CCP 15.0 Release

Description of Reports - Formatted Layout valid from 23 July 2018

- PUBLIC -

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1 Introduction

The purpose of this document is to describe the content and format of the printable reports as provided in Eurex Clearings CCP Release 15.0. The raw data files are described in detail in document "Description of Report Raw Data".

The risk based margining reports as well as the fee reports layout and content are described in the XML Report Reference Manual communicated in course of Eurex publications. These reports are thus no longer included in this document. The risk and the fee reports are still though selectable via the Securities Clearing GUI.

This document provides an overview of the available print reports with their report layout.

This document consists of six chapters:

Chapter 1 Introduction

Chapter 2 General Layout of Reports

Chapter 3 Overview of Reports

Chapter 4 Reports Layout Description

Chapter 5 Values Overview

Chapter 6 Appendix

This document refers to Participants with the following roles:

- Trading Member (TM)
- Clearing Member (CM)
- Settlement Institution (SI)

All abbreviations used in this document are explained in the Appendix.

This version replaces all former versions. Changes introduced with the update CCP Release 15.0 are marked in yellow.

1.1 General Changes due to CCP Release 15.0

With the update of CCP release 15.0 that will be implemented on 23 July 2018 the number of reporting runs is enhanced by one additional run to decrease the gap between reporting run 5 and reporting run 6. Therewith, 10 reporting runs will be provided with the introduction of CCP release 15.0.

<table>
<tr><th>Affected report</th><th>Change</th></tr>
<tr><td>RPTCE270 SETTLED DELIVERY</td><td rowspan="9">CORPT Reporting Run Changes:

Reporting Run 6:
Moved from 16:45 hrs to 16:00 hrs

Reporting Run 7
Moved from 19:00 hrs to 16:45 hrs

New Reporting Run 8
Newly introduced Reporting Run scheduled for 19:00 hrs</td></tr>
<tr><td>RPTCE570 EC-IS SETTLED DELIVERY</td></tr>
<tr><td>RPTTC755 REPO FIXINGS</td></tr>
<tr><td>RPTRS815 GCPSEL SRLH REPO CONTRACTS</td></tr>
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<tr><td>RPTTL100 LOAN CONFIRMATIONS</td></tr>
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<tr><td>RPTTL780 VCA ELECTION AND OUTTURN</td></tr>
<tr><td>RPTCL790 LOAN CREST TRANSACTIONS</td></tr>
</table>

2 General Layout of Reports

Each report is described by an overview, a table defining the individual fields and an example. The overview consists of report name and code, report purpose and it provides notes on format and creation. The table shows the fields of the report and describes their content.

The report overview is provided according to the following format:

Report Name:

<Report Name>

Report ID:

<Report ID>

Purpose:

This section explains the purpose of the report and describes the content.

Notes on format:

This section contains the raw data file name for this report, if one is available. If no raw data is available, the section is not provided.

Notes on creation:

This section outlines the report recipient group(s) and provides the creation time (e.g. during end-of-day processing or intra-day).

Sorting Order:

This section lists the fields by which the report can be sorted. The fields are listed according to their sorting priority.

Field Description:

The report fields are described in a table with the following format:

REF	FIELD NAME	DESCRIPTION
1	First field identifier	First field description
2	Second field identifier	Second field description

Every report header has the following structure:

Heading

Report name

Member name

Creation date (named: “AS OF DATE”; CCP business date for which the report was created; current business date for regular reports, requested business date for historical reports)

Run date (current CCP business date)

Every page header has the following structure:

Report ID

Report name

Page number

Creation date

Run date

At the beginning, every page contains a header section followed by a list of individual data records. If a field in the header section changes, a new page begins and a new header section is printed.

3 Overview of Reports

Reports are assigned to different reporting groups. The following reporting groups are supported:

Reporting group	Description
BRP	With CCP release 12.0 (T2S wave 4), the CBFs STD/SDS1/SDS2 settlement cycles are decommissioned and replaced by the night time settlement (NTS) and real-time settlement (RTS) supported by T2S. With the exception of report RPTCD270 that remains in reporting group ‘BRP’, the reports for euro equities currently comprised in the reporting group ‘BRP’ will be moved to the reporting group ‘CORPT’.
CORPT	“CORPT” refers to continuous reporting for fixed income and equities (including equities from the EC - International Service). The respective reports are time triggered by the CCP reflecting the processing results within these time windows. With the update of CCP release 15.0 the number of the reporting runs is enhanced by one additional run to decrease the gap between reporting run 5 and reporting run 6. Therewith, 10 reporting runs will be provided with the introduction of CCP release 15.0. <u>CORPT Reporting Runs:</u> Reporting Run 1 – 05:30 hrs Reporting Run 2 – 08:30 hrs Reporting Run 3 – 11:00 hrs Reporting Run 4 – 12:30 hrs Reporting Run 5 – 14:30 hrs Reporting Run 6 – 16:00 hrs Reporting Run 7 – 16:45 hrs Reporting Run 8 – 19:00 hrs Reporting Run 10 – 22:00 hrs Reporting Run 11 – 01:00 hrs
EOD	Reports that are created end of day. These reports are independent of instrument type, currency and custody type.
BONDS	Bonds specific reporting
EXS	Specific reporting of Equities, ADR, GDR, FUNs, XTFs, Subscription Rights (not applicable to EC-IS).
OTHER	Risk Engine reporting, Fee reporting

The following table lists all formatted reports provided by CCP. The table also shows the distribution channels depending on the reporting groups, the frequency of the reports, and the availability depending on the Member.

Report ID	Report Title	Reporting Group	Report Distribution	Freq[1].	Availability[2]		
					TM	CM	SI
RPTCA130	Compensation Partner	EOD	Common Report Engine	D		X	X
RPTCA140	Loan Compensation Partner	EOD		D		X	X
RPTCA160	Custody Payment Statement	EOD		D		X	X
RPTCA180	Capital Adjustments on Trades	EOD		D		X	X
RPTCB220	Daily Fines	EOD		D		X	
RPTCB230	Daily Gross Delivery Mgmt.	EOD		D		X	X
RPTCB315	Daily Clearing Fees Bonds	OTHER		D		X	
RPTCB320	Daily Clearing Fees	OTHER		D		X	
RPTCB325	Daily Service Fees	OTHER		D		X	
RPTCB330	Daily Settlement Fees	OTHER		D		X	
RPTCB350	Monthly Fee Statement	OTHER		M		X	
RPTCB530	EC-IS Daily Gross Dlv Mgmt	EOD		D		X	X

[1] D – Daily; ID - Intra-day, M - Monthly
[2] TM – Trading Member, CM – Clearing Member, SI – Settlement Institution

Report ID	Report Title	Reporting Group	Report Distribution	Freq[1].	Availability[2]		
					TM	CM	SI
RPTCC011	Current Liquidating Margin	OTHER		D	X	X	
RPTCC031	Theoretical Values II	OTHER		D	X	X	
RPTCC033	Theoretical Values III	OTHER		D	X	X	
RPTCC034	Theoretical Prices	OTHER		D	X	X	
RPTCC040	Liquidating Values	OTHER		D	X	X	
RPTCC045	Additional Margin	OTHER		D	X	X	
RPTCC050	Daily Margin	OTHER		D	X	X	
RPTCC055	Daily Margin Offset	OTHER		D	X	X	
RPTCC060	Daily Margin Summary	OTHER		D		X	
RPTCC080	Security / Cash Risk Position	OTHER		D	X	X	
RPTCD150	Cash Obligations	EOD	Common Report Engine	D		X	X
RPTCD250	Settled Cash Transactions	EOD		D		X	X
RPTCD270	Cash Forecast for STD/NTP	BRP		D		X	X
RPTCD540	EC-IS Cash Instructions	CORPT		D		X	X
RPTCD550	EC-IS Settled Cash Tran	EOD		D		X	X
RPTCE250[3]	Partial Delivery Deviating Cash Amount	CORPT		D		X	X
RPTCE260	Pending Delivery	CORPT		D	X	X	X
RPTCE265	Pending Delivery Before NTP	CORPT		D	X	X	X
RPTCE565	EC-IS Pending Dlv Before NTP	CORPT		D	X	X	X
RPTCE270	Settled Delivery	CORPT		ID	X	X	X
RPTCE570	EC-IS Settled Delivery	CORPT		ID	X	X	X
RPTCE280	Pending Delivery Instructions	CORPT		D		X	X
RPTCL165	Manufactured Payment Statement	EOD		D		X	

[3] Creation takes place after the clean-up of the delivery instructions. This clean-up takes place between the cash run DTP6 at 16:30 hrs and the Night Time Processing at 18:00 hrs

Report ID	Report Title	Reporting Group	Report Distribution	Freq[1].	Availability[2]		
					TM	CM	SI
RPTCL200	Loan MTM	EOD		D		X	
RPTCL260	Loan obligations	EOD		D		X	
RPTCL290	Street View Records	EOD		D		X	
RPTCL300	Rebate Lending Fee	EOD		D		X	
RPTTC750	Repo Contracts	EOD[4]		D	X	X	X
RPTTC755	Repo Fixings	CORPT		ID	X	X	X
RPTTL100	Loan Confirmations	CORPT		ID		X	
RPTTL750	Exposure Reference	CORPT / EOD		ID		X	X
RPTTL760	Loan Maintenance	EOD		D		X	
RPTTL770	Loan Returns	EOD		D		X	X
RPTRS810	GCPSEL SRLH Pending Delivery	CORPT	Common Report Engine	D		X	
RPTRS815	GCPSEL SRLH Settled Delivery	CORPT		ID		X	
RPTRS820	GCPSEL SRLH Repo Contracts	EOD		D		X	
RPTRS860	GCPSEL SRLH Settled Cash Transactions	EOD		D		X	
RPTCL270	Loan Settlement	CORPT		ID		X	
RPTCL185	Loan Entitlement pre-advice Report	EOD		D		X	
RPTCL250	Loan Cash Transactions	EOD		D		X	X
RPTTL780	VCA Election and Outturn	CORPT / EOD		ID		X	X
RPTCL790	Loan Crest Transactions	CORPT / EOD		D		X	X

Agent Lenders assigned to a Clearing Member will receive identical reports as the Clearing Member

[4] This report will be delivered in the EOD processing after 0:30.

3.1 Detailed Delivery Reports

With CCP release 12.0 (T2S wave 4), the event triggered batch oriented reporting (BRP) of the Detailed Delivery Reports CE260, CE270 and CE275 for euro equities will be decommissioned. The reporting of the 'BRP' version of CE260 and CE270 will be incorporated in the 'CORPT' version of the respective reports. The report CE275 will be decommissioned and its contents will be incorporated into the 'CORPT' version of report CE270.

The CORPT timeline is event and time triggered. Time triggered means report creation takes place at a fixed but configurable time per day.

With CCP release 15.0 the number of the reporting runs is enhanced by one additional run to decrease the gap between reporting run 5 and reporting run 6. Therewith, 10 reporting runs will be provided with the introduction of CCP release 15.0.

The following table provides an overview of when CORPT reports are created.

Continuous reporting (CORPT)		
	Creation Cycle	Report ID
Event triggered	**BOD**	RPTCE260 RPTRS810
Time triggered	**RC001 (05:30 hrs)**	RPTCE270 RPTCE570 RPTTC755 RPTRS815 RPTCL270 RPTTL100 RPTTL750 RPTTL780 RPTCL790
	RC002 (08:30 hrs)	RPTCE270 RPTCE570 RPTTC755 RPTRS815 RPTCL270 RPTTL100 RPTTL750 RPTTL780 RPTCL790
	RC003 (11:00 hrs)	RPTCE270 RPTCE570 RPTTC755 RPTRS815 RPTCL270 RPTTL100 RPTTL750 RPTTL780 RPTCL790

	RC004 (12:30 hrs)	RPTCE270 RPTCE570 RPTTC755 RPTRS815 RPTCL270 RPTTL100 RPTTL750 RPTTL780 RPTCL790
	RC005 (14:30 hrs)	RPTCE270 RPTCE570 RPTTC755 RPTRS815 RPTCL270 RPTTL100 RPTTL750 RPTTL780 RPTCL790
	RC006 (16:00 hrs)	RPTCE270 RPTCE570 RPTTC755 RPTRS815 RPTCL270 RPTTL100 RPTTL750 RPTTL780 RPTCL790
	RC007 (16:45 hrs)	RPTCE270 RPTCE570 RPTTC755 RPTRS815 RPTCL270 RPTTL100 RPTTL750 RPTTL780 RPTCL790
	RC008 (19:00 hrs)	RPTCE270 RPTCE570 RPTTC755 RPTRS815 RPTCL270 RPTTL100 RPTTL750 RPTTL780 RPTCL790
	RC010 (22:00 hrs)	RPTCE270 RPTCE570 RPTTC755 RPTRS815 RPTCL270 RPTTL100 RPTTL750 RPTTL780 RPTCL790
	RC011 (01:00 hrs)	RPTCE270 RPTCE570 RPTTC755 RPTRS815 RPTCL270 RPTTL100 RPTTL750 RPTTL780 RPTCL790

Event triggered	**EOD**	RPTCE265 RPTCE565 RPTCE280
	DTP1-6, NTP	RPTCD540 RPTCE250

3.2 Historical reports

The historical reports can be requested up to four CCP business days backwards. For the request and creation of historical reports the CCP calendar must be used. All versions of the reports generated during a business day can be requested. No request is required for the reports provided via the Common Report Engine, when the report has already been selected. All selected reports are kept for at least ten business days in the past. If a historical report, which has not already been selected, is requested for provisioning via the Common Report Engine, it can be found under the historical date in the CRE directories.

3.3 Trade Identification

In order to identify trades uniformly on various reports the “TRADE NUMBER” is used, whereas its value is the one received from the trading location[5]. A similar mechanism is applicable for deliveries.
External Trade Numbers for net position trades are set to a trade number that is generated by the CCP.

Technically, this means that trades in the reports are uniquely identified by the following values: “TRADING LOCATION”, “TRADE DATE”, “TRADE NUMBER”, “LEG NUMBER” (only for Repo and Securities Lending trades), “ISIN” and “ORDER NUMBER”.
System Order Numbers for net position trades are generated by prefixing the generated External Trade Number of the net position trade with “CCPNET”.

For Eurex Repo the Order Number contains the external trade reference. It is unique for one full repo trade and identical for all four legs of it.

Deliveries are always identified by “DELIVERY ID”, “SETTLEMENT LOCATION” (or “CSD”) and “SETTLEMENT DATE”.

3.4 Role Specific Reporting

Some reports are created in separate instances for each role, i.e. up to three report instances (depending on the recipients) are created, one supporting the Trading Member role, one supporting the Clearing Member role, and one supporting the Settlement Institution role. The three versions have distinct report IDs but share the same layout.

The report ID is defined as follows:

Current ID unchanged for the Clearing Member's version (e.g. RPTCE260).

Current ID plus 1 for the Settlement Institution's version (e.g. RPTCE261).

Current ID plus 2 for the Trading Member's version (e.g. RPTCE262).

3.5 Corporate Action Entitlement Day Reporting

The following list of reports shows all reports, where trades can be displayed on an entitlement day of a corporate action and gives the corporate action-related status on the entitlement day. On

[5] Except PIRM

all days before the entitlement day, all transactions are reported “cum”. On all days after the entitlement day, all transactions are reported “ex”.

Report-ID	Name of the report	Reported … at the entitlement day
RPTCA130	CA130 Compensation Partner	Cum for Re-Run / Ex for Cancel Run
RPTCA140	CA140 Loan Compensation Partner	Cum for Re-Run / Ex for Cancel Run
RPTCA160	CA160 Custody Payment Statement	Cum
RPTCA180	CA180 Capital Adjustment on Trades	Cum / Ex
RPTCB220	CB220 Daily Fines	Cum
RPTCB230	CB230 Daily Gross Delivery Management	Cum
RPTCB530	CB530 EC-IS Daily Gross Dlv Mgmt	Cum
RPTCD150	CD150 Cash Obligations	Ex
RPTCD540	CD540 EC-IS Cash Instructions	N/A
RPTCD250	CD250 Settled Cash Transactions	N/A
RPTCD550	CD550 EC-IS Settled Cash Tran	N/A
RPTCE260	CE260 Pending Delivery	Ex
RPTCE265	CE265 Pending Delivery Before NTP	N/A
RPTCE565	CE565 EC-IS Pending Dlv Before NTP	Ex/Cum
RPTCE250	CE250 Partial Delivery Deviating Cash Amount	N/A
RPTCE270	CE270 Settled Delivery	N/A
RPTCE570	CE570 EC-IS Settled Delivery	Ex/Cum
RPTCE280	CE280 Pending Delivery Instructions	Ex
RPTTC750	Repo Contracts	N/A
RPTTC755	Repo Fixings	N/A
RPTCL165	Manufactured Payment Statement	N/A
RPTCL300	Rebate Lending Fee	Cum
RPTCL200	Loan MTM	Cum
RPTTL100	Loan Confirmations	N/A
RPTTL770	Loan Returns	Ex

Report-ID	Name of the report	Reported … at the entitlement day
RPTCL260	Loan Obligations	Ex
RPTCL290	Street View Records	N/A
RPTTL760	Loan Maintenance	Cum For maintenance type “CAN” (non-income CA event) an additional position showing the “ex” value will be created
RPTTL750	Exposure Reference	N/A
RPTRS810	GCPSEL SRLH Pending Delivery	Ex
RPTRS815	GCPSEL SRLH Settled Delivery	N/A
RPTRS820	GCPSEL SRLH Repo Contracts	N/A
RPTRS860	GCPSEL SRLH Settled Cash Transactions	N/A

3.6 Report Extension

The following table shows the possible report extension per reporting group.

Reporting Group	Compressed	Decompressed
BRP	.clis	.lis
CORPT	.clisCORPT	.liscorpt
EOD	.clis	.lis
BONDS	.clisBONDS	.lisbonds
EXS	.clis	.lis
OTHER	.clis	.lis

Note: reports created within the CORPT runs (RC001 to RC011) furthermore are numbered accordingly with “001”…”011”.

4 Reports Layout Description

4.1 Corporate Action Reports

4.1.1 RPTCA130 Compensation Partner

Report Name:

Compensation Partner

Report ID:

RPTCA130 (Clearing Member).

RPTCA131 (Settlement Institution).

Purpose:

This report lists trades affected by non-income corporate action events resulting from cancellations/re-runs that must be handled manually between the CCP and the Clearing Member and/or the Clearing Member and Trading Member respectively.

Per corporate action event, i.e., adjustments of existing pending trades (called non-income event; e.g., stock split) or creation of new trades in other securities (also called non-income event; e.g., subscription right), the corporate action event information (i.e. ratio and/or new ISIN) and the underlying trades are listed without applying the corresponding event. For cancel-runs, the trade is shown “ex”, i.e. after appliance of the original run. In case of a cancellation of an additional right the trades of the additional right are shown on the report. For re-runs, the trade shown is the original trade as generated at the trading location. A combination of cancel and re-run on the same day is applied analogously to the single events, taking into account first the cancellation and then the re-run.

For each corporate action event and security the report will show two sections, based on the settled or pending quantity of a trade on the entitlement day of the related corporate action event as provided by CBF. Therefore, a trade may be listed in both sections depending on the settlement status. Where no trade quantity in either status of the trade exists, the trade is not listed in the respective section, even not with the quantity “0”. The sections are defined as follows:

Quantities which were settled on the level CCP – CM, but pending on the level CM – Customer.

Quantities which were pending on both levels.

For each trade the transition of the original quantity on the entitlement day from the settlement state settled/pending or pending/pending to the quantities for the three different settlement states (i.e., settled/settled, settled/pending, pending/pending (surplus or gross) or pending/pending (offsetting block) on the levels CCP – CM/CM – customer) on the processing day is listed. For each quantity column a total will be calculated.

The report does not include EC-IS trades.

Notes on format:

This report is also available as raw data file:

RAWCA130 (Clearing Member).

RAWCA131 (Settlement Institution).

Notes on report creation:

This report is available for Clearing Members and Settlement Institutions. The report is created during the end-of-day processing. Entries from UK products (CREST) are not shown on the report.

