Reporting Handbook

EMIR Trade Repository Reporting

Nasdaq Clearing

Revision 3.1
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PUBL

Legal Disclaimer

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

Contents

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

Counterparty Data Trades & Positions				
Table	**Field no**	**Field name**	**Trade level value**	**Position level value**
1	1	Reporting timestamp	[Timestamp of the report]	
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	Country code of Counterparty	
1	6	Corporate sector of the reporting counterparty	[blank]	
1	7	Nature of the reporting counterparty	"C"	
1	8	Broker ID	[blank]	
1	9	Report submitting entity ID	[LEI of submitting entity]	
1	10	Clearing member ID	[blank]	
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 position
1	15	Directly linked to commercial activity or treasury financing	[blank]	
1	16	Clearing threshold	[blank]	
1	17	Value of contract	[blank]	
1	18	Currency of the value	[blank]	
1	19	Valuation timestamp	[blank]	
1	20	Valuation type	[blank]	
1	21	Collateralisation	[blank]	
1	22	Collateral portfolio	[blank]	
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	[blank]	
1	27	Currency of the variation margins posted	[blank]	
1	28	Initial margin received	[blank]	

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	[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 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.

Counterparty Data Valuations & Collateral				
Table	**Field no**	**Field name**	**Trade level value**	**Position level value**
1	1	Reporting timestamp	[Timestamp]	
1	2	Reporting Counterparty ID	LEI of Nasdaq Clearing AB	
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	[blank]	
1	8	Broker ID	[blank]	
1	9	Report submitting entity ID	[blank]	
1	10	Clearing member ID	[blank]	
1	11	Type of ID of the Beneficiary	[blank]	
1	12	Beneficiary ID	[blank]	
1	13	Trading capacity	[blank]	
1	14	Counterparty side	[blank]	
1	15	Directly linked to commercial activity or treasury financing	[blank]	
1	16	Clearing threshold	[blank]	
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	"C"	

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]	
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.

Counterparty Data Valuations & Collateral				
Table	**Field no**	**Field name**	**Trade level value**	**Position level value**
1	1	Reporting timestamp	[Timestamp]	
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	[blank]	
1	8	Broker ID	[blank]	
1	9	Report submitting entity ID	[blank]	
1	10	Clearing member ID	[blank]	
1	11	Type of ID of the Beneficiary	[blank]	
1	12	Beneficiary ID	[blank]	

Counterparty Data Valuations & Collateral				
Table	**Field no**	**Field name**	**Trade level value**	**Position level value**
1	13	Trading capacity	[blank]	
1	14	Counterparty side	[blank]	
1	15	Directly linked to commercial activity or treasury financing	[blank]	
1	16	Clearing threshold	[blank]	
1	17	Value of contract	[blank]	
1	18	Currency of the value	[blank]	
1	19	Valuation timestamp	[blank]	
1	20	Valuation type	[blank]	
1	21	Collateralisation	"PC"	
1	22	Collateral portfolio	"Y"	
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	Base currency of the collateral portfolio indicated in Field 23	
1	28	Initial margin received	Total collateral value for the collateral portfolio indicated in Field 23 converted to base currency	
1	29	Currency of the initial margin received	Base currency of the collateral portfolio indicated in Field 23	
1	30	Variation margin received	Sum variation margin received by the CCP for all trades/positions covered by the collateral portfolio indicated in Field 23 converted to base currency	
1	31	Currency of the variation margins received	Base currency of the collateral portfolio indicated in Field 23	
1	32	Excess collateral posted	[blank]	
1	33	Currency of the excess collateral posted	[blank]	
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	Base currency of the collateral portfolio indicated in Field 23	

