



KOR

Position Calculation | Version 1.1

Policy

Public

Public

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1.0 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).

KOR TR¹: 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.

2.0 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.