Sorting order:

#	FIELD NAME
1	CLEARING MEMBER
2	SETTLEMENT LOCATION
3	SETTLEMENT ACCT
4	ENTITLEMENT DATE
5	ISIN
6	CURRENCY
7	PROCESSING TYPE
8	CORPORATE ACTION
9	EX DATE
10	NCM
11	ACT TYP

Fields:

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Clearing Member.
2	NAME OF INSTITUTION	Long name of the Clearing Member.
3	SETTLEMENT LOC.	Settlement location. See chapter 5.
4	SETTLEMENT ACCT	Branch settlement account.
5	HEAD SETTLEMENT ACCT	Headquarter settlement account. If no “RegÜber” relation exists the head settlement account is filled as the settlement account.
6	ENTITLEMENT DATE	Entitlement day of the event as specified in CBF Custody File field “CBF-Stichtag”.
7	ISIN	ISIN of the event affected security.
8	LONG-NAME	Long name of the instrument.
9	CURRENCY	Settlement currency of the trades. See chapter 5.
10	CORPORATE ACTION	Description of corporate action as specified by CBF: “CONV” – Conversion. “SPLF” – Stock split. “PARI” – Pari-Passu. “RHTS” – Rights issue. “BONU” – Bonus issue. “SOFF” – Spin Off. “DVOP” – Dividend Option. “DVSE” – Stock Dividend. “SPLR” – Reverse Stock Split. “DECR” – Capital Decrease. “MRGR” – Merger. “CHAN” – Reclassification.

REF	FIELD NAME	DESCRIPTION
11	PROCESSING TYPE	Description of processing as specified by CBF: “ORIGINAL RUN”. ”CANCELLATION”. ”RE-RUN”.
12	EX DATE	Ex-date of the event.
13	NEW ISIN	ISIN of the right or of the security that is to be exchanged. Empty in case of a pure change of the nominal value.
14/15	RATIO	Adjustment ratio. Empty in case of a pure change of ISIN. In case of a re-run: CBF adjustment ratio enumerator: denominator. In case of a cancel run: CBF adjustment ratio denominator: enumerator.
16	SETTL. STATUS	Trade delivery status on the level CCP – CM / CM – Customer at entitlement day. “SETTLED/PENDING”. “PENDING/PENDING”.
17	EXCH MEMB	Exchange Member ID.
18	ACT TYP	Account type. See chapter 5.
19	TRAD LOC	Trading location. See chapter 5.
20	TRADE DATE	Trading date.
21	TRADE NUMBER	Trade number as provided from the trading location.
22	ORDER NUMBER	Order number.
23	C7 ACCT. NAME	C7 Account name. If no account information is available, field remains empty.
24	ORIGINAL QUANTITY	The original quantity at entitlement day for a re-run. The quantity after the original runs for a cancellation. Note: Sell trades are indicated with a minus sign.
25	CURRENT QUANTITY SETTL/SETTL	The actual quantity of the trade in the state settled/settled on the processing day. Note: Sell trades are indicated with a minus sign.
26	CURRENT QUANTITY SETTL/PEND	The actual quantity of the trade in the state settled/pending on the processing day. Note: Sell trades are indicated with a minus sign.
27	CURRENT QUANTITY PEND/PEND SG	The actual quantity of the trade in the state pending/pending on the processing day (gross trades or belonging to the surplus). Note: Sell trades are indicated with a minus sign.
28	CURRENT QUANTITY PEND/PEND. OB	The actual quantity of the trade in the state pending/pending on the processing day (belonging to the offsetting block). Note: Sell trades are indicated with a minus sign.
29	TOTAL PER QUANTITY	Total per quantity. Note: Sell trades are indicated with a minus sign.
30	COMPENSATION ID FOP	Identification of the compensation to link the trades involved in the FOP instruction (empty in case of settlement status settled/pending).
31	COMPENSATION ID DVP	Identification of the compensation to link the trades involved in the DVP instruction (empty in case of settlement status settled/pending).

Layout:

```
 |        1         2         3         4         5         6         7         8         9        10        11        12        13
 0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                              COMPENSATION PARTNER                                                PAGE:      2
02|RPTCA130                                                                                                          AS OF DATE: 09-08-06
03|                                                                                                                    RUN DATE: 09-08-06
04|
05|CLEARING MEMBER : AAAFR (1)     Member CM1 (2)
06|SETTLEMENT LOC. : CBF (3)       SETTLEMENT ACCT : 99900011 (4)       HEAD SETTLEMENT ACCT: 99900011 (5)
07|ENTITLEMENT DATE: 03-08-06 (6)
08|ISIN:            CH0012332372  SCHWEIZ.RUECKV.N.SF 0,10 (7) + (8)                        CURRENCY: CHF (9)
09|CORPORATE ACTION: CHAN (10)                                          PROCESSING TYPE    : RE-RUN (11)
10|EX DATE         : 04-08-06 (12)                                      RATIO              :        1.0000000 :       2.0000000 (14/15)
11|                                                                     NEW ISIN           : CH0012335540 (13)
12|SETTL. STATUS   : PENDING/PENDING (16)
13|                                      ORDER                            CURRENT         CURRENT          CURRENT        CURRENT
14|EXCH ACT TRAD   TRADE    TRADE       NUMBER/         ORIGINAL          QUANTITY        QUANTITY         QUANTITY       QUANTITY
15|MEMB TYP  LOC   DATE     NUMBER     C7 ACCT. NAME    QUANTITY         SETTL/SETTL     SETTL/PEND.   PEND./PEND. SG  PEND./PEND. OB
16|----- -- ---- -------- --------- --------------- --------------- --------------- -------------- -------------- --------------
   (17)  (18)(19)  (20)     (21)        (22)            (24)            (25)            (26)           (27)           (28)
17|ACCAF A1 XEUR 31-06-06 9999995   88888888        100.000-          0.000           0.000         100.000-          0.000
                                     (23)
18|                                 AAAAA111
19|                                                 --------------- --------------- -------------- -------------- --------------
20|                                  TOTAL : (29)       100.000-          0.000           0.000          100.000-          0.000
21|                          COMPENSATIONS ID FOP: (30)                    4203 COMPENSATIONS ID DVP: (31)                   4204

01|EUREX                                              COMPENSATION PARTNER                                                PAGE:      3
02|RPTCA130                                                                                                          AS OF DATE: 09-08-06
03|                                                                                                                    RUN DATE: 09-08-06
04|
05|CLEARING MEMBER : AAAFR         Member CM1
06|SETTLEMENT LOC. : CBF           SETTLEMENT ACCT : 99900022           HEAD SETTLEMENT ACCT: 99900022
07|ENTITLEMENT DATE: 03-08-06
08|ISIN:            CH0012332372  SCHWEIZ.RUECKV.N.SF 0,10                                  CURRENCY: EUR
09|CORPORATE ACTION: CHAN                                               PROCESSING TYPE    : RE-RUN
10|EX DATE         : 04-08-06                                           RATIO              :        1.0000000 :       2.0000000
11|                                                                     NEW ISIN           : CH0012335540
12|SETTL. STATUS   : PENDING/PENDING
13|                                      ORDER                            CURRENT         CURRENT          CURRENT        CURRENT
14|EXCH ACT TRAD   TRADE    TRADE       NUMBER          ORIGINAL          QUANTITY        QUANTITY         QUANTITY       QUANTITY
15|MEMB TYP  LOC   DATE     NUMBER     C7 ACCT. NAME    QUANTITY         SETTL/SETTL     SETTL/PEND.   PEND./PEND. SG  PEND./PEND. OB
16|----- -- ---- -------- --------- --------------- --------------- --------------- -------------- -------------- --------------
17|AAAFR PP XETR 31-06-06 0006645   0000065754197       1,000.000          0.000           0.000       1,000.000          0.000
18|
19|                                                 --------------- --------------- -------------- -------------- --------------
20|                                  TOTAL :           1,000.000          0.000           0.000       1,000.000          0.000
21|                          COMPENSATIONS ID FOP:                         4201 COMPENSATIONS ID DVP:                        4202
22|
23|
24|
25|
26|*** END OF REPORT ***
```

4.1.2 RPTCA140 Loan Compensation Partner

Report Name:

Loan Compensation Partner

Report Code:

- RPTCA140 (Clearing Member).
- RPTCA141 (Settlement Institution).

Purpose:

This report lists loan transactions affected by non-income corporate action events resulting from cancellations/ re-runs that must be handled manually between the CCP and the Clearing Member and/or the Clearing Member and Trading Member respectively.

Per Corporate Action event, i.e., adjustments of existing pending trades (called non-income event; e.g., stock split) or creation of new trades in other securities (also called non-income event; e.g., subscription right), the Corporate Action event information (i.e. ratio and/or new ISIN) and the underlying trades are listed without applying the corresponding event. For cancel-runs, the trade is shown “ex”, i.e. after appliance of the original run. For re-runs, the trade view is the original trade as generated at the trading location. A combination of cancel and re-run on the same day is applied analogously to the single events, taking into account first the cancellation and then the re-run.

Reverse compensations are reported with the quantity to be adjusted; the order number if reverse compensations will start with “CCPREV”.

In contrast to RPTCA130 report RPTCA140 shows summary records, i.e. TOTAL PER QUANTITY per trade number.

For each Corporate Action event and security the report will show two sections, based on the settled or pending quantity of a trade on the processing day of the related corporate action event as provided by CBF. Therefore, a trade may be listed in both sections depending on the settlement status. Where no trade quantity in either status of the trade exists, the trade is not listed in the respective section, even not with the quantity “0”. The sections are defined as follows:

- Quantities which are settled on the level CCP - CM, but pending on the level CM - Customer. This section is not filled for loans in the current release since loans are processed on a gross-basis.
- Quantities which are pending on both levels.

Notes on format:

This report is also available as raw data file:

- RAWCA140 (Clearing Member).
- RAWCA141 (Settlement Institution).

Sorting order:

#	FIELD NAME
1	CLEARING MEMBER
2	SETTLEMENT LOCATION
3	SETTLEMENT ACCT
4	ENTITLEMENT DATE

#	FIELD NAME
5	ISIN
6	PROCESSING TYPE
7	CORPORATE ACTION
8	EX DATE
9	NCM
10	ACCOUNT TYPE

Fields:

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Clearing Member.
2	NAME OF INSTITUTION	Long name of the Clearing Member.
3	SETTLEMENT LOCATION	Settlement location: e.g. “CBF”.
4	SETTLEMENT ACCT	Branch settlement account.
5	HEAD SETTLEMENT ACCT	Headquarter settlement account (if no Reg-Über relation exists the head settlement account is filled with the settlement account.).
6	ENTITLEMENT DATE	Entitlement day of the event as specified in CBF Custody File field “CBF-Stichtag”.
7	ISIN	ISIN of the event affected security.
8	LONG-NAME	Long name of the instrument.
9	CURRENCY	Settlement currency of the loans, i.e. cash collateral currency.
10	CORPORATE ACTION	Description of corporate action as specified in CBF Custody File in field “KADI-Vorgang 1”. “CONV” – Conversion “MRGR” - Merger “SPLF” – Stock split “SPLR” - Reverse Stock Split “DECR” – Capital Decrease “DVSE” – Stock Dividend “CHAN” – Reclassification “PARI” – Pari-Passu “RHTS” – Rights issue “BONU” – Bonus issue “SOFF” – Spin-Off “DVOP” – Dividend Option
11	PROCESSING TYPE	Description of processing as specified in CBF Custody File field “Verarbeitungsart”: “ORIGINAL RUN”. ”CANCELLATION”. ”RE-RUN”.
12	EX DATE	Ex-date of the event – 1 business day.
13	NEW ISIN	ISIN of the right or of the security that is to be exchanged. Empty in case of a pure change of the nominal value. In case of a cancel-run of type ISIN change or nominal and ISIN change: the original ISIN.
14/15	RATIO	Adjustment ratio. 1:1 in case of a pure change of ISIN.

REF	FIELD NAME	DESCRIPTION
		In case of a re-run: CBF adjustment ratio enumerator : denominator. In case of a cancel run (nominal or nominal and ISIN change): CBF adjustment ratio denominator : enumerator. In case of a cancel run (additional rights): CBF adjustment ratio enumerator : denominator.
16	SETTL. STATUS	Trade delivery status on the level CCP – Clearing Member / Clearing Member – customer at entitlement day. “SETTLED/PENDING”. “PENDING/PENDING”.
17	EXCH MEMBER	Exchange Member.
18	ACCOUNT TYPE	Account type: “A1” or “PP”.
19	TRAD LOC	Trading location – market identification: Example: “PIRM”
20	TRADE DATE	Trading date.
21	TRADE NUMBER	External trade no.
22	ORDER NUMBER	External system order number as provided by 3PFP.
23	ORIGINAL QUANTITY	The quantity of the loan at entitlement day for a re-run. The quantity after the original runs for a cancellation. In case of a cancellation run of an additional right the right instead of the original loan is reported. Note: Sell trades are indicated with a minus sign.
24	CURRENT QUANTITY SETTL/SETTL	The actual quantity of the loan in the state settled/settled on the processing day. Note: Sell trades are indicated with a minus sign.
25	CURRENT QUANTITY SETTL/PEND.	The actual quantity of the trade in the state settled/pending on the processing day. Since a loan is always processed on a gross-basis field will not be used.
26	CURRENT QUANTITY PEND/PEND. SG	The actual quantity of the loan in the state pending/pending on the processing day. In case of a cancellation of an additional right the currently pending quantity of the additional right loan. Note: Sell trades are indicated with a minus sign.
27	CURRENT QUANTITY PEND/PEND. OB	The actual quantity of the loan in the state pending/pending on the processing day (belonging to the offsetting block). Since a loan is always processed on a gross-basis field will not be used.
28	TOTAL PER QUANTITY	Total per quantity per external trade number. Note: Sell trades are indicated with a minus sign.
29	COMPENSATION ID FOP	Identification of the compensation to link the trades involved in the FOP instruction (empty in case of settlement status settled/pending).
30	COMPENSATION ID FOP (R)	Identification of the compensation to link the trades involved in the FOP reverse instruction (empty if not required). An additional compensation FOP is only required in case the new ISIN after original run is still valid.

Layout:

```
0         1         2         3         4         5         6         7         8         9         10        11        12        13
 0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                              LOAN COMPENSATION PARTNER                                            PAGE:      1
02|RPTCA140                                                                                                        AS OF DATE: 11-04-11
03|                                                                                                                  RUN DATE: 11-04-11
04|CLEARING MEMBER : ABCFR (1)     BANK CORPORATION  (2)
05|SETTLEMENT LOC. : CBF (3)       SETTLEMENT ACCT : 12340000 (4)       HEAD SETTLEMENT ACCT: 12345678 (5)
06|ENTITLEMENT DATE: 07-04-11 (6)
09|ISIN:             DE0007224404  SENATOR ENTERTAINMENT AG             (7/8)              CURRENCY: EUR (9)
08|CORPORATE ACTION: CONV          (10)                                 PROCESSING TYPE    : CANCELLATION  (11)
09|EX DATE         : 08-04-11      (12)                                 RATIO             1:                1 (14/15)
10|                                                                     NEW ISIN           : DE0007224461  (13)
11|SETTL. STATUS   : PENDING/PENDING     (16)
12|                                                                       CURRENT          CURRENT          CURRENT        CURRENT
13|EXCH ACT TRAD   TRADE    TRADE        ORDER            ORIGINAL       QUANTITY         QUANTITY         QUANTITY       QUANTITY
14|MEMB TYP  LOC   DATE     NUMBER       NUMBER           QUANTITY      SETTL/SETTL      SETTL/PEND.   PEND./PEND. SG  PEND./PEND. OB
15|----- -- ---- -------- ---------- ---------------- ---------------- ---------------- -------------- -------------- --------------
   (17)  (18) (19)   (20)     (21)          (22)             (23)             (24)             (25)           (26)           (27)
16|ABCFR PP PIRM 03-03-11 0000219    0000000041035919     600,000.000-     600,000.000-          0.000          0.000          0.000
17|                                                   ---------------- ---------------- -------------- -------------- --------------
18|                                      TOTAL : (28)     600,000.000-     600,000.000-          0.000          0.000          0.000
19|                          COMPENSATIONS ID FOP: (29)     913        COMPENSATIONS ID FOP (R) :                         914 (30)
20|                                                   ---------------- ---------------- -------------- -------------- --------------

 0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                              LOAN COMPENSATION PARTNER                                            PAGE:      2
02|RPTCA140                                                                                                        AS OF DATE: 11-04-11
03|                                                                                                                  RUN DATE: 11-04-11
04|CLEARING MEMBER : XYZFR         BANK CORPORATION
05|SETTLEMENT LOC. : CBF           SETTLEMENT ACCT : 12360000           HEAD SETTLEMENT ACCT: 12340000
06|ENTITLEMENT DATE: 07-04-11
07|ISIN:             DE0007443608  TEAMWORK INF.MAN.AG KONV.                               CURRENCY: EUR
08|CORPORATE ACTION: SPLR                                               PROCESSING TYPE    : RE-RUN
09|EX DATE         : 08-04-11                                           RATIO             4:                1
10|                                                                     NEW ISIN           :
11|SETTL. STATUS   : PENDING/PENDING
12|                                                                      CURRENT          CURRENT          CURRENT        CURRENT
13|EXCH ACT TRAD   TRADE    TRADE        ORDER            ORIGINAL       QUANTITY         QUANTITY         QUANTITY       QUANTITY
14|MEMB TYP  LOC   DATE     NUMBER       NUMBER           QUANTITY      SETTL/SETTL      SETTL/PEND.   PEND./PEND. SG  PEND./PEND. OB
15|----- -- ---- -------- ---------- ---------------- ---------------- ---------------- -------------- -------------- --------------
16|ACCAE PP PIRM 03-03-11 0000516    0032004103591956     800,000.000-     600,000.000-          0.000   200,000.000-          0.000
17|                                                   ---------------- ---------------- -------------- -------------- --------------
18|                                         TOTAL :       800,000.000-     600,000.000-          0.000   200,000.000-          0.000
19|                  COMPENSATIONS ID FOP :                  903        COMPENSATIONS ID FOP (R) :                000
```

4.1.3 RPTCA160 Custody Payment Statement

Report Name:

Custody Payment Statement

Report ID:

RPTCA160 (Clearing Member).

RPTCA161 (Settlement Institution).

Purpose:

This report provides cash payments deriving from corporate action events (original-runs, re-runs and cancellation-runs) and related to all trades that are affected by the event. The report also shows reversal cash payments resulting from trade cancellations on T+1.

This report shows coupon compensations for repos and late cash bond trades. The total amount is shown for each Clearing Member.

The report does not include EC-IS trades.

Due to the introduction of the new Securities Lending specific report RPTCL165, in order to avoid duplicate information to the Clearing Members the Securities Lending loans will be deselected from the report RPTCA160/RPTCA161/RAWCA160/RAWCA161.

Notes on format:

This report is also available as raw data file:

RAWCA160 (Clearing Member).

RAWCA161 (Settlement Institution).

Notes on creation:

This report is available for Clearing Members and Settlement Institutions. The report is created during end-of-day processing. Entries from UK products (CREST) are not shown on the report.