Table 3 - Counterparty Data Collateral

3 Population of Common Data Fields

3.1 Equity Futures & Options

Common Data 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	"EQ"	
Section 2b - Contract information				
2	3	Product classification type	"C"	
2	4	Product classification	CFI code	
2	5	Product identification type	"I"	
2	6	Product identification	ISIN code	
2	7	Underlying identification type	"I" or "X"	
2	8	Underlying identification	ISIN code	
2	9	Notional currency 1	Currency of contract	
2	10	Notional currency 2	[blank]	
2	11	Deliverable currency	[blank]	
Section 2c - Details 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	MIC	
2	16	Compression	"N"	"Y"
2	17	Price / rate	Trade price	Settlement price
2	18	Price notation	"U"	
2	19	Currency of price	Currency 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	[blank]	
2	24	Delivery type	"P" or "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 date	
2	28	Termination date	[blank]	
2	29	Settlement date	Settlement date	
2	30	Master Agreement type	[blank]	
2	31	Master Agreement version	[blank]	
Section 2d - Risk mitigation / Reporting				
2	32	Confirmation timestamp	[blank]	
2	33	Confirmation means	"N"	[blank]
Section 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	CCP	LEI of Nasdaq Clearing AB	
2	38	Intragroup	[blank]	
Section 2f - Interest Rates				
2	39-60	Section not applicable, all fields [blank]		
Section 2g - Foreign Exchange				
2	61-64	Section not applicable, all fields [blank]		
Section 2h - Commodities and emission allowances				

Common Data Equity Futures & Options				
Table	**Field no**	**Field name**	**Trade level value**	**Position level value**
2	65-77	Section not applicable, all fields [blank]		
Section 2i - Options				
2	78	Option type	“P” 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	“U”	
2	82	Maturity date of the underlying	[blank]	
Section 2j - Credit derivatives				
2	83-92	Section not applicable, all fields [blank]		
Section 2k - Modifications 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

Common Data Forwards on Baskets				
Table	**Field no**	**Field name**	**Trade level value**	**Position level value**
Section 2a - Contract type				
2	1	Contract type	“FW”	
2	2	Asset class	“EQ”	
Section 2b - Contract information				
2	3	Product classification type	“C”	
2	4	Product classification	CFI code	
2	5	Product identification type	“I”	
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 - Details 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	MIC	
2	16	Compression	“N”	“Y”
2	17	Price / rate	Trade price	Settlement price
2	18	Price notation	“U”	
2	19	Currency of price	Currency 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	[blank]	
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 date	
2	28	Termination date	[blank]	
2	29	Settlement date	Settlement date	

Common Data Forwards on Baskets				
Table	**Field no**	**Field name**	**Trade level value**	**Position level value**
2	30	Master Agreement type	[blank]	
2	31	Master Agreement version	[blank]	
Section 2d - Risk mitigation / Reporting				
2	32	Confirmation timestamp	[blank]	
2	33	Confirmation means	“N”	[blank]
Section 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	CCP	LEI of Nasdaq Clearing AB	
2	38	Intragroup	[blank]	
Section 2f - Interest Rates				
2	39-60	Section not applicable, all fields [blank]		
Section 2g - Foreign Exchange				
2	61-64	Section not applicable, all fields [blank]		
Section 2h - Commodities and emission allowances				
2	65-77	Section not applicable, all fields [blank]		
Section 2i - Options				
2	78-72	Section not applicable, all fields [blank]		
Section 2j - Credit derivatives				
2	83-92	Section not applicable, all fields [blank]		
Section 2k - Modifications 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

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	“IR”	
Section 2b - Contract information				
2	3	Product classification type	“C”	
2	4	Product classification	CFI code	
2	5	Product identification type	“I”	
2	6	Product identification	ISIN code	
2	7	Underlying identification type	“I”	
2	8	Underlying identification	ISIN code	
2	9	Notional currency 1	Currency of contract	
2	10	Notional currency 2	[blank]	
2	11	Deliverable currency	[blank]	
Section 2c - Details 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	MIC	
2	16	Compression	“N”	“Y”
2	17	Price / rate	Trade price	Settlement price

