

Reporting Handbook

EMIR Trade Repository Reporting

Nasdaq Clearing



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Document History

Revision	Published	Author(s)	Summary of Changes
3.0	18 Oct 2017	Nasdaq Clearing	Version for publication.
3.1	2 Feb 2018	Nasdaq Clearing	 Updated version for publication. Added table for Electricity Certificates Removed information regarding Nov 2017 release Updated product identification type and product identification for Seafood Futures & Options



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1 Nasdaq Clearing Counterparty details

Legal name Nasdaq Clearing AB

Legal Entity Identifier (LEI) 54930002A8LR1AAUCU78

Trade Repository REGIS-TR



2 Population of Counterparty Data Fields

This section describes how Nasdaq Clearing populates the fields for Table 1 "Counterparty Data" as a reference. It is assumed that counterparts populates several fields of Table 1 differently from the CCP.

2.1 Trades & Positions

Table	Field no	Field name	Trade level value	Position level value	
1	1	Depositing timestamp	[Timestame	of the veneral	
1	2	Reporting Counterparty ID		[Timestamp of the report] LEI of Nasdaq Clearing AB; "54930002A8LR1AAUCU78"	
1	3	Reporting Counterparty ID	LEI OI Nasuay Clearing AB;	54930002A8LK1AAUCU78	
1	3	Type of ID of the other Counterparty	"LEI" o	r "CLC"	
1	4	ID of the other Counterparty	LEI or Client code	e of Counterparty	
1	5	Country of the other Counterparty	Country code o	of Counterparty	
1	6	Corporate sector of the reporting counterparty	[bla	ink]	
1	7	Nature of the reporting counterparty	"(<u></u>	
1	8	Broker ID	[bla	ınk]	
1	9	Report submitting entity ID	[LEI of subm	itting entity]	
1	10	Clearing member ID	[bla	ink]	
1	11	Type of ID of the Beneficiary	"LEI"		
1	12	Beneficiary ID	LEI of Nasdaq Clearing AB		
1	13	Trading capacity	"p"		
1	14	Counterparty side	"B" where CCP is the buyer "S" where CCP is the seller	"B" where net short position or net zero position "S" where net long positio	
1	15	Directly linked to commercial activity or treasury financing	[bla	ink]	
1	16	Clearing threshold	[bla	ınk]	
1	17	Value of contract	[bla	ink]	
1	18	Currency of the value	[bla	ınk]	
1	19	Valuation timestamp	[bla	ınk]	
1	20	Valuation type	[bla	ink]	
1	21	Collateralisation	[bla	ink]	
1	22	Collateral portfolio	[bla	ink]	
1	23	Collateral portfolio code	Account number of the colla trade/p	ateral portfolio covering the position	
1	24	Initial margin posted	[bla	ink]	
1	25	Currency of the initial margin posted	[blank]		
1	26	Variation margin posted	[blank]		
1	27	Currency of the variation margins posted	[bla	ink]	
1	28	Initial margin received	[bla	ınk]	



Counte	Counterparty Data Trades & Positions				
Table	Field no	Field name	Trade level value	Position level value	
1	29	Currency of the initial margin received	[blank]		
1	30	Variation margin received	[blank]		
1	31	Currency of the variation margins received	[blank]		
1	32	Excess collateral posted	[bla	ank]	
1	33	Currency of the excess collateral posted	[blank]		
1	34	Excess collateral received	[blank]		
1	35	Currency of the excess collateral received	[bla	ank]	

Table 1 - Counterparty Data Trades & Positions

2.2 Valuations

Nasdaq reports valuations on trade level for OTC Rates contracts. For all other contracts valuation messages are reported on position level.

Counte	Counterparty Data Valuations & Collateral				
Table	Field no	Field name	Trade level value	Position level value	
1	1	Reporting timestamp	[Times	tamp]	
1	2	Reporting Counterparty ID	LEI of Nasdao	Clearing AB	
1	3	Type of ID of the other Counterparty	"LEI" o	r "CLC"	
1	4	ID of the other Counterparty	LEI or Client code	e of counterparty	
1	5	Country of the other Counterparty	[bla	nk]	
1	6	Corporate sector of the reporting counterparty	[blank]		
1	7	Nature of the reporting counterparty	[blank]		
1	8	Broker ID	[bla	nk]	
1	9	Report submitting entity ID	[bla	nk]	
1	10	Clearing member ID	[bla	nk]	
1	11	Type of ID of the Beneficiary	[bla	nk]	
1	12	Beneficiary ID	[bla	nk]	
1	13	Trading capacity	[bla	nk]	
1	14	Counterparty side	[bla	ink]	
1	15	Directly linked to commercial activity or treasury financing	[bla	nk]	
1	16	Clearing threshold	[bla	nk]	
1	17	Value of contract	Market value of trade	Market value of position	
1	18	Currency of the value	Margin currency of the margin account holding the trade/position		
1	19	Valuation timestamp	23:59:00 CET	in UTC-time	
1	20	Valuation type	"(~!! ~	



Counte	Counterparty Data Valuations & Collateral				
Table	Field no	Field name	Trade level value	Position level value	
1	21	Collateralisation	[blank		
1	22	Collateral portfolio	[blank]		
1	23	Collateral portfolio code	[blank]		
1	24	Initial margin posted	[blank]		
1	25	Currency of the initial margin posted	[blank]		
1	26	Variation margin posted	[blank]		
1	27	Currency of the variation margins posted	[blank]		
1	28	Initial margin received	[blank]		
1	29	Currency of the initial margin received	[blank]	l	
1	30	Variation margin received	[blank		
1	31	Currency of the variation margins received	[blank		
1	32	Excess collateral posted	[blank]		
1	33	Currency of the excess collateral posted	[blank		
1	34	Excess collateral received	[blank]		
1	35	Currency of the excess collateral received	[blank		

Table 2 - Counterparty Data Valuations

2.3 Collateral

Collateral messages are reported on collateral portfolio level.

Counte	Counterparty Data Valuations & Collateral				
Table	Field no	Field name	Trade level value	Position level value	
1	1	Reporting timestamp	[Times	stamp]	
1	2	Reporting Counterparty ID	LEI of Nasdaq Clearing AB;	"54930002A8LR1AAUCU78"	
1	3	Type of ID of the other Counterparty	"LEI" or "CLC"		
1	4	ID of the other Counterparty	LEI or Client code of counterparty		
1	5	Country of the other Counterparty	[blank]		
1	6	Corporate sector of the reporting counterparty	[blank]		
1	7	Nature of the reporting counterparty	[bla	ank]	
1	8	Broker ID	[bla	ank]	
1	9	Report submitting entity ID	[bla	ank]	
1	10	Clearing member ID	[bla	ank]	
1	11	Type of ID of the Beneficiary	[blank]		
1	12	Beneficiary ID	[bla	ank]	



Counte	Counterparty Data Valuations & Collateral				
Table	Field no	Field name	Trade level value	Position level value	
1	13	Trading capacity	[bla	nnk]	
1	14	Counterparty side	[bla	nnk]	
1	15	Directly linked to commercial activity or treasury financing	[bla	nnk]	
1	16	Clearing threshold	[bla	nnk]	
1	17	Value of contract	[bla	nnk]	
1	18	Currency of the value	[bla	nnk]	
1	19	Valuation timestamp	[bla	nnk]	
1	20	Valuation type	[bla	nnk]	
1	21	Collateralisation	"P	C"	
1	22	Collateral portfolio	"\	("	
1	23	Collateral portfolio code	Account number of the collateral portfolio covering the trade/position		
1	24	Initial margin posted	[blank]		
1	25	Currency of the initial margin posted	[blank]		
1	26	Variation margin posted	Sum variation margin posted by the CCP for all trades/positions covered by the collateral portfolio indicated in Field 23 converted to base currency		
1	27	Currency of the variation margins posted		al portfolio indicated in Field 3	
1	28	Initial margin received		collateral portfolio indicated ed to base currency	
1	29	Currency of the initial margin received		al portfolio indicated in Field 3	
1	30	Variation margin received	trades/positions covered	ceived by the CCP for all by the collateral portfolio overted to base currency	
1	31	Currency of the variation margins received		al portfolio indicated in Field 3	
1	32	Excess collateral posted	[bla	nnk]	
1	33	Currency of the excess collateral posted	[bla	nnk]	
1	34	Excess collateral received	Total surplus collateral value for the collateral portfolio indicated in Field 23 converted to base currency		
1	35	Currency of the excess collateral received		al portfolio indicated in Field 3	