Sorting order:

#	FIELD NAME
1	CURRENCY
2	SETTLEMENT LOCATION
3	SETTLEMENT ACCT
4	CLEARING MEMBER
5	EXCHANGE MEMBER
6	ACCOUNT TYPE
7	CASH STL LOCATION
8	CASH STL ACCOUNT
9	VALUE DATE
10	ENTITLEMENT DATE
11	SETTLEMENT RUN
12	ISIN
13	CA TYPE
14	TRADE DATE
15	TRADE LOC

#	FIELD NAME
16	TRADE NUMBER
17	ORDER NUMBER
18	SETTLEMENT RUN
19	STS (lines with this field empty at bottom)
20	BUY/SELL

Fields:

REF	FIELD NAME	DESCRIPTION
1	SETTLEMENT ACCT	Branch settlement account.
2	SETTLEMENT LOCATION	Settlement location. See chapter 5.
3	CURRENCY	Currency of the dividend. See chapter 5.
4	CLEARING MEMBER	Clearing Member.
5	EXCHANGE MEMBER	Exchange Member.
6	ACCOUNT TYPE	Account type. See chapter 5.
7	CASH STL ACCOUNT	Cash account number that is assigned to the corresponding cash settlement location.
8	CASH STL LOCATION	Cash Settlement Location (See chapter 5) and BIC. Example: RBOSG RBOSGB2LXXX
9	ISIN	ISIN of the event affected security.
10	LONG-NAME	Long name of the instrument.
11	VALUE DATE	Value date of the cash bookings.
12	ENTITLEMENT DATE	Entitlement date of corporate action event.
13	SETTLEMENT RUN	Cash settlement run at CBF (see chapter 5).
14	TRADE DATE	Trading date.
15	TRAD LOC	Trading location. See chapter 5.
16	TRD TYP	Exchange trade type. See chapter 5.
17	TRADE NUMBER	Trading number as provided from the trading location.
18	CON TYP	Contract type. See chapter 5.
19	ORDER NUMBER	Order number. Eurex Repo will fill it with “External Trade Reference”
20	C7 ACCT. NAME	C7 Account name. If no account information is available, field remains empty.
21	B/S	Buy sell type. See chapter 5.
22	STS	“S” – Fully settled on both levels. “ ” – Trade is still pending on levels CCP – Clearing Member and Clearing Member – customer or on level Clearing Member – customer. For a repo trade, indicator is displayed, if the term leg is settled on both levels CCP - Clearing Member and Clearing Member - customer otherwise the field is left blank.
23	NOMINAL / QUANTITY	Nominal / quantity security amount considered for income event.
24	PAYMENT DEBIT	Cash payment debit

REF	FIELD NAME	DESCRIPTION
25	PAYMENT CREDIT	Cash payment credit
26	TOTAL DEBIT/ CREDIT	Sum of “PAYMENT DEBIT” and “PAYMENT CREDIT”.
27	TOTAL	Sum of “TOTAL DEBIT/ CREDIT”.
28	TOTAL PER EXCHANGE MEMBER AND VALUE DATE	Total sum per Exchange Member and value date.
29	TOTAL PER CASH ACCOUNT, CM AND VALUE DATE	Total sum per cash account, Clearing Member and value date.
30	TOTAL PER CLEARING MEMBER AND VALUE DATE	Total sum per Clearing Member and value date.
31	TOTAL PER SETTLEMENT ACCOUNT AND VALUE DATE	Total sum per settlement account and value date.
32	REVERSE COMPENSATION FLAG	- “R” Reverse Compensation on a settled trade due to Corporate Action. - “ “ otherwise.
33	CA Type	“INCOME” for Income Payments or “TAX” for Tax liquidity[6]

Layout:

```
  |         1         2         3         4         5         6         7         8         9        10        11        12        13

   0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                             CUSTODY PAYMENT STATEMENT                                          PAGE:        5
02|RPTCA160                                                                                                      AS OF DATE: 19-06-06
03|                                                                                                                RUN DATE: 19-06-06

04|SETTLEMENT ACCT : 20130000  (1)                    SETTLEMENT LOCATION : CBF (2)   CURRENCY          : EUR (3)
05|CLEARING MEMBER : BVMMU  (4)                       ACCOUNT TYPE        : A1  (6)   CASH STL ACCOUNT  : 70020270  (7)
06|EXCHANGE MEMBER : BVMMU  (5)                                                       CASH STL LOCATION : BBK     BBKDEUL0XX (8)

07|ISIN            : DE0006937733  PORSCHE AG VZO O.N.  (9 + 10)
08|VALUE DATE      : 19-06-06  (11)                   ENTITLEMENT DAY : 18-06-06 (12) CA TYPE: INCOME  (33)

09| TRADE   TRAD  TRD TRADE   CON  ORDER            STL  B                                PAYMENT               PAYMENT          REV
10|  DATE    LOC  TYP NUMBER  TYP  NUMBER /          RUN  S STS  NOMINAL/QUANTITY           DEBIT                CREDIT          COMP
11                                 C7 ACCT. NAME
12|-------- ----- -   ------- --- ---------------- ---- - --- -------------------- ---------------------- ---------------------- -----
     (14)    (15) (16)  (17)    (18) (19) /          (13) (21) (22)  (23)                     (24)                   (25)            (32)
                                 (20)
13|15-06-06 XETR    X  1011002  S  0000001011002    DD1  S  S                   750-                 0.00                 254.46
14|
15|15-06-06 XETR    X  1011002  S  0000001011002    DD1  S  S                   750-               254.46                   0.00
16|
17|15-06-06 XETR    X  1011002  S  0000001011002    DD1  S  S                   750-               508.91                   0.00
18|
19|15-06-06 XETR    X  1011006  S  0000001011006    DD1  S  S                   300-                 0.00                 101.79
20|
21|15-06-06 XETR    X  1011006  S  0000001011006    DD1  S  S                   300-               203.57                   0.00
22|
23|15-06-06 XETR    X  1011006  S  0000001011006    DD1  S  S                   300-               101.79                   0.00
24|
25|18-06-06 XETR    X  2011002  S  0000002011002    DD1  S  S                   750-                 0.00                 254.46
26|
27|18-06-06 XETR    X  2011002  S  0000002011002    DD1  S  S                   750-               508.91                   0.00
```

6 Updated due to UCITS IV Directive (UCITS = Undertakings for Collective Investment in Transferable Securities).

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18-06-06 XETR   X  2011002  S  0000002011002    DD1  S                       750-              254.46                0.00

18-06-06 XETR   X  2011006  S  0000002011006    DD1  S  S                    300-                0.00              101.79    R

18-06-06 XETR   X  2011006  S  0000002011006    DD1  S  S                    300-              203.57                0.00

18-06-06 XETR   X  2011006  S  0000002011006    DD1  S                       300-              101.79                0.00

18-06-19 XEUR   O  1053695  S                        S                       500-            6,000.00                0.00
                               AAAAA111
                                                                                 ---------------------------------------
TOTAL DEBIT/ CREDIT  (26)                  :                                                 8,137.46              712.50
                                                                                 ---------------------------------------
TOTAL      (27)                            :                                                                    7,424.96-
                                                                                                      ===================
TOTAL PER EXCHANGE MEMBER AND VALUE DATE   (28):                                                               24,167.06-
                                                                                                      ===================
TOTAL PER CASH ACCOUNT, CM, AND VALUE DATE (29):                                                               24,167.06-
                                                                                                      ===================
TOTAL PER CLEARING MEMBER AND VALUE DATE   (30):                                                               24,167.06-
                                                                                                      ===================
TOTAL PER SETTLEMENT ACCOUNT AND VALUE DATE(31):                                                               24,167.06-
                                                                                                      ===================
*** IN CASE OF EUR-PAYMENTS, THE PAYMENTS ARE INSTRUCTED BY CLEARSTREAM BANKING AG ON BEHALF OF EUREX CLEARING AG TO THE
    CUSTOMERS BUNDESBANK-ACCOUNT AND IN CASE OF NON-EUR-PAYMENTS, THE PAYMENTS ARE INSTRUCTED BY CLEARSTREAM BANKING AG ON
    BEHALF OF EUREX CLEARING AG TO THE CUSTOMERS ACCOUNT WITH CLEARSTREAM BANKING AG
*** Member Credit Payments in GBP are instructed by Barclays Bank plc on behalf of EUREX Clearing AG to the customer account at
    respective Payment Bank
*** Trades settled by cash instructions are considered as finally settled under the condition that the confirmation of payment
    is received by EUREX Clearing AG
*** In case of USD payments, the calculated cash amounts could be different to KD111 and binding is the Clearstream report KD111
*** END OF REPORT ***
```

4.1.4 RPTCA180 Capital Adjustments on Trades

Report Name:

Capital Adjustments on Trades

Report ID:

RPTCA180 (Clearing Member).

RPTCA181 (Settlement Institution).

Purpose:

This report shows the impact of original runs (and cancellation-/re-runs[7]) of corporate action non-income events on trades including corporate action events resulting in NCSC[8]. The original trade is always shown first.

With T2S wave 2 the report also shows fractions resulting out of corporate actions nominal change / nominal ISIN change and additional rights.

The fractions are reported on the day of their creation. Fractions resulting from surplus and offset quantities are displayed separately; i.e. multiple fraction records can be displayed for one trade. A new value (‘C’) for the action type is introduced to indicate a fraction out of closed part of trade.

EC-IS trades which are impacted by a corporate action non-income event are not included in this report.

Notes on format:

This report is also available as raw data file:

RAWCA180 (Clearing Member).

RAWCA181 (Settlement Institution).

Notes on creation:

This report is available for Clearing Members and Settlement Institutions. The report is created during end-of-day processing. Entries from UK products (CREST) are not shown on the report.

Sorting order:

#	FIELD NAME
1	ISIN of ORIGINAL SECURITY
2	CLEARING MEMBER
3	EXCHANGE MEMBER
4	ACCOUNT TYPE
5	CURRENCY
6	ENTITLEMENT DATE
7	PROCESSING TYPE
8	TRADE DATE
9	TRADE LOC
10	TRADE NUMBER

[7] Cancellation-/re-runs of corporate action non-income events are shown on this report if the event was processed by CCP automatically, else the events are shown on report RPTCA130 Compensation Partner.

[8] Non-Collective Safe Custody

#	FIELD NAME
11	ORDER NUMBER
12	SETTLMNT DATE
13	DATE SETTLED (lines with this field empty at bottom
14	B S
15	ISIN (original trade is always first)
16	SETTLEMENT LOCATION
17	SETTLEMENT ACCT

Fields:

REF	FIELD NAME	DESCRIPTION
1 3	SETTLEMENT ACCT EXT SETTLEMENT ACCT	Branch settlement account (always displayed) External settlement account (only displayed and filled if corporate action results in a NCSC instrument)
2 4	SETTLEMENT LOCATION EXT SETTLEMENT LOCATION	Settlement location(See chapter 5) (always displayed) External settlement location (See chapter 5: Settlement location) (only displayed and filled if corporate action results in a NCSC instrument)
5	CLEARING MEMBER	Clearing Member.
6	EXCHANGE MEMBER	Exchange Member.
7	ACCOUNT TYPE	Account type. See chapter 5.
8	ORIGINAL SECURITY	ISIN and long name of the original security.
9	CURRENCY	Settlement currency of the underlying ISIN. See chapter 5.
10	ENTITLEMENT DATE	Entitlement date of corporate action event.
11	A CRP CASH LONG FACTOR	Associated cash risk factor for buy correction trades for settled trade quantities in case of corporate action re-runs or corrections. This field is currently not filled for CCP.
12	A CRP CASH SHORT FACTOR	Associated cash risk factor for sell correction trades for settled trade quantities in case of corporate action re-runs or corrections. This field is currently not filled for CCP.
13	TRADE DATE	Trading date.
14	TRADE LOC	Trading location. See chapter 5.
15	TRD TYP	Exchange trade type. See chapter 5.
16	TRADE NUMBER	Trading number as provided from the trading location.
17	ORDER NUMBER	Order number. In case of a Reverse Compensations the Order Number starts with the prefix “CCPREV”.
18	B/S	Buy sell type. See chapter 5. See chapter 5.
19	SETTLMNT DATE	Contractual settlement date.
20	STS	“S” – Fully settled on both levels. “ ” – Trade is still pending on levels CCP – CM and CM – Customer or on level CM – Customer.
21	ISIN	ISIN of the security.
22	NOMINAL/ QUANTITY	Nominal / quantity security amount.
23	SETTLEMENT AMOUNT	Settlement amount.

REF	FIELD NAME	DESCRIPTION
24	D/A	“A” – New or replacement trade of deleted trade (i.e. modification). “D” – Trade, which is deleted. “ ” – Trade, which is not modified. “F” – Fraction. “C” – Fraction of a closed part of trade. Note: a modification is shown by a “D” line followed by an “A” line.
25	PROCESSING TYPE	Kind of Corporate Action event: “ORIG” - Original run ”CANCL” - Cancellation run ”RERUN” - Rerun

Layout:

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  |         1         2         3         4         5         6         7         8         9        10        11        12        13
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                        CAPITAL ADJUSTMENTS ON TRADES                                              PAGE:       2
02|RPTCA180                                                                                                        AS OF DATE: 19-12-06
03|                                                                                                                   RUN DATE: 19-12-06
04|CLEARING MEMBER       : AAAFR (5)
05|EXCHANGE MEMBER       : AAAFR (6)                                  ACCOUNT TYPE           : A1  (7)
06|
07|ORIGINAL SECURITY     : DE0005003404 ADIDAS-SALOMON AG O.N.  (8)    ENTITLEMENT DATE       : 19-12-06  (10)      (9) CURRENCY : EUR
08|ACORPT CASH LONG FACTOR : (11)                                     ACORPT CASH SHORT FACTOR  : (12)
09|PROCESSING TYPE       : CANCL  (25)
10|
11|
12| - - - T R A D E  - - -    ORDER          B SETTLMNT                  STL     STL EXT STL EXT      NOMINAL/                         D
13| DATE     LOC TYP NUMBER   NUMBER          S  DATE   STS    ISIN       ACCT    LOC ACCT    LOC      QUANTITY        SETTLEMENT AMOUNT  A
14|-------- ---- - ------- ---------------- - -------- - ------------ -------- --- ------- --- ----------------- ------------------- -
    (13)    (14) (15)  (16)        (17)        (18)  (19)   (20)    (21)         (1)       (2)  (3)     (4)          (22)              (23)
 (24)
15|18-12-06 XEUR O 1810003                  S 20-12-06   DE0005003404 10200000 CBF                            100.000-              0.00  A
16|18-12-06 XEUR O 1810003                  S 20-12-06 S DE000S0EXE01 10200000 CBF                              0.000-              0.00
17|18-12-06 XEUR O 1810004                  S 20-12-06   DE0005003404 10200000 CBF                            500.000-             50.00  A
18|18-12-06 XEUR O 1810004                  S 20-12-06   DE000S0EXE01 10200000 CBF                            500.000-             50.00  D
19|
20|
21|EUREX                                        CAPITAL ADJUSTMENTS ON TRADES                                              PAGE:       2
22|RPTCA180                                                                                                        AS OF DATE: 19-12-06
23|                                                                                                                   RUN DATE: 19-12-06
24|CLEARING MEMBER       : AAAFR
25|EXCHANGE MEMBER       : AAAFR                                      ACCOUNT TYPE           : A1
26|ORIGINAL SECURITY     : DE0005003404 ADIDAS-SALOMON AG O.N.         ENTITLEMENT DATE       : 19-12-06                CURRENCY : EUR
27|ACORPT CASH LONG FACTOR :                                          ACORPT CASH SHORT FACTOR  :
28|PROCESSING TYPE       : RERUN
29|
30|
31| - - - T R A D E  - - -    ORDER          B SETTLMNT                  STL     STL EXT STL EXT      NOMINAL/                         D
32| DATE     LOC TYP NUMBER   NUMBER          S  DATE   STS    ISIN       ACCT    LOC ACCT    LOC      QUANTITY        SETTLEMENT AMOUNT  A
33|-------- ---- - ------- ---------------- - -------- - ------------ -------- --- ------- --- ----------------- ------------------- -
34|18-12-06 XEUR O 1810003                  S 20-12-06   DE0005003404 10200000 CBF                            100.000-              0.00  D
35|18-12-06 XEUR O 1810003                  S 20-12-06   DE000S0EX333 10200000 CBF                            100.000-              0.00  A
36|18-12-06 XEUR O 1810004                  S 20-12-06   DE0005003404 10200000 CBF                            500.000-             50.00  D
37|18-12-06 XEUR O 1810004                  S 20-12-06   DE000S0EXE01 10200000 CBF                            500.000-             50.00  A
38|
39|EUREX                                        CAPITAL ADJUSTMENTS ON TRADES                                              PAGE:       2
40|RPTCA180                                                                                                        AS OF DATE: 19-12-06
41|                                                                                                                   RUN DATE: 19-12-06
42|CLEARING MEMBER       : AAAFR
43|EXCHANGE MEMBER       : AAAFR                                      ACCOUNT TYPE           : A1
44|ORIGINAL SECURITY     : DE0005003404 ADIDAS-SALOMON AG O.N.         ENTITLEMENT DATE       : 19-12-06                CURRENCY : EUR
45|ACORPT CASH LONG FACTOR :                                          ACORPT CASH SHORT FACTOR  :
46|PROCESSING TYPE       : ORIG
47|
48|
49| - - - T R A D E  - - -    ORDER          B SETTLMNT                  STL     STL EXT STL EXT      NOMINAL/                         D
50| DATE     LOC TYP NUMBER   NUMBER          S  DATE   STS    ISIN       ACCT    LOC ACCT    LOC      QUANTITY        SETTLEMENT AMOUNT  A
51|-------- ---- - ------- ---------------- - -------- - ------------ -------- --- ------- --- ----------------- ------------------- -
```

```
52|18-12-06 XEUR O 1810006                    S 20-12-06   DE0005003404 10200000 CBF                          100.000-              50.00  D
53|18-12-06 XEUR O 1810006                    S 20-12-06   DE000S0EX333 10200000 CBF    62541 CBL             100.000-              50.00  A
54|
55|EUREX                                           CAPITAL ADJUSTMENTS ON TRADES                                                   PAGE:        2
56|RPTCA180                                                                                                              AS OF DATE: 19-12-06
57|                                                                                                                        RUN DATE: 19-12-06
58|CLEARING MEMBER       : AAAFR
59|EXCHANGE MEMBER       : AAAFR                                  ACCOUNT TYPE           : A1
60|ORIGINAL SECURITY     : DE0005003404 ADIDAS-SALOMON AG O.N.    ENTITLEMENT DATE       : 19-12-06               CURRENCY : EUR
61|ACORPT CASH LONG FACTOR :                                      ACORPT CASH SHORT FACTOR  :
62|PROCESSING TYPE       : ORIG
63|
64|
65| - - - T R A D E  - - -    ORDER          B SETTLMNT                  STL      STL EXT STL EXT      NOMINAL/                              D
66| DATE     LOC TYP NUMBER    NUMBER         S  DATE   STS     ISIN      ACCT     LOC ACCT    LOC      QUANTITY        SETTLEMENT AMOUNT  A
67|-------- ---- - ------- --------------- - -------- - ------------ -------- --- ------- --- ---------------- ------------------ -
68|01-02-13 XEUR O 2301001 2301000000001    S 03-02-13   DE0006048267 70840000 CBF                          35.000-            3500.00  D
69|01-02-13 XEUR O 2301001 2301000000001    S 14-02-13   DE0005239701 70840000 CBF                          11.667-            3500.00  A
70|01-02-13 XEUR O 2301001 2301000000001    S 14-02-13 S DE0005239701 70840000 CBF                           0.667              196.76- F
71|72|*** END OF REPORT ***
```

4.2 Trade Reports

4.2.1 RPTCB230 Daily Gross Delivery Mgmt.

Report Name:

Daily Gross Delivery Mgmt.

Report ID:

RPTCB230 (Clearing Member).

RPTCB231 (Settlement Institution).

Purpose:

This report contains all gross delivery management transactions performed on the current day by the Clearing Member, Settlement Institution or on behalf of the Clearing Member by Clearing Supervision.

Additionally, this report includes the buy-in block, the ISIN block and release activity performed by Clearing Supervision.

Notes on format:

This report is also available as raw data file:

RAWCB230 (Clearing Member).

RAWCB231 (Settlement Institution).

Notes on creation:

This report is available for Clearing Members and Settlement Institutions. The report is created during end-of-day processing.

Sorting order:

#	FIELD NAME
1	SETTLEMENT LOCATION
2	SETTLEMENT ACCT
3	CLEARING MEMBER
4	EXCHANGE MEMBER
5	ISIN
6	SETTLEMENT CURRENCY
7	MAINTENANCE DATE

Fields:

REF	FIELD NAME	DESCRIPTION
1	SETTLEMENT ACCT	Branch settlement account.
2	SETTLEMENT LOCATION	Settlement location. See chapter 5.
 3 4	CLEARING MEMBER	 Member ID of Clearing Member. Long name of Clearing Member.
 5 6	EXCHANGE MEMBER	 Member ID of Exchange Member. Long name of Exchange Member.

REF	FIELD NAME	DESCRIPTION
7	ISIN	ISIN of the security.
8	SETTLEMENT CURRENCY	Settlement currency. See chapter 5.
9	TRAD LOC	Trading location. See chapter 5.
10	TRD TYP	Exchange trade type. See chapter 5.
11	TRADE DATE	Trading date.
12	TRADE NUMBER	Trading number as provided from the trading location.
13	LEG	Leg. See chapter 5.
14	MAINTENANCE DATE	Maintenance date; date at which the modification was executed.
15	MAINT TIME	Maintenance time; time at which the modification was executed.
16	ORDER NUMBER	Order number. Eurex Repo will fill it with “External Trade Reference”
17	NOMINAL / QUANTITY	Nominal / quantity security amount. Negative signs indicate sell trades. (No quantity is shown in case of an ISIN block / release transaction)
18	TRAN	Transaction types. Free form text field: “INS“ trade insert on behalf “NEW” new trade automatically loaded from trading locations except from XETR and XFRA “DEL” trade deletion on behalf “REL” “BLCK” “NET” (processing) “GROS” (processing) “LINK” “UNLK” “BIBL” (buy-in block; Clearing Supervision transaction) “BIRL” (buy-in release; Clearing Supervision transaction) “IBL” (ISIN block; Clearing Supervision transaction) “IRL” (ISIN release; Clearing Supervision transaction) ”TBBL”[9] (Technical Buy-in block; Clearing Supervision transaction) ”TBRL”[9] (Technical Buy-in release; Clearing Supervision transaction) “TIBL” [9] (Technical ISIN block; Clearing Supervision transaction) ”TIRL” [9] (Technical ISIN release; Clearing Supervision transaction) “CLOS” trade closing for open and open variable repos “RACH” rate change for pending variable and open variable repos. Note: A transaction is “REL” (release) if the released quantity has been increased. It is “BLCK” (block) if the released quantity has been reduced.
19	QUANTITY	Quantity that has been blocked, released, linked or unlinked. Note: The column reports the delta quantity, i.e. the difference between the status before and after the reported transaction.
20	TRAD ID	External trading ID for (manually) linked trades; empty for automatically linked trades.