Common Data Fixed Income Futures & Options				
Table	**Field no**	**Field name**	**Trade level value**	**Position level value**
2	18	Price notation	"U" or "Y"	
2	19	Currency of price	Currency 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	[blank]	
2	24	Delivery type	"P" or "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 date	
2	28	Termination date	[blank]	
2	29	Settlement date	Settlement date	
2	30	Master Agreement type	[blank]	
2	31	Master Agreement version	[blank]	
Section 2d - Risk mitigation / Reporting				
2	32	Confirmation timestamp	[blank]	
2	33	Confirmation means	"N"	[blank]
Section 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	CCP	LEI of Nasdaq Clearing AB	
2	38	Intragroup	[blank]	
Section 2f - Interest Rates				
2	39-60	Section not applicable, all fields [blank]		
Section 2g - Foreign Exchange				
2	61-64	Section not applicable, all fields [blank]		
Section 2h - Commodities and emission allowances				
2	65-77	Section not applicable, all fields [blank]		
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	"U" or "Y"	
2	82	Maturity date of the underlying	[blank]	
Section 2j - Credit derivatives				
2	83-92	Section not applicable, all fields [blank]		
Section 2k - Modifications 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

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" or "OP"	
2	2	Asset class	"CO"	
Section 2b - Contract information				

Common Data Energy Futures & Options				
Table	**Field no**	**Field name**	**Trade level value**	**Position level value**
2	3	Product classification type	"C"	
2	4	Product classification	CFI code	
2	5	Product identification type	"I"	
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	[blank]	
2	11	Deliverable currency	[blank]	
Section 2c - Details 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	MIC	
2	16	Compression	"N"	"Y"
2	17	Price / rate	Trade price	Settlement price
2	18	Price notation	"U"	
2	19	Currency of price	Currency 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	[blank]	
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 date	
2	28	Termination date	[blank]	
2	29	Settlement date	Settlement date	
2	30	Master Agreement type	[blank]	
2	31	Master Agreement version	[blank]	
Section 2d - Risk mitigation / Reporting				
2	32	Confirmation timestamp	[blank]	
2	33	Confirmation means	"N"	[blank]
Section 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	CCP	LEI of Nasdaq Clearing AB	
2	38	Intragroup	[blank]	
Section 2f - Interest Rates				
2	39-60	Section not applicable, all fields [blank]		
Section 2g - Foreign Exchange				
2	61-64	Section not applicable, all fields [blank]		
Section 2h - Commodities and emission allowances				
2	65	Commodity base	"EN"	
2	66	Commodity details	"EL" or "NG"	
2	67	Delivery point or zone	EIC code	
2	68	Interconnection Point	[blank]	
2	69	Load type	"BL", "PL", "OP", "BH" or "GD"	
Field 70-77 repeats for each delivery period and delivery interval within the delivery period				
2	70	Load delivery intervals	The time period for the delivery interval	
2	71	Delivery start date and time	Start date and time of the delivery period	
2	72	Delivery end date and time	End date and time of the delivery period	
2	73	Duration	"H", "D", "W", "M", "Q", "S" or "Y"	
2	74	Days of the week	The days of the delivery interval	

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	"U"	
2	82	Maturity date of the underlying	[blank]	
Section 2j - Credit derivatives				
2	83-92	Section not applicable, all fields [blank]		
Section 2k - Modifications 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

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" or "OP"	
2	2	Asset class	"CO"	
Section 2b - Contract information				
2	3	Product classification type	"C"	
2	4	Product classification	CFI code	
2	5	Product identification type	"I"	
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	[blank]	
2	11	Deliverable currency	[blank]	
Section 2c - Details 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	MIC	
2	16	Compression	"N"	"Y"
2	17	Price / rate	Trade price	Settlement price
2	18	Price notation	"U"	
2	19	Currency of price	Currency 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	[blank]	
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 date	

Common Data Freight Futures & Options				
Table	**Field no**	**Field name**	**Trade level value**	**Position level value**
2	28	Termination date	[blank]	
2	29	Settlement date	Settlement date	
2	30	Master Agreement type	[blank]	
2	31	Master Agreement version	[blank]	
Section 2d - Risk mitigation / Reporting				
2	32	Confirmation timestamp	[blank]	
2	33	Confirmation means	"N"	[blank]
Section 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	CCP	LEI of Nasdaq Clearing AB	
2	38	Intragroup	[blank]	
Section 2f - Interest Rates				
2	39-60	Section not applicable, all fields [blank]		
Section 2g - Foreign Exchange				
2	61-64	Section not applicable, all fields [blank]		
Section 2h - Commodities and emission allowances				
2	65	Commodity base	"FR"	
2	66	Commodity details	"DR" or "WT"	
2	67	Delivery point or zone	[blank]	
2	68	Interconnection Point	[blank]	
2	69	Load type	[blank]	
Field 70-77 repeats for each delivery period				
Field 70 repeats for each delivery interval in the delivery period				
2	70	Load delivery intervals	[blank]	
2	71	Delivery start date and time	[blank]	
2	72	Delivery end date and time	[blank]	
2	73	Duration	[blank]	
Field 74-76 repeats 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	[blank]	
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	"U"	
2	82	Maturity date of the underlying	[blank]	
Section 2j - Credit derivatives				
2	83-92	Section not applicable, all fields [blank]		
Section 2k - Modifications 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

Common Data Metals Futures & Options

Table	Field no	Field name	Trade level value	Position level value
Section 2a - Contract type				
2	1	Contract type	"FU" or "OP"	
2	2	Asset class	"CO"	
Section 2b - Contract information				
2	3	Product classification type	"C"	
2	4	Product classification	CFI code	
2	5	Product identification type	"I"	
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	[blank]	
2	11	Deliverable currency	[blank]	
Section 2c - Details 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	MIC	
2	16	Compression	"N"	"Y"
2	17	Price / rate	Trade price	Settlement price
2	18	Price notation	"U"	
2	19	Currency of price	Currency 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	[blank]	
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 date	
2	28	Termination date	[blank]	
2	29	Settlement date	Settlement date	
2	30	Master Agreement type	[blank]	
2	31	Master Agreement version	[blank]	
Section 2d - Risk mitigation / Reporting				
2	32	Confirmation timestamp	[blank]	
2	33	Confirmation means	"N"	[blank]
Section 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	CCP	LEI of Nasdaq Clearing AB	
2	38	Intragroup	[blank]	
Section 2f - Interest Rates				
2	39-60	Section not applicable, all fields [blank]		
Section 2g - Foreign Exchange				
2	61-64	Section not applicable, all fields [blank]		
Section 2h - Commodities and emission allowances				
2	65	Commodity base	"ME"	
2	66	Commodity details	"NP"	
2	67	Delivery point or zone	[blank]	
2	68	Interconnection Point	[blank]	

Common Data Metals Futures & Options				
Table	**Field no**	**Field name**	**Trade level value**	**Position level value**
2	69	Load type	[blank]	
Field 70-77 repeats for each delivery period				
Field 70 repeats for each delivery interval in the delivery period				
2	70	Load delivery intervals	[blank]	
2	71	Delivery start date and time	[blank]	
2	72	Delivery end date and time	[blank]	
2	73	Duration	[blank]	
Field 74-76 repeats 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	[blank]	
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	“U”	
2	82	Maturity date of the underlying	[blank]	
Section 2j - Credit derivatives				
2	83-92	Section not applicable, all fields [blank]		
Section 2k - Modifications 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

Common Data Renewables				
Table	**Field no**	**Field name**	**Trade level value**	**Position level value**
Section 2a - Contract type				
2	1	Contract type	“FU”	
2	2	Asset class	“CO”	
Section 2b - Contract information				
2	3	Product classification type	“C”	
2	4	Product classification	CFI code	
2	5	Product identification type	“I”	
2	6	Product identification	ISIN code	
2	7	Underlying identification type	“X”	
2	8	Underlying identification	“NAREX-WIDE”	
2	9	Notional currency 1	Currency of contract	
2	10	Notional currency 2	[blank]	
2	11	Deliverable currency	[blank]	
Section 2c - Details 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	MIC	
2	16	Compression	“N”	“Y”
2	17	Price / rate	Trade price	Settlement price
2	18	Price notation	“U”	

