSINFOC___-EIG___-SE-_____- YMMDD -001.csv |
| | NSINFOX___-EIG___-SE-_____- YMMDD -001.xls |
| Trading Statistics | NSTAT___-EIG___-SE-_____- YMMDD -001.pdf |
| | NSTATC___-EIG___-SE-_____- YMMDD -001.csv |
| | NSTATX___-EIG___-SE-_____- YMMDD -001.xls |
| Volume Discounts Fixed Income | NVDISC___-ECM___-SE-MPID_- YMMDD -001.csv |
| | NVDIS___-ECM___-SE-MPID_- YMMDD -001.pdf |
| | NVDISX___-ECM___-SE-MPID_- YMMDD -001.xls |
| MARK-TO-MARKET | |
| Contracts in Delivery | NDELX___-EMM___-SE-MPID_- YMMDD -001.xls |
| | NDELC___-EMM___-SE-MPID_- YMMDD -001.csv |
| | NDEL___-EMM___-SE-MPID_- YMMDD -001.pdf |
| Forward Mark-To-Market Fixed Income | NFOMTMX___-EMM___-SE-MPID_- YMMDD -001.xls |
| | NFOMTMC___-EMM___-SE-MPID_- YMMDD -001.csv |
| | NFOMTM___-EMM___-SE-MPID_- YMMDD -001.pdf |
| Future Mark-to-Market | NFUMTMX___-EMM___-SE-MPID_- YMMDD -001.xls |
| | NFUMTMC___-EMM___-SE-MPID_- YMMDD -001.csv |
| | NFUMTM___-EMM___-SE-MPID_- YMMDD -001.pdf |
| PHYSICAL SETTLEMENT | |
| Physical Settlement | NPSETTX___-EPM___-SE-MPID_- YMMDD -001.xls |
| | NPSETTC___-EPM___-SE-MPID_- YMMDD -001.csv |
| | NPSETT___-EPM___-SE-MPID_- YMMDD -001.pdf |
| Physical Settlement Fixed Income | NPSETTFI___-EPM___-SE-MPID_- YMMDD -001.pdf |
| Repo Physical Settlement | NREPPS___-IPM___-SE-MPID_- YMMDD -001.pdf |

| RISK AND POSITIONS | |
|---|---|
| Accumulated Amounts Clearing Account | NACCAMCAX-ERM__-SE- MPID _ - YYYYMMDD -001.xls |
| | NACCAMCAC-ERM__-SE- MPID _ - YYYYMMDD -001.csv |
| | NACCAMCA_-ERM__-SE- MPID _ - YYYYMMDD -001.pdf |
| Accumulated Market value | NACCMVX__-ERM__-SE- MPID _ - YYYYMMDD -001.xls |
| | NACCMVC__-ERM__-SE- MPID _ - YYYYMMDD -001.csv |
| | NACCMV___-ERM__-SE- MPID _ - YYYYMMDD -001.pdf |
| Cash Optimization | NCOPTX___-ERMP_-SE- MPID _ - YYYYMMDD -001.xls |
| | NCOPTC___-ERMP_-SE- MPID _ - YYYYMMDD -001.csv |
| | NCOPT___-ERMP_-SE- MPID _ - YYYYMMDD -001.pdf |
| Collateral (Per Account and Instrument) | NCOLX___-ERMP_-SE- MPID _ - YYYYMMDD -001.xls |
| | NCOLC___-ERMP_-SE- MPID _ - YYYYMMDD -001.csv |
| | NCOL___-ERM__-SE- MPID _ - YYYYMMDD -001.pdf |
| Collateral Data | NCOLDX___-ERGP_-SE-____- YYYYMMDD -001.xls |
| | NCOLDC___-ERGP_-SE-____- YYYYMMDD -001.csv |
| | NCOLD___-ERGP_-SE-____- YYYYMMDD -001.pdf |
| Collateral Transactions | NCOLTRX__-ERM__-SE- MPID - YYYYMMDD -001.xls |
| | NCOLTRC__-ERM__-SE- MPID _ - YYYYMMDD -001.csv |
| | NCOLTR___-ERM__-SE- MPID _ - YYYYMMDD -001.pdf |
| Collateral Valuation (per Val Group and Currency) | NCOLVALX_-ERM__-NC- MPID __ - YYYYMMDD -001.xls |
| | NCOLVALC_-ERM__-NC- MPID __ - YYYYMMDD -001.csv |
| | NCOLVAL__-ERM__-NC- MPID __ - YYYYMMDD -001.pdf |
| Contract Accrued Market Value | NCOACCMVX-ERM__-SE- MPID _ - YYYYMMDD -001.xls |
| | NCOACCMVC-ERM__-SE- MPID _ - YYYYMMDD -001.csv |
| | NCOACCMV_-ERM__-SE- MPID _ - YYYYMMDD -001.pdf |
| Default Fund Requirement | NDFRQX___-ERM__-SE- MPID __ - YYYYMMDD -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 _- YMMDD -001.pdf |
| SPAN File Intraday | NSPANI___-001___-SE-_____- YMMDD -001.txt NICSII___-001___-SE-_____- YMMDD -001.txt |
| SPAN Parameters | NSPANPAR_ -001___-SE-_____- YMMDD -001.txt |
| Weekly Option Margin Prices | NMPWO___-ERM___-SE- MPID _- YMMDD -001.pdf NMPWOC___-ERM___-SE- MPID - YMMDD -001.csv NMPWOX___-ERM___-SE- MPID _- YMMDD -001.xls |
| TRADES | |
| Broker Deals | NBROKER___-ETM___-NC- MPID _- YMMDD -001.pdf NBROKERX_ -ETM___-NC- MPID _- YMMDD -001.xls NBROKERC_ -ETM___-NC- MPID _- YMMDD -001.csv |
| Interest Rate Trades | NIRTR___-ETM___-SE- MPID _- YMMDD -001.pdf NIRTRX___-ETM___-SE- MPID _- YMMDD -001.xls NIRTRC___-ETM___-SE- MPID _- YMMDD -001.csv |
| Interest Rate Trades Clearing Account | NIRTRCAX_-ETMC-SE- MPID - YMMDD -001.xls NIRTRCA_ -ETMC-SE- MPID - YMMDD -001.pdf NIRTRCAC_-ETMC-SE- MPID - YMMDD -001.csv |
| Market Value Margin OTC Trading | NMVMOTC___-ECM___-SE- MPID _- YMMDD -001.pdf NMVMOTCX_ -ECM___-SE- MPID _- YMMDD -001.xls NMVMOTCC_ -ECM___-SE- MPID _- YMMDD -001.csv |
| Repo Trades | NREPTRD___-ITM___-SE- MPID _- YMMDD -001.pdf |
| Repo Trades Clearing Account | NREPTCA___-ITM___-SE- MPID _- YMMDD -001.pdf NREPTCAC_-ITM___-SE- MPID _- YMMDD -001.csv NREPTCAX_-ITM___-SE- MPID _- YMMDD -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 V5 | NEMIRV5__-ETM__-SE- MPID __-YYMMDD -001.csv |
| N_EMIR_POSITION_UTI_V5_CSV | POSUTI5__-ETM__-SE- MPID __- YYMMDD -001.csv |
| SFTR Transactions | NSFTRTXC_-SFTR_-SE- MPID __- YYMMDD -001.csv |
| SFTR Margin Data | NSFTRMACC-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 (NDELIC);
- 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. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Example data | Report/column headings | Data type | Electricity Nordic EUR | Report: Trades | Char (256) | NC AAA POS | Member: <Member name> | Char (256) | ENOFUTBLYR-18 | Trade Date: <Date> | Char (256) | NC BBB TRD | Created: <DateTime> | Char (256) | 2023-01-02 13:54:53 | Market | Char (32) | 404 681 | Account | Account | 26 056 260 | Series | Instrument series | B | Trd.Acct/Broker | Account | 1,600 | Date/Time | Date Time | 42,25 | Deal-nbr | int | Stn | Trade-nbr | int | O | B/S | Char (1) | FUT | Qty | Decimal (28,4) | EMP | Price | Decimal (20,6) | Fee 2 | Type | Char (3) | -131,75 | O/C | Char (1) | 2017-01-03 | Group | Char (3) | EUR | Deal Source | Char (32) | | S.Type | Char (10) | | Amount | Decimal (28,4) | | Settl. Date | Date | | Currency | Instrument series | 000CST0000NCAAAA00000 00000000001665030 | Ext.Trade-nbr | int | N | Order Ref | Char (10) | -0,0033 | F.Str | Char (1) | | Trade ID | Char (15) | | Uti | Char (38) | | Action Type | Char (1) | | Residual | Decimal (20,10) |
| Residual | If the trade originates from an average trade operation it might have been a residual value when calculating the average price. If the residual has been considered or not when calculating the (settlement) Amount depends on instrument configuration. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| 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 | Comments on column: | Rem. C. Size | Empty | | | | | | |
| Char (256) | Report: Positions | Account | Margin Calculation | NC AAA GCMC | If the trade origins from an average trade operation it might have been a residual value when calculating the average price. If the residual have been consider or not when calculating the (settlement) Amount depends on instrument configuration. | Rem.C.Size could be either empty, decimal(16,4) or fractional expressed as int/decimal(20,6) | This column is empty by pupose, in the Non-proagated variant there will the position UTI | | | | | | |
| Char (256) | Member: <Member | char(3) | Margin Class | 001 | | | | | | | | | |
| Char (256) | Business Date: <Date> | char(3) | Currency | SEK | | | | | | | | | |
| Char (256) | Created: <Date>Time> | char(32) | Market | Electricity Nordic EUR | | | | | | | | | |
| | | Instrument series | Series | ENOMFEB-23 | | | | | | | | | |
| | | char(3) | Group | FOR | | | | | | | | | |
| | | decma(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 | | | | | | | | | |

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

| 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: <nm> | | | | | | | | |
| 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 | NCAAA 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 | NCAAA 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 format 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. | | | | | | | | | | | | | | |
| Margin Run | Data type | Report/column headings | Data type | Data type | Data type | Data type | Data type | Data type | Data type | Data type | Data type | Data type | Data type | Data type |
| | NC AAA GCMC | Report: Margin And Collateral Evaluation | Char (256) | | | | | | | | | | | |
| | Omnibus | <Member name> | Char (256) | | | | | | | | | | | |
| | Client | Valuation Date: <Date> | Char (256) | | | | | | | | | | | |
| | -11 827 200,00 | Collateral Run: Preliminary EOD | Char (256) | | | | | | | | | | | |
| | 19 529 204,88 | Valuation Time: <DateTime> / Request Number: <nn> | Char (256) | | | | | | | | | | | |
| | 7 702 004,88 | Margin Calculation Time: <Date> / Margin Run: End-of-Day | Char (256) | | | | | | | | | | | |
| | SEK | Margin Requirement Account | Account | | | | | | | | | | | |
| | 1,000000 | Type | char(50) | | | | | | | | | | | |
| | Blank | Origin | char(10) | | | | | | | | | | | |
| | 7 702 004,88 | Required Margin | decimal(28,4) | | | | | | | | | | | |
| | SEK | Collateral Value | decimal(28,4) | | | | | | | | | | | |
| | 1000,00 | Deficit/Surplus | decimal(28,4) | | | | | | | | | | | |
| | SEK | Currency | char(3) | | | | | | | | | | | |
| | Blank | FX rate | decimal(28,6) | | | | | | | | | | | |
| | Blank | FX Haircut | decimal(28,4) | | | | | | | | | | | |
| | Blank | Deficit/Surplus | decimal(28,4) | | | | | | | | | | | |
| | Blank | Base Currency | char(3) | | | | | | | | | | | |
| | Blank | Pending Cash Deposit | decimal(28,4) | | | | | | | | | | | |
| | Blank | Deposit Currency | char(3) | | | | | | | | | | | |
| | 2023-01-02 19:54:53 | Margin Calculation Time | DateTime | | | | | | | | | | | |
| | End-of-Day | Margin Run | char(10) | | | | | | | | | | | |
| | Blank | Created Cash Deposit | decimal(28,2) | | | | | | | | | | | |
| The margin calculation run number the evaluation 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. | | | | | | | | | | | | | | | | | | | | |
| Example data | Report/column headings | Data type | | | | | | | | | | | | | | | | | | |
| NC AAA CLIENT1 | Report: Future Mark-to-Market | Char (256) | | | | | | | | | | | | | | | | | | |
| Electricity Nordic EUR | Member: <Member name> | Char (256) | | | | | | | | | | | | | | | | | | |
| ENOAFUTBLMAPR-17 | Mark To Market Date: <Date> | Char (256) | | | | | | | | | | | | | | | | | | |
| 2017-01-02 15:13:12 | Created: <DateTime> | Char (256) | | | | | | | | | | | | | | | | | | |
| 1 730 | Clearing Account | Account | | | | | | | | | | | | | | | | | | |
| EMP | Market | char(32) | | | | | | | | | | | | | | | | | | |
| Blank | Series | Series | | | | | | | | | | | | | | | | | | |
| B | Date/Time | DateTime | | | | | | | | | | | | | | | | | | |
| 10,000 | Deal-nbr | int | | | | | | | | | | | | | | | | | | |
| 26,50 | Deal Source | char(32) | | | | | | | | | | | | | | | | | | |
| 27,30 | Beg/End Balance | decimal(28,4) | | | | | | | | | | | | | | | | | | |
| -5 760,00 | B/S | char(1) | | | | | | | | | | | | | | | | | | |
| 2017-01-03 | Qty | decimal(28,4) | | | | | | | | | | | | | | | | | | |
| 0,00 | Fixing Price | decimal(20,6) | | | | | | | | | | | | | | | | | | |
| Blank | Prev. Fixing/ Trade Price | decimal(20,6) | | | | | | | | | | | | | | | | | | |
| EUR | MtM | decimal(28,4) | | | | | | | | | | | | | | | | | | |
| Blank | MtM Settle Date | Date | | | | | | | | | | | | | | | | | | |
| Blank | Closing Fee | decimal(28,4) | | | | | | | | | | | | | | | | | | |
| Blank | Fee Settle Date | Date | | | | | | | | | | | | | | | | | | |
| Blank | Currency | Series | | | | | | | | | | | | | | | | | | |
| Blank | State | char(1) | | | | | | | | | | | | | | | | | | |
| Blank | MtM Price Currency | decimal(28,4) | | | | | | | | | | | | | | | | | | |
| Blank | Prev.Spot Fixing | decimal(20,6) | | | | | | | | | | | | | | | | | | |
| Blank | Residual | decimal(20,10) | | | | | | | | | | | | | | | | | | |
| 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. | | | | | | | | | | | |
| Example data 2.0 | Example data 1.0 | Report/ column headings | Data type | | | | | | | | |
| EUR | EUR | Report: Cash Settlement | Char (256) | | | | | | | | |
| Blank | Blank | Settlement Date: <Date> | Char (256) | | | | | | | | |
| NC AAA GCMC | NC AAA GCMC | Member: <Member name> | Char (256) | | | | | | | | |
| ENO_CFD | ENO_FWD | Created: <DateTime> | Char (256) | | | | | | | | |
| Closing | Closing | Currency | char(3) | | | | | | | | |
| Variation Margin | Settlement | Reference Number | empty | | | | | | | | |
| 2023-01-01 | 2023-12-30 | Account | Account | | | | | | | | |
| -2 784,29 | 5 910,72 | Settlement product | char(15) | | | | | | | | |
| Blank | Blank | Event | char(32) | | | | | | | | |
| Blank | Blank | Class | char(32) | | | | | | | | |
| Blank | Blank | Business Date | Date | | | | | | | | |
| Blank | Blank | Amount | decimal(28,4) | | | | | | | | |

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

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

| | | | | | | | | | | | | | |
|--|---|-------------------------------|-------------------|--|--|--|--|--|--|--|--|--|--|
| 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. | | | | | | | | | | | | | |
| Example data 2.0 | Example data 1.0 | Report/column headings | Data type | | | | | | | | | | |
| NC AAA CLIENT1 | NC AAA CLIENT1 | Report: Exercise and Closing | Char (256) | | | | | | | | | | |
| FORWARD QUARTER01 EUR | FORWARD YEAR EUR | Exercise/Closing Date: <Date> | Char (256) | | | | | | | | | | |
| NONKDUIMMY036 | NONK00011001 | Member: <Member name> | Char (256) | | | | | | | | | | |
| ENOPQ17DEC6-37 | ENOCYR7DEC6-25 | Created: <Date Time> | Char (256) | | | | | | | | | | |
| EPC | ECC | Clearing Account | Account | | | | | | | | | | |
| 5,21 | 0,79 | Underlying | char(32) | | | | | | | | | | |
| Blank | Blank | ISIN | char(12) | | | | | | | | | | |
| 0 | 0 | Series | Instrument series | | | | | | | | | | |
| B | S | Group | char(3) | | | | | | | | | | |
| P | P | Fixing Price | decimal(20,6) | | | | | | | | | | |
| 25,000 | 25,000 | Trade Price | decimal(20,6) | | | | | | | | | | |
| * | * | Trade-nbr | int | | | | | | | | | | |
| 0 | 0 | B/S | char(1) | | | | | | | | | | |
| 0 | 0 | Prop | char(1) | | | | | | | | | | |
| 0,00 | 0,00 | Qty | decimal(28,4) | | | | | | | | | | |
| Blank | Blank | * | char(1) | | | | | | | | | | |
| 2023-12-15 | 2023-12-15 | To Order | decimal(28,4) | | | | | | | | | | |
| 0,00 | 0,00 | To Deliver | decimal(28,4) | | | | | | | | | | |
| -105,25 | -427,05 | Settle.Amount | decimal(28,4) | | | | | | | | | | |
| 2023-12-16 | 2023-12-16 | Del.Ser. | Instrument series | | | | | | | | | | |
| EUR | EUR | Del.Date | Date | | | | | | | | | | |
| Blank | Blank | Cash Settl. | decimal(28,4) | | | | | | | | | | |
| Blank | Blank | Fee | decimal(28,4) | | | | | | | | | | |
| Blank | Blank | Settle. Date | Date | | | | | | | | | | |
| Blank | Blank | Currency | Instrument series | | | | | | | | | | |
| Blank | Blank | Residual | decimal(20,10) | | | | | | | | | | |
| * | 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. | | | | | | | | | | | | | | | | | |
| Party | Example data 2.0 | Example data 1.0 | Report/column headings | Data type | | | | | | | | | | | | | |
| | TO ORDER | TO DELIVER | Report: Physical Settlement | Char (256) | | | | | | | | | | | | | |
| | DSV | ERICSSON B | Exercise/Closing Date: <Date> | Char (256) | | | | | | | | | | | | | |
| | DK0060079531 | SE0000108656 | Member: <Member name> | Char (256) | | | | | | | | | | | | | |
| | 55 000 | -11 800 | Created: <DateTime> | Char (256) | | | | | | | | | | | | | |
| | -35 800 000,00 | 1 242 000,00 | Instruction Type | char(10) | | | | | | | | | | | | | |
| | DKK | SEK | Stock | char(32) | | | | | | | | | | | | | |
| | 2023-01-03 | 2023-01-03 | ISIN | char(12) | | | | | | | | | | | | | |
| | 2023-01-05 | 2023-01-05 | Quantity | decimal(16,4) | | | | | | | | | | | | | |
| | OMX | OMX | Settlement Amount | decimal(16,4) | | | | | | | | | | | | | |
| | SE AAA DELIVERY | SE AAA DELIVERY | Currency | Instrument Series | | | | | | | | | | | | | |
| | Blank | Blank | Trade Date | Date | | | | | | | | | | | | | |
| | Blank | Blank | Settlement Date | DateTime | | | | | | | | | | | | | |
| | Blank | Blank | Party | char(3) | | | | | | | | | | | | | |
| | Blank | Blank | Delivery Account | Account | | | | | | | | | | | | | |
| Always "OMX" | | | | | | | | | | | | | | | | | |

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

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

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

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

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| | | |
|--------------------|----------------------------------|----------------|
| 0,228 | Cpty Fixed Rate | Decimal(16,6) |
| BOND_BASIS_30360 | Cpty Fixed Rate Day Count | Char (20) |
| 12M | Cpty Fixed Payment Frequency | Char (3) |
| | Cpty Floating Rate Day Count | Char (20) |
| | Cpty Float Payment Frequency | 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) |
| Blank | 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 place in a linked trading account and the position is automatically moved to the clearing account as soon as the trade is executed. Several trading accounts can be linked to one clearing account.

Closing Date (Positions) – Date of expiration for options or closing for futures and forwards.

Closing Fee (Future Mark-to-Market) – The amount to be paid to the Exchange/Clearing House for positions that expire.

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