Table 3 - Counterparty Data Collateral



3 Population of Common Data Fields

3.1 Equity Futures & Options

Table	Field no	Field name	Trade level value	Position level value		
		Section	2a - Contract type			
2	1	Contract type	"FU", "FW	/" or "OP"		
2	2	Asset class	"Е	Q"		
		Section 2b -	- Contract information			
2	3	Product classification type	"(2"		
2	4	Product classification	CFI o			
2	5	Product identification type	"	"		
2	6	Product identification	ISIN	code		
2	7	Underlying identification	"l" o	r "X"		
		type	. •			
2	8	Underlying identification	ISIN			
2	9	Notional currency 1	Currency of			
2	10	Notional currency 2	[bla	-		
2	11	Deliverable currency	[bla	nk]		
	1	Section 2c - D	etails on the transaction			
2	12	Trade ID	Trade UTI	Position UTI		
2	13	Report tracking number	Genium INET Match ID	[blank]		
2	14	Complex trade component ID	Genium INET Order Nbr	[blank]		
2	15	Venue of execution	M			
2	16	Compression	"N"	"Υ"		
2	17	Price / rate	Trade price	Settlement price		
2	18	Price notation	"(J"		
2	19	Currency of price	Currency of	of contract		
2	20	Notional	Notional	amount		
2	21	Price multiplier	Volume of o	ne contract		
2	22	Quantity	Traded number of contracts	Net position		
2	23	Up-front payment	[bla	•		
2	24	Delivery type	"P" o	r "C"		
2	25	Execution timestamp	Clearing timestamp	23:59:00 CET in UTC time		
2	26	Effective date	Clearing date	[blank]		
2	27	Maturity date	Expirati	on date		
2	28	Termination date	[bla	nk]		
2	29	Settlement date	Settleme	ent date		
2	30	Master Agreement type	[bla	nk]		
2	31	Master Agreement version	[bla	nk]		
		Section 2d - Ri	sk mitigation / Reporting			
2	32	Confirmation timestamp	[bla			
2	33	Confirmation means	"N"	[blank]		
		Secti	on 2e - Clearing			
2	34	Clearing obligation	ETD: [blank] OTC: "N"	[blank]		
2	35	Cleared	"γ"	"γ"		
2	36	Clearing timestamp	Clearing timestamp	23:59:00 CET in UTC time		
2	37	CCP	LEI of Nasdao	q Clearing AB		
2	38	Intragroup	[bla	nk]		
		Section	2f - Interest Rates			
2	39-60	Section not applicable, all field	s [blank]			
		Section 2 ₈	g - Foreign Exchange			
2	61-64	Section not applicable, all field	s [blank]	Section not applicable, all fields [blank]		



Common Data Equity Futures & Options					
Table	Field no	Field name	Trade level value	Position level value	
2	2 65-77 Section not applicable, all fields [blank]				
Section 2i - Options					
2	78	Option type	"P" c	or "C"	
2	79	Option exercise style	"A" or "E"		
2	80	Strike price (cap/floor rate)	Strike price	of contract	
2	81	Strike price notation	"!	J"	
2	82	Maturity date of the underlying	[blank]		
		Section 2j	- Credit derivatives		
2	83-92	Section not applicable, all fields	[blank]		
		Section 2k - Mo	difications to the contract		
2	93	Action type	"P"	"N" or "M"	
2	94	Level	"T"	"P"	

Table 4 - Common Data Equity Futures & Options

3.2 Forwards on Baskets

Comm	Common Data Forwards on Baskets				
Table	Field no	Field name	Trade level value	Position level value	
		Section	2a - Contract type		
2	1	Contract type	"F\	N"	
2	2	Asset class	"E(Q"	
		Section 2b -	Contract information		
2	3	Product classification type	"(-"	
2	4	Product classification	CFI c	code	
2	5	Product identification type	"]	"	
2	6	Product identification	ISIN (code	
2	7	Underlying identification type	"B"		
2	8	Underlying identification	ISIN codes of all basket constituents		
2	9	Notional currency 1	Currency of contract		
2	10	Notional currency 2	[blank]		
2	11	Deliverable currency	[blank]		
		Section 2c - D	etails on the transaction		
2	12	Trade ID	Trade UTI	Position UTI	
2	13	Report tracking number	Genium INET Match ID	[blank]	
2	14	Complex trade component ID	Genium INET Order Nbr	[blank]	
2	15	Venue of execution	M	IC	
2	16	Compression	"N"	"γ"	
2	17	Price / rate	Trade price	Settlement price	
2	18	Price notation	"լ	J"	
2	19	Currency of price	Currency o	of contract	
2	20	Notional	Notional	amount	
2	21	Price multiplier	Volume of o	one contract	
2	22	Quantity	Traded number of contracts	Net position	
2	23	Up-front payment	[bla	nk]	
2	24	Delivery type	"(, "	
2	25	Execution timestamp	Clearing timestamp	23:59:00 CET in UTC time	
2	26	Effective date	Clearing date	[blank]	
2	27	Maturity date	Expiration	on date	
2	28	Termination date	[bla	nk]	
2	29	Settlement date	Settleme	ent date	



Comm	Common Data Forwards on Baskets				
Table	Field no	Field name	Trade level value	Position level value	
2	30	Master Agreement type	[bla	nnk]	
2	31	Master Agreement version	[bla	ink]	
		Section 2d - Ris	sk mitigation / Reporting		
2	32	Confirmation timestamp	[bla	nnk]	
2	33	Confirmation means	"N"	[blank]	
	Section 2e - Clearing				
2	34	Clearing obligation	ETD: [blank] OTC: "N"	[blank]	
2	35	Cleared	"γ"	"γ"	
2	36	Clearing timestamp	Clearing timestamp	23:59:00 CET in UTC time	
2	37	ССР	LEI of Nasdaq Clearing AB		
2	38	Intragroup	[bla	nnk]	
		Section	2f - Interest Rates		
2	39-60	Section not applicable, all fields	s [blank]		
		Section 2g	g - Foreign Exchange		
2	61-64	Section not applicable, all fields			
		Section 2h - Commo	dities and emission allowances		
2	65-77	Section not applicable, all fields	· ·		
			on 2i - Options		
2	78-72	Section not applicable, all fields	· · ·		
			- Credit derivatives		
2	83-92	Section not applicable, all fields			
		Section 2k - Mo	difications to the contract		
2	93	Action type	"P"	"N" or "M"	
2	94	Level	"T"	"P"	

Table 5 - Common Data Forwards on Baskets

3.3 Fixed Income Futures & Options

Comm	Common Data Fixed Income Futures & Options				
Table	Field no	Field name	Trade level value	Position level value	
		Section	2a - Contract type		
2	1	Contract type	"FU", "FW	/" or "OP"	
2	2	Asset class	"II	R"	
		Section 2b -	Contract information		
2	3	Product classification type	"C"		
2	4	Product classification	CFI code		
2	5	Product identification type	"["		
2	6	Product identification	ISIN code		
2	7	Underlying identification type	" "		
2	8	Underlying identification	ISIN	code	
2	9	Notional currency 1	Currency of	of contract	
2	10	Notional currency 2	[bla	ınk]	
2	11	Deliverable currency	[bla	ınk]	
		Section 2c - De	etails on the transaction		
2	12	Trade ID	Trade UTI	Position UTI	
2	13	Report tracking number	Genium INET Match ID	[blank]	
2	14	Complex trade component ID	Genium INET Order Nbr	[blank]	
2	15	Venue of execution	M	IC	
2	16	Compression	"N"	"γ"	
2	17	Price / rate	Trade price	Settlement price	



Table	Field no	Field name	Trade level value	Position level value
2	18	Price notation	"U" o	r "Y"
2	19	Currency of price	Currency o	of contract
2	20	Notional	Notional	amount
<u> </u>	21	Price multiplier	Volume of o	ne contract
2	22	Quantity	Traded number of contracts	Net position
2	23	Up-front payment	[bla	nk]
2	24	Delivery type	"P" o	r "C"
2	25	Execution timestamp	Clearing timestamp	23:59:00 CET in UTC time
<u> </u>	26	Effective date	Clearing date	[blank]
2	27	Maturity date	Expirati	on date
<u> </u>	28	Termination date	[bla	nk]
2	29	Settlement date	Settleme	ent date
2	30	Master Agreement type	[bla	nk]
2	31	Master Agreement version	[blank]	
		-	sk mitigation / Reporting	
2	32	Confirmation timestamp	[bla	nk]
2	33	Confirmation means	"N"	[blank]
		Section	on 2e - Clearing	
2	34	Clearing obligation	ETD: [blank] OTC: "N"	[blank]
2	35	Cleared	"γ"	"γ"
2	36	Clearing timestamp	Clearing timestamp	23:59:00 CET in UTC time
2	37	CCP	LEI of Nasdao	Clearing AB
2	38	Intragroup	[bla	
			2f - Interest Rates	
2	39-60	Section not applicable, all fields		
			g - Foreign Exchange	
2	61-64	Section not applicable, all fields	[blank]	
		Section 2h - Commo	dities and emission allowances	
2	65-77	Section not applicable, all fields	[blank]	
		Secti	on 2i - Options	
2	78	Option type	"P" o	
2	79	Option exercise style	"E	-"
2	80	Strike price (cap/floor rate)	Strike price	of contract
2	81	Strike price notation	"U" o	r "Y"
2	82	Maturity date of the underlying	[bla	nk]
		Section 2j	- Credit derivatives	
2	83-92	Section not applicable, all fields	[blank]	
		Section 2k - Mo	difications to the contract	
2	93	Action type	"P"	"N" or "M"
2	94	Level	"T"	"p"

Table 6 - Common Data Fixed Income Futures & Options

3.4 Energy Futures & Options

Commo	Common Data Energy Futures & Options				
Table	Field no	Field name	Trade level value	Position level value	
		Section	2a - Contract type		
2	1	Contract type	"FW" o	or "OP"	
2	2 2 Asset class "CO"				
	Section 2b - Contract information				



Table	Field no	Field name	Trade level value	Position level value
2	3	Product classification type	"(<u> </u>
2	4	Product classification	CFI o	
2	5	Product identification type	" I	"
2	6	Product identification	ISIN (code
2	7	Underlying identification	[bla	nkl
		type	Loid	iikj
2	8	Underlying identification	[bla	•
2	9	Notional currency 1	Currency o	of contract
2	10	Notional currency 2	[bla	nk]
2	11	Deliverable currency	[bla	nk]
		Section 2c - D	etails on the transaction	
2	12	Trade ID	Trade UTI	Position UTI
2	13	Report tracking number	Genium INET Match ID	[blank]
2	14	Complex trade component ID	Genium INET Order Nbr	[blank]
2	15	Venue of execution	М	
2	16	Compression	"N"	"γ"
2	17	Price / rate	Trade price	Settlement price
2	18	Price notation	" [J"
2	19	Currency of price	Currency o	of contract
2	20	Notional	Notional amount	
2	21	Price multiplier	Volume of one contract	
2	22	Quantity	Traded number of contracts	Net position
2	23	Up-front payment	[bla	nk]
2	24	Delivery type	"C"	
2	25	Execution timestamp	Clearing timestamp	23:59:00 CET in UTC time
2	26	Effective date	Clearing date	[blank]
2	27	Maturity date	Expiration	on date
2	28	Termination date	[bla	
2	29	Settlement date	Settleme	ent date
2	30	Master Agreement type	[bla	nk]
2	31	Master Agreement version	[bla	nk]
			sk mitigation / Reporting	
2	32	Confirmation timestamp	[bla	nk]
2	33	Confirmation means	"N"	[blank]
			on 2e - Clearing	
2	34	Clearing obligation	ETD: [blank]	
		g : : g : :	OTC: "N"	[blank]
2	35	Cleared	"γ"	"γ"
2	36	Clearing timestamp	Clearing timestamp	23:59:00 CET in UTC time
2	37	ССР	LEI of Nasdac	
2	38	Intragroup	[bla	-
			2f - Interest Rates	
2	39-60	Section not applicable, all fields		
		* *	g - Foreign Exchange	
2	61-64	Section not applicable, all fields		
			dities and emission allowances	
2	65	Commodity base	"EI	N"
2	66	Commodity details	"EL" oi	
2	67	Delivery point or zone	EIC	
2	68	Interconnection Point	[bla	
2	69	Load type	"BL", "PL", "OP'	
		s for each delivery period and de		
2	70 70	Load delivery intervals	The time period for	
2	71	Delivery start date and time	Start date and time of	
2	72	Delivery end date and time	End date and time of	
2	73	Duration	"H", "D", "W", "M	
_	74	Days of the week		delivery interval



Comm	Common Data Energy Futures & Options				
Table	Field no	Field name	Trade level value	Position level value	
2	75	Delivery capacity	The delivery capacity	of the delivery interval	
2	76	Quantity Unit	The quantity unit	of the underlying	
2	77	Price/time interval quantities	Trade price	Settlement price	
	Section 2i - Options				
2	78	Option type	"P" or "C"		
2	79	Option exercise style	"	E"	
2	80	Strike price (cap/floor rate)	Strike price	of contract	
2	81	Strike price notation	"[J"	
2	82	Maturity date of the underlying	[bla	nnk]	
		Section 2j	- Credit derivatives		
2	83-92	Section not applicable, all fields	[blank]		
		Section 2k - Mo	difications to the contract		
2	93	Action type	"P"	"N" or "M"	
2	94	Level	"T"	"P"	

Table 7 - Common Data Energy Futures & Options

3.5 Freight Futures & Options

Comm	Common Data Freight Futures & Options				
Table	Field no	Field name	Trade level value	Position level value	
		Section	2a - Contract type		
2	1	Contract type	"FU" o	r "OP"	
2	2	Asset class	"C	0"	
		Section 2b -	Contract information		
2	3	Product classification type	"(2"	
2	4	Product classification	CFI (code	
2	5	Product identification type	ш	"	
2	6	Product identification	ISIN	code	
2	7	Underlying identification type	[blank]		
2	8	Underlying identification	[blank]		
2	9	Notional currency 1	Currency of contract		
2	10	Notional currency 2	[bla	ınk]	
2	11	Deliverable currency	[bla	ınk]	
		Section 2c - De	etails on the transaction		
2	12	Trade ID	Trade UTI	Position UTI	
2	13	Report tracking number	Genium INET Match ID	[blank]	
2	14	Complex trade component ID	Genium INET Order Nbr	[blank]	
2	15	Venue of execution	M	IC	
2	16	Compression	"N"	"Y"	
2	17	Price / rate	Trade price	Settlement price	
2	18	Price notation	"լ	J"	
2	19	Currency of price	Currency of	of contract	
2	20	Notional	Notional	amount	
2	21	Price multiplier	Volume of c	one contract	
2	22	Quantity	Traded number of contracts	Net position	
2	23	Up-front payment	[bla	-	
2	24	Delivery type	"(<u> </u>	
2	25	Execution timestamp	Clearing timestamp	23:59:00 CET in UTC time	
2	26	Effective date	Clearing date	[blank]	
2	27	Maturity date	Expirati	on date	



Common Data Freight Futures & Options				
Table	Field no	Field name	Trade level value	Position level value
2	28	Termination date	[bla	ank]
2	29	Settlement date	Settlement date	
2	30	Master Agreement type	[bla	ank]
2	31	Master Agreement version	[bla	ank]
		Section 2d - Risk	mitigation / Reporting	
2	32	Confirmation timestamp	[bla	ank]
2	33	Confirmation means	"N"	[blank]
		Section	n 2e - Clearing	
2	34	Clearing obligation	ETD: [blank] OTC: "N"	[blank]
2	35	Cleared	"γ"	"Y"
2	36	Clearing timestamp	Clearing timestamp	23:59:00 CET in UTC time
2	37	ССР		q Clearing AB
2	38	Intragroup		ank]
		Section 21	f - Interest Rates	
2	39-60	Section not applicable, all fields [blank]	
			Foreign Exchange	
2	61-64	Section not applicable, all fields [
			ties and emission allowances	
2	65	Commodity base	"FR"	
2	66	Commodity details	"DR" o	or "WT"
2	67	Delivery point or zone	[blank]	
2	68	Interconnection Point		ank]
 2	69	Load type		ank]
		s for each delivery period	[
		or each delivery interval in the deliv	very period	
2	70	Load delivery intervals		ank]
2	71	Delivery start date and time		ank]
2	72	Delivery end date and time		ank]
 2	73	Duration		ank]
		s for each delivery interval in the d	•	<u>.</u>
2	74	Days of the week	, ·	ank]
2	75	Delivery capacity		ank]
2	76	Quantity Unit		ank]
2	77	Price/time interval quantities	`	ank]
_	11		n 2i - Options	נאות
2	78	Option type		or "C"
2	79	Option type Option exercise style		E"
2	80	Strike price (cap/floor rate)		of contract
2	81	Strike price notation		J"
2	82	Maturity date of the		
	02	underlying		ank]
		Section 2j -	Credit derivatives	
2	83-92	Section not applicable, all fields [blank]	
		Section 2k - Modi	fications to the contract	
2	93	Action type	"P"	"N" or "M"
2	94	Level	"T"	"P"

Table 8 - Common Data Freight Futures & Options



3.6 Metals Futures & Options

Commo	on Data Me	etals Futures & Options		
Table	Field no	Field name	Trade level value	Position level value
		Section	2a - Contract type	
2	1	Contract type	"FU" o	or "OP"
2	2	Asset class	"C	0"
		Section 2b -	Contract information	
2	3	Product classification type	"(C"
2	4	Product classification		code
2	5	Product identification type	u	Ι"
2	6	Product identification	ISIN	code
2	7	Underlying identification type	[bla	ank]
2	8	Underlying identification	[bla	ank]
2	9	Notional currency 1	Currency	of contract
2	10	Notional currency 2	-	ank]
2	11	Deliverable currency	[bla	ank]
		Section 2c - D	etails on the transaction	
2	12	Trade ID	Trade UTI	Position UTI
2	13	Report tracking number	Genium INET Match ID	[blank]
2	14	Complex trade component ID	Genium INET Order Nbr	[blank]
2	15	Venue of execution		IIC
2	16	Compression	"N"	"γ"
2	17	Price / rate	Trade price	Settlement price
2	18	Price notation	"U"	
2	19	Currency of price	Currency of contract	
2	20	Notional	Notiona	l amount
2	21	Price multiplier		one contract
2	22	Quantity	Traded number of contracts	Net position
2	23	Up-front payment	-	ank]
2	24	Delivery type		C"
2	25	Execution timestamp	Clearing timestamp	23:59:00 CET in UTC time
2	26	Effective date	Clearing date	[blank]
2	27	Maturity date	i ·	ion date
2	28	Termination date		ank]
2	29	Settlement date		ent date
2	30	Master Agreement type		ank]
2	31	Master Agreement version	sk mitigation / Reporting	ank]
2	32			ank]
2	33	Confirmation timestamp Confirmation means	"N"	[blank]
	33		on 2e - Clearing	[blatik]
2	34	Clearing obligation	ETD: [blank] OTC: "N"	[blank]
2	35	Cleared	"γ"	"Y"
2	36	Clearing timestamp	Clearing timestamp	23:59:00 CET in UTC time
2	37	CCP CIPE CITIES CATTIFF	-	q Clearing AB
2	38	Intragroup		ank]
			2f - Interest Rates	
2	39-60	Section not applicable, all fields		
			g - Foreign Exchange	
2	61-64	Section not applicable, all field		
			dities and emission allowances	
2	65	Commodity base		1E"
2	66	Commodity details	"N	IP"
2	67	Delivery point or zone	[bla	ank]
		Interconnection Point	and the second s	ank]



Comm	Common Data Metals Futures & Options				
Table	Field no	Field name	Trade level value	Position level value	
2	69	Load type	[bla	nk]	
Field 7	0-77 repeat	s for each delivery period			
Field 7	0 repeats fo	r each delivery interval in the de	livery period		
2	70	Load delivery intervals	[bla	nnk]	
2	71	Delivery start date and time	[bla	nnk]	
2	72	Delivery end date and time	[bla	nnk]	
2	73	Duration	[blank]		
Field 7	4-76 repeat	s for each delivery interval in the	delivery period		
2	74	Days of the week	[blank]		
2	75	Delivery capacity	[blank]		
2	76	Quantity Unit	[blank]		
2	77	Price/time interval quantities	[bla	nnk]	
		Secti	on 2i - Options		
2	78	Option type	"P" o	or "C"	
2	79	Option exercise style	"[E "	
2	80	Strike price (cap/floor rate)	Strike price	of contract	
2	81	Strike price notation	"լ	J"	
2	82	Maturity date of the underlying	[bla	nnk]	
		Section 2j	- Credit derivatives		
2	83-92	Section not applicable, all fields	-		
		Section 2k - Mo	difications to the contract		
2	93	Action type	"P"	"N" or "M"	
2	94	Level	"T"	"P"	

Table 9 - Common Data Metals Futures & Options

3.7 Renewables

Comm	on Data Re	newables		
Table	Field no	Field name	Trade level value	Position level value
		Section	2a - Contract type	
2	1	Contract type	"F	U"
2	2	Asset class	"C	0"
		Section 2b -	Contract information	
2	3	Product classification type	"C"	
2	4	Product classification	CFI code	
2	5	Product identification type	"["	
2	6	Product identification	ISIN code	
2	7	Underlying identification type	"X"	
2	8	Underlying identification	"NAREX	(-WIDE"
2	9	Notional currency 1	Currency o	of contract
2	10	Notional currency 2	[bla	ınk]
2	11	Deliverable currency	[bla	ınk]
		Section 2c - De	etails on the transaction	
2	12	Trade ID	Trade UTI	Position UTI
2	13	Report tracking number	Genium INET Match ID	[blank]
2	14	Complex trade component ID	Genium INET Order Nbr	[blank]
2	15	Venue of execution	M	IC
2	16	Compression	"N"	"Y"
2	17	Price / rate	Trade price	Settlement price
2	18	Price notation	"[J"



Commi	on Data Re	newables 		
Table	Field no	Field name	Trade level value	Position level value
2	19	Currency of price	Currency of	of contract
2	20	Notional	Notional	amount
2	21	Price multiplier	Volume of c	one contract
2	22	Quantity	Traded number of contracts	Net position
2	23	Up-front payment	[bla	nk]
2	24	Delivery type	"(2"
2	25	Execution timestamp	Clearing timestamp	23:59:00 CET in UTC time
2	26	Effective date	Clearing date	[blank]
2	27	Maturity date	Expirati	on date
2	28	Termination date	[bla	nnk]
2	29	Settlement date	Settlem	ent date
2	30	Master Agreement type	[bla	nnk]
2	31	Master Agreement version	[bla	nnk]
		Section 2d - Ri	sk mitigation / Reporting	
2	32	Confirmation timestamp	[bla	nnk]
2	33	Confirmation means	"N"	[blank]
		Secti	on 2e - Clearing	
2	34	Clearing obligation	ETD: [blank] OTC: "N"	[blank]
2	35	Cleared	"Y"	"γ"
2	36	Clearing timestamp	Clearing timestamp	23:59:00 CET in UTC time
2	37	ССР	LEI of Nasdaq Clearing AB	
2	38	Intragroup	[bla	ink]
			2f - Interest Rates	
2	39-60	Section not applicable, all field	s [blank]	
		Section 2	g - Foreign Exchange	
2	61-64	Section not applicable, all field		
		Section 2h - Commo	dities and emission allowances	
2	65	Commodity base	1	N"
2	66	Commodity details	[bla	nk]
2	67	Delivery point or zone	[bla	
2	68	Interconnection Point	[bla	nnk]
2	69	Load type	[bla	
Field 7	0-77 repeat	s for each delivery period		•
	•	or each delivery interval in the de	elivery period	
2	70	Load delivery intervals		nk]
2	71	Delivery start date and time		nnk]
2	72	Delivery end date and time	-	ink]
2	73	Duration		nnk]
Field 7		s for each delivery interval in the		•
2	74	Days of the week		ınk]
2	75	Delivery capacity		nnk]
2	76	Quantity Unit	[blank]	
2	77	Price/time interval quantities	[bla	
2	78-82	Sect Section not applicable, all field	ion 2i - Options s [blank]	
			j - Credit derivatives	
2	83-92	Section not applicable, all field	-	
2	93	Action type	"P"	"N" or "M"
2	94	Level	"T"	"P"

Table 10 - Common Data Renewables



3.8 Emission Allowances

Commo	Common Data Emission Allowances				
Table	Field no	Field name	Trade level value	Position level value	
		Section	2a - Contract type		
2	1	Contract type		'U"	
2	2	Asset class		:0"	
		Section 2b -	Contract information		
2	3	Product classification type	"(C"	
2	4	Product classification		code	
2	5	Product identification type	· ·	l"	
2	6	Product identification	ISIN	code	
2	7	Underlying identification type	[bla	ank]	
2	8	Underlying identification		ank]	
2	9	Notional currency 1	Currency	of contract	
2	10	Notional currency 2	-	ank]	
2	11	Deliverable currency	-	ank]	
		Section 2c - D	etails on the transaction		
2	12	Trade ID	Trade UTI	Position UTI	
2	13	Report tracking number	Genium INET Match ID	[blank]	
2	14	Complex trade component ID	Genium INET Order Nbr	[blank]	
2	15	Venue of execution		IIC	
2	16	Compression	"N"	"γ"	
2	17	Price / rate	Trade price	Settlement price	
2	18	Price notation		J"	
2	19	Currency of price	i ·	of contract	
2	20	Notional		l amount	
2	21	Price multiplier		one contract	
2	22	Quantity	Traded number of contracts	Net position	
2	23	Up-front payment	-	ank]	
2	24	Delivery type		C"	
2	25	Execution timestamp	Clearing timestamp	23:59:00 CET in UTC time	
2	26	Effective date	Clearing date	[blank]	
2	27	Maturity date	i i	ion date	
2	28	Termination date		ank]	
2	29	Settlement date		ent date	
2	30 31	Master Agreement type		ank]	
2	31	Master Agreement version	sk mitigation / Reporting	ank]	
2	32	Confirmation timestamp		ank]	
2	33	Confirmation means	"N"	[blank]	
	33		on 2e - Clearing	[bidik]	
2	34	Clearing obligation	ETD: [blank] OTC: "N"	[blank]	
2	35	Cleared	"γ"	"γ"	
2	36	Clearing timestamp	Clearing timestamp	23:59:00 CET in UTC time	
2	37	CCP	-	q Clearing AB	
2	38	Intragroup		ank]	
			2f - Interest Rates		
2	39-60	Section not applicable, all fields			
			g - Foreign Exchange		
2	61-64	Section not applicable, all fields			
			dities and emission allowances		
2	65	Commodity base		ïV"	
2	66	Commodity details	"Е	M"	
2	67	Delivery point or zone	[bla	ank]	
2	68	Interconnection Point	[bla	ank]	



Commo	Common Data Emission Allowances				
Table	Field no	Field name	Trade level value	Position level value	
2	69	Load type	[bla	ank]	
Field 70	0-77 repeat	s for each delivery period			
Field 70	repeats fo	r each delivery interval in the de	livery period		
2	70	Load delivery intervals	[bla	ank]	
2	71	Delivery start date and time	[bla	ank]	
2	72	Delivery end date and time	[bla	ank]	
2	73	Duration	[bla	ank]	
Field 74	4-76 repeat	s for each delivery interval in the	delivery period		
2	74	Days of the week	[bla	ank]	
2	75	Delivery capacity	[bla	ank]	
2	76	Quantity Unit	[bla	ank]	
2	77	Price/time interval quantities	[bla	ank]	
		Secti	on 2i - Options		
2	78-82	Section not applicable, all fields	s [blank]		
		Section 2j	- Credit derivatives		
2	83-92	Section not applicable, all fields	[blank]		
		Section 2k - Mo	difications to the contract		
2	93	Action type	"P"	"N" or "M"	
2	94	Level	"T"	"P"	

Table 11 - Common Data Emission Allowances

3.9 Electricity Certificates

Common Data Electricity Certificates				
Table	Field no	Field name	Trade level value	Position level value
		Section	2a - Contract type	
2	1	Contract type	"F	U"
2	2	Asset class	"C	O"
		Section 2b -	Contract information	
2	3	Product classification type	"(2"
2	4	Product classification	CFI o	
2	5	Product identification type	"	l"
2	6	Product identification	ISIN	code
2	7	Underlying identification type	[bla	ink]
2	8	Underlying identification	[bla	ınk]
2	9	Notional currency 1	Currency o	of contract
2	10	Notional currency 2	[bla	ınk]
2	11	Deliverable currency	[bla	ınk]
		Section 2c - De	etails on the transaction	
2	12	Trade ID	Trade UTI	Position UTI
2	13	Report tracking number	Genium INET Match ID	[blank]
2	14	Complex trade component ID	Genium INET Order Nbr	[blank]
2	15	Venue of execution	M	IC
2	16	Compression	"N"	"γ"
2	17	Price / rate	Trade price	Settlement price
2	18	Price notation	" "	J"
2	19	Currency of price	Currency of	of contract
2	20	Notional	Notional	amount
2	21	Price multiplier	Volume of c	one contract
2	22	Quantity	Traded number of contracts	Net position
2	23	Up-front payment	[bla	ınk]



Commo	on Data Ele	ctricity Certificates		
Table	Field no	Field name	Trade level value	Position level value
2	24	Delivery type	"(C"
2	25	Execution timestamp	Clearing timestamp	23:59:00 CET in UTC time
2	26	Effective date	Clearing date	[blank]
2	27	Maturity date	Expirati	ion date
2	28	Termination date	-	ank]
2	29	Settlement date	Settlem	ent date
2	30	Master Agreement type	[bla	ank]
2	31	Master Agreement version	[bla	ank]
		Section 2d - Ris	k mitigation / Reporting	
2	32	Confirmation timestamp	[bla	ank]
2	33	Confirmation means	"N"	[blank]
		Sectio	n 2e - Clearing	
2	34	Clearing obligation	ETD: [blank] OTC: "N"	[blank]
2	35	Cleared	"Y"	"Y"
2	36	Clearing timestamp	Clearing timestamp	23:59:00 CET in UTC time
2	37	ССР	LEI of Nasda	q Clearing AB
2	38	Intragroup	[bla	ank]
		Section 2	2f - Interest Rates	
2	39-60	Section not applicable, all fields	[blank]	
		Section 2g	- Foreign Exchange	
2	61-64	Section not applicable, all fields		
			lities and emission allowances	
2	65	Commodity base		N"
2	66	Commodity details	"C	DT"
2	67	Delivery point or zone	[bla	ank]
2	68	Interconnection Point	[bla	ank]
2	69	Load type	[bla	ank]
Field 70	0-77 repeat	s for each delivery period		
Field 70	o repeats fo	or each delivery interval in the deli	ivery period	
2	70	Load delivery intervals		ank]
2	71	Delivery start date and time	[bla	ank]
2	72	Delivery end date and time	[bla	ank]
2	73	Duration	<u>.</u>	ank]
Field 74	4-76 repeat	s for each delivery interval in the	delivery period	
2	74	Days of the week	[bla	ank]
2	75	Delivery capacity		ank]
2	76	Quantity Unit		ank]
2	77	Price/time interval quantities		ank]
			on 2i - Options	
2	78-82	Section not applicable, all fields		
			- Credit derivatives	
2	83-92	Section not applicable, all fields		
		Section 2k - Mod	lifications to the contract	
2	93	Action type	"P"	"N" or "M"
2	94	Level	"T"	"P"

Table 12 - Common Data Electricity Certificates



3.10 Seafood Futures & Options

Table	Field no	Field name	Trade level value	Position level value
-		Section	2a - Contract type	
2	1	Contract type	"FU" o	r "OP"
2	2	Asset class	"C	0"
		Section 2b -	Contract information	
2	3	Product classification type	"(~"
2	4	Product classification	CFI o	
2	5	Product identification type	" I	"
2	6	Product identification	ISIN	code
2	7	Underlying identification type	[bla	nk]
2	8	Underlying identification	[bla	nk]
2	9	Notional currency 1	Currency o	of contract
2	10	Notional currency 2	[bla	
2	11	Deliverable currency	[bla	nk]
		Section 2c - D	etails on the transaction	
2	12	Trade ID	Trade UTI	Position UTI
2	13	Report tracking number	[bla	nnk]
2	14	Complex trade component ID	[bla	nk]
2	15	Venue of execution	М	
2	16	Compression	"N"	"γ"
2	17	Price / rate	Trade price	Settlement price
2	18	Price notation	"[·
2	19	Currency of price	Currency of	
2	20	Notional	Notional	
2	21	Price multiplier	Volume of o	
2	22	Quantity	Traded number of contracts	Net position
2	23	Up-front payment	[bla	
2	24 25	Delivery type		23:59:00 CET in UTC time
2	26	Execution timestamp Effective date	Clearing timestamp	
2 2	27	Maturity date	Clearing date Expiration	[blank]
2	28	Termination date	[bla	
2	29	Settlement date	Settleme	·
2	30	Master Agreement type	[bla	
2	31	Master Agreement version	[bla	•
_			sk mitigation / Reporting	,
2	32	Confirmation timestamp	[bla	nk]
2	33	Confirmation means	"N"	[blank]
		Section	on 2e - Clearing	
2	34	Clearing obligation	ETD: [blank] OTC: "N"	[blank]
2	35	Cleared	"γ"	"γ"
2	36	Clearing timestamp	Clearing timestamp	23:59:00 CET in UTC time
2	37	ССР	LEI of Nasdac	
2	38	Intragroup	[bla	
			2f - Interest Rates	
2	39-60	Section not applicable, all field	s [blank]	
			g - Foreign Exchange	
2	61-64	Section not applicable, all fields		
n	GE .		dities and emission allowances "A	<u> </u>
2 2	65 66	Commodity base Commodity details	"A'	
2	67	Delivery point or zone	S [bla	
_	07	Delivery politic of zolite		nk]



Common Data Seafood Futures & Options					
Table	Field no	Field name	Trade level value	Position level value	
2	69	Load type	[bla	ınk]	
Field 7	0-77 repeat	s for each delivery period			
Field 70 repeats for each delivery interval in the delivery period					
2	70	Load delivery intervals	[bla	ınk]	
2	71	Delivery start date and time	[bla	ınk]	
2	72	Delivery end date and time	[bla	ınk]	
2	73	Duration	[bla	ınk]	
Field 74-76 repeats for each delivery interval in the delivery period					
2	74	Days of the week	[bla	ınk]	
2	75	Delivery capacity	[bla	ınk]	
2	76	Quantity Unit	[bla	ınk]	
2	77	Price/time interval quantities	[bla	ınk]	
		Secti	on 2i - Options		
2	78	Option type	"P" o	r "C"	
2	79	Option exercise style	"E	-" -	
2	80	Strike price (cap/floor rate)	Strike price	of contract	
2	81	Strike price notation	"[J"	
2	82	Maturity date of the underlying	[bla	ink]	
		Section 2j	- Credit derivatives		
2	83-92	Section not applicable, all fields	[blank]		
		Section 2k - Mo	difications to the contract		
2	93	Action type	"P"	"N" or "M"	
2	94	Level	"T"	"P"	

Table 13 - Common Data Seafood Futures & Options

3.11 Interest Rate Swaps

Comm	Common Data Interest Rate Swaps						
Table	Field no	Field name	Trade level value				
	Section 2a - Contract type						
2	1	Contract type	"SW"				
2	2	Asset class	"IR"				
		Section 2b -	Contract information				
2	3	Product classification type	"C"				
2	4	Product classification	CFI code				
2	5	Product identification type	[blank]				
2	6	Product identification	[blank]				
2	7	Underlying identification type	[blank]				
2	8	Underlying identification	[blank]				
2	9	Notional currency 1	Currency of contract				
2	10	Notional currency 2	[blank]				
2	11	Deliverable currency	[blank]				
		Section 2c - De	etails on the transaction				
2	12	Trade ID	Trade UTI				
2	13	Report tracking number	Genium INET Trade Report Number				
2	14	Complex trade component ID	[blank]				
2	15	Venue of execution	"XXXX"				
2	16	Compression	"N"				
2	17	Price / rate	"9999999999999999"				
2	18	Price notation	"X"				



Гable	Field no	Field name	Trade level value	
	19	Currency of price	[blank]	
	20	Notional	Notional amount	
2	21	Price multiplier	"1"	
<u> </u>	22	Quantity	"1"	
2	23	Up-front payment	Up-front amount	
2	24	Delivery type	"C"	
<u> </u>	25	Execution timestamp	Registration timestamp	
2	26	Effective date	Effective date	
2	27	Maturity date	Termination date	
2	28	Termination date	[blank]	
2	29	Settlement date	[blank]	
2	30	Master Agreement type	[blank]	
2	31	Master Agreement version	[blank]	
		Section 2d - Ris	sk mitigation / Reporting	
2	32	Confirmation timestamp	Registration timestamp	
2	33	Confirmation means	"E"	
2	34	Clearing obligation	on 2e - Clearing [blank]	
<u> </u>	35	Cleared	"γ"	
2	36	Clearing timestamp	Novation timestamp	
<u>-</u> 2	37	CCP	LEI of Nasdaq Clearing AB	
- 2	38	Intragroup	"N"	
	30		2f - Interest Rates	
2	39	Fixed rate of leg 1	Fixed rate of leg 1	
<u>-</u> 2	40	Fixed rate of leg 2	[blank]	
- 2	41	Fixed rate day count leg 1	"30/360", "Actual/360" or "Actual/Actual"	
<u>-</u> 2	42	Fixed rate day count leg 2	[blank]	
2	43	Fixed rate payment	1M="M"	
_	13	frequency leg 1: time period	3M="Y"	
			6M="Y"	
			12M="Y"	
			T="D"	
2	44	Fixed rate payment	1M="1"	
		frequency leg 1: multiplier	3M="4"	
		. , 5	6M="2"	
			12M="1"	
			T="1"	
2	45	Fixed rate payment	[blank]	
	4.0	frequency leg 2: time period	fi.113	
2	46	Fixed rate payment frequency leg 2: multiplier	[blank]	
2	47	Floating rate payment	[blank]	
-	7,	frequency leg 1: time period	[Didtik]	
2	48	Floating rate payment	[blank]	
		frequency leg 1: multiplier	[]	
2	49	Floating rate payment	1M="M"	
		frequency leg 2: time period	3M="Y"	
			6M="Y"	
			12M="Y"	
			T="D"	
2	50	Floating rate payment	1M="1"	
		frequency leg 2: multiplier	3M="4"	
			6M="2"	
			12M="1"	
			T="1"	
2	51	Floating rate reset frequency	[blank]	
		leg 1: time period Floating rate reset frequency	[blank]	



Comm	Common Data Interest Rate Swaps				
Table	Field no	Field name	Trade level value		
		leg 1: multiplier			
2	53	Floating rate reset frequency	1M="M"		
		leg 2: time period	3M="Y"		
			6M="Y"		
			12M="Y"		
			T="D"		
2	54	Floating rate reset frequency	1M="1"		
		leg 2: multiplier	3M="4"		
			6M="2"		
			12M="1"		
			T="1"		
2	55	Floating rate of leg 1	[blank]		
2	56	Floating rate reference	[blank]		
		period leg 1: time period			
2	57	Floating rate reference	[blank]		
		period leg 1: multiplier			
2	58	Floating rate of leg 2	"STBO", "CIBO", "EURI" or "NIBO"		
2	59	Floating rate reference	1M="M"		
		period leg 2: time period	3M="Y"		
			6M="Y"		
			12M="Y"		
			T="D"		
2	60	Floating rate reference	1M="1"		
		period leg 2: multiplier	3M="4"		
			6M="2"		
			12M="1"		
			T="1"		
		Section 2g	z - Foreign Exchange		
2	61-64	Section not applicable, all fields	[blank]		
		Section 2h - Commo	dities and emission allowances		
2	65-77	Section not applicable, all fields	[blank]		
			on 2i - Options		
2	78-82	Section not applicable, all fields			
			- Credit derivatives		
2	83-92	Section not applicable, all fields [blank]			
_	33 32		difications to the contract		
2	93	Action type	"N"		
2	94	Level	"T"		
	J4	LCVCI	ı		

Table 14 - Common Data Interest Rate Swaps

3.12 Forward Rate Agreements

Common Data Forward Rate Agreements						
Table	Field no	Field name	Trade level value			
	Section 2a - Contract type					
2	1	Contract type	"FR"			
2	2	Asset class	"IR"			
		Section 2b -	Contract information			
2	3	Product classification type	"C"			
2	4	Product classification	CFI code			
2	5	Product identification type	[blank]			
2	6	Product identification	[blank]			
2	7	Underlying identification	[blank]			



Commo	on Data Foi	rward Rate Agreements	
Table	Field no	Field name	Trade level value
		type	
2	8	Underlying identification	[blank]
2	9	Notional currency 1	Currency of contract
2	10	Notional currency 2	[blank]
2	11	Deliverable currency	[blank]
		Section 2c - De	etails on the transaction
2	12	Trade ID	Trade UTI
2	13	Report tracking number	Genium INET Trade Report Number
2	14	Complex trade component ID	[blank]
2	15	Venue of execution	"XXXX"
2	16	Compression	"N"
2	17	Price / rate	"9999999999999999"
2	18	Price notation	"X"
2	19	Currency of price	[blank]
2	20	Notional	Notional amount
2	21	Price multiplier	"1"
2	22	Quantity	"1"
2	23	Up-front payment	Up-front amount
2	24	Delivery type	"C"
2	25	Execution timestamp	Registration date
2	26	Effective date	Effective date
2	27	Maturity date	Termination date
2	28	Termination date	[blank]
2	29	Settlement date	[blank]
2	30	Master Agreement type	[blank]
2	31	Master Agreement version	[blank]
		Section 2d - Ris	sk mitigation / Reporting
2	32	Confirmation timestamp	Registration date
2	33	Confirmation means	"E"
		Section	on 2e – Clearing
2	34	Clearing obligation	[blank]
2	35	Cleared	"γ"
2	36	Clearing timestamp	Novation timestamp
2	37	ССР	LEI of Nasdaq Clearing AB
2	38	Intragroup	"N"
			2f - Interest Rates
2	39	Fixed rate of leg 1	Fixed rate
2	40	Fixed rate of leg 2	[blank]
2	41	Fixed rate day count leg 1	"Actual/360"
2	42	Fixed rate day count leg 2	[blank]
2	43	Fixed rate payment	[blank]
		frequency leg 1: time period	
2	44	Fixed rate payment	[blank]
		frequency leg 1: multiplier	
2	45	Fixed rate payment	[blank]
		frequency leg 2: time period	
2	46	Fixed rate payment	[blank]
		frequency leg 2: multiplier	,
2	47	Floating rate payment	[blank]
		frequency leg 1: time period	
2	48	Floating rate payment	[blank]
_			,
_		frequency leg 1: multiplier	
2	49	frequency leg 1: multiplier Floating rate payment	[blank]
		Floating rate payment	[blank]
	49	Floating rate payment frequency leg 2: time period	
2		Floating rate payment	[blank]



Comm	Common Data Forward Rate Agreements			
Table	Field no	Field name	Trade level value	
		leg 1: time period		
2	52	Floating rate reset frequency leg 1: multiplier	[blank]	
2	53	Floating rate reset frequency leg 2: time period	[blank]	
2	54	Floating rate reset frequency leg 2: multiplier	[blank]	
2	55	Floating rate of leg 1	[blank]	
2	56	Floating rate reference period leg 1: time period	[blank]	
2	57	Floating rate reference period leg 1: multiplier	[blank]	
2	58	Floating rate of leg 2	"STBO"	
2	59	Floating rate reference period leg 2: time period	1M="M" 3M="Y" 6M="Y" 12M="Y" T="D"	
2	60	Floating rate reference period leg 2: multiplier	1M="1" 3M="4" 6M="2" 12M="1" T="1"	
		Section 2 ₈	g - Foreign Exchange	
2	61-64	Section not applicable, all fields	s [blank]	
		Section 2h - Commo	dities and emission allowances	
2	65-77	Section not applicable, all fields		
			on 2i - Options	
2	78-82	Section not applicable, all fields		
			- Credit derivatives	
2	83-92	Section not applicable, all fields		
2	02		difications to the contract "N"	
2	93	Action type	"N"	
2	94	Level	" "	

Table 15 - Common Data Forward Rate Agreements



4 Additional field information

4.1 Collateral portfolio code

Nasdaq Clearing populates Table 1, Field 23 "Collateral portfolio code" with the custody account/collateral pool account number for the applicable custody account/collateral pool, e.g. "7000123".

The custody account/collateral pool reference is available in clearing system reports or in the API.

4.2 Initial margin

Nasdaq Clearing populates Table 1, Field 28 "Initial Margin received" with the total collateral value before haircuts for the collateral portfolio indicated in Table 1, Field 23 "Collateral portfolio code" converted to the collateral portfolio's base currency. Table 1, Field 29 "Currency of the initial margin received" is populated with the collateral portfolio's base currency.

Nasdaq Clearing never populates Table 1, Fields 24 "Initial margin posted" and 25 "Currency of initial margin posted".

Collateral values are available in clearing system reports or API.

4.3 Variation margin

Nasdaq Clearing reports variation margin as the sum of all variation margin payments for the collateral portfolio indicated in Table 1, Field 23 "Collateral portfolio code" converted to the collateral portfolio's base currency.

- If the result means the CCP is the net payer of variation margin the amount is populated in Table 1, Field 26 "Variation margin posted".
- If the result means the CCP is the net receiver of variation margin the amount is populated in Table 1, Field 30 "Variation margin received".

Table 1, Field 27 "Currency of the variation margin posted" and Field 31 "Currency of the variation margin received" are populated with the collateral portfolio's base currency.

Variation margin values are available in clearing system reports or API.

4.4 Excess margin

Nasdaq Clearing populates Table 1, Field 34 "Excess collateral received" with the surplus collateral value for the collateral portfolio indicated in Table 1, Field 23 "Collateral portfolio code" converted into the collateral portfolio's base currency. Table 1, Field 35 "Currency of the initial margin received" is populated with the collateral portfolio's base currency.

Nasdaq Clearing never populates Table 1, Fields 32 and 33 "Excess collateral posted" and "Currency of excess collateral posted".

Collateral values are available in clearing system reports or API.



4.5 Trade ID

See section on Unique Trade Identifiers below.

4.6 Report Tracking Number

Nasdaq Clearing reports the Report Tracking Number (RTN) as part of the Match ID generated by the Genium INET trading system. The RTN is reported as the Execution Event Number part of the Match ID converted to hexadecimal.

Below is an example of the Match ID from the OMnet API with the Execution Event Number highlighted.

```
struct match_id {

UINT64_T execution_event_nbr_u // Execution number

UINT32_T match_group_nbr_u // Match group number, group inside an execution

UINT32_T match_item_nbr_u // Match Item Number

}
```

4.7 Complex trade component ID

Nasdaq Clearing reports the Complex trade component ID field as the Order Number generated by the Genium INET trading system. Nasdaq Clearing only reports this value if the trade is part of a combination.

Below is an example of the Order Number from the OMnet API.

```
struct cl_base_trade_api {
    /.../
    QUAD_WORD order_number_u // Order Number
    /.../
}
```

4.8 Venue of execution

Operating and segment Market Identifier Codes (MIC) for markets cleared by Nasdaq Clearing. If available the segment MIC is reported, else the operating MIC is reported.

4.8.1 Financial Derivatives

Market segment	Currency	Segment type	Operating MIC	Segment MIC
Swedish Equity & Index	SEK	Equity	XSTO	SEED
Danish Equity & Index	DKK	Equity	XSTO	DKED
Finnish Equity & Index	EUR	Equity	XSTO	FIED
Norwegian Equity & Index	NOK	Equity	XSTO	NOED
Euro Index	EUR	Equity	XSTO	PNED
World Index	EUR	Equity	XSTO	EUWB
World Index	USD	Equity	XSTO	USWB
Swedish Fixed Income	SEK	Fixed Income	XSTO	-
Danish Fixed Income	DKK	Fixed Income	XSTO	DKFI
Euro Fixed Income	EUR	Fixed Income	XSTO	EBON



4.8.2 Commodities Derivatives

For Commodities derivatives traded through a membership of Nasdaq Stockholm AB the Operating MIC of Nasdaq Stockholm, XSTO, shall be used instead of the Nasdaq Commodities MICs listed below.

Market segment	Currency	Segment type	Operating MIC	Segment MIC
Nordic Power	EUR	Power/Energy	NORX	ELNO
European Power	EUR	Power/Energy	NORX	ELEU
UK Power	GBP	Power/Energy	NORX	ELUK
Swedish Electricity Certificates	SEK	Power/Energy	NORX	ELSE
Bulk	USD	Metals	NORX	BULK
Steel	USD	Metals	NORX	STEE
Freight & Fuel Oil	USD	Freights	NORX	FREI
Seafood	NOK	Agricultural	FISH	-

4.9 Delivery point or zone

Contract	EIC code
Nordic Power	10Y1001A1001A91G
German Power	10Y1001A1001A83F
French Power	10YFR-RTEC
Dutch Power	10YDE-EON1
Belgian Power	21Z0000000000000
Spanish Power	10YES-REE0
Italian Power	10YIT-GRTN-COMPL
UK Power	10Y1001A1001A57G
TTF Natural Gas	21YNLTTF1
Gaspool Natural Gas	37Y701133MH0000P
NCG Natural Gas	37Y701125MH0000I
PEG NORD Natural Gas	21YPNT-EX-GAS-NT
TRS Natural Gas	21Y00000000041I
NBP Natural Gas	21YGB-UKGASGRIDW
Zeebrugge Natural Gas	21Z0000000000000



5 Unique Trade Identifiers

Unique Trade Identifiers (UTI) are used to identify transactions related to trades (Trade UTI) as well as transactions related to positions (Position UTI).

Nasdaq Clearing strongly recommends that counterparts use the UTIs provided by the clearing house in clearing reports or in the API rather than replicating them.

5.1 Trade UTI

A Trade UTI is generated and assigned at the moment a trade is novated by the CCP. ETD and standardised OTC contracts are novated at the moment the trade is registered on an account in the clearing system.

OTC Rates contracts such as Interest Rate Swaps are novated at the moment the trade has passed the clearing house's pre-novation collateral controls.

A trade will retain its UTI throughout its lifetime. The trade transaction resulting from an allocation or an amendment will retain the UTI of the original trade unless the trade is amended in a way that requires the assignment of a new UTI. Events leading to the assignment of a new UTI are specified below.

5.1.1 Trade UTI construction

- 1. "000" (3 characters, fixed string)
- 2. MIC code of Nasdaq Clearing, "CSTO" (4 characters, fixed string)
- 3. "000" (3 characters, fixed string)
- 4. Genium INET Instrument Type, e.g. "SEIU" (8 characters, zero padded)
- 5. Trade Number converted to decimal representation, e.g. "123456" (20 characters, zero filled)

Example: 000CST0000SEIU000000000000000000123456

5.1.2 Events leading to assignment of a new Trade UTI(s)

Split trade

The trade transactions resulting of an allocation or amendment causing a single trade to be split into two or more trades will each be assigned a new UTI.

Average Price Trades

The trade transaction resulting (the average trade) of an Average Price Trade (APT) operation is registered as a new trade and will be assigned a new UTI.

Give-up/Take-up

The trade transaction resulting (the take-up trade) of a give-up/take-up operation is registered as a new trade and will be assigned a new UTI.

Cascading

The trade transactions resulting of a Cascading operation are registered as new trades and will each be assigned a new UTI.



Trade modification T+1

The trade transaction resulting of any amendment being performed T+1 or later will be assigned a new UTI. Any subsequent amendments made to the same trade transaction on following business dates will likewise lead to the assignment of a new UTI. If a trade is amended twice on T+n, the original UTI of that business day 'n' will be used.

5.1.3 API specifications

The following is an excerpt from the API documentation, for complete documentation see the Genium INET release page.

Trade UTI for ETD and standardised OTC

OMnet

The struct TRADE_UTI in BD6, CA10 - CQ10 answer and CA11 - CQ11 answer, holds the Trade UTI and Action Type (however Action Type will be '' in BD6, CA10 and CA11 since it is only applicable for OTC Rates contracts).

Struct definition:

```
struct trade_uti {
    char[38] trade_uti_s // Unique Trade Identifier.
    CHAR action_type_c // MIFID trade action types; Of type: EMIR_ACTION_TYPE_C
    CHAR filler_1_s // Filler
}
```

FIX

The RegulatoryTradeID (1903) will contain the Trade UTI on Trade Capture Report confirmations (MsgType=AE).

Tag RegulatoryTradeIDType (1906) will have value 0=Current.

Message specification:

TAG	FIX TAG NAME		REQUIRED	COMMENT
	Standard Header		Y	MsgType=AE
[]	Trunca	ated		
1907	NoRegi	NoRegulatoryTradeIDs		
->	1903 RegulatoryTradeID		Q	Trade UTI
->	1906 RegulatoryTradeIDType		Q	Valid value: 0 = Current

Trade UTI for OTC Rates

OMnet

The struct TRADE_UTI in KB1, KA1 - KQ1 answer, KA2 - KQ2 answer and KA3 - KQ3 answer, holds the Trade UTI and Action Type.

Struct definition:

```
struct trade_uti {
         char[38] trade_uti_s // Unique Trade Identifier.
         CHAR action_type_c // MIFID trade action types; Of type: EMIR_ACTION_TYPE_C
         CHAR filler_1_s // Filler
}
```



FIX

Not applicable.

5.2 Position UTI

A Position UTI is generated and assigned at the moment a position is first created, i.e. the first time a certain contract is registered on a position account.

A position will retain its UTI throughout its lifetime. Should a position be reinstated (i.e. a position that is reopened after previously having been netted down to zero) it will retain the UTI from the original position. Corporate Action events will lead to the assignment of a new position UTI as specified below.

5.2.1 Position UTI construction

- 1. "000CSTO000" (10 characters, fixed string)
- 2. Genium INET Numerical Account ID (10 characters)
- 3. Contract ISIN code (12 characters)

Example: 000CST00001234567890SE0006545430

① The Genium INET Numerical Account ID is not available externally meaning that the full Position UTI must be retrieved from the clearing house.

5.2.2 Events leading to assignment of a new Position UTI

Corporate Actions

The position resulting of a Corporate Action operation causing a change of ISIN for the contract will be assigned a new UTI based on the contract's new ISIN.

5.2.3 API specifications

The field position_uti_s in CA3 – CQ3 answer holds the Position UTI.

 $\verb|char[32]| position_uti_s // Unique Position Identifier.$



6 EMIR data reports

Nasdaq Clearing provides clearing members with data reports for EMIR reporting purposes in the Genium INET clearing system. Two reports are available for the EMIR reporting, *EMIR Trades* and *EMIR Instrument Reference Data*

EMIR Trades

Contains reportable values for trades, positions, market values and collateral, both Counterparty Data and Common Data on a trade by trade (position) level.

EMIR Instrument Reference Data

Contains EMIR specific instrument reference data for all reportable instruments, including e.g. instrument identifiers, classifications and commodities reference data.



7 API data

Data for the EMIR reporting can be sourced from the Genium INET Trading and Clearing system OMnet API or from the Genium Consolidated Feed (GCF).

Genium INET connectivity and protocol information

Genium Consolidated Feed connectivity and protocol information

7.1 Data availability

7.1.1 Counterparty Data (Table 1)

Table	Field no	Field name	EMIR Trades Report	OMnet	GCF
1	1	Reporting timestamp	-	-	-
1	2	Reporting	Υ		
		Counterparty ID	1	-	-
1	3	Type of ID of the other	Υ	_	_
		Counterparty	•		
1	4	ID of the other	Υ	_	_
		Counterparty	·		
1	5	Country of the other	Υ	-	_
_	_	Counterparty			
1	6	Corporate sector of the	_	-	-
	_	reporting counterparty			
1	7	Nature of the reporting	-	-	-
4	0	counterparty			
1	8	Broker ID	-	-	-
1	9	Report submitting entity ID	-	-	-
1	10	Clearing member ID	Υ	-	-
1	11	Type of ID of the			
		Beneficiary	-	-	-
1	12	Beneficiary ID	-	-	-
1	13	Trading capacity	-	-	-
1	14	Counterparty side	Υ	Υ	Υ
1	15	Directly linked to			
		commercial activity or	-	-	-
		treasury financing			
1	16	Clearing threshold	-	-	-
1	17	Value of contract	Υ	Υ	-
1	18	Currency of the value	Υ	Υ	-
1	19	Valuation timestamp	Υ	Υ	-
1	20	Valuation type	Υ	Υ	-
1	21	Collateralisation	Υ	-	-
1	22	Collateral portfolio	Υ	Υ	-
1	23	Collateral portfolio code	Υ	Υ	-
1	24	Initial margin posted	Υ	Υ	-
1	25	Currency of the initial margin posted	Y	Υ	-
1	26	Variation margin posted	Υ	Υ	-
1	27	Currency of the variation margins posted	Υ	Υ	-
1	28	Initial margin received	-	-	-
1	29	Currency of the initial	-	-	-



Table	Field no	Field name	EMIR Trades Report	OMnet	GCF
		margin received			
1	30	Variation margin received	Υ	Υ	-
1	31	Currency of the variation margins received	Υ	Υ	-
1	32	Excess collateral posted	Υ	Υ	-
1	33	Currency of the excess collateral posted	Υ	Υ	
1	34	Excess collateral received	-	-	
1	35	Currency of the excess collateral received	-	-	

7.1.2 Common Data (Table 2)

Table	Fieldos	Field name	ENAID Tuesday Days out	Oblinat	CCF			
Table	Field no	Field name	EMIR Trades Report	OMnet	GCF			
	Section 2a - Contract type							
2	1	Contract type	Υ	Υ	Υ			
2	2	Asset class	Υ	Υ	Υ			
	Section 2b - Contract information							
2	3	Product classification type	Υ	-	Υ			
2	4	Product classification	Υ	-	Υ			
2	5	Product identification type	Υ	Υ	Υ			
2	6	Product identification	Υ	Υ	Υ			
2	7	Underlying identification type	Υ	Υ	Υ			
2	8	Underlying identification	Υ	Υ	Υ			
2	9	Notional currency 1	Υ	Υ	Υ			
2	10	Notional currency 2	-	-	-			
2	11	Deliverable currency	-	-	-			
		Section	2c - Details on the trans	action				
2	12	Trade ID	Υ	Υ	-			
2	13	Report tracking number	Υ	Υ	Υ			
2	14	Complex trade component ID	Υ	Υ	-			
2	15	Venue of execution	Υ	Υ	Υ			
2	16	Compression	Υ	-	-			
2	17	Price / rate	Υ	Υ	Υ			
2	18	Price notation	Υ	Υ	Υ			
2	19	Currency of price	Υ	Υ	Υ			
2	20	Notional	Υ	-	-			
2	21	Price multiplier	Υ	Υ	Υ			
2	22	Quantity	Υ	Υ	Υ			
2	23	Up-front payment	Υ	Y (OTC)	-			
2	24	Delivery type	Υ	Υ	Υ			
2	25	Execution timestamp	Υ	Υ	Υ			
2	26	Effective date	Υ	Υ	-			
2	27	Maturity date	Υ	Υ	Υ			
2	28	Termination date	-	Y (OTC)	-			
2	29	Settlement date	Υ	Υ	Υ			
2	30	Master Agreement type	-	<u>-</u>	-			



Table	Field no	Field name	EMIR Trades Report	OMnet	GCF		
2	31						
2	31	Master Agreement version	-	-	-		
	Section 2d - Risk mitigation / Reporting						
2	32	Confirmation	Υ	Y (OTC)	_		
		timestamp					
2	33	Confirmation means	Υ	-	-		
2	2.4	Classias ablication	Section 2e – Clearing				
2	34 35	Clearing obligation Cleared	Y	-	-		
2	36	Clearing timestamp	Y	Y	- Y		
2	37	CCP	Y	-	-		
2	38	Intragroup	-	-	-		
		Se	ection 2f - Interest Rates				
2	39	Fixed rate of leg 1	Υ	Υ	-		
2	40	Fixed rate of leg 2	Υ	Υ	-		
2	41	Fixed rate day count leg 1	Y	Υ	-		
2	42	Fixed rate day count leg 2	Y	Υ	-		
2	43	Fixed rate payment frequency leg 1 – time period	Y	Υ	-		
2	44	Fixed rate payment frequency leg 1 – multiplier	Y	Υ	-		
2	45	Fixed rate payment frequency leg 2 – time period	Y	Υ	-		
2	46	Fixed rate payment frequency leg 2 – multiplier	Y	Υ	-		
2	47	Floating rate payment frequency leg 1 – time period	Y	Υ	-		
2	48	Floating rate payment frequency leg 1 – multiplier	Y	Υ	-		
2	49	Floating rate payment frequency leg 2 – time period	Y	Υ	-		
2	50	Floating rate payment frequency leg 2 – multiplier	Y	Y	-		
2	51	Floating rate reset frequency leg 1 – time period	Y	Υ	-		
2	52	Floating rate reset frequency leg 1 – multiplier	Y	Υ	-		
2	53	Floating rate reset frequency leg 2 – time period	Y	Υ	-		
2	54	Floating rate reset frequency leg 2 – multiplier	Y	Υ	-		
2	55	Floating rate of leg 1	Υ	Υ	-		
2	56	Floating rate reference period leg 1 – time period	Y	Υ	-		
2	57	Floating rate reference	Υ	Υ	-		



T-1-1-	et alal a a	etald a anna	FAMIL Total a December	ONAvent	005
Table	Field no	Field name	EMIR Trades Report	OMnet	GCF
		period leg 1 –			
		multiplier			
2	58	Floating rate of leg 2	Υ	Υ	-
2	59	Floating rate reference period leg 2 – time period	Y	Y	-
2	60	Floating rate reference period leg 2 – multiplier	Υ	Y	-
			tion 2g - Foreign Exchan	ge	
2	61-64	Section not applicable, N	asdaq Clearing does not	currently offer clear	ing of FX derivatives.
			ommodities and emissio		
2	65	Commodity base	Υ	Υ	Υ
2	66	Commodity details	Υ	Υ	Υ
2	67	Delivery point or zone	Υ	-	-
2	68	Interconnection Point	Υ	-	-
2	69	Load type	Υ	Υ	Υ
2	70	Load delivery intervals	Υ	-	-
2	71	Delivery start date and time	Υ	Y	Υ
2	72	Delivery end date and time	Υ	Y	Υ
2	73	Duration	Υ	Υ	-
2	74	Days of the week	Υ	-	-
2	75	Delivery capacity	Υ	-	-
2	76	Quantity Unit	Υ	Υ	Υ
2	77	Price/time interval quantities	Υ	Y	Υ
			Section 2i - Options		
2	78	Option type	Υ	Υ	Υ
2	79	Option exercise style	Υ	Υ	Υ
2	80	Strike price (cap/floor rate)	Υ	Y	Υ
2	81	Strike price notation	Υ	Υ	-
2	82	Maturity date of the underlying	-	-	-
			tion 2j - Credit derivativ	es	
2	83-92	Section not applicable, N derivatives.			ing of credit
		Section 2	k - Modifications to the	contract	
2	93	Action type	Υ	-	-
2	94	Level	Υ	_	_