Common Data Renewables				
Table	**Field no**	**Field name**	**Trade level value**	**Position level value**
2	19	Currency of price	Currency 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	[blank]	
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 date	
2	28	Termination date	[blank]	
2	29	Settlement date	Settlement date	
2	30	Master Agreement type	[blank]	
2	31	Master Agreement version	[blank]	
Section 2d - Risk mitigation / Reporting				
2	32	Confirmation timestamp	[blank]	
2	33	Confirmation means	"N"	[blank]
Section 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	CCP	LEI of Nasdaq Clearing AB	
2	38	Intragroup	[blank]	
Section 2f - Interest Rates				
2	39-60	Section not applicable, all fields [blank]		
Section 2g - Foreign Exchange				
2	61-64	Section not applicable, all fields [blank]		
Section 2h - Commodities and emission allowances				
2	65	Commodity base	"IN"	
2	66	Commodity details	[blank]	
2	67	Delivery point or zone	[blank]	
2	68	Interconnection Point	[blank]	
2	69	Load type	[blank]	
Field 70-77 repeats for each delivery period				
Field 70 repeats for each delivery interval in the delivery period				
2	70	Load delivery intervals	[blank]	
2	71	Delivery start date and time	[blank]	
2	72	Delivery end date and time	[blank]	
2	73	Duration	[blank]	
Field 74-76 repeats 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	[blank]	
Section 2i - Options				
2	78-82	Section not applicable, all fields [blank]		
Section 2j - Credit derivatives				
2	83-92	Section not applicable, all fields [blank]		
Section 2k - Modifications to the contract				
2	93	Action type	"P"	"N" or "M"
2	94	Level	"T"	"P"

Table 10 - Common Data Renewables

3.8 Emission Allowances

Common Data Emission Allowances				
Table	**Field no**	**Field name**	**Trade level value**	**Position level value**
Section 2a - Contract type				
2	1	Contract type	"FU"	
2	2	Asset class	"CO"	
Section 2b - Contract information				
2	3	Product classification type	"C"	
2	4	Product classification	CFI code	
2	5	Product identification type	"I"	
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	[blank]	
2	11	Deliverable currency	[blank]	
Section 2c - Details 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	MIC	
2	16	Compression	"N"	"Y"
2	17	Price / rate	Trade price	Settlement price
2	18	Price notation	"U"	
2	19	Currency of price	Currency 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	[blank]	
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 date	
2	28	Termination date	[blank]	
2	29	Settlement date	Settlement date	
2	30	Master Agreement type	[blank]	
2	31	Master Agreement version	[blank]	
Section 2d - Risk mitigation / Reporting				
2	32	Confirmation timestamp	[blank]	
2	33	Confirmation means	"N"	[blank]
Section 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	CCP	LEI of Nasdaq Clearing AB	
2	38	Intragroup	[blank]	
Section 2f - Interest Rates				
2	39-60	Section not applicable, all fields [blank]		
Section 2g - Foreign Exchange				
2	61-64	Section not applicable, all fields [blank]		
Section 2h - Commodities and emission allowances				
2	65	Commodity base	"EV"	
2	66	Commodity details	"EM"	
2	67	Delivery point or zone	[blank]	
2	68	Interconnection Point	[blank]	

Common Data Emission Allowances				
Table	**Field no**	**Field name**	**Trade level value**	**Position level value**
2	69	Load type	[blank]	
Field 70-77 repeats for each delivery period				
Field 70 repeats for each delivery interval in the delivery period				
2	70	Load delivery intervals	[blank]	
2	71	Delivery start date and time	[blank]	
2	72	Delivery end date and time	[blank]	
2	73	Duration	[blank]	
Field 74-76 repeats 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	[blank]	
Section 2i - Options				
2	78-82	Section not applicable, all fields [blank]		
Section 2j - Credit derivatives				
2	83-92	Section not applicable, all fields [blank]		
Section 2k - Modifications 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	"FU"	
2	2	Asset class	"CO"	
Section 2b - Contract information				
2	3	Product classification type	"C"	
2	4	Product classification	CFI code	
2	5	Product identification type	"I"	
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	[blank]	
2	11	Deliverable currency	[blank]	
Section 2c - Details 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	MIC	
2	16	Compression	"N"	"Y"
2	17	Price / rate	Trade price	Settlement price
2	18	Price notation	"U"	
2	19	Currency of price	Currency 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	[blank]	