[9] Only used for exception handling

REF	FIELD NAME	DESCRIPTION
21	PERFORMED BY	ID of the Member/user who performed the modification. Special cases: “STL-INS-DAT” - if the source was the settlement instruction data carrier. “SYSTEM” – if the source was Eurex Bond or Eurex Repo

Layout:

```
  |        1         2         3         4         5         6         7         8         9        10        11        12        13

  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                       DAILY GROSS DELIVERY MGMT.                                                   PAGE:      2
02|RPTCB230                                                                                                       AS OF DATE: 16-11-06
03|                                                                                                                 RUN DATE: 16-11-06
04|
05|SETTLEMENT ACCT : 88800022  (1)   SETTLEMENT LOCATION : CBF  (2)
06|CLEARING MEMBER : ABCFR ABC AG    (3/4)
07|EXCHANGE MEMBER : ABCFR ABC AG    (5/6)
08|ISIN    (7)     : DE0005003404    SETTLEMENT CURRENCY : EUR (8)MAINTENANCE DATE : 16-11-06  (14)
09|
10|TRAD TRD  TRADE    TRADE  LEG   MAINT    ORDER            NOMINAL/           TRAN   QUANTITY           TRAD ID  PERFORMED BY
11|LOC  TYP  DATE     NUMBER       TIME     NUMBER           QUANTITY
   (9)  (10) (11)      (12)  (13)   (15)     (16)              (17)               (18)    (19)               (20)     (21)
12|----  -  -------- ------- --- -------- ---------------- -------------------- ---- -------------------- -------- ------------
13|XEUR  O  16-11-06 4876        16:34:08                              9,900.00  NEW            9,900.00          SYSTEM
14|XEUR  O  16-11-06 4878        16:34:08                             99,000.00  NEW           99,000.00          SYSTEM
15|XEUR  O  16-11-06 4877        16:34:08                          9,900,000.00- NEW        9,900,000.00          SYSTEM

01|EUREX                                       DAILY GROSS DELIVERY MGMT.                                                   PAGE:      3
02|RPTCB230                                                                                                       AS OF DATE: 16-11-06
03|                                                                                                                 RUN DATE: 16-11-06
04|
05|SETTLEMENT ACCT : 88800022        SETTLEMENT LOCATION : CBF
06|CLEARING MEMBER : ABCFR ABC AG
07|EXCHANGE MEMBER : ABCFR ABC AG
08|ISIN            : DE0005151005    SETTLEMENT CURRENCY : EUR    MAINTENANCE DATE : 16-11-06
09|
10|TRAD TRD  TRADE    TRADE  LEG   MAINT    ORDER            NOMINAL/           TRAN   QUANTITY           TRAD ID  PERFORMED BY
11|LOC  TYP  DATE     NUMBER       TIME     NUMBER           QUANTITY
12|----  -  -------- ------- --- -------- ---------------- -------------------- ---- -------------------- -------- ------------
13|XEUR  O  16-11-06 4931        16:49:23                             30,000.00- NEW           30,000.00          SYSTEM
14|XEUR  O  16-11-06 4917        16:49:23                             54,500.00- NEW           54,500.00          SYSTEM
15|
16|
17|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
18|    but legally fulfilled by receiving the confirmation of the receipt of payment.
19|
20|*** END OF REPORT ***
```

4.2.2 RPTCB530 EC-IS Daily Gross Dlv Mgmt.

Report Name:

EC-IS Daily Gross Dlv Mgmt.

Report ID:

RPTCB530 (Clearing Member).

RPTCB531 (Settlement Institution).

Purpose:

The layout and the content of report RPTCB530 are the same as the ones of the existing RPTCB230 (except that length of field Settlement account is 35 characters) Daily Gross Delivery Mgmt report but it contains gross delivery management actions related to EC-IS trades.

This report contains all gross delivery management transactions preformed on the current day by the Clearing Member, Settlement Institution or on behalf of the Clearing Member by Clearing supervision concerning EC-IS trades. Additionally, this report includes the buy-in block, the ISIN block and release activity performed by Clearing Supervision concerning EC-IS trades.

Notes on format:

This report is also available as raw data file:

RAWCB530 (Clearing Member).

RAWCB531 (Settlement Institution).

Notes on creation:

This report is available for Clearing Members and Settlement Institutions. The report is created during end-of-day processing.

Layout:

```
   |         1         2         3         4         5         6         7         8         9         10        11        12        13

   0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                           DAILY GROSS DELIVERY MGMT.                                             PAGE:        2
02|RPTCB530                                                                                                         AS OF DATE: 16-11-07
03|                                                                                                                   RUN DATE: 16-11-07
04|
05|SETTLEMENT ACCT : 88800022000000000000000000000000000   (1)     SETTLEMENT LOCATION : CBF  (2)
06|CLEARING MEMBER : ABCFR ABC AG
07|EXCHANGE MEMBER : ABCFR ABC AG
08|ISIN            : DE0005003404    SETTLEMENT CURRENCY : EUR     MAINTENANCE DATE : 16-11-07
09|
10|TRAD TRD  TRADE    TRADE  LEG   MAINT    ORDER            NOMINAL/            TRAN   QUANTITY           TRAD ID  PERFORMED BY
11|LOC  TYP  DATE     NUMBER       TIME     NUMBER           QUANTITY
12|----  -  -------- ------- --- -------- ---------------- -------------------- ---- ------------------- -------- ------------
13|XEUR  O  16-11-06 4931        16:49:23                             30,000.00- NEW          30,000.00          SYSTEM
14|XEUR  O  16-11-06 4917        16:49:23                             54,500.00- NEW          54,500.00          SYSTEM
15|
16|
17|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
18|    but legally fulfilled by receiving the confirmation of the receipt of payment.
19|
20|*** END OF REPORT ***
```

4.2.3 RPTTC750 Repo Contracts

Report Name:

Repo Contracts

Report ID:

RPTTC750 (Clearing Member)

RPTTC751 (Settlement Institution)

RPTTC752 (Trading Member)

Purpose:

This report contains the details of repo trades (special, GC-Pooling, open, open variable and variable repos) and the settlement of the corresponding legs. For every leg the settlement status on the levels CCP-CM and CM-Customer is displayed separately.

Notes on Format:

This report is also available as raw data file:

RAWTC750 (Clearing Member)

RAWTC751 (Settlement Institution)

RAWTC752 (Trading Member)

Notes on Creation:

This report is available for Clearing Members, Trading Members and Settlement Institutions. The report is created during end-of-day processing. In order to incorporate the NTP settlements, the report RPTTC750 will be created after 0:30.

Sorting order:

#	FIELD NAME
1	CLEARING MEMBER
2	MEMBER
3	ISIN
4	ACCOUNT TYPE
5	SETTLEMENT CURRENCY
6	TRADE DATE
7	ORDER NUMBER
8	LEG
9	B/S

Fields:

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Member ID of Clearing Member
2	MEMBER	Code of the exchange Member
3	ISIN	Security ID
4	ACCOUNT TYPE	Account type. See chapter 5.

REF	FIELD NAME	DESCRIPTION
5	SETTLEMENT CURRENCY	Settlement currency of the trades. See chapter 5.
6	TRADE DATE	Trading date
7	TRAD LOC	Trading location. See chapter 5.
8	TRADE NUMBER	External trade number as provided by the trading location.
9	INFO TYPE	Trade Type Information (SP, GC, SPOP, SPOV, SPVA, GCOP, GCOV, GCVA)
10	LEG	Leg. See chapter 5.
11	CLO	R: required (beginning from S-5 for open and open variable repos where closing request is not received), O: Optional (for open and open variable repos where closing request is still not received), Space for all other cases.
12	ORDER NUMBER	Order number of the trade Eurex Repo will fill it with “External Order Number”.
13	BS	Buy sell type. See chapter 5.
14	SETTL DT CONTR	Contractual settlement date. For open and open variable repos, the settlement date of the term leg is set to 31-12-2099 (31-12-99 displayed)
15	EFFECT	Effective Settlement Date
16	NOMINAL QUANTITY	Nominal quantity of the securities in the repo trade
17	PAYABLE AMOUNT	Payable amount for the repo trade. For open, variable and open variable repos, the daily calculated amount is displayed.
18	REPO RATES	Repo interest rate (For open. Variable and open variable repos, the actual rate is displayed).
19	BA POINTS	+/- Basis Points to adjust the repo interest rate
20	REPO INTEREST AMOUNT	Repo interest amount (For open. Variable and open variable repos, the actual rate is displayed).
21	REF RATE	Repo reference rate: EURIBOR daily: ‘EUB D’ or EONIA daily: ‘EON D’, otherwise empty
22	CCP-CM	CCP – CM status. See chapter 5.
23	CM-CUST	CM – Customer status. See chapter 5.

Layout:

```
   |         1         2         3         4         5         6         7         8         9        10        11        12        13
   0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                 REPO CONTRACTS                                                  PAGE:       20
02|RPTTC750                                                                                                        AS OF DATE: 16-11-06
03|                                                                                                                  RUN DATE: 16-11-06
04|
05|CLEARING MEMBER     : ABCFR (1)
06|MEMBER              : ABCFR (2)
07|ISIN                : DE0001135226 (3)         ACCOUNT TYPE    : A1 (4)
08|SETTLEMENT CURRENCY : EUR (5)                  TRADE DATE      : 13-11-06 (6)
09|
10|
11|TRAD TRADE      LEG  ORDER NUMBER    B SETTL DT  NOMINAL               PAYABLE             REPO          REPO INTEREST     CCP- CM
12|LOC  NUMBER     CLO                  S CONTR /   QUANTITY              AMOUNT              RATES         AMOUNT            CM-CUST
13|     INFO TYPE                         EFFECT                                              BA POINTS     REF RATE
14|---- ---------- --- ---------------- - --------- --------------------  ------------------- -----------   -----------------  --------
   (7)  (8)        (10)  (12)         (13) (14)     (16)                  (17)                (18)          (20)               (22)
        (9)        (11)                      (15)                                             (19)          (21)               (23)
15|XERE 9999981      1 123456789        B 17-11-06        5,000,000.000         5,123,456.00-   2.000000             200.00    SETL
16|          SP                           17-11-06                                                                             SETL
17|XERE 9999981      2 123456789        S 29-11-06        5,000,000.000-        5,123,656.00    2.000000             200.00    LATE
18|          SP                           29-11-06                                                                             LATE
19|
20|EUREX                                                 REPO CONTRACTS                                                  PAGE:       21
21|RPTTC750                                                                                                        AS OF DATE: 16-11-06
22|                                                                                                                  RUN DATE: 16-11-06
23|
24|CLEARING MEMBER     : ABCFR
25|MEMBER              : ABCFR
26|ISIN                : DE000A0AE077             ACCOUNT TYPE    : A1
27|SETTLEMENT CURRENCY : EUR                      TRADE DATE      : 30-10-06
28|
29|
30|TRAD TRADE      LEG  ORDER NUMBER    B SETTL DT  NOMINAL               PAYABLE             REPO          REPO INTEREST     CCP- CM
31|LOC  NUMBER     CLO                  S CONTR /   QUANTITY              AMOUNT              RATES         AMOUNT            CM-CUST
32|     INFO TYPE                         EFFECT                                              BA POINTS     REF RATE
33|---- ---------- --- ---------------- - --------- --------------------  ------------------- -----------   -----------------  --------
34|XERE 0000003      1 0000000000002    B 30-10-06            5,000.000            50,000.00- 100.000000             100.00    SETL
35|     SPOP                              30-10-06                                                          EON D              SETL
36|XERE 0000003      2 0000000000002    S 31-12-06            5,000.000-            5,000.00  100.000000             100.00    LATE
37|     SPOP       R                      31-12-06                                                     3+   EON D              BIBL
38|
39|
40|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
41|    but legally fulfilled by receiving the confirmation of the receipt of payment.
42|
43|*** END OF REPORT ***
```

4.2.4 RPTTC755 Repo Fixings

Report Name:

Repo Fixings

Report ID:

RPTTC755 (Clearing Member)

RPTTC756 (Settlement Institution)

RPTTC757 (Trading Member)

Purpose:

The CCP end of day reports *TC75n Repo Contracts* and *CE26n Pending Delivery* are reflecting the settlement amount of term leg repo trades including the repo interest amount accrued for that specific business day.

This report contains the repo trades (Open, Open-variable and Variable) and their corresponding legs, which have been subject to modifications due to fixing, closing or rate change. It is a report showing the "delta", i.e. the change referring to the last status of the, e.g., settlement date, repo (reference) rate, repo interest amount, settlement amount, in comparison to the last reporting.

The report *TC75m Repo Fixings* will be available within the nine reporting cycles of the continuous settlement run processing. Whereas the first report distributed with beginning of the business day will always include all pending open / variable repos, from the second generation onwards it will contain only the term legs with meantime updated trade information. I.e. an intraday report may also be empty in case of no trade update event.

The report provision will be subject to the current CCP Service Fees calculation.

Notes on Format:

This report is also available as raw data file:

RAWTC755 (Clearing Member)

RAWTC756 (Settlement Institution)

RAWTC757 (Trading Member)

Notes on Creation:

This report is available for Clearing Members, Trading Members and Settlement Institutions. The report is created 9 times intraday. *TC75m Repo Fixings* will be selectable via the Member GUI window *Report Selection*, included in the reporting group CORPT.

Sorting order:

#	FIELD NAME
1	CLEARING MEMBER
2	MEMBER
3	ISIN
4	ACCOUNT TYPE
5	SETTLEMENT CURRENCY
6	TRADE DATE
7	ORDER NUMBER

#	FIELD NAME
8	LEG
9	B S

Fields:

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Member ID of Clearing Member
2	MEMBER	Code of the exchange Member
3	ISIN	Security ID
4	ACCOUNT TYPE	Account type. See chapter 5.
5	SETTLEMENT CURRENCY	Settlement currency of the trades. See chapter 5.
6	TRADE DATE	Trading date
7	TRAD LOC	Trading location. See chapter 5.
8	TRADE NUMBER	External trade number as provided by the trading location.
9	INFO TYPE	Trade Type Information (SP, GC, SPOP, SPOV, SPVA, GCOP, GCOV, GCVA)
10	LEG	Leg. See chapter 5.
11	CLO	• R: required (beginning from S-5 for open and open variable repos where closing request is not received), • O: Optional (for open and open variable repos where closing request is still not received), • Space for all other cases.
12	ORDER NUMBER	Order number of the trade Eurex Repo will fill it with “External Order Number”.
13	BS	Buy sell type. See chapter 5.
14	SETTL DT CONTR	Contractual settlement date. For open and open variable repos, the settlement date of the term leg is set to 31-12-2099 (31-12-99 displayed)
15	EFFECT	Effective Settlement Date
16	NOMINAL QUANTITY	Nominal quantity of the securities in the repo trade
17	PAYABLE AMOUNT	Payable amount for the repo trade. For open, variable and open variable repos, the daily calculated amount is displayed.
18	REPO RATES	Repo interest rate (For open. Variable and open variable repos, the actual rate is displayed).
19	BA POINTS	+/- Basis Points to adjust the repo interest rate
20	REPO INTEREST AMOUNT	Repo interest amount (For open. Variable and open variable repos, the actual rate is displayed).
21	REF RATE	Repo reference rate: EURIBOR daily: ‘EUB D’ or EONIA daily: ‘EON D’, otherwise empty
22	CCP-CM	CCP – CM status. See chapter 5.
23	CM-CUST	CM – Customer status. See chapter 5.

Layout:

```
  |        1         2         3         4         5         6         7         8         9        10        11        12        13
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                 REPO FIXINGS                                                     PAGE:      20
02|RPTTC755                                                                                                         AS OF DATE: 16-11-07
03|                                                                                                                   RUN DATE: 16-11-07
04|
05|CLEARING MEMBER      : ABCFR (1)
06|MEMBER               : ABCFR (2)
07|ISIN                 : DE0001135226 (3)        ACCOUNT TYPE    : A1 (4)
08|SETTLEMENT CURRENCY : EUR (5)                  TRADE DATE      : 13-11-06 (6)
09|
10|
11|TRAD TRADE      LEG  ORDER NUMBER     B SETTL DT  NOMINAL                 PAYABLE             REPO          REPO INTEREST     CCP- CM
12|LOC  NUMBER     CLO                   S CONTR /   QUANTITY                AMOUNT              RATES         AMOUNT            CM-CUST
13|     INFO TYPE                          EFFECT                                                BA POINTS     REF RATE
14|---- ---------- --- ---------------- - --------- --------------------  ------------------- ----------   ----------------  --------
   (7)  (8)        (10)  (12)          (13)  (14)      (16)                  (17)                (18)          (20)                (22)
        (9)        (11)                      (15)                                                (19)          (21)                (23)
15|XERE 9999981      1 123456789       B 17-11-06         5,000,000.000         5,123,456.00-   2.000000             200.00   SETL
16|          SP                          17-11-06                                                                               SETL
17|XERE 9999981      2 123456789       S 29-11-06         5,000,000.000-        5,123,656.00    2.000000             200.00   LATE
18|          SP                          29-11-06                                                                               LATE
19|
20|EUREX                                                 REPO FIXINGS                                                     PAGE:      21
21|RPTTC755                                                                                                         AS OF DATE: 16-11-07
22|                                                                                                                   RUN DATE: 16-11-07
23|
24|CLEARING MEMBER      : ABCFR
25|MEMBER               : ABCFR
26|ISIN                 : DE000A0AE077            ACCOUNT TYPE    : A1
27|SETTLEMENT CURRENCY : EUR                      TRADE DATE      : 30-10-07
28|
29|
30|TRAD TRADE      LEG  ORDER NUMBER     B SETTL DT  NOMINAL                 PAYABLE             REPO          REPO INTEREST     CCP- CM
31|LOC  NUMBER     CLO                   S CONTR /   QUANTITY                AMOUNT              RATES         AMOUNT            CM-CUST
32|     INFO TYPE                          EFFECT                                                BA POINTS     REF RATE
33|---- ---------- --- ---------------- - --------- --------------------  ------------------- ----------   ----------------  --------
34|XERE 0000003      1 0000000000002   B 30-10-07             5,000.000            50,000.00- 100.000000             100.00   SETL
35|     SPOP                             30-10-07                                                          EON D                SETL
36|XERE 0000003      2 0000000000002   S 31-12-99             5,000.000-            5,000.00  100.000000             100.00   LATE
37|     SPOP       R                     31-12-99                                                      3+  EON D                BIBL
38|
39|
40|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
41|    but legally fulfilled by receiving the confirmation of the receipt of payment.
42|
43|*** END OF REPORT ***
```

4.2.5 RPTRS820 GCPSEL SRLH Repo Contracts

Report Name:

GCPSEL SRLH Repo Contracts

Report ID:

RPTRS820 (Clearing Member)

Purpose:

Report RPTRS820 is specifically for Specific Repo License Holders (SRLH) that use the GC Pooling Select service.

This report contains the details of GC Pooling Select trades and the settlement of the corresponding legs. For every leg the settlement status on the levels CCP-CM and CM-Customer is displayed separately.

Notes on Format:

This report is also available as raw data file:

RAWRS820 (Clearing Member)

Additionally the report is also available in CSV and XML format for all Members which have subscribed to the text formatted file.

Notes on Creation:

This report is available for Clearing Members. The report is created during end-of-day processing.

Sorting order:

#	FIELD NAME
1	CLEARING MEMBER
2	MEMBER
3	ISIN
4	ACCOUNT TYPE
5	SETTLEMENT CURRENCY
6	TRADE DATE
7	ORDER NUMBER
8	LEG
9	B/S

Fields:

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Member ID of Clearing Member
2	MEMBER	Code of the exchange Member
3	ISIN	Security ID
4	ACCOUNT TYPE	Account type. See chapter 5.
5	SETTLEMENT CURRENCY	Settlement currency of the trades. See chapter 5.
6	TRADE DATE	Trading date

REF	FIELD NAME	DESCRIPTION
7	TRAD LOC	Trading location. See chapter 5.
8	TRADE NUMBER	External trade number as provided by the trading location.
9	INFO TYPE	Trade Type Information (GC)
10	LEG	Leg. See chapter 5.
11	CLO	Space
12	ORDER NUMBER	Order number of the trade Eurex Repo will fill it with "External Order Number".
13	BS	Buy sell type. See chapter 5.
14	SETTL DT CONTR	Contractual settlement date.
15	EFFECT	Effective Settlement Date
16	NOMINAL QUANTITY	Nominal quantity of the securities in the repo trade
17	PAYABLE AMOUNT	Payable amount for the repo trade.
18	REPO RATES	Repo interest rate
19	BA POINTS	+/- Basis Points to adjust the repo interest rate
20	REPO INTEREST AMOUNT	Repo interest amount
21	REF RATE	empty
22	CCP-CM	CCP – CM status. See chapter 5.
23	CM-CUST	CM – Customer status. See chapter 5.

Layout Formatted:

```
01|EUREX                                       GCPSEL SRLH  REPO CONTRACTS                                        PAGE:        20
02|RPTRS820                                                                                                    AS OF DATE: 16-11-07
03|                                                                                                              RUN DATE: 16-11-07
04|
05|CLEARING MEMBER      : ABCFR (1) ABC AG
06|MEMBER               : ABCFR (2) ABC AG
07|ISIN                 : DE000A0AE077 (3)      ACCOUNT TYPE    : PP (4)
08|SETTLEMENT CURRENCY  : EUR (5)               TRADE DATE      : 13-11-06 (6)
09|
10|
11|TRAD TRADE      LEG  ORDER NUMBER   B SETTL DT  NOMINAL                 PAYABLE            REPO         REPO INTEREST      CCP- CM
12|LOC  NUMBER     CLO                 S CONTR /   QUANTITY                AMOUNT             RATES        AMOUNT             CM-CUST
13|     INFO TYPE                     EFFECT                                               BA POINTS    REF RATE
14|---- ---------- --- -------------- - ---------  -------------------     ------------------ ----------   ---------------   -------
   (7)  (8)        (10)  (12)          (13) (14)    (16)                    (17)               (18)         (20)               (22)
        (9)        (11)                 (15)                                            (19)        (21)               (23)
15|XERE 9999981      1 1234567891234   S 17-11-06       5,000,000.000-        5,123,456.00   2.000000            200.00    SETL
16|GC                                    17-11-06                                                0.0                      SETL
17|XERE 9999981      2 1234567891234   B 29-11-06       5,000,000.000         5,123,656.00-  2.000000            200.00    PEND
18|GC                                    29-11-06                                                0.0                      PEND
19|
20|
21|
22|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
```

Layout CSV:

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LOSING|ORDER_NUMBER|BUY_SELL_TYPE|SETTL_DATE_CONTR
|EFFECT_SETTL_DATE|NOMINAL_QUANTITY|PAYABLE_AMOUNT|REPO_RATES|BASIS_POINTS|REPO_INTEREST_AMOUNT|REF_RATE|STATUS_CCP_CM|STATUS_CM_CUST|
28-10-13|28-10-13|DDDDD     DELTA Bank|DDDDD     DELTA Bank|BE6246364499|PP|EUR|25-10-13|XERE|1289701|SP|1||0301000729045|B|29-10-13|29-
10-13|5,000,000.000|-5,074,273.29|-0.020000|0.0|-19.73||SETL|SETL|
28-10-13|28-10-13|DDDDD     DELTA Bank|DDDDD     DELTA Bank|BE6246364499|PP|EUR|25-10-13|XERE|1289701|SP|2||0301000729045|S|05-11-13|05-
11-13|-5,000,000.000|5,074,253.56|-0.020000|0.0|-19.73||PEND|PEND|
28-10-13|28-10-13|DDDDD     DELTA Bank|DDDDD     DELTA Bank|BE6246364499|PP|EUR|25-10-13|XERE|1289789|SP|1||0301000729087|B|29-10-13|29-
10-13|2,000,000.000|-2,029,709.32|-0.020000|0.0|-7.89||SETL|SETL|
28-10-13|28-10-13|DDDDD     DELTA Bank|DDDDD     DELTA Bank|BE6246364499|PP|EUR|25-10-13|XERE|1289789|SP|2||0301000729087|S|05-11-13|05-
11-13|-2,000,000.000|2,029,701.43|-0.020000|0.0|-7.89||PEND|PEND|
28-10-13|28-10-13|DDDDD     DELTA Bank|DDDDD     DELTA Bank|DE0001040509|PP|EUR|17-10-13|XERE|1284061|SP|1||0301000726381|B|21-10-13|21-
10-13|5,000,000.000|-5,834,335.62|-0.020000|0.0|-22.69||SETL|SETL|
28-10-13|28-10-13|DDDDD     DELTA Bank|DDDDD     DELTA Bank|DE0001040509|PP|EUR|17-10-13|XERE|1284061|SP|2||0301000726381|S|28-10-13|28-
10-13|-5,000,000.000|5,834,312.93|-0.020000|0.0|-22.69||SETL|SETL|
ENDRS820
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Layout XML:


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4.3 Cash Reports

4.3.1 RPTCD150 Cash Obligations

Report Name:

Cash Obligations

Report ID:

RPTCD150 (Clearing Member).

RPTCD151 (Settlement Institution).

Purpose:

The Cash Obligation Report presents an indication of the necessary cash amounts the Clearing Member or Settlement Institution have to provide for the settlement of the trades (in the offsetting block) in the related cash account at the respective cash settlement location.

This report is only filled for participants choosing Dual Instruction Netting (DIN). Participants in Single Instruction Netting (SIN) method results in an empty report since cash obligations are not part of the SIN method. The following description is therefore only valid in combination with the DIN method:

The report provides the information about cash differences that occur due to the fact that a trade can be blocked on the level Clearing Member – customer.

Cash obligations of trades, which are assigned to an offsetting block and not subject to cash deferral, are displayed in the report:

- If the contractual settlement day is the following business day, the amount of trades is displayed, which will be settled on the level CCP – CM in the upcoming NTP settlement run.
- If the contractual settlement day is the current business day or in the past, amount of trades are displayed, where a cash difference exists. A cash difference occurs due to the fact, that a trade can be blocked and thus settled on level CCP – CM but will not be settled on the level CM – customer.

The Cash Obligation report is subdivided into two parts:

- The first part includes the cash obligations resulting from the offsetting block. On the level CCP – CM, the cash amount to be settled in the first cash settlement run of the following business day is reported. On the level CM – Customer, the report provides the cash amount, which will remain open after the NTP settlement run. Furthermore, the resulting cash difference is provided, i.e., the remaining open cash amount on the level CM – Customer.
- The second part represents a summary of the cash amounts to be debited/credited to a Clearing Member on cash account level.

Cash transactions caused by an intra-day release of sell trades with cash deferral are not displayed on the report.

This report only lists cash differences for trades which are already assigned to an offsetting block, i.e. trades with a contractual settlement day equal to the next business day. If the trade is a term leg of a repo trade, and is only included in the DTP of the next business day, it will not be reflected in the evening’s Cash Obligation Report.

Notes on format:

This report is also available as raw data file:

RAWCD150 (Clearing Member).

RAWCD151 (Settlement Institution).

Notes on creation:

The report is available for Clearing Members and Settlement Institutions. It is created during end-of-day processing. No entries in settlement accounts where SIN netting model is chosen, are expected.

Sorting order:

#	FIELD NAME
1	CLEARING MEMBER
2	CURRENCY
3	CASH STL LOCATION
4	CASH STL ACCOUNT
5	SETTLEMENT LOCATION
6	SETTLEMENT ACCOUNT
7	ISIN
8	ACT TYPE
9	EXCHANGE MEMBER

Fields:

REF	FIELD NAME	DESCRIPTION
1	CONTRACTUAL SETTLEMENT DAY	Contractual settlement date for the trade.
2	CLEARING MEMBER	Member ID of Clearing Member.
3	CURRENCY	Settlement currency of the trade. See chapter 5.
4	CASH STL LOCATION	Cash Settlement Location (See chapter 5) and BIC. Example: RBOSG RBOSGB2LXXX
5	CASH STL ACCOUNT	Cash settlement account.
6	SETTLEMENT LOCATION	Settlement location. See chapter 5.
7	SETTLEMENT ACCOUNT	Settlement Account.
8 9	MEMBER SETTINGS	Aggregation on account type level “Y/N”. Aggregation on Exchange Member level “Y/N”.
10	ACT TYP	Account type. See chapter 5.
11	EXCH MEMBR	Member ID of the Exchange Member.
12	ISIN	ISIN of the security.
13	TRADE DATE	Trading date.
14	TRAD LOC	Trading location. See chapter 5.
15	TRADE NUMBER	Trading number as provided from the trading location.
16	LEG	Leg. See chapter 5. See chapter 5.
17	ORDER NUMBER	Order number. Eurex Repo will fill it with “External Trade Reference”
18	B/S	Buy sell type. See chapter 5.

REF	FIELD NAME	DESCRIPTION
19	CASH OBLIGATION CCP-CM	CCP – Cash settlement bank Cash amount to be booked for the cash settlement of the offsetting block on the level CCP – CM.
20	CASH OBLIGATION CM-CUST	Cash amount to be booked internally by the Clearing Member for the cash settlement of the offsetting block on the level CM - Customer, i.e. the cash amount corresponding to a trade quantity, which is pending on level CM – Customer after the NTP settlement run.
21	CASH DIFFERENCE	Difference after the NTP settlement run between the cash amount the Clearing Member pays / receives from the CCP and the cash amount the Clearing Member pays / receives from its customer.
22	STATUS CM-CUST	CM – Customer status: “PENDING” “SETTLED” “BLOCKED” “RELEASED” “P RELEAS” “M LINKED” “A LINKED” “ASSIGNED” “P ASSIGN” “LATE”
23	TOTAL FOR CLEARING MEMBER	Totals for Clearing Member.
Section 2 fields:		
2a	CLEARING MEMBER	Member ID of Clearing Member.
2b	CURRENCY	Settlement currency of the trade. See chapter 5.
2c	CASH STL LOCATION	Cash Settlement Location (see chapter 5) and BIC. Example: RBOSG RBOSGB2LXXX
2d	CASH STL ACCOUNT	Cash settlement account.
2e	CONTRACT SETT DATE	Contractual settlement date of the trades displayed in this report within the same block. Only displayed, if settlement amount is not equal to 0.
2f	VALUE DATE	Value date (current business day +1). Only displayed, if settlement amount is not equal to 0.
2g	DESCRIPTION	Description of the transaction: “CASH TRANSACTIONS CCP”. Only displayed, if settlement amount is not equal to 0.
2h	SETTLEMENT AMOUNT	Accumulated cash value to be debited / credited on a Clearing Member and cash account level. Only displayed, if settlement amount is not equal to 0.
2i	TOTAL FOR CASH BANK ACCOUNT	Total for cash account.
2j	TOTAL FOR CLEARING MEMBER	Total for Clearing Member.

Layout:

```
  |       1         2         3         4         5         6         7         8         9        10        11        12        13
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                              CASH OBLIGATIONS                                              PAGE:        2
02|RPTCD150                                                                                                    AS OF DATE: 16-11-06
03|                                                                                                              RUN DATE: 16-11-06
04|
05|
06|CONTRACTUAL SETTLEMENT DAY: 30-10-06 (1)
07|CLEARING MEMBER            : XYZFR (2)                                                          CURRENCY    : EUR (3)
08|CASH STL LOCATION          : BBK      XXXXXXXXXXX (4)      CASH STL ACCOUNT          : 99900011 (5)
09|SETTLEMENT LOCATION        : CBF (6)                       SETTLEMENT ACCOUNT        : 88800011 (7)
10|MEMBER SETTINGS : SETTL NETT ACCT TYPE :   Y         EXCH MEMBR : Y (8)
11|
12|ACT  EXCH                  TRADE    TRAD TRADE  LEG ORDER            B  CASH OBLIGATION    CASH OBLIGATION     CASH DIFFERENCE
13|TYP  MEMBR    ISIN         DATE     LOC  NUMBER     NUMBER           S    CCP - CM          CM - CUST                    STATUS
14|                                                                                                                         CM-CUST
15|---- ----- ------------ -------- ---- ------ --- ---------------- - ------------------- ------------------- -------------------
   (10) (11)      (12)       (13)     (14) (15)    (16) (17)             (18) (19)                (20)                 (21)
                                                                                                                          (22)
16|PP   DDDFR DE0007664005 16-10-06 XETR 0050010     0002683474705    S                0.00           83,325.00           83,325.00
17|                                                                                                                         LATE
18|PP   DDDFR DE0007664005 16-10-06 XETR 0050014     0002683474707    S                0.00          166,650.00          166,650.00
19|                                                                                                                         LATE
20|PP   DDDFR DE0007664005 16-10-06 XETR 0050019     0002683474704    B                0.00          166,650.00-         166,650.00-
21|                                                                                                                         LATE
22|PP   DDDFR DE0007664005 16-10-06 XETR 0050013     0002683474702    B                0.00           83,325.00-          83,325.00-
23|                                                                                                                         LATE
24|                                                                    ------------------- ------------------- -------------------
25|               TOTAL FOR EXCHANGE MEMBER      :                                     0.00                0.00                0.00
26|                                                                    ------------------- ------------------- -------------------
27|               TOTAL FOR ACCOUNT TYPE         :                                     0.00                0.00                0.00
28|                                                                    ------------------- ------------------- -------------------
29|               TOTAL FOR INSTRUMENT           :                                     0.00                0.00                0.00
30|                                                                    ------------------- ------------------- -------------------
31|               TOTAL FOR SETTLEMENT ACCOUNT   :                                     0.00                0.00                0.00
32|                                                                    ------------------- ------------------- -------------------
33|               TOTAL FOR CENTRAL BANK ACCOUNT  :                                    0.00                0.00                0.00

01|EUREX                                              CASH OBLIGATIONS                                              PAGE:        3
02|RPTCD150                                                                                                    AS OF DATE: 16-11-06
03|                                                                                                              RUN DATE: 16-11-06
04|
05|
06|CONTRACTUAL SETTLEMENT DAY: 30-10-06
07|CLEARING MEMBER            : XYZFR                                                              CURRENCY    : EUR
08|CASH STL LOCATION          : BBK      XXXXXXXXXXX          CASH STL ACCOUNT          : 99900022
09|SETTLEMENT LOCATION        : CBF                           SETTLEMENT ACCOUNT        : 88800022
10|MEMBER SETTINGS : SETTL NETT ACCT TYPE :   Y         EXCH MEMBR : Y
11|
12|ACT  EXCH                  TRADE    TRAD TRADE  LEG ORDER            B  CASH OBLIGATION    CASH OBLIGATION     CASH DIFFERENCE
13|TYP  MEMBR    ISIN         DATE     LOC  NUMBER     NUMBER           S    CCP - CM          CM - CUST                    STATUS
14|                                                                                                                         CM-CUST
15|---- ----- ------------ -------- ---- ------ --- ---------------- - ------------------- ------------------- -------------------
16|A1   XYZFR DE0001135283 16-10-06 XEUR 0000255                      B                0.00       10,028,830.00-      10,028,830.00-
17|                                                                                                                         LATE
18|A1   XYZFR DE0001135283 20-10-06 XEUR 9999992     1234567          B                0.00      200,033,103.00-     200,033,103.00-
19|                                                                                                                         LATE
20|A1   XYZFR DE0001135283 20-10-06 XEUR 9999991     12347899         S                0.00      190,031,447.85      190,031,447.85
21|                                                                                                                         LATE
22|A1   XYZFR DE0001135283 20-10-06 XEUR 9999996     123456789        S                0.00       10,012,520.00       10,012,520.00
23|                                                                                                                         LATE
24|A1   XYZFR DE0001135283 16-10-06 XEUR 0000256                      S                0.00       44,327,428.60       44,327,428.60
25|                                                                                                                         LATE
26|                                                                    ------------------- ------------------- -------------------
27|               TOTAL FOR EXCHANGE MEMBER      :                                     0.00       34,309,463.45       34,309,463.45
28|                                                                    ------------------- ------------------- -------------------
29|               TOTAL FOR ACCOUNT TYPE         :                                     0.00       34,309,463.45       34,309,463.45

01|EUREX                                              CASH OBLIGATIONS                                              PAGE:        4
02|RPTCD150                                                                                                    AS OF DATE: 16-11-06
03|                                                                                                              RUN DATE: 16-11-06
04|
05|
06|CONTRACTUAL SETTLEMENT DAY: 30-10-06
07|CLEARING MEMBER            : XYZFR                                                              CURRENCY    : EUR
08|CASH STL LOCATION          : BBK      XXXXXXXXXXX          CASH STL ACCOUNT          : 99900022
09|SETTLEMENT LOCATION        : CBF                           SETTLEMENT ACCOUNT        : 88800022
10|MEMBER SETTINGS : SETTL NETT ACCT TYPE :   Y         EXCH MEMBR : Y
11|
12|ACT  EXCH                  TRADE    TRAD TRADE  LEG ORDER            B  CASH OBLIGATION    CASH OBLIGATION     CASH DIFFERENCE
13|TYP  MEMBR    ISIN         DATE     LOC  NUMBER     NUMBER           S    CCP - CM          CM - CUST                    STATUS
14|                                                                                                                         CM-CUST
15|---- ----- ------------ -------- ---- ------ --- ---------------- - ------------------- ------------------- -------------------
```

```
16|PP   XYZFR DE0001135283 16-10-06 XEUR 0000257                    S              0.00       10,028,830.00       10,028,830.00
17|                                                                                                                        LATE
18|                                                                  ------------------- ------------------- -------------------
19|                  TOTAL FOR EXCHANGE MEMBER       :                                0.00       10,028,830.00       10,028,830.00
20|                                                                  ------------------- ------------------- -------------------
21|                  TOTAL FOR ACCOUNT TYPE          :                                0.00       10,028,830.00       10,028,830.00
22|                                                                  ------------------- ------------------- -------------------
23|                  TOTAL FOR INSTRUMENT            :                                0.00       44,338,293.45       44,338,293.45
24|                                                                  ------------------- ------------------- -------------------
25|                  TOTAL FOR SETTLEMENT ACCOUNT    :                                0.00       44,338,293.45       44,338,293.45
26|                                                                  ------------------- ------------------- -------------------
27|                  TOTAL FOR CENTRAL BANK ACCOUNT  :                                0.00       44,338,293.45       44,338,293.45

   ...

01|EUREX                                              CASH OBLIGATIONS                                                 PAGE:        9
02|RPTCD150                                                                                                     AS OF DATE: 16-11-06
03|                                                                                                               RUN DATE: 16-11-06
04|CASH OBLIGATIONS TOTAL
05|
06|CLEARING MEMBER          : XYZFR (2a)                                                                 CURRENCY    : EUR (2b)
07|CASH STL LOCATION        : BBK     XXXXXXXXXXX (2c)
08|CASH STL ACCOUNT         : 99900022 (2d)
09|CONTRACT   VALUE                             SETTLEMENT
10|SETT DATE   DATE       DESCRIPTION             AMOUNT
11|--------- --------- --------------------- -------------------
   (2e)       (2f)        (2g)                  (2h)
12|13-11-06  29-11-06  CASH TRANSACTIONS CCP                0.00
13|                                          -------------------
14|         TOTAL FOR CASH BANK ACCOUNT    : (2i)             0.00
15|                                          ===================
16|         TOTAL FOR CLEARING MEMBER      :  (2j)            0.00
17|                                                                  =================== =================== ===================
18|                  TOTAL FOR CLEARING MEMBER       : (23)                           0.00       41,994,158.84-      41,994,158.84-
19|
20|
21|
22|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
23|    but legally fulfilled by receiving the confirmation of the receipt of payment.
24|*** Member Credit Payments in GBP are instructed by Barclays Bank plc on behalf of EUREX Clearing AG to the customer account at
25|    respective Payment Bank
26|
27|*** END OF REPORT ***
```

4.3.2 RPTCD250 Settled Cash Transactions

Report Name:

Settled Cash Transactions

Report ID:

RPTCD250 (Clearing Member).

RPTCD251 (Settlement Institution).

Purpose:

The report represents all cash transactions that have been booked on the current business day (settlement date equals current business day) as well as those that have been initiated during the end-of-day processing with settlement date for the next business day. Cash transactions initiated for the current business day as settlement date will be reported as settled. A settlement indicator displays the corresponding cash settlement run in which the cash transaction was settled (DTP1 – DTP6 of the current business day; or NTP for the next business day, which include manually generated cash transactions).
For the cash settlement of trades assigned to an offsetting block, the report allows Members to match cash payments to the corresponding settlement report.

Cash transactions related to trades (this includes also dividend payments and coupon compensations) show a reference to the underlying trade and / or ISIN. In case the cash transaction was automatically instructed the trade ID and ISIN of the underlying trade has to be shown. If the instruction was entered manually, the underlying ISIN has to be reported, if available. In case ISIN or trade ID is not available “N/A” is shown.

With T2S wave 2 the fractional part that results out of a corporate action processing is compensated in cash. Furthermore, cash transactions are generated for the settlement amount of the trade, if the nominal/quantity of the trade is equal to zero after round down. The respective cash transactions are reported on CD250 “Settled Cash Transactions”.

The cash compensation will be represented by the following four cash transaction types:

• 492 – RETURN SETTLEMENT AMT RCV

• 493 – RETURN SETTLEMENT AMT PAID

• 494 – FRACTION CSH SETTLE RCV

• 495 – FRACTION CSH SETTLE PAID.

The cash transaction types 494 and 495 are created for the cash compensation amount of the fractions. The amount is calculated by fraction quantity and settlement price (494 for the buy side, 495 for the sell side).
If the nominal/quantity of the trade is equal to zero after cutting the fractions, i.e. after round down (“round down to zero”), cash transactions are required to settle the remaining amount of the trade and to thus transfer the amount from the buyer to the seller since normal DvP settlement is no longer possible. Therefore, the new cash transaction types 492 and 493 are generated (492 to move the amount to the sell side, 493 to remove the amount from the buy side).

With CCP release 12.0 (T2S wave 4), the following two cash transaction types will be implemented representing cash deviations resulting from partial settlement in T2S (please refer to chapter 4.4.3 RPTCE250 – Partial Delivery Deviating Cash Amount):

- 490 – DEL INST DEVIAT CSH AMNT RCV
- 491 – DEL INST DEVIAT CSH AMNT PAID.

Notes on Format:

This report is also available as raw data file:

RAWCD250 (Clearing Member).

RAWCD251 (Settlement Institution).

Notes on Creation:

The report is available for Clearing Members and Settlement Institutions. It is created during end-of-day processing.

Sorting order:

#	FIELD NAME
1	CLEARING MEMBER
2	CURRENCY
3	CASH STL LOCATION
4	CASH STL ACCOUNT
5	VALUE DATE
6	SETTLEMENT RUN
7	SETTLEMENT ACCOUNT
8	SETTLEMENT LOCATION
9	EXCH MEMBR
10	ACT TYP
11	TRANSACTION TYPE

Fields:

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Member ID of Clearing Member.
2	EXCHANGE MEMBER	Member ID of Exchange Member; blank in case a cash transaction can not be separated for Exchange Member.
3	CASH STL ACCOUNT	Cash settlement account
4	CASH STL LOCATION	Cash Settlement Location (See chapter 5) and BIC. Example: RBOSG RBOSGB2LXXX
5	CURRENCY	Currency of the product. See chapter 5.
6	VALUE DATE	Value date.
7	SETTLEMENT RUN	Settlement Run (See chapter 5) in which the specific cash transaction was settled.
8	ACCOUNT TYPE	Account type SNU. See chapter 5.

REF	FIELD NAME	DESCRIPTION
9	SETTLEMENT ACCT.	Headquarter Settlement account for automatic generated transaction. For manually entered transactions the settlement account entered by CS is shown.
10	SETTLEMENT LOC.	Settlement location. See chapter 5.
11	TRANSACTION TYPE	Cash transaction type number and description. See chapter 5.
12	TRAN DATE	Date when the transaction is created.
13	TRAN TIME	Time when the transaction is created.
14	REF	Cash transaction number.
15	ISIN	ISIN of the underlying trade in case of automatic / manually instructed cash transactions.
16	TRADE ID	Trade ID of the underlying trade in case of automatic instructed cash transactions.
17	EXTERNAL ORDER NUMBER	Order Number of the underlying trade in case of automatically instructed cash transactions
18	C7 ACCT. NAME	C7 Account name. If no account information is available, field remains empty.
19	TYPE	Transaction type. See chapter 5.
20	DEBIT	Debit amount.
21	CREDIT	Credit amount.
22	TOTAL FOR TRANSACTION TYPE	Total amount for a transaction type.
23	TOTAL FOR TRADING ACCOUNT	Total amount for a trading account.
24	TOTAL FOR EXCHANGE MEMBER	Total amount for an exchange Member.
25	TOTAL FOR SETTLEMENT ACCOUNT	Total amount for a settlement account.
26	TOTAL FOR BANK ACCOUNT	Total amount for a cash account.
27	TOTAL FOR BANK ACCOUNT LOCATION	Total amount for a cash settlement location.
28	TOTAL FOR CLEARING MEMBER	Total amount for a Clearing Member.

Layout:

```
   |         1         2         3         4         5         6         7         8         9        10        11        12        13

   0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                            SETTLED CASH TRANSACTIONS                                            PAGE:         1
02|RPTCD250                                                                                                         AS OF DATE: 19-09-16
03|                                                                                                                   RUN DATE: 19-09-16
04|
05|CLEARING MEMBER  : LBYMU (1)                  EXCHANGE MEMBER   : LBYMU (2)
06|CASH STL ACCOUNT : BYLADEMMXXX (3)            CASH STL LOCATION : BBK      MARKDEF0XXX (4)         CURRENCY     : EUR (5)
07|VALUE DATE       : 28-09-16 (6)               SETTLEMENT RUN    : NTP (7)                          ACCOUNT TYPE : A1 (8)
08|SETTLEMENT ACCT. : 71060000 (9)               SETTLEMENT LOC.   : CBF (10) TRANSACTION TYPE: 496   EUREX CASH COMPENSATION (11)
09|
10|TRAN      TRAN                               TRADE       EXTERNAL
11|DATE (12) TIME(13) REF (14)   ISIN (15)   ID (16)     ORDER_NO (17)   TYPE (19)   DEBIT (20)          CREDIT (21)
12|                                                      C7 ACCT. NAME (18)
13|-------- -------- --------- ------------ ---------- ---------------- ------ -------------------- --------------------
14|16-09-16 09:05:02 197255332 DE0005140008 0100345          N/A           496                 0.00            37,976.00
15|
16|16-09-16 09:05:02 197255334 DE0005140008 0100343          N/A           496                 0.00            54,539.40
17|
18|16-09-16 09:05:03 197255536 FR0000120537 0100183          N/A           496                 0.00            92,000.00
```

```
19|
20|16-09-16 09:05:04 197255537 FI0009005961 0101549         N/A          496                0.00            51,250.00
21|
22|
23|                      TOTAL FOR TRANSACTION TYPE: (22)                                  0.00           235,765.40
24|                                                                    -------------------- --------------------
25|

01|EUREX                                        SETTLED CASH TRANSACTIONS                                              PAGE:        2
02|RPTCD250                                                                                                    AS OF DATE: 19-09-16
03|                                                                                                             RUN DATE: 19-09-16
04|
05|CLEARING MEMBER  : LBYMU                      EXCHANGE MEMBER   : LBYMU
06|CASH STL ACCOUNT : BYLADEMMXXX                CASH STL LOCATION : BBK      MARKDEF0XXX          CURRENCY     : EUR
07|VALUE DATE       : 28-09-16                   SETTLEMENT RUN    : NTP                           ACCOUNT TYPE : A1
08|SETTLEMENT ACCT. : 71060000                   SETTLEMENT LOC.   : CBF      TRANSACTION TYPE: 498  EUREX CASH COMPENSATION
09|
10|TRAN     TRAN                          TRADE      EXTERNAL
11|DATE     TIME     REF       ISIN       ID         ORDER_NO       TYPE       DEBIT               CREDIT
12||                                               C7 ACCT. NAME
13|-------- -------- --------- ------------ ---------- ---------------- ------ -------------------- --------------------
14|16-09-16 09:05:02 197255333 DE0005140008 0100344         N/A          498           56,964.00                 0.00
15|
16|16-09-16 09:05:02 197255335 DE0005140008 0100342         N/A          498           79,135.60                 0.00
17|
18|
19|                     TOTAL FOR TRANSACTION TYPE:                                  136,099.60                 0.00
20|                                                                    -------------------- --------------------
21|                     TOTAL FOR TRADING ACCOUNT: (23)                              136,099.60           235,765.40
22|                                                                    -------------------- --------------------
23|                     TOTAL FOR EXCHANGE MEMBER: (24)                              136,099.60           235,765.40
24|                                                                    -------------------- --------------------
25|                     TOTAL FOR SETTLEMENT ACCOUNT: (25)                           136,099.60           235,765.40
26|                                                                    -------------------- --------------------
27|                     TOTAL FOR BANK ACCOUNT: (26)                                 136,099.60           235,765.40
28|                                                                    -------------------- --------------------
29|                     TOTAL FOR BANK ACCOUNT LOCATION: (27)                        136,099.60           235,765.40
30|                                                                    -------------------- --------------------
31|                     TOTAL FOR CLEARING MEMBER: (28)                              136,099.60           235,765.40
32|
33|
34|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
35|    but legally fulfilled by receiving the confirmation of the receipt of payment.
36|*** Member Credit Payments in GBP are instructed by Barclays Bank plc on behalf of EUREX Clearing AG to the customer account at
37|    respective Payment Bank
38|
39|*** END OF REPORT ***
```

4.3.3 RPTCD270 Cash Forecast for STD/NTP

Report Name:

Cash Forecast for STD/NTP

Report ID:

- RPTCD270 (Clearing Member).
- RPTCD271 (Settlement Institution).

Purpose:

This report is offered as an alternative to the decommissioned “Settlement Overview” window and uses its calculation facility.

It contains the calculation for the released trades ("expected settlement") applicable for NTP and the blocked trades ("remaining settlement") separately. The total amount is calculated on settlement account / settlement account location / currency / CM level separately for gross, surplus and offset obligations. In case of gross obligations the total amount shows the amount from member perspective. I.e. in case the buy amount is higher than the sell amount the total amount is negative and vice versa i.e. buy amount lower than sell amount the total amount is positive. A total per currency, settlement location and CM and a total for currency and settlement location is provided.

The report includes:

- equity trades in currency EUR with settlement at CBF
- equity trades in currency CHF with settlement at SIS
- bond and repo trades (CSC[10]) in currency EUR and foreign currency
- GC Pooling trades against EUR and foreign currency
- NCSC Bonds

Notes on format:

The report is only offered in print format.

Notes on creation:

This report is available for Clearing Members and Settlement Institutions. The report is created after DTP processing when CCP has received all the cancellation confirmations from T2S (approx. at 16:30).

Sorting order:

#	FIELD NAME
1	CURRENCY
2	CLEARING MEMBER
3	SETTLEMENT ACCOUNT

[10] Collective Safe Custody

Layout:

```
  |        1         2         3         4         5         6         7         8         9        10        11        12        13
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                             CASH FORECAST FOR STD/NTP                                        PAGE:        2
02|RPTCD271                                                                                                   AS OF DATE: 29-11-07
03|                                                                                                             RUN DATE: 29-11-07
04|
05|CLEARING MEMBER: ABCFR                                                                       CREATION TIME: 14:30:05
06|SETTLEMENT ACCT: 12345678901234567890123456789012345     SETTLEMENT LOCATION: CBF            SETTLEMENT CUR: CHF
07|
08|
09|                                                 EXPECTED SETTLEMENT                              REMAINING SETTLEMENT
10|                                            CCP-CM              CM CUSTOMER               CCP-CM              CM CUSTOMER
11|                               ---------------------- ----------------------   ---------------------- ----------------------
12| OFFSET OBLIGATIONS             200,000,000,000.00-    200,000,000,000.00-      200,000,000,000.00-    200,000,000,000.00-
13| GROSS OBLIGATIONS              100,000,000,000.00-    100,000,000,000.00-      100,000,000,000.00-    100,000,000,000.00-
14| SURPLUS OBLIGATIONS            100,000,000,000.00-    100,000,000,000.00-      100,000,000,000.00-    100,000,000,000.00-
15|                               ---------------------- ----------------------   ---------------------- ----------------------
16| TOTAL AMOUNT                   400,000,000,000.00-    400,000,000,000.00-      400,000,000,000.00-    400,000,000,000.00-
17|
18|
19| TOTAL AMOUNT CURRENCY/CSD/CM    400,000,000,000.00-    400,000,000,000.00-     400,000,000,000.00-    400,000,000,000.00-
20|
21| TOTAL AMOUNT CURRENCY/CSD       400,000,000,000.00-    400,000,000,000.00-     400,000,000,000.00-    400,000,000,000.00-
22|
23|
24|CLEARING MEMBER: XYZFR                                                                       CREATION TIME: 14:30:05
25|SETTLEMENT ACCT: 12345678901234567890123456789012345     SETTLEMENT LOCATION: CBF            SETTLEMENT CUR: EUR
26|
27|
28|                                                 EXPECTED SETTLEMENT                              REMAINING SETTLEMENT
29|                                            CCP-CM              CM CUSTOMER               CCP-CM              CM CUSTOMER
30|                               ---------------------- ----------------------   ---------------------- ----------------------
31| OFFSET OBLIGATIONS             100,000,000,000.00-    100,000,000,000.00-      100,000,000,000.00-    100,000,000,000.00-
32| GROSS OBLIGATIONS              100,000,000,000.00-    100,000,000,000.00-      100,000,000,000.00-    100,000,000,000.00-
33| SURPLUS OBLIGATIONS            100,000,000,000.00-    100,000,000,000.00-      100,000,000,000.00-    100,000,000,000.00-
34|                               ---------------------- ----------------------   ---------------------- ----------------------
35| TOTAL AMOUNT                   300,000,000,000.00-    300,000,000,000.00-      300,000,000,000.00-    300,000,000,000.00-
36|
37|
38|CLEARING MEMBER: XYZFR                                                                       CREATION TIME: 14:30:05
39|SETTLEMENT ACCT: 12345678901234567890123456789012222     SETTLEMENT LOCATION: CBF            SETTLEMENT CUR: EUR
40|
41|
42|                                                 EXPECTED SETTLEMENT                              REMAINING SETTLEMENT
43|                                            CCP-CM              CM CUSTOMER               CCP-CM              CM CUSTOMER
44|                               ---------------------- ----------------------   ---------------------- ----------------------
45| OFFSET OBLIGATIONS             100,000,000,000.00     100,000,000,000.00       100,000,000,000.00     100,000,000,000.00
46| GROSS OBLIGATIONS              100,000,000,000.00     100,000,000,000.00       100,000,000,000.00     100,000,000,000.00
47| SURPLUS OBLIGATIONS            100,000,000,000.00     100,000,000,000.00       100,000,000,000.00     100,000,000,000.00
48|                               ---------------------- ----------------------   ---------------------- ----------------------
49| TOTAL AMOUNT                   300,000,000,000.00     300,000,000,000.00       300,000,000,000.00     300,000,000,000.00
50|
51|
52| TOTAL AMOUNT CURRENCY/CSD/CM                 0.00                   0.00                     0.00                   0.00
53|
54|
55|
56|CLEARING MEMBER: ABCFR                                                                       CREATION TIME: 14:30:05
57|SETTLEMENT ACCT: 12345678901234567890123456789012345     SETTLEMENT LOCATION: CBF            SETTLEMENT CUR: EUR
58|
59|
60|                                                 EXPECTED SETTLEMENT                              REMAINING SETTLEMENT
61|                                            CCP-CM              CM CUSTOMER               CCP-CM              CM CUSTOMER
62|                               ---------------------- ----------------------   ---------------------- ----------------------
63| OFFSET OBLIGATIONS             100,000,000,000.00-    100,000,000,000.00-      100,000,000,000.00-    100,000,000,000.00-
64| GROSS OBLIGATIONS              100,000,000,000.00-    100,000,000,000.00-      100,000,000,000.00-    100,000,000,000.00-
65| SURPLUS OBLIGATIONS            100,000,000,000.00-    100,000,000,000.00-      100,000,000,000.00-    100,000,000,000.00-
66|                               ---------------------- ----------------------   ---------------------- ----------------------
67| TOTAL AMOUNT                   300,000,000,000.00-    300,000,000,000.00-      300,000,000,000.00-    300,000,000,000.00-
68|
69|
70| TOTAL AMOUNT CURRENCY/CSD/CM    300,000,000,000.00-    300,000,000,000.00-     300,000,000,000.00-    300,000,000,000.00-
71|
72| TOTAL AMOUNT CURRENCY/CSD       300,000,000,000.00-    300,000,000,000.00-     300,000,000,000.00-    300,000,000,000.00-
73|
74|
75|
76| *** END OF REPORT ***
```

4.3.4 RPTCD540 EC-IS Cash Instructions

Report Name:

EC-IS Cash Instructions

Report ID:

- RPTCD540 (Clearing Member)
- RPTCD541 (Settlement Institution)

Purpose:

The report presents all debit cash instructions of a Clearing Member that have to be instructed by himself.

Notes on Creation:

The report is available for Clearing Members and Settlement institutions. It is created after each cash netting run.

Sorting order:

#	FIELD NAME
1	CURRENCY
2	INTERMEDIARY
3	CLEARING MEMBER
4	VALUE DATE
5	RELATED REFERENCE

Fields:

REF	FIELD NAME	DESCRIPTION
1	CURRENCY	Currency of the cash instruction.
2	INTERMEDIARY	The BIC of the cash correspondent bank (CCB) used by CBF(I) in the local market.
3	CASH RUN	Cash settlement run.
4	BENEFICIARY ACCOUNT	Account of Eurex Clearing.
5	BENEFICIARY INSTITUTION	BIC of Eurex Clearing.
6	CLEARING MEMBER ID	Member ID of the Clearing Member.
7	CLEARING MEMBER BIC	BIC of the Clearing Member.
8	VALUE DATE	Value date of the cash instruction.
9	RELATED REFERENCE	Related reference to be used for cash instruction.
10	AMOUNT	Amount to be instructed.
11	TOTAL FOR CLEARING MEMBER	Total amount for a Clearing Member.
12	TOTAL FOR INTERMEDIARY	Total amount for an intermediary.
13	TOTAL FOR CURRENCY	Total amount for currency.

Layout:

```
 |        1         2         3         4         5         6         7         8         9        10        11        12        13
 0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                        EC-IS CASH INSTRUCTIONS                                                    PAGE:        1
02|RPTCD540                                                                                                         AS OF DATE: 30-06-10
03|                                                                                                                   RUN DATE: 30-06-10
04|
05|CURRENCY            : SEK (1)             INTERMEDIARY            : ESSESESSXXX (2)           CASH RUN : NTP (3)
06|BENEFICIARY ACCOUNT : 67525   (4)         BENEFICIARY INSTITUTION : EUXCDEFFXXX (5)
07|CLEARING MEMBER ID  : BNAFR (6)               CLEARING MEMBER BIC     : BNPAFRPPXXX (7)             VALUE DATE : 30-06-10 (8)
08|
09|RELATED REFERENCE*                  AMOUNT
11|--------------------            --------------------
        (9)                             (10)
12|CSH0806D02238513                        1,500.00
13|
14|     TOTAL FOR CLEARING MEMBER :            1,500.00
15|                                --------------------
16|
17|CURRENCY            : SEK                 INTERMEDIARY            : ESSESESSXXX               CASH RUN : NTP
18|BENEFICIARY ACCOUNT : 67525                   BENEFICIARY INSTITUTION : EUXCDEFFXXX
19|CLEARING MEMBER ID  : ABCFR                   CLEARING MEMBER BIC     : ABCAFRPPXXX                 VALUE DATE : 30-06-10
20|
21|RELATED REFERENCE*                  AMOUNT
22|--------------------            --------------------
23|CSH0806D02238515                        1,500.00
24|
25|     TOTAL FOR CLEARING MEMBER :            1,500.00
26|                                --------------------
27|     TOTAL FOR INTERMEDIARY    :            3,000.00
28|                                --------------------
29|     TOTAL FOR CURRENCY        :            3,000.00
30|                                --------------------
31|
32|
33|* RELATED REFERENCE ALWAYS REQUIRED IN THE CASH INSTRUCTION. ONE CASH INSTRUCTION PER REFERENCE.
34|
35|*** END OF REPORT ***
```

4.3.5 RPTCD550 EC-IS Settled Cash Tran

Report Name:

EC-IS Settled Cash Tran

Report ID:

RPTCD550 (Clearing Member).

RPTCD551 (Settlement Institution).

Purpose:

The layout of the report RPTCD550 is altered due to Settlement length extension, Width of Settlement Account (7) adapted and Settlement Location (8) moved right in line 8 of section header. Transaction Type (17) moved to new line (9), except these changes the layout is same as the one of RPTCD250 Settled Cash Transactions and the content selection is exactly the same but restricted to the 12 new cash transaction types of EC-IS:

- 422 “PAYMENT EC-IS PAID” – related cash account: settlement account
- 424 “PAYMENT EC-IS RCV” – related cash account: settlement account
- 426 “PAYMENT EC-IS PAID” – related cash account: Clearing Member
- 428 “PAYMENT EC-IS RCV” – related cash account: Clearing Member
- 430 “BUY-IN CASH AMT EC-IS PAID”
- 432 “BUY-IN CASH AMT EC-IS RCV”
- 434 “CASH SETTLEMENT EC_IS RCV”
- 436 “CASH SETTLEMENT EC_IS PAID”

Only for the Eurex-ISE Link the following cash transaction types are to be included:

- 410 “EUREX ISE CASH COMPENSATION RCV”
- 412 “EUREX ISE CASH COMPENSATION PAID”
- 414 “EUREX ISE CASH COMPENSATION CNCL RCV”
- 416 “EUREX ISE CASH COMPENSATION CNCL PAID”

The report represents all EC-IS cash transactions that have been booked on the current business day (settlement date equals current business day) as well as those that have been initiated during the end-of-day processing with settlement date for the next business day. Cash transactions initiated for the current business day as settlement date will be reported as settled. A settlement indicator displays the corresponding settlement run in which the cash transaction was settled (DTP1-6 of the current business day; or NTP for the next business day, which include manually generated cash transactions).
For the cash settlement of trades assigned to an offsetting block, the report allows Members to match cash payments to the corresponding settlement report.

Cash transactions resulting out of dividend payments are not included in this report as the payment happens in the local market.

Notes on Format:

This report is also available as raw data file:

RAWCD550 (Clearing Member).

RAWCD551 (Settlement Institution).

Notes on Creation:

The report is available for Clearing Members and Settlement Institutions. It is created during end-of-day processing.

Layout (only header part):

```
  |        1         2         3         4         5         6         7         8         9        10        11        12        13

  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                         SETTLED CASH TRANSACTIONS                                                 PAGE:        2
02|RPTCD550                                                                                                          AS OF DATE: 16-11-06
03|                                                                                                                    RUN DATE: 16-11-06
04|
05|CLEARING MEMBER  : ABCFR    (1)               EXCHANGE MEMBER   : DDFR (10)
06|CASH STL ACCOUNT : 99900011 (2)               CASH STL LOCATION : BBK      XXXXXXXXXXX (3)                        (4) CURRENCY     : EUR
07|VALUE DATE       : 29-11-06 (5)               SETTLEMENT RUN    : NTP (6)                                         (9) ACCOUNT TYPE : A1
08|SETTLEMENT ACCT. : 88800011000000000000000000000000000 (7)      SETTLEMENT LOC.   : CBF   (8)
09|TRANSACTION TYPE: XXX   EUREX CASH COMPENSATION  (17)
```

4.3.6 RPTRS860 GCPSEL SRLH Settled Cash Transactions

Report Name:

RPTRS860 GCPSEL SRLH Settled Cash Transactions

Report ID:

RPTRS860 (Clearing Member).

Purpose:

Report RPTRS860 is specifically for Specific Repo License Holders (SRLH) that use the GC Pooling Select service. This report is identical in layout to the report RPTCD250.

The report represents all cash transactions that have been booked on the current business day (settlement date equals current business day) as well as those that have been initiated during the end-of-day processing with settlement date for the next business day. Cash transactions initiated for the current business day as settlement date will be reported as settled. A settlement indicator displays the corresponding settlement run in which the cash transaction was settled (DTP1-6 of the current business day; or NTP for the next business day, which include manually generated cash transactions).
For the cash settlement of trades assigned to an offsetting block, the report allows Members to match cash payments to the corresponding settlement report.

Cash transactions related to trades (this includes also dividend payments and coupon compensations) show a reference to the underlying trade and / or ISIN. In case the cash transaction was automatically instructed the trade ID and ISIN of the underlying trade has to be shown. If the instruction was entered manually, the underlying ISIN has to be reported, if available. In case ISIN or trade ID is not available “N/A” is shown.

Notes on Format:

This report is also available as raw data file:

RAWRS860 (Clearing Member).

Notes on Creation:

The report is available for Clearing Members. It is created during end-of-day processing.

Sorting order:

#	FIELD NAME
1	CLEARING MEMBER
2	CURRENCY
3	CASH STL LOCATION
4	CASH STL ACCOUNT
5	VALUE DATE
6	SETTLEMENT RUN
7	SETTLEMENT ACCOUNT
8	SETTLEMENT LOCATION
9	EXCHANGE MEMBER

#	FIELD NAME
10	ACCOUNT TYPE
11	TRANSACTION TYPE

Fields:

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Member ID of Clearing Member.
2	EXCHANGE MEMBER	Member ID of Exchange Member; blank in case a cash transaction can not be separated for Exchange Member.
3	CASH STL ACCOUNT	Cash settlement account
4	CASH STL LOCATION	Cash Settlement Location (See chapter 5) and BIC. Example: RBOSG RBOSGB2LXXX
5	CURRENCY	Currency of the product. See chapter 5.
6	VALUE DATE	Value date.
7	SETTLEMENT RUN	Settlement Run (See chapter 5) in which the specific cash transaction was settled.
8	ACCOUNT TYPE	Account type SNU. See chapter 5.
9	SETTLEMENT ACCT.	Headquarter Settlement account for automatic generated transaction. For manually entered transactions the settlement account entered by CS is shown.
10	SETTLEMENT LOC.	Settlement location. See chapter 5.
11	TRANSACTION TYPE	Cash transaction type number and description. See chapter 5.
12	TRAN DATE	Date when the transaction is created.
13	TRAN TIME	Time when the transaction is created.
14	REF	Cash transaction number.
15	ISIN	ISIN of the underlying trade in case of automatic / manually instructed cash transactions.
16	TRADE ID	Trade ID of the underlying trade in case of automatic instructed cash transactions.
17	EXTERNAL ORDER NUMBER	Order Number of the underlying trade in case of automatically instructed cash transactions
18	TYPE	Transaction type. See chapter 5.
19	DEBIT	Debit amount.
20	CREDIT	Credit amount.
21	TOTAL FOR TRANSACTION TYPE	Total amount for a transaction type.
22	TOTAL FOR TRADING ACCOUNT	Total amount for a trading account.
23	TOTAL FOR EXCHANGE MEMBER	Total amount for an exchange Member.
24	TOTAL FOR SETTLEMENT ACCOUNT	Total amount for a settlement account.
25	TOTAL FOR BANK ACCOUNT	Total amount for a cash account.
26	TOTAL FOR BANK ACCOUNT LOCATION	Total amount for a cash settlement location.

REF	FIELD NAME	DESCRIPTION
27	TOTAL FOR CLEARING MEMBER	Total amount for a Clearing Member.

Layout:

```
  |        1         2         3         4         5         6         7         8         9        10        11        12        13
  012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                             GCPSEL SRLH SETTLED CASH TRANS                                                    PAGE:      1
02|RPTRS860                                                                                                                      AS OF DATE: 19-09-16
03|                                                                                                                                 RUN DATE: 19-09-16
04|
05|CLEARING MEMBER  : LBYMU (1)                      EXCHANGE MEMBER   : LBYMU (2)
06|CASH STL ACCOUNT : BYLADEMMXXX (3)                CASH STL LOCATION : BBK      MARKDEF0XXX (4)         CURRENCY     : EUR (5)
07|VALUE DATE       : 19-09-16 (6)                   SETTLEMENT RUN    : DTP1 (7)                         ACCOUNT TYPE : A1 (8)
08|SETTLEMENT ACCT. : 71060000 (9)                   SETTLEMENT LOC.   : CBF (10) TRANSACTION TYPE: 496   EUREX CASH COMPENSATION (11)
09|
10|TRAN     TRAN                               TRADE      EXTERNAL
11|DATE (12) TIME(13) REF (14)   ISIN (15)     ID (16)     ORDER_NO (17)   TYPE (18)   DEBIT (19)          CREDIT (20)
12|-------- -------- --------- ------------ ---------- --------------- ------ -------------------- --------------------
13|16-09-16 09:05:02 197255332 DE0005140008 0100345         N/A          496                 0.00            37,976.00
14|16-09-16 09:05:02 197255334 DE0005140008 0100343         N/A          496                 0.00            54,539.40
15|16-09-16 09:05:03 197255536 FR0000120537 0100183         N/A          496                 0.00            92,000.00
16|16-09-16 09:05:04 197255537 FI0009005961 0101549         N/A          496                 0.00            51,250.00
17|
18|                       TOTAL FOR TRANSACTION TYPE: (21)                                   0.00           235,765.40
19|                                                                         -------------------- --------------------
20|
01|EUREX                                             GCPSEL SRLH SETTLED CASH TRANS                                                    PAGE:      2
02|RPTRS860                                                                                                                      AS OF DATE: 19-09-16
03|                                                                                                                                 RUN DATE: 19-09-16
04|
05|CLEARING MEMBER  : LBYMU                          EXCHANGE MEMBER   : LBYMU
06|CASH STL ACCOUNT : BYLADEMMXXX                    CASH STL LOCATION : BBK      MARKDEF0XXX             CURRENCY     : EUR
07|VALUE DATE       : 19-09-16                       SETTLEMENT RUN    : DTP1                             ACCOUNT TYPE : A1
08|SETTLEMENT ACCT. : 71060000                       SETTLEMENT LOC.   : CBF      TRANSACTION TYPE: 498   EUREX CASH COMPENSATION
09|
10|TRAN     TRAN                               TRADE      EXTERNAL
11|DATE     TIME     REF       ISIN         ID         ORDER_NO        TYPE        DEBIT               CREDIT
12|-------- -------- --------- ------------ ---------- --------------- ------ -------------------- --------------------
13|
14|16-09-16 09:05:02 197255333 DE0005140008 0100344         N/A          498            56,964.00                 0.00
15|16-09-16 09:05:02 197255335 DE0005140008 0100342         N/A          498            79,135.60                 0.00
16|
17|                      TOTAL FOR TRANSACTION TYPE:                                    136,099.60                 0.00
18|                                                                         -------------------- --------------------
19|                      TOTAL FOR TRADING ACCOUNT: (22)                                136,099.60           235,765.40
20|                                                                         -------------------- --------------------
21|                      TOTAL FOR EXCHANGE MEMBER: (23)                                136,099.60           235,765.40
22|                                                                         -------------------- --------------------
23|                      TOTAL FOR SETTLEMENT ACCOUNT: (24)                             136,099.60           235,765.40
24|                                                                         -------------------- --------------------
25|                      TOTAL FOR BANK ACCOUNT: (25)                                   136,099.60           235,765.40
26|                                                                         -------------------- --------------------
27|                      TOTAL FOR BANK ACCOUNT LOCATION: (26)                          136,099.60           235,765.40
28|                                                                         -------------------- --------------------
29|                      TOTAL FOR CLEARING MEMBER: (27)                                136,099.60           235,765.40
30|
31|
32|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
33|    but legally fulfilled by receiving the confirmation of the receipt of payment.
34|
35|*** END OF REPORT ***
```

4.4 Settlement Reports

4.4.1 RPTCB220 Daily Fines

Report Name:

Daily Fines

Report ID:

RPTCB220

Purpose:

This report shows daily fines and interest of delay, which results from delayed deliveries in Euro equities to be settled at CBF. The first business day of the month the report only contains the fines and interest of delays of the current business day. Once a report line is provided on one day it is shown on all following business days of the month, even if on the corresponding day no fine or interest of delay occurred.
The obligations from late deliveries and late receipts are netted per CM, ISIN and contractual settlement day to determine the valuation basis and calculate the fines and interest of delay.
At the bottom of each section there are summary records showing totals for current day, current month, previous month and the whole year.

Notes on format:

This report is also available as raw data file:

RAWCB220 (Clearing Member)

Notes on creation:

This report is available for Clearing Members. The report is created during end-of-day processing.

Sorting order:

#	FIELD NAME
1	CLEARING MEMBER
2	CURRENCY
3	TYPE
4	SETTLEMENT DATE
5	ISIN

Fields:

REF	FIELD NAME	DESCRIPTION
1 2	CLEARING MEMBER	Member ID of Clearing Member. Long name of Clearing Member.
3	CURRENCY	Security settlement currency. See chapter 5.
4	TYPE	Instrument type. See chapter 5.
5	FINE P/DAY	Fine percentage rate per day.
6	MINIMUM FINE	Minimum fine charged.
7	MAXIMUM FINE	Maximum fine charged.
8	IOD P/YEAR	Interest of delay percentage rate per year.

REF	FIELD NAME	DESCRIPTION
9	SETTL. DAY	Next settlement date of cash payments out of fines and interest of delay.
10	ISIN	ISIN of the security.
11	VOLUME LATE	Net volume of securities late; calculated as number of securities * daily settlement price. If negative, clearer is late to deliver securities. If positive, clearer didn't receive securities in time.
12	FINES ACCRUED CURRENT MONTH	Fines accumulated till current business day for the ISIN within current month (exclusive current business day).
13	IOD ACCRUED CURRENT MONTH	IOD (debited and credited) accumulated till current business day for the ISIN within current month (exclusive current business day).
14	FINES AMOUNT DEBIT	Fine amount debited for the current business day.
15	IOD AMOUNT DEBIT	Interest of delay amount debited for the current business day.
16	IOD AMOUNT CREDIT	Interest of delay amount credited for the current business day.
17	TOTAL AMOUNT	Total amounts.
18	TOTAL CURRENT DAY CLEARING MEMBER	Totals for a business day (sum of columns (14), (15), (16) and (17)).
19	TOTAL CURRENT MONTH CLEARING MEMBER	Totals for the current month (inclusive current business day).
20	TOTAL PREVIOUS MONTH CLEARING MEMBER	Totals for the previous month.
21	TOTAL PER YEAR CLEARING MEMBER	Totals for the current year (inclusive current business day).

Layout:

```
  0         1         2         3         4         5         6         7         8         9        10        11        12        13
   123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                   DAILY FINES                                                   PAGE:        1
02|RPTCB220                                                                                                        AS OF DATE: 02-01-07
03|                                                                                                                  RUN DATE: 02-01-07
04|
05|CLEARING MEMBER: ABCFR Bank AG  (1/2)                                                                              (3) CURRENCY: EUR
06|TYPE: EQUITY  (4)     FINE P/DAY:   1.3721  (5)     MINIMUM FINE: 1,000.00 (6) MAXIMUM FINE:  1,000,000.00  IOD P/YEAR: 9.492 (8)
07|                                                                                           (7)
08|   SETTL.                                FINES ACCRUED   IOD ACCRUED     FINES AMOUNT     IOD AMOUNT     IOD AMOUNT    TOTAL AMOUNT
09|   DATE       ISIN        VOLUME LATE    CURRENT MONTH   CURRENT MONTH      DEBIT            DEBIT          CREDIT
10| -------- ------------ ----------------- -------------- -------------- -------------- -------------- -------------- ----------------
       (9)       (10)           (11)             (12)           (13)           (14)           (15)           (16)            (17)
11| 02-01-07 DE000ENCSC01         3,000.00-           0.00           0.00       1,000.00           7.80           0.00        1,007.80-
12|                                                                       -------------- -------------- -------------- ----------------
13| TOTAL CURRENT DAY   CLEARING MEMBER       :  (18)                           1,000.00           7.80           0.00        1,007.80-
14|
15| TOTAL CURRENT MONTH CLEARING MEMBER       :  (19)                           1,000.00           7.80           0.00        1,007.80-
16|
17| TOTAL PREVIOUS MONTH CLEARING MEMBER      :  (20)                               0.00           0.00           0.00            0.00
18|
19| TOTAL PER YEAR CLEARING MEMBER            :  (21)                           1,000.00           7.80           0.00        1,007.80-
20|
21|
22|
23|
24|
25|*** END OF REPORT ***
```

4.4.2 RPTCB225 Daily Eurex Fines

This report is replaced by a XML/Print Version.

For detailed information regarding layout / XML formatted reports please refer to the Eurex XML Report Reference manual.

4.4.3 RPTCE250 Partial Delivery Deviating Cash Amount

Report name:

Partial Delivery Deviating Cash Amount

Report Id:

RPTCE250 (Clearing Member).

RPTCE251 (Settlement Institution).

Purpose:

With CCP release 12.0 (T2S wave 4), partial settlement of deliveries will be introduced and it is possible that a delivery will not settle completely on a T2S settlement day. If the unsettled part is cancelled at the end of the T2S business day, deviations of the partially settled amount between the CSDs and the CCP can occur.

The deviation can only occur, if more than one trade is comprised in a delivery instruction. In that case, the CSDs use an average price per unit to calculate the amount for the settled part of the delivery instruction whereas the corresponding trades, which were packed into the delivery instruction, have their own prices. When the trades are settled, the amount received in the partially settled feedback and the amount of the trade deviate.

The report RPTCE250 represents the cash transactions in case of deviations resulting out of partial settlement that have been booked on the current business day (value date equals current business day). The report shows the cash amount deviation and the resulting cash transaction to correct the bookings.

For the deviating amount the CCP generates a cash transaction. Two different cash transactions will be generated depending on whether a member receives or delivers cash.

The cash transactions are represented by the following cash transaction types:

- 490 – DEL INST DEVIAT CSH AMNT RCV
- 491 – DEL INST DEVIAT CSH AMNT PAID

Notes on format:

This report is also available as raw data file:

RAWCE250 (Clearing Member).

RAWCE251 (Settlement Institution).

Notes on creation:

This report is available for Clearing Members and Settlement Institutions.

Creation takes place after the clean-up of the delivery instructions. This clean-up takes place between the cash run DTP6 at 16:30 hrs and the Night Time Processing at 18:00 hrs to enable members to reconcile the payments on the same business day.

Please note that as a result the last 2 digits of the name of the report are now ‘02’ instead of ‘00’.

Sorting order for header:

#	FIELD NAME
1	CLEARING MEMBER
2	SETTLEMENT ACCOUNT
3	SETTLEMENT LOCATION
4	CURRENCY
5	SETTLEMENT DATE
6	DELIVERY ID
7	BUY/SELL TYPE

Sorting order for data records

#	FIELD NAME
1	FEEDBACK SENDER REFERENCE

Fields:

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Member ID of Clearing Member.
2	SETTLEMENT ACCOUNT	Branch settlement account.
3	SETTLEMENT LOCATION	Branch settlement location.
4	CURRENCY	Currency of the product.
5	SETTLEMENT DATE	Settlement date of the delivery instruction.
6	DELIVERY ID	Delivery instruction number identifying the delivery instruction.
7	B/S TYPE	Buy or Sell indicator of the delivery instruction.
8	CASH TRAN ID	External cash transaction id. Blank if no cash transaction was created.
9	CASH TRAN TYPE	Cash transaction type code 490 DEL INST DEVIAT CSH AMNT RCV : cash deviation amount has to be transferred from ECAG to Member account. 491 DEL INST DEVIAT CSH AMNT PAID : cash deviation amount has to be transferred from Member to ECAG account.

REF	FIELD NAME	DESCRIPTION
10	FEEDBACK SENDER REFERENCE	Reference as received in the settlement feedback messages. Unique per partial settlement.
11	DLV. TOTAL QTY	Quantity of the delivery instruction.
12	DLV. TOTAL AMOUNT	Payable amount of the delivery instruction.
13	CSD PART. STL QTY	Quantity settled at CSD while partial settlement.
14	CSD PART. STL AMOUNT	Amount settled at CSD while partial settlement.
15	CCP PART. STL AMOUNT	Amount settled at CCP while partial settlement.
16	DEVIATING AMOUNT	Difference between the settled amount at the CSD and the sum of the settled amount at CCP. If buy side, CSD settled amount – sum of the settled amount at CCP. If sell side, sum of the settled amount at CCP – CSD settled amount.
17	DELIVERY INSTRUCTION CASH AMOUNT PAID	Total of deviating amount per delivery instruction.
18	TOTAL AMOUNT PER CLEARING MEMBER	Total of deviating amount per clearing member.

Layout:

```
   |         1         2         3         4         5         6         7         8         9        10        11        12        13
   0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                           Part Dlv Deviating Csh Amnt                                           PAGE:        2
02|RPTCE250                                                                                                        AS OF DATE: 03-06-14
03|                                                                                                                  RUN DATE: 03-06-14
04|
05|CLEARING MEMBER  : ABCDE    (1)               SETTLEMENT ACCT   : 12340000   (2)        (3)SETTLEMENT LOC. : CBF(3)
06|CURRENCY         : EUR      (4)               SETTLEMENT DATE   : 05-06-2014 (5)
07|DELIVERY ID      : 378581   (6)               B/S TYPE          : S (7)    CASH TRAN ID : 19729560 (8) CASH TRAN TYPE : 491 (9)
08|
09|  FEEDBACK           DLV. TOTAL        DLV. TOTAL        CSD PART.         CSD PART.         CCP PART.        DEVIATING
10|SENDER REFERENCE(10)    QTY (11)         AMOUNT (12)      STL QTY (13)     STL AMOUNT (14)   STL AMOUNT (15)    AMOUNT (16)
11|----------------- ----------------- ----------------- ----------------- ----------------- ----------------- -----------------
12|AP11909D378581               20.000            499.50             4.000             99.90             74.80            -25.10
13|
14|                                                                                                            -----------------
15|                                                                    DELIVERY INSTRUCTION CASH AMOUNT PAID:(17)         -25.10
16|
17|CLEARING MEMBER  : ABCDE                      SETTLEMENT ACCT   : 12340000                SETTLEMENT LOC. : CBF
18|CURRENCY         : EUR                        SETTLEMENT DATE   : 05-06-2014
19|DELIVERY ID      : 378582                     B/S TYPE          : S        CASH TRAN ID :              CASH TRAN TYPE :
20|
20|  FEEDBACK           DLV. TOTAL        DLV. TOTAL        CSD PART.         CSD PART.         CCP PART.        DEVIATING
21|SENDER REFERENCE        QTY              AMOUNT           STL QTY          STL AMOUNT        STL AMOUNT         AMOUNT
22|----------------- ----------------- ----------------- ----------------- ----------------- ----------------- -----------------
23|AP13012D000569              108.000         10,584.00            10.000            980.00            979.99             -0.01
23|AP23012D000569              108.000         10,584.00            10.000            980.00            980.01             +0.01
24|                                                                                                            -----------------
25|                                                                    DELIVERY INSTRUCTION CASH AMOUNT RCV :              0.00
26|
14|                                                                                                            -----------------
27|                                                                    TOTAL AMOUNT PER CLEARING MEMBER     :(18)         -25.10
28|
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*** END OF REPORT ***
```

4.4.4 RPTCE260 Pending Delivery

Report Name:

Pending Delivery

Report ID:

RPTCE260 (Clearing Member).

RPTCE261 (Settlement Institution).

RPTCE262 (Trading Member).

Purpose:

This report contains all trades that are partially or fully pending trades at this point of time. With T2S wave 4 the CORPT version of the report includes also euro equity trades.

These trades are pending on the level CCP - CM or on the level CM – Customer. Quantities of trades that are settled on both levels CCP - CM and CM - Customer are not displayed in the report.
The creation of this report takes place early in the morning after considering result of NTP. It reflects the status of open trades with the delivery status as at the creation time. In order to ensure consistency the creation of this report is synchronized with the creation of the first CE270 report of the current business day.

Eurex Exchange trades in UK products (CREST) will be shown after reconciliation processing but before CA feedback is received by CREST, therefore the report shows the CUM-view for these trades.
All other Eurex Exchange trades will be shown after CA run 2 feedback, therefore the report shows the EX-view for these trades.

The first part of the report contains the “Net Delivery Information”, which consists of all trades assigned to the surplus within settlement netting. This includes trades resulting in delivery instructions generated for the surplus and sent to the (I)CSDs.

The second and third part of the report contains the offsetting block information, which consists of the Clearing Member’s internal deliveries. The trades belonging to the offsetting block are settled cash via the interface to the respective cash settlement location. On the one hand, the trades pending on the level CCP - CM for which the cash settlement is still outstanding will be grouped together. On the other hand, the trades pending on the level CM – Customer due to blocked deliveries (for which the cash settlement has already been performed) are grouped together.

The fourth part of the report contains all due trades, which are marked for gross processing, i.e. the contractual settlement day of these trades is prior or equal to the next business day.

The fifth part of the report contains pending trades.

The sixth part contains late ISI trades. These trades are not considered in settlement netting run and are therefore reported on gross basis.

The seventh part contains trades that are entirely blocked, if applicable.

Notes on format:

This report is also available as raw data file:

RAWCE260 (Clearing Member) in SWIFT format MT536

RAWCE261 (Settlement Institution) in SWIFT format MT536

RAWCE262 (Trading Member) in SWIFT format MT536

Further information can be found in the document “Member File Based & SWIFT Interface”.

Notes on creation:

This report is available for Clearing Members, Trading Members and Settlement Institutions. Trading Members may only receive the report, if the Clearing Member agrees. The report is created at begin-of-day for CORPT.

Sorting order:

#	FIELD NAME
1	SETTLEMENT LOCATION (not relevant for group 2 and 3)
2	SETTLEMENT ACCT
3	CLEARING MEMBER
4	CURRENCY
5	INSTRUMENT
6	ACCOUNT TYPE (of the netted position)
7	EXCHANGE MEMBER
8	CONTRACT TYPE
9	ORIGIN TYPE
10	INFORMATION LISTED
11	DELIVERY ID
12	TRAD LOC
13	TRADE DATE
14	TRADE NUMBER
15	ORDER NUMBER

Fields:

REF	FIELD NAME	DESCRIPTION
1	SETTLEMENT ACCT	Branch settlement account.
2	SETTLEMENT LOCATION	Branch settlement location. See chapter 5 field Settlement location.
3	HEAD SETTLEMENT ACCT	Headquarter settlement account.
4	HEAD SETTLEMENT LOC	Headquarter settlement location. See chapter 5 field Settlement location.
5	CLEARING MEMBER	Member ID of Clearing Member.
6	CURRENCY	Settlement currency. See chapter 5.
	INSTRUMENT	The instrument identification of the netted position:
7		Short name of the instrument.
8		Long name of the instrument.
9		ISIN of the instrument in the netted position.
10	TYPE	Instrument type. See chapter 5.

REF	FIELD NAME	DESCRIPTION
11	ACCOUNT TYPE	Account type SNU. See chapter 5.
12	EXCHANGE MEMBER	Member ID of Exchange Member, if applicable (depending on SNU).
13	CONTRACT TYPE	Contract type SNU. See chapter 5.
14	ORIGIN TYPE	Origin type SNU. See chapter 5.
15	INFORMATION LISTED	Defines the type of information listed: “NET DELIVERY INFORMATION” “OFF-SETTING POSITION INFORMATION – CASH SETTLEMENT PENDING ON LEVEL CCP – CLEARING MEMBER” “OFF-SETTING POSITION INFORMATION – SETTLEMENT PENDING ON CLEARING MEMBER – CUSTOMER” “DELIVERIES MARKED FOR GROSS PROCESSING” “OPEN TRADES” “LATE ISI TRADES” “ENTIRELY BLOCKED TRADES” (only if applicable)
16	TRADE DATE	Day when the trade has been performed.
17	SETTL DATE	Settlement date. For open and open variable repos, the settlement date of the term leg is set to 31-12-2099 (31-12-99 displayed)
18	TRAD LOC	Trading location. See chapter 5.
19	TRD TYP	Exchange trade type. See chapter 5.
20	TRADE NUMBER	Trading number provided by trading location.
21	LEG	Leg. See chapter 5.
22	ORDER NUMBER	Provides the order number. Eurex Repo will fill it with “External Trade Reference”
23	ACCR INTEREST	Accrued interest belonging to the trade
24	MEMBER INT ORDER NUMBER	Member internal order number.
25	TEXT	Order free format text field for Members’ internal use.
26	ORD NET TYP	Order netting type. See chapter 5.
27	TRADE NOMINAL/QUANTITY	Quantity of shares from trade that is open.
28	TRADE SETTLEMENT AMOUNT	Open settlement amount of the trade. For open and open-variable repo term leg trades, the preliminary settlement amount is shown before the final settlement amount can be determined.
29	NO. D/L	Number of days, which the delivery is late.
30	STATUS CCP-CM	CCP – CM status. See chapter 5. (“IBL” and “TIBL” are only displayed for the following types of information: “NET DELIVERY INFORMATION”, “DELIVERIES MARKED FOR GROSS PROCESSING”, “OPEN TRADES”.

REF	FIELD NAME	DESCRIPTION
31	CM-CUST	CM – Customer status. See chapter 5.
32	C A	Indicates whether the trade was created/adjusted due to a capital adjustment: Y - Trade affected by original run of non-income event I - Trade affected by original run or a cancellation/rerun of income event D - Trade marked as candidate to be automatically booked out during cancellation/rerun R - Trade created during rerun C - Trade generated during cancellation run N – Trade not affected by corporate action, remains unchanged
33	DELIVERY ID	Delivery instruction number identifying the delivery instruction (if applicable); for the “NET DELIVERY INFORMATION” and the “DELIVERIES MARKED FOR GROSS PROCESSING” the value “N/A” is displayed if the trade is not contained in a delivery instruction.
34	DELIV QTY	Quantity of the net delivery.
35	DELIV SETTLEM AMT	Total settlement amount of the net delivery.
36	COUNTER CSD	Settlement location (See chapter 5) of the Counterparty (CCP), where trades will settle.
37	CSD ACCT	Account no. of Counterparty (CCP), where trades will settle.
38	TOTAL AMOUNT PER INFORMATION LISTED	Total amount for the information listed.
39	TOTAL AMOUNT PER ORIGIN TYPE	Total amount per origin type.
40	TOTAL AMOUNT PER CONTRACT TYPE	Total amount per contract type.
41	TOTAL AMOUNT PER EXCHANGE MEMBER	Total amount per exchange Member.
42	TOTAL AMOUNT PER ACCOUNT	Total amount per account.
43	TOTAL AMOUNT PER ISIN	Total amount per ISIN.
44	TOTAL AMOUNT PER CLEARING MEMBER	Total amount per Clearing Member.
45	TOTAL AMOUNT PER SETTLEMENT ACCT	Total amount per settlement account.

Layout:

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  |        1         2         3         4         5         6         7         8         9        10        11        12        13
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                               PENDING DELIVERY                                                   PAGE:      2
02|RPTCE260                                                                                                       AS OF DATE: 16-11-06
03|                                                                                                                  RUN DATE: 16-11-06
04|SETTLEMENT ACCT: 88800022 (1)          SETTLEMENT LOCATION: CBF (2)  HEAD SETTLEMENT ACCT: (3)          HEAD SETTLEMENT LOC: (4)
05|CLEARING MEMBER: ABCFR (5)    CURRENCY: CHF (6)  INSTRUMENT: (7-9)   EIDGENOSSENSCHAFT 97-17       CH0006448424  (10)TYPE: BOND
06|ACCOUNT TYPE: PP (11)        EXCHANGE MEMBER: DDDFR (12)       CONTRACT TYPE: SPOT (13)              ORIGIN TYPE: D (14)
07|
08|INFORMATION LISTED: DELIVERIES MARKED FOR GROSS PROCESSING (15)
09|
10|                                                      MEMBER INT       ORD                                           NO. STATUS
11|TRADE    SETTL    TRAD TRD TRADE   LEG ORDER NUMBER /  ORDER NUMBER /  NET       TRADE              TRADE            D/L CCP-CM/  C
12|DATE     DATE     LOC  TYP NUMBER      ACCR INTEREST   TEXT            TYP NOMINAL/QUANTITY    SETTLEMENT AMOUNT      CM-CUST  A
13|-------- -------- ---- -  ------- --- --------------- --------------- --  -------------------- ------------------ --  -------  -
   (16)     (17)     (18) (19) (20)   (21)  (22)            (24)            (26)       (27)             (28)            (29)  (30)  (32)
                                             (23)            (25)                                                              (31)
14|16-02-06 27-02-06 XEUR  O  9999970     9999960                           N           4,000.000-          4,000.00  36  LATE     N
15|DELIVERY ID: N/A (33)                          0.00                                                                    LATE
16|                                                                                              ------------------
17|                                                      TOTAL AMOUNT PER INFORMATION LISTED :            4,000.00
18|                                                                                              ------------------
19|                                                      TOTAL AMOUNT PER ORIGIN TYPE        :            4,000.00
20|                                                                                              ------------------
21|                                                      TOTAL AMOUNT PER CONTRACT TYPE      :            4,000.00
22|                                                                                              ------------------
23|                                                      TOTAL AMOUNT PER EXCHANGE MEMBER    :            4,000.00

01|EUREX                                               PENDING DELIVERY                                                   PAGE:      3
02|RPTCE260                                                                                                       AS OF DATE: 16-11-06
03|                                                                                                                  RUN DATE: 16-11-06
04|SETTLEMENT ACCT: 88800022              SETTLEMENT LOCATION: CBF      HEAD SETTLEMENT ACCT:              HEAD SETTLEMENT LOC:
05|CLEARING MEMBER: ABCFR        CURRENCY: CHF      INSTRUMENT:         EIDGENOSSENSCHAFT 97-17       CH0006448424      TYPE: BOND
06|ACCOUNT TYPE: PP             EXCHANGE MEMBER: CCCFR           CONTRACT TYPE: SPOT              ORIGIN TYPE: D
07|
08|INFORMATION LISTED: DELIVERIES MARKED FOR GROSS PROCESSING
09|
10|                                                      MEMBER INT       ORD                                           NO. STATUS
11|TRADE    SETTL    TRAD TRD TRADE   LEG ORDER NUMBER /  ORDER NUMBER /  NET       TRADE              TRADE            D/L CCP-CM/  C
12|DATE     DATE     LOC  TYP NUMBER      ACCR INTEREST   TEXT            TYP NOMINAL/QUANTITY    SETTLEMENT AMOUNT      CM-CUST  A
13|-------- -------- ---- -  ------- --- --------------- --------------- --  -------------------- ------------------ --  -------  -
14|16-02-06 27-02-06 XEUR  O  9999966     9999960                           N           2,000.000-          2,000.00  36  LATE     N
15|DELIVERY ID: N/A                               0.00                                                                    LATE
16|                                                                                              ------------------
17|                                                      TOTAL AMOUNT PER INFORMATION LISTED :            2,000.00
18|                                                                                              ------------------
19|                                                      TOTAL AMOUNT PER ORIGIN TYPE        :            2,000.00
20|                                                                                              ------------------
21|                                                      TOTAL AMOUNT PER CONTRACT TYPE      :            2,000.00
22|                                                                                              ------------------
23|                                                      TOTAL AMOUNT PER EXCHANGE MEMBER    :            2,000.00
24|                                                                                              ------------------
25|                                                      TOTAL AMOUNT PER ACCOUNT            :            6,000.00
26|                                                                                              ------------------
27|                                                      TOTAL AMOUNT PER ISIN               :            6,000.00

01|EUREX                                               PENDING DELIVERY                                                   PAGE:      4
02|RPTCE260                                                                                                       AS OF DATE: 16-11-06
03|                                                                                                                  RUN DATE: 16-11-06
04|SETTLEMENT ACCT: 88800022              SETTLEMENT LOCATION: CBF      HEAD SETTLEMENT ACCT:              HEAD SETTLEMENT LOC:
05|CLEARING MEMBER: ABCFR        CURRENCY: CHF      INSTRUMENT: DB1     DEUTSCHE BOERSE NA O.N.       DE0005810055      TYPE: EQUITY
06|ACCOUNT TYPE:                EXCHANGE MEMBER:                 CONTRACT TYPE:                   ORIGIN TYPE:
07|
08|INFORMATION LISTED: NET DELIVERY INFORMATION
09|
10|                                                      MEMBER INT       ORD                                           NO. STATUS
11|TRADE    SETTL    TRAD TRD TRADE   LEG ORDER NUMBER /  ORDER NUMBER /  NET       TRADE              TRADE            D/L CCP-CM/  C
12|DATE     DATE     LOC  TYP NUMBER      ACCR INTEREST   TEXT            TYP NOMINAL/QUANTITY    SETTLEMENT AMOUNT      CM-CUST  A
13|-------- -------- ---- -  ------- --- --------------- --------------- --  -------------------- ------------------ --  -------  -
14|20-06-06 02-08-06 XEUR  O  9999998     9999999999                        N              50.000-          7,728.50  18  LATE     N
15|                                               0.00                                                                    LATE
16|
17|TOTAL QTY/AMT OF NET DELIVERY ID: N/A                  DELIV QTY: (34)       -50.000     DELIV SETTLEM AMT: (35)       7,728.50
18|COUNTER CSD: SIS (36)                               CSD ACCT: SIS0000003 (37)
19|
20|                                                                                              ------------------
21|                                                      TOTAL AMOUNT PER INFORMATION LISTED :            7,728.50

01|EUREX                                               PENDING DELIVERY                                                   PAGE:      5
02|RPTCE260                                                                                                       AS OF DATE: 16-11-06
03|                                                                                                                  RUN DATE: 16-11-06
04|SETTLEMENT ACCT: 88800022              SETTLEMENT LOCATION: CBF      HEAD SETTLEMENT ACCT:              HEAD SETTLEMENT LOC:
05|CLEARING MEMBER: ABCFR        CURRENCY: CHF      INSTRUMENT: DB1     DEUTSCHE BOERSE NA O.N.       DE0005810055      TYPE: EQUITY
```

```
06|ACCOUNT TYPE:              EXCHANGE MEMBER:               CONTRACT TYPE:                  ORIGIN TYPE:
07|
08|INFORMATION LISTED: OFF-SETTING POSITION INFORMATION - CASH SETTLEMENT PENDING ON LEVEL CLEARING MEMBER - CUSTOMER
09|
10|                                                MEMBER INT      ORD                                               NO. STATUS
11|TRADE    SETTL    TRAD TRD TRADE   LEG ORDER NUMBER /  ORDER NUMBER /  NET      TRADE              TRADE          D/L CCP-CM/  C
12|DATE     DATE     LOC  TYP NUMBER      ACCR INTEREST   TEXT            TYP NOMINAL/QUANTITY   SETTLEMENT AMOUNT      CM-CUST  A
13|-------- -------- ---- -  ------- --- --------------- --------------- --  ------------------- ------------------ --  -------  -
14|20-06-06 02-08-06 XEUR  O  9999997     999999999                        N              50.000         7,728.50- 18  CLOS     N
15|                                               0.00                                                                 LATE
16|20-06-06 02-08-06 XEUR  O  9999998     9999999999                       N              50.000-        7,728.50  18  CLOS     N
17|                                               0.00                                                                 LATE
18|                                                                                              ------------------
19|                                                   TOTAL AMOUNT PER INFORMATION LISTED :                0.00
20|                                                                                              ------------------
21|                                                   TOTAL AMOUNT PER ORIGIN TYPE        :            7,728.50
22|                                                                                              ------------------
23|                                                   TOTAL AMOUNT PER CONTRACT TYPE      :            7,728.50
24|                                                                                              ------------------
25|                                                   TOTAL AMOUNT PER EXCHANGE MEMBER    :            7,728.50
26|                                                                                              ------------------
27|                                                   TOTAL AMOUNT PER ACCOUNT            :            7,728.50
28|                                                                                              ------------------
29|                                                   TOTAL AMOUNT PER ISIN               :            7,728.50
30|
```

...

```
01|EUREX                                              PENDING DELIVERY                                          PAGE:      40
02|RPTCE260                                                                                             AS OF DATE: 16-11-06
03|                                                                                                        RUN DATE: 16-11-06
04|SETTLEMENT ACCT: 88800011           SETTLEMENT LOCATION: SIS     HEAD SETTLEMENT ACCT:              HEAD SETTLEMENT LOC:
05|CLEARING MEMBER: ABCFR       CURRENCY: EUR      INSTRUMENT: BB28     BUNDANL.V. 05/15              DE0001135283     TYPE: BOND
06|ACCOUNT TYPE: A1             EXCHANGE MEMBER:               CONTRACT TYPE: SPOT             ORIGIN TYPE: D
07|
08|INFORMATION LISTED: