



KOR

Position Calculation Policy

2021-04-01

Table of Contents

| | |
|-----------------------------------|----------|
| Table of Contents | 1 |
| History | 2 |
| 1. Overview..... | 3 |
| Appendix A: Exhibits | 4 |

History

| Date | Description of change | Sections Updated |
|------------|-----------------------|------------------|
| 2021-04-01 | Original document | |
| | | |
| | | |

Last Review Date

2021-09-01

1. Overview

Reference applicable KOR SDR or SBSDR Rulebook section: "Positions".

KOR TR¹ shall calculate aggregated views of data in KOR TR. These views will include the gross and net notional amount, by leg, in the reported currency, for all open swaps. KOR TR shall not convert currencies or aggregate across currencies. These aggregated views are available by reporting counterparty LEI(s) by one or more of the following attributes:

- a. Asset class
- b. UPI
- c. Underlying instrument
- d. Counterparty

References CFTC Rule §49.12 and 49.2(a).

References SEC Rule §240.13n-5(b)(2).

¹ Trade Repository (TR) is an all-encompassing term that includes Swap Data Repository (SDR) and Security Based Swap Data Repository (SBSDR) for which KOR Reporting Inc. is registered.

2. Appendix A: Exhibits

| Regulator | Exhibit # | Exhibit Description |
|-----------|-----------|--|
| CFTC | KK | Attach as Exhibit KK policies and procedures relating to the Applicant's calculation of positions. |
| SEC | DD | Attach as Exhibit DD policies and procedures relating to the applicant's calculation of positions. |