Common Data Electricity 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	Expiration date	
2	28	Termination date	[blank]	
2	29	Settlement date	Settlement date	
2	30	Master Agreement type	[blank]	
2	31	Master Agreement version	[blank]	
Section 2d - Risk mitigation / Reporting				
2	32	Confirmation timestamp	[blank]	
2	33	Confirmation means	"N"	[blank]
Section 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	CCP	LEI of Nasdaq Clearing AB	
2	38	Intragroup	[blank]	
Section 2f - Interest Rates				
2	39-60	Section not applicable, all fields [blank]		
Section 2g - Foreign Exchange				
2	61-64	Section not applicable, all fields [blank]		
Section 2h - Commodities and emission allowances				
2	65	Commodity base	"EN"	
2	66	Commodity details	"OT"	
2	67	Delivery point or zone	[blank]	
2	68	Interconnection Point	[blank]	
2	69	Load type	[blank]	
Field 70-77 repeats for each delivery period				
Field 70 repeats for each delivery interval in the delivery period				
2	70	Load delivery intervals	[blank]	
2	71	Delivery start date and time	[blank]	
2	72	Delivery end date and time	[blank]	
2	73	Duration	[blank]	
Field 74-76 repeats 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	[blank]	
Section 2i - Options				
2	78-82	Section not applicable, all fields [blank]		
Section 2j - Credit derivatives				
2	83-92	Section not applicable, all fields [blank]		
Section 2k - Modifications 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

Common Data Seafood Futures & Options				
Table	**Field no**	**Field name**	**Trade level value**	**Position level value**
Section 2a - Contract type				
2	1	Contract type	"FU" or "OP"	
2	2	Asset class	"CO"	
Section 2b - Contract information				
2	3	Product classification type	"C"	
2	4	Product classification	CFI code	
2	5	Product identification type	"I"	
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	[blank]	
2	11	Deliverable currency	[blank]	
Section 2c - Details on the transaction				
2	12	Trade ID	Trade UTI	Position UTI
2	13	Report tracking number	[blank]	
2	14	Complex trade component ID	[blank]	
2	15	Venue of execution	MIC	
2	16	Compression	"N"	"Y"
2	17	Price / rate	Trade price	Settlement price
2	18	Price notation	"U"	
2	19	Currency of price	Currency 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	[blank]	
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 date	
2	28	Termination date	[blank]	
2	29	Settlement date	Settlement date	
2	30	Master Agreement type	[blank]	
2	31	Master Agreement version	[blank]	
Section 2d - Risk mitigation / Reporting				
2	32	Confirmation timestamp	[blank]	
2	33	Confirmation means	"N"	[blank]
Section 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	CCP	LEI of Nasdaq Clearing AB	
2	38	Intragroup	[blank]	
Section 2f - Interest Rates				
2	39-60	Section not applicable, all fields [blank]		
Section 2g - Foreign Exchange				
2	61-64	Section not applicable, all fields [blank]		
Section 2h - Commodities and emission allowances				
2	65	Commodity base	"AG"	
2	66	Commodity details	"SF"	
2	67	Delivery point or zone	[blank]	
2	68	Interconnection Point	[blank]	

Common Data Seafood Futures & Options				
Table	**Field no**	**Field name**	**Trade level value**	**Position level value**
2	69	Load type	[blank]	
Field 70-77 repeats for each delivery period				
Field 70 repeats for each delivery interval in the delivery period				
2	70	Load delivery intervals	[blank]	
2	71	Delivery start date and time	[blank]	
2	72	Delivery end date and time	[blank]	
2	73	Duration	[blank]	
Field 74-76 repeats 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	[blank]	
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	“U”	
2	82	Maturity date of the underlying	[blank]	
Section 2j - Credit derivatives				
2	83-92	Section not applicable, all fields [blank]		
Section 2k - Modifications 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

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 - Details 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	“999999999999999.99999”
2	18	Price notation	“X”

Common Data Interest Rate Swaps			
Table	**Field no**	**Field name**	**Trade level value**
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 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 - Risk mitigation / Reporting			
2	32	Confirmation timestamp	Registration timestamp
2	33	Confirmation means	“E”
Section 2e - Clearing			
2	34	Clearing obligation	[blank]
2	35	Cleared	“Y”
2	36	Clearing timestamp	Novation timestamp
2	37	CCP	LEI of Nasdaq Clearing AB
2	38	Intragroup	“N”
Section 2f - Interest Rates			
2	39	Fixed rate of leg 1	Fixed rate of leg 1
2	40	Fixed rate of leg 2	[blank]
2	41	Fixed rate day count leg 1	“30/360”, “Actual/360” or “Actual/Actual”
2	42	Fixed rate day count leg 2	[blank]
2	43	Fixed rate payment frequency leg 1: time period	1M=”M” 3M=”Y” 6M=”Y” 12M=”Y” T=”D”
2	44	Fixed rate payment frequency leg 1: multiplier	1M=”1” 3M=”4” 6M=”2” 12M=”1” T=”1”
2	45	Fixed rate payment frequency leg 2: time period	[blank]
2	46	Fixed rate payment frequency leg 2: multiplier	[blank]
2	47	Floating rate payment frequency leg 1: time period	[blank]
2	48	Floating rate payment frequency leg 1: multiplier	[blank]
2	49	Floating rate payment frequency leg 2: time period	1M=”M” 3M=”Y” 6M=”Y” 12M=”Y” T=”D”
2	50	Floating rate payment frequency leg 2: multiplier	1M=”1” 3M=”4” 6M=”2” 12M=”1” T=”1”
2	51	Floating rate reset frequency leg 1: time period	[blank]
2	52	Floating rate reset frequency	[blank]

Common Data Interest Rate Swaps			
Table	**Field no**	**Field name**	**Trade level value**
		leg 1: multiplier	
2	53	Floating rate reset frequency leg 2: time period	1M="M" 3M="Y" 6M="Y" 12M="Y" T="D"
2	54	Floating rate reset frequency leg 2: multiplier	1M="1" 3M="4" 6M="2" 12M="1" T="1"
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", "CIBO", "EURI" or "NIBO"
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 2g - Foreign Exchange			
2	61-64	Section not applicable, all fields [blank]	
Section 2h - Commodities and emission allowances			
2	65-77	Section not applicable, all fields [blank]	
Section 2i - Options			
2	78-82	Section not applicable, all fields [blank]	
Section 2j - Credit derivatives			
2	83-92	Section not applicable, all fields [blank]	
Section 2k - Modifications to the contract			
2	93	Action type	"N"
2	94	Level	"T"

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]

Common Data Forward 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 - Details 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	“999999999999999.99999”
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 - Risk mitigation / Reporting			
2	32	Confirmation timestamp	Registration date
2	33	Confirmation means	“E”
Section 2e – Clearing			
2	34	Clearing obligation	[blank]
2	35	Cleared	“Y”
2	36	Clearing timestamp	Novation timestamp
2	37	CCP	LEI of Nasdaq Clearing AB
2	38	Intragroup	“N”
Section 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 frequency leg 1: time period	[blank]
2	44	Fixed rate payment frequency leg 1: multiplier	[blank]
2	45	Fixed rate payment frequency leg 2: time period	[blank]
2	46	Fixed rate payment frequency leg 2: multiplier	[blank]
2	47	Floating rate payment frequency leg 1: time period	[blank]
2	48	Floating rate payment frequency leg 1: multiplier	[blank]
2	49	Floating rate payment frequency leg 2: time period	[blank]
2	50	Floating rate payment frequency leg 2: multiplier	[blank]
2	51	Floating rate reset frequency	[blank]

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 2g - Foreign Exchange			
2	61-64	Section not applicable, all fields [blank]	
Section 2h - Commodities and emission allowances			
2	65-77	Section not applicable, all fields [blank]	
Section 2i - Options			
2	78-82	Section not applicable, all fields [blank]	
Section 2j - Credit derivatives			
2	83-92	Section not applicable, all fields [blank]	
Section 2k - Modifications to the contract			
2	93	Action type	"N"
2	94	Level	"T"

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-RTE------C
Dutch Power	10YDE-EON------1
Belgian Power	21Z0000000000090
Spanish Power	10YES-REE------0
Italian Power	10YIT-GRTN-COMPL
UK Power	10Y1001A1001A57G
TTF Natural Gas	21YNL----TTF---1
Gaspool Natural Gas	37Y701133MH0000P
NCG Natural Gas	37Y701125MH0000I
PEG NORD Natural Gas	21YPNT-EX-GAS-NT
TRS Natural Gas	21Y000000000041I
NBP Natural Gas	21YGB-UKGASGRIDW
Zeebrugge Natural Gas	21Z0000000000090

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: 000CSTO000SEIU000000000000000000123456
```

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
[…]	Truncated…			
1907	NoRegulatoryTradeIDs		Q	
->	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: 000CSTO0001234567890SE0006545430
```

ⓘ 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.

```
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 Counterparty ID	Y	-	-
1	3	Type of ID of the other Counterparty	Y	-	-
1	4	ID of the other Counterparty	Y	-	-
1	5	Country of the other Counterparty	Y	-	-
1	6	Corporate sector of the reporting counterparty	-	-	-
1	7	Nature of the reporting counterparty	-	-	-
1	8	Broker ID	-	-	-
1	9	Report submitting entity ID	-	-	-
1	10	Clearing member ID	Y	-	-
1	11	Type of ID of the Beneficiary	-	-	-
1	12	Beneficiary ID	-	-	-
1	13	Trading capacity	-	-	-
1	14	Counterparty side	Y	Y	Y
1	15	Directly linked to commercial activity or treasury financing	-	-	-
1	16	Clearing threshold	-	-	-
1	17	Value of contract	Y	Y	-
1	18	Currency of the value	Y	Y	-
1	19	Valuation timestamp	Y	Y	-
1	20	Valuation type	Y	Y	-
1	21	Collateralisation	Y	-	-
1	22	Collateral portfolio	Y	Y	-
1	23	Collateral portfolio code	Y	Y	-
1	24	Initial margin posted	Y	Y	-
1	25	Currency of the initial margin posted	Y	Y	-
1	26	Variation margin posted	Y	Y	-
1	27	Currency of the variation margins posted	Y	Y	-
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	Y	Y	-
1	31	Currency of the variation margins received	Y	Y	-
1	32	Excess collateral posted	Y	Y	-
1	33	Currency of the excess collateral posted	Y	Y	
1	34	Excess collateral received	-	-	
1	35	Currency of the excess collateral received	-	-	

7.1.2 Common Data (Table 2)

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

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

Table	Field no	Field name	EMIR Trades Report	OMnet	GCF
		period leg 1 – multiplier			
2	58	Floating rate of leg 2	Y	Y	-
2	59	Floating rate reference period leg 2 – time period	Y	Y	-
2	60	Floating rate reference period leg 2 – multiplier	Y	Y	-
Section 2g - Foreign Exchange					
2	61-64	Section not applicable, Nasdaq Clearing does not currently offer clearing of FX derivatives.			
Section 2h - Commodities and emission allowances					
2	65	Commodity base	Y	Y	Y
2	66	Commodity details	Y	Y	Y
2	67	Delivery point or zone	Y	-	-
2	68	Interconnection Point	Y	-	-
2	69	Load type	Y	Y	Y
2	70	Load delivery intervals	Y	-	-
2	71	Delivery start date and time	Y	Y	Y
2	72	Delivery end date and time	Y	Y	Y
2	73	Duration	Y	Y	-
2	74	Days of the week	Y	-	-
2	75	Delivery capacity	Y	-	-
2	76	Quantity Unit	Y	Y	Y
2	77	Price/time interval quantities	Y	Y	Y
Section 2i - Options					
2	78	Option type	Y	Y	Y
2	79	Option exercise style	Y	Y	Y
2	80	Strike price (cap/floor rate)	Y	Y	Y
2	81	Strike price notation	Y	Y	-
2	82	Maturity date of the underlying	-	-	-
Section 2j - Credit derivatives					
2	83-92	Section not applicable, Nasdaq Clearing does not currently offer clearing of credit derivatives.			
Section 2k - Modifications to the contract					
2	93	Action type	Y	-	-
2	94	Level	Y	-	-