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1. Overview

1.1 How Reports Are Presented

Reports are divided into the following categories:

- Cash Settlement
- Expiration
- Information
- Mark-to-market
- Physical Settlement
- Risk and Positions
- Trades
- VAT

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.

![Diagram](image.png)

Figure 1.1
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:

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:
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:

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:
1.2.5 Physical Settlement

The following Physical Settlement reports can be found:

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

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

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

<table>
<thead>
<tr>
<th>Accumulated Amounts Clearing Account</th>
<th>Accumulated Amounts Trading Account</th>
<th>Accumulated Market Value</th>
<th>Cash Optimization</th>
<th>Collateral (per Account and Instrument)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Collateral Data</td>
<td>Collateral Transactions</td>
<td>Collateral Valuation</td>
<td>Contract Accrued</td>
<td>Default Fund</td>
</tr>
<tr>
<td>Default Fund Requirement Details</td>
<td>Interest Rate Margin per Trade</td>
<td>Interest Rate Margin</td>
<td>Market Value</td>
<td>Requirement</td>
</tr>
<tr>
<td>Margin Requirement Details (per Margin Requirement Account)</td>
<td>Positions</td>
<td>Positions Non-Propagated Margin</td>
<td>Margin and Collateral Evaluation</td>
<td>Margin Data</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>SPAN File Intraday</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>SPAN Parameters</td>
</tr>
</tbody>
</table>
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:

- Broker Deals
- Interest Rate Trades
- Interest Rate Trades Clearing Account
- Market Value Margin OTC Trading
- Repo Trades
- Repo Trades Clearing Account
- Trade Details OTC
- Trade Exceptions

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.
### 1.3 Transactions Generating Cash Flows

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

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

*Figure 1.1*
2. How To Retrieve 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” box.

2.2 Access Reports Using Clearing Workstation 1

The reports are accessed from the Clearing Workstation menu by choosing “Clearing” and then “Reports”.

Figure 2.1

Figure 3.2
2.3 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.

![Figure 2.3](image)

2.4 Configuring the Report Window in Clearing Workstation 1

The Report window can initially contain unnecessary columns. To hide columns that you don’t want to see, right-click anywhere inside the window and choose “Columns”.

![Figure 2.4](image)
Highlight the columns that you want to hide and click “Remove”. To add any additional columns, highlight the required ones (on the left side of the window, “Hidden columns”) and click “Add”.

2.5 Rearranging Columns in Q-Port

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

2.6 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.

2.7 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.
2.8 Opening a Report in Clearing Workstation 1

Search for available reports by selecting a date and press “Search”. To open a report, click on it once to select it and press “Open”. Depending on file extension, the report will open in Excel, PDF or CSV format.

Figure 2.9
3. Report File Name And Flexible Search

3.1 File Name

The report file name consists of the following pieces separated with a dash:

- Up to 9 character file name (the leading character shows the exchange/clearing house. N - NASDAQ Derivatives Markets followed by abbreviated report name)
- 2 to 5 character specifier
- 2 character exchange code and participant
- 6 character date (in YYMMDD format)
- 3 character version number
- File format extension

This is an example:

NPOS_____ - ERM__ - SE-MEM__ - 120103 - 001.pdf

Figure 3.1
3.2 Specifier

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

<table>
<thead>
<tr>
<th>First character</th>
<th>E – End-of-day, I – Intraday</th>
</tr>
</thead>
<tbody>
<tr>
<td>Third character</td>
<td>A – Account, G – General, C – Clearing House, M – Member</td>
</tr>
<tr>
<td>Fifth character</td>
<td>X – Intraday Margin Call</td>
</tr>
</tbody>
</table>

**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.

3.3 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

3.4 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.
Criteria that can be entered:

- Name
- Version
- File extension/type (xls, pdf, txt, csv)
- Created (Date format MM/DD/YY)
- Full file name
- Clearing House
- Template
- Specifier
- Specifier description
- File prefix

### 3.5 “*” Symbol In Search

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

Please find the examples below:

<table>
<thead>
<tr>
<th>Name</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Positions*</td>
<td>Positions Intraday</td>
</tr>
<tr>
<td></td>
<td>Positions Non-Propagated Margin</td>
</tr>
<tr>
<td></td>
<td>Positions Non-Propagated Margin Intraday</td>
</tr>
<tr>
<td>*Intraday</td>
<td>Positions Intraday</td>
</tr>
<tr>
<td></td>
<td>Positions Non-Propagated Margin Intraday</td>
</tr>
<tr>
<td><em>Interest</em>Trade</td>
<td>Interest Rate Trades Clearing Account</td>
</tr>
<tr>
<td></td>
<td>Interest Rate Margin Per Trade Non-propagated Margin</td>
</tr>
<tr>
<td></td>
<td>Interest Rate Margin Per Trade</td>
</tr>
<tr>
<td></td>
<td>Interest Rate Margin Per Trade Intraday</td>
</tr>
<tr>
<td><em>Margin</em></td>
<td>Positions Non-Propagated Margin Intraday</td>
</tr>
<tr>
<td></td>
<td>Margin Requirement Details (per Margin Requirement Account)</td>
</tr>
<tr>
<td></td>
<td>Margin and Collateral Evaluation</td>
</tr>
<tr>
<td></td>
<td>Positions Non-Propagated Margin</td>
</tr>
</tbody>
</table>

Figure 3.4
3.6 Clearing Flows Reflected In Reports

Please see below the following schemes:

Figure 3.5

Figure 3.6
Figure 3.7

Figure 3.8
Figure 3.9
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.

![Cash Settlement Report](image)

The Event and Class show what the payment is for.

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

Figure 4.1

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.

![Cash Settlement Propagation](image)

Figure 4.2

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.
Figure 4.3

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.

Figure 4.4

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.

![Interest Rate Fees](image)

**Figure 4.5**

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.
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.

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.
4.1.8 Shifting Swap All Cash Flows

This report shows cash flows for shifting swaps per trading account.

<table>
<thead>
<tr>
<th>Report: Shifting Swap</th>
<th>Trade Date: 2020-01-31</th>
<th>Market</th>
<th>Series</th>
<th>Trade Report No.</th>
<th>Filled Rate</th>
<th>Notional Amount</th>
<th>Trade Date</th>
<th>Effective Date</th>
<th>Termination Date</th>
</tr>
</thead>
<tbody>
<tr>
<td>SE TEST TEST</td>
<td>2020-01-29</td>
<td>1,956</td>
<td>1,956</td>
<td>10,955 560</td>
<td>0,01418</td>
<td>10,955 560</td>
<td>2020-01-29</td>
<td>2020-01-31</td>
<td>2020-01-31</td>
</tr>
<tr>
<td>SE TEST TEST</td>
<td>2020-01-29</td>
<td>1,956</td>
<td>1,956</td>
<td>10,955 560</td>
<td>0,01418</td>
<td>10,955 560</td>
<td>2020-01-29</td>
<td>2020-01-31</td>
<td>2020-01-31</td>
</tr>
<tr>
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<td>2020-01-29</td>
<td>1,956</td>
<td>1,956</td>
<td>10,955 560</td>
<td>0,01418</td>
<td>10,955 560</td>
<td>2020-01-29</td>
<td>2020-01-31</td>
<td>2020-01-31</td>
</tr>
<tr>
<td>SE TEST TEST</td>
<td>2020-01-29</td>
<td>1,956</td>
<td>1,956</td>
<td>10,955 560</td>
<td>0,01418</td>
<td>10,955 560</td>
<td>2020-01-29</td>
<td>2020-01-31</td>
<td>2020-01-31</td>
</tr>
<tr>
<td>SE TEST TEST</td>
<td>2020-01-29</td>
<td>1,956</td>
<td>1,956</td>
<td>10,955 560</td>
<td>0,01418</td>
<td>10,955 560</td>
<td>2020-01-29</td>
<td>2020-01-31</td>
<td>2020-01-31</td>
</tr>
<tr>
<td>SE TEST TEST</td>
<td>2020-01-29</td>
<td>1,956</td>
<td>1,956</td>
<td>10,955 560</td>
<td>0,01418</td>
<td>10,955 560</td>
<td>2020-01-29</td>
<td>2020-01-31</td>
<td>2020-01-31</td>
</tr>
<tr>
<td>SE TEST TEST</td>
<td>2020-01-29</td>
<td>1,956</td>
<td>1,956</td>
<td>10,955 560</td>
<td>0,01418</td>
<td>10,955 560</td>
<td>2020-01-29</td>
<td>2020-01-31</td>
<td>2020-01-31</td>
</tr>
<tr>
<td>SE TEST TEST</td>
<td>2020-01-29</td>
<td>1,956</td>
<td>1,956</td>
<td>10,955 560</td>
<td>0,01418</td>
<td>10,955 560</td>
<td>2020-01-29</td>
<td>2020-01-31</td>
<td>2020-01-31</td>
</tr>
</tbody>
</table>

Figure 4.8

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

Available file extension is only in CSV format.

4.1.9 Shifting Swap All Cash Flows Clearing Account

This report shows cash flows for shifting swaps per clearing account.
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.

![Figure 4.10](image_url)
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.

Figure 4.11

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.

### 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.

<table>
<thead>
<tr>
<th>Date</th>
<th>Currency</th>
<th>Rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>2018-08-02</td>
<td>EUR</td>
<td>NOK 0.10475</td>
</tr>
<tr>
<td>2018-08-02</td>
<td>EUR</td>
<td>USD 0.83724</td>
</tr>
<tr>
<td>2018-08-02</td>
<td>NOK</td>
<td>EUR 9.54675</td>
</tr>
<tr>
<td>2018-08-02</td>
<td>NOK</td>
<td>USD 7.99295</td>
</tr>
<tr>
<td>2018-08-02</td>
<td>USD</td>
<td>EUR 1.19440</td>
</tr>
<tr>
<td>2018-08-02</td>
<td>USD</td>
<td>NOK 0.12511</td>
</tr>
</tbody>
</table>
4.3.2 Exchange Rates

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

<table>
<thead>
<tr>
<th>Exchange Rates Currency</th>
<th>Nominal</th>
<th>Lower</th>
<th>Upper</th>
</tr>
</thead>
<tbody>
<tr>
<td>AUD/AUD</td>
<td>1</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>AUD/EUR</td>
<td>1,58295</td>
<td>1,464229</td>
<td>1,701671</td>
</tr>
<tr>
<td>CHF/CHF</td>
<td>1</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>CHF/SEK</td>
<td>0,118361</td>
<td>0,108243</td>
<td>0,125796</td>
</tr>
<tr>
<td>DKK/DKK</td>
<td>1</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>DKK/EUR</td>
<td>7,44985</td>
<td>6,891111</td>
<td>8,008589</td>
</tr>
</tbody>
</table>

Figure 4.14

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.


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.

- 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.

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.
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.

![Figure 4.19](image)

- **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.
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

The following risk and positions reports can be found:

#### 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.
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.

<table>
<thead>
<tr>
<th>Trading Account</th>
<th>Market</th>
<th>Series</th>
<th>Long</th>
<th>Amount</th>
<th>Short</th>
<th>Amount</th>
<th>Net</th>
<th>Amount Currency</th>
</tr>
</thead>
<tbody>
<tr>
<td>SE TEST TEST</td>
<td>SWEDISH BOND</td>
<td>FRD210</td>
<td>350 000</td>
<td>-44 000 000.00</td>
<td>-200 000</td>
<td>50 000 000.00</td>
<td>10 000</td>
<td>5 000 000.00 SEK</td>
</tr>
<tr>
<td>SE TEST TEST</td>
<td>SWEDISH BOND</td>
<td>FRD21H</td>
<td>120 000</td>
<td>-27 000 000.00</td>
<td>-130 000</td>
<td>41 000 000.00</td>
<td>-10 000</td>
<td>14 000 000.00 SEK</td>
</tr>
<tr>
<td>SE TEST TEST</td>
<td>SWEDISH BOND</td>
<td>FRD220X</td>
<td>220 000</td>
<td>-41 000 000.00</td>
<td>-60 000</td>
<td>30 000 000.00</td>
<td>16 000</td>
<td>-2 000 000.00 SEK</td>
</tr>
</tbody>
</table>

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.

![Accumulated Market Value]

- 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.

**Please note:**

- **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.

**Figure 4.24**

- **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.

Collateral (per Account and Instrument) report is created 2 times for the specific business day (for example 2018-08-02 is the business day). Preliminary EOD is created 2018-08-01 at the end of the day. Final report is created 2018-08-02 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.
Preliminary Collateral Data report is generated at the end of the clearing day (for example: 2018-07-31), 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.
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.

Figure 4.28
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.

![Contract Accrued Market Value Table](image.png)

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 and Evaluation

This report shows the current requirement and contribution to the default fund. The report indicates deficit/surplus compared to the current requirement in base currency on default fund account. It also shows current value of posted collateral. Default fund requirements are adjusted on quarterly basis and 5 business days prior to the next contribution period new requirement figures are indicated in the required contribution (the coming contribution) column.

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

Available file extensions: PDF and XLS.

- **Grouped**: Default Fund Account
- **Sorted**: Currency
4.5.11 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.

- 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.
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.

![Image](Image.png)  
**Figure 4.33**

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.
Margin and Collateral Evaluation 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.

- **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.
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.
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.
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.

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.
<table>
<thead>
<tr>
<th>Currency: DKK</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Market: Danish Bond</strong></td>
</tr>
<tr>
<td><strong>Group</strong></td>
</tr>
<tr>
<td>DN20293042</td>
</tr>
<tr>
<td>DN20293042</td>
</tr>
<tr>
<td><strong>Market: Danish Index</strong></td>
</tr>
<tr>
<td><strong>Group</strong></td>
</tr>
<tr>
<td>OMR000600</td>
</tr>
<tr>
<td>OMR000600</td>
</tr>
<tr>
<td><strong>Market: Danish Stock</strong></td>
</tr>
<tr>
<td><strong>Group</strong></td>
</tr>
<tr>
<td>DMR000130</td>
</tr>
<tr>
<td>DMR000130</td>
</tr>
<tr>
<td><strong>Currency: NOK</strong></td>
</tr>
<tr>
<td><strong>Market: Norwegian Bond</strong></td>
</tr>
<tr>
<td><strong>Group</strong></td>
</tr>
<tr>
<td>SN202201</td>
</tr>
<tr>
<td><strong>Market: Norwegian Index</strong></td>
</tr>
<tr>
<td><strong>Group</strong></td>
</tr>
<tr>
<td>OM202201</td>
</tr>
<tr>
<td><strong>Market: Norwegian Stock</strong></td>
</tr>
<tr>
<td><strong>Group</strong></td>
</tr>
<tr>
<td>DN202201</td>
</tr>
<tr>
<td>DN202201</td>
</tr>
<tr>
<td><strong>Currency: SEK</strong></td>
</tr>
<tr>
<td><strong>Market: Swedish Bond</strong></td>
</tr>
<tr>
<td><strong>Group</strong></td>
</tr>
<tr>
<td>SE202201</td>
</tr>
<tr>
<td><strong>Total Margin Requirement for Account: ST TEST IN</strong></td>
</tr>
<tr>
<td><strong>DKK</strong></td>
</tr>
<tr>
<td><strong>SEK</strong></td>
</tr>
</tbody>
</table>

Figure 4.39
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.

Figure 4.40

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.

Figure 4.41

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 broker 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.

Figure 4.42

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.

Figure 4.45
Generated at the end of a clearing day.
Available file extensions: PDF, CSV and XLS.

The report is also available for clearing accounts.
Available file extensions: PDF, CSV and XLS.

- **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.

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.

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
- **Sorted:** Series, Currency

4.6.5 Repo Trades Clearing Account

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

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.

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, such as:

- **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.
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.

![Figure 4.50](image-url)
The Trading Account/Broker column shows the account that executed the trade unless a commodities broker has made a trade on behalf of a client.

Account and Trading Account will be the same if the trades are executed from the same account that holds the positions.

Settlement type:
- Fee 2 stands for clearing fee.
- Fee 5 stands for trading/clearing fee for SEA, POW, EUA, and CER.
- Settlement – cash settlement, option premiums.
More about fees: section 1.3 Transactions generating cash flows.

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

- **Grouped:** Account, Market
- **Sorted:** Series

### 4.7 VAT

#### 4.7.1 Monthly VAT Specification

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

<table>
<thead>
<tr>
<th>CASH SETTLEMENT</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash Settlement</td>
<td>NCSETTX__-ECM__-SE-MPID__-YYMMD-001.xls</td>
</tr>
<tr>
<td></td>
<td>NCSETTC__-ECM__-SE-MPID__-YYMMD-001.csv</td>
</tr>
<tr>
<td></td>
<td>NCSETTT__-ECM__-SE-MPID__-YYMMD-001.pdf</td>
</tr>
<tr>
<td>Cash Settlement Propagation</td>
<td>NCSETTPX__-ECM__-SE-MPID__-YYMMD-001.xls</td>
</tr>
<tr>
<td></td>
<td>NCSETTPC__-ECM__-SE-MPID__-YYMMD-001.csv</td>
</tr>
<tr>
<td></td>
<td>NCSETTP__-ECM__-SE-MPID__-YYMMD-001.pdf</td>
</tr>
<tr>
<td>Interest Rate Closest Flows</td>
<td>NIRCFX__-ECM__-SE-MPID__-YYMMD-001.xls</td>
</tr>
<tr>
<td></td>
<td>NIRCFC__-ECM__-SE-MPID__-YYMMD-001.csv</td>
</tr>
<tr>
<td></td>
<td>NIRCFC__-ECM__-SE-MPID__-YYMMD-001.pdf</td>
</tr>
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| EXPIRATION                          |                                                                 |
| Exercise and Closing                | NEXACLC__-EEM__-SE-MPID__-YYMMD-001.csv               |
| Positions not Exercised            | NPOSNEX__-EMM__-SE-MPID__-YYMMDD-001.pdf              |
## INFORMATION

### EOD Currency Exchange Rate
- **NEODCERC**: EIG-SE-YYYYMMDD-001.csv

### Exchange Rates
- **NEXRATESC**: ERM-SE-YYYYMMDD-001.csv

### OTC Manual Netting Report
- **NOTCMNRC**: EIGCE-MPID-YYYYMMDD-001.csv

### Series information
- **NSINFO**: EIG-SE-YYYYMMDD-001.pdf
- **NSINFOC**: EIG-SE-YYYYMMDD-001.csv
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### Trading Statistics
- **NSTAT**: EIG-SE-YYYYMMDD-001.pdf
- **NSTATC**: EIG-SE-YYYYMMDD-001.csv
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### Volume Discounts Fixed Income
- **NVDISC**: ECM-MPID-YYYYMMDD-001.csv
- **NVDIS**: ECM-MPID-YYYYMMDD-001.pdf
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## MARK-TO-MARKET

### Contracts in Delivery
- **NDELC**: EMM-MPID-YYYYMMDD-001.csv
- **NDELEX**: EMM-MPID-YYYYMMDD-001.xls

### Forward Mark-To-Market Fixed Income
- **NFOMTMX**: EMMM-MPID-YYYYMMDD-001.xls
- **NFOMTMC**: EMMM-MPID-YYYYMMDD-001.csv
- **NFOMTM**: EMMM-MPID-YYYYMMDD-001.pdf

### Future Mark-to-Market
- **NFUMTMX**: EMM-MPID-YYYYMMDD-001.xls
- **NFUMTMIC**: EMM-MPID-YYYYMMDD-001.csv
- **NFUMTM**: EMM-MPID-YYYYMMDD-001.pdf

## PHYSICAL SETTLEMENT

### Physical Settlement
- **NPSETTX**: EPM-MPID-YYYYMMDD-001.xls
- **NPSETTC**: EPM-MPID-YYYYMMDD-001.csv
- **NPSETT**: EPM-MPID-YYYYMMDD-001.pdf

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- NMARCOL_.ERM_.SE_.MPID_.YYMMDD-001.csv
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### Margin Data
- NMADATX_.ERG_.SE_.YYMMDD-001.xls
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- NMADAT_.ERG_.SE_.YYMMDD-001.pdf

### Margin Data Intraday
- NMADATIX_.IRG_.SE_.YYMMDD-010.xls
- NMADATIC_.IRG_.SE_.YYMMDD-010.csv
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### Margin Requirement Details (per Margin Requirement Account)
- NMRA_____.ERMP_.SE_.MPID_.YYMMDD-001.pdf
- NMRAC_____.ERMP_.SE_.MPID_.YYMMDD-001.csv
- NMRAX_____.ERMP_.SE_.MPID_.YYMMDD-001.xls

### Positions
- NPOSX_____.ERM_.SE_.MPID_.YYMMDD-001.xls
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### Positions Non-Propagated Margin
- NPOSNPX_____.ERM_.SE_.MPID_.YYMMDD-001.xls
- NPOSNPX_____.ERM_.SE_.MPID_.YYMMDD-001.csv
- NPOSNPX_____.ERM_.SE_.MPID_.YYMMDD-001.pdf

### SPAN File Intraday
- NSPANI_____.001_.SE_.YYMMDD-001.txt
- NICSX_____.001_.SE_.YYMMDD-001.txt

### SPAN Parameters
- NSPANPAR_____.001_.SE_.YYMMDD-001.txt

### Weekly Option Margin Prices
- NMPWO_____.ERMP_.SE_.MPID_.YYMMDD-001.pdf
- NMPWO_____.ERMP_.SE_.MPID_.YYMMDD-001.csv
- NMPWO_____.ERMP_.SE_.MPID_.YYMMDD-001.xls

### TRADES

#### Broker Deals
- NBROKERX_.ETM_.NC_.MPID_.YYMMDD-001.xls
- NBROKERX_.ETM_.NC_.MPID_.YYMMDD-001.pdf
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#### Interest Rate Trades
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- NIRTRCAC_.ETMCE_.SE_.MPID_.YYMMDD-001.csv

#### Market Value Margin OTC Trading
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6. Glossary

**Amount** (Cash Settlement) – The amount to be paid or received.

**Amount** (Accumulated Amount Clearing Account) – Settlement value for forwards.

**Amount** (Forward Mark-to-Market) – The nominal amount.

**Amount** (Margin and Collateral Evaluation) – The calculated amount.

**Bank Balance** (Margin and Collateral Evaluation) – The actual amount of cash on member’s bank account.

**B/S** (Exercise and Closing, Forward Mark-to-Market, Repo Trades, Trade Exceptions) – Buy or Sell.

**Beginning Balance** (Future Mark-to-Market) – The initial positions.

**Beginning Long** – The initial held position.

**Beginning Short** – The initial written position.

**Business Date** (Cash Settlement, Margin Requirement, Positions) – The date of event.

**Cash Collateral Usage Other Currency** (Margin and Collateral Evaluation) – Indicates amount of non-margin currency used to cover the Collateral Call.

**Cash Margin** (Margin and Collateral Evaluation) – Part of the margin call that must be covered with cash on a bank account.

**Cash Settlement** (Exercise and Closing, Margin and Collateral Evaluation, Cash Settlement Propagation) – The profit/loss to be paid or received on a cash settled instrument.

**Class** (Cash Settlement) – Category of fee or settlement.

**Clean Price** (Repo Trades) – Price excluding accrued interest. Refers to the specific security and is calculated for STD.

**Clearing Account** (Positions, Accumulated Amount Clearing Account) – An account specifically for clearing. Trading takes places in a linked trading account and the position is automatically moved to the clearing account as soon as the trade is executed. Several trading accounts can be linked to one clearing account.

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

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

**Closing Prices** – Calculated bid, ask, and mid prices of the series.

**Contract Size** – Size of series (hours for Electricity, tons for EUA and therms for Gas).

**Currency** (Cash Settlement, Accumulated Amount Clearing Account, Exercise and Closing, Future Mark-to-Market, Physical settlement, Positions, Repo Trades, Trades, Interest Rate Closest Flows, Interest Rate Fees, Interest Rate Swap All Cash Flows) – The denomination of the specified cash flows.

**Date/Time** (Repo Trades, Trade Exceptions) – When a trade was made. If a trade is rectified and moved to a different account or changed from close to open, the original trade time is retained. Since the original date/time is retained, it’s possible to see trades from a date prior to the date the report is from. The original time is not retained for average price trades or trades that were transferred from a transitory account.

**Deal Number** (Trades, Trades Exceptions, Future Mark-to-Market) – Defines a unique id number (per Instrument Type) per deal that follows the buy/sell side.

**Deal Source** (Trades, Futures Mark-to-Market) – Exchange, OTC or GENIUM INET (system application).

**Delivery Source** (Exercise and Closing) – When settlement of underlying assets should take place.
**Delivery Margin (Positions)** – Is applicable to Options and Forwards. This is calculated in between the expiration/closing and settlement of the stock deliveries.

**Dirty Price (Repo Trades)** – Price including accrued interest.

**End Date (Repo Trades)** – The day the last fixed interest rate period and the last floating rate period end.

**Ending Long** – The final held position.

**Ending Short** – The final written position.

**Event (Cash Settlement)** – The cause of the payment.

**Exercise/ Closing date (Physical settlement)** – The date of the event.

**Exercise Denied (Positions Not Exercised)** – Whether an action was taken to refuse exercise on held options. If someone has performed Deny Automatic Exercise in Clearing Office it will be Yes under the column Exercise Denied.

**Expiry Market Settlement (Contracts in Delivery)** – Realized profit/loss for forwards/CfDs per day until expiry of the forward/CfD.

**Fee (Exercise and Closing, Repo Trades, Trades)** – The amount to be paid to the Exchange/Clearing House for executing trades and/or clearing positions.

**Fee Settlement date (Future Mark-to-market)** – The due date for payment fees.

**Final Closing Price (Contracts in Delivery)** – Closing price set by Exchange on last day of trading for the product.

**Fixing Price (Exercise and Closing, Positions Not Exercised)** – The value which mark-to-market, cash settlement, and automatic exercise are based on.

**Fixing Yield (Forward Mark-to-market)** – The interest rate which mark-to-market is based on.

**Fixing Series (Positions Not Exercised)** – The underlying instrument or other asset that holds the fixing price.

**Give-up Trades (Trade Exceptions)** – Trade given-up to another member.

**Grand Total Pledge Currency (Margin Requirement)** – Summary of margin requirement for specified currency.

**Groups (Exercise and Closing, Positions)** – Categories of derivative instruments.

**ISIN (Future Mark-to-Market, Physical settlement, Repo Trades)** – International Securities Identifying Number. A unique number that identifies a product.

**ITM% (Positions)** – How much an option is in-the-money, displayed as percentage. If the value is negative then the option is out-of-the-money.

**Long (Positions, Accumulated Amount Clearing/ Trading Account)** – A bought option, forward, or future contract.

**Loss-sharing Pool (Default Fund Requirement)** – The Loss Sharing pool is an incentive structure funded by all members that clear interest rate OTC derivatives.

**Margin Calculation Account (Margin Requirement, Positions)** – The account where margin is calculated.

**Margin Class** – A classification that decided what parameters should be used for a member’s margin calculations.

**Margin per Sold Contract (Margin Data)** – The incremental margin requirement for specific series.

**Margin Prices (Margin Data)** – Calculated bid, ask, and mid prices of the series.

**Margin Requirement** – The collateral that a holder of forwards, futures, or options has to deposit to cover the credit risk of his counterparty.

**Margin Settlement Price (Forward Accrued Market Value)** – The Closing Price for the product set by the Exchange on trading day.

**Market (Trades)** – Defines which market the trade belongs to: ENO, INT, EUA, CER, EUK or NGUK.
**Market Value** (Interest Rate Margin per Trade, Market Value Margin OTC Trading, Margin Requirement, Positions) – The value of a position based on the current market price.

**Mark-to-Market** (Future Mark-to-Market) – Settlement for futures.

**Mark-to-Market** (Forwards Mark-to-Market) – Settlement for forwards.

**Mark-to-Market Settlement Day** (Future Mark-to-Market) – The due date for receipts or payments resulting from mark-to-market.

**Member** – A party that can trade on the Exchange. On the Cash settlement report it is not usual to have several members on the same report. For example, a regular member can handle payments for both their own accounts and for a market member. Or, a General Clearing Member can handle payments for several Non Clearing Members.

**Naked Margin** (Interest Rate Margin per Trade, Positions) – The margin requirement when the position is held in isolation. Hence, no correlation discounts are given in the Naked Margin calculations.

**Naked Initial Margin** (Positions – Propagated Margin) – The margin (risk) calculated by SPAN for an open positions without taking into account all netting effects.

**Naked Margin** (Positions – Propagated Margin) – Naked Initial margin aggregated with Market Value.

**Margin**- borrowed money used to purchase securities.

**Cash Settlement**- the profit/loss to be paid or received on a cash settled instrument.

**Collateral Value**- market value of anything used as collateral to support a loan.
7. Contact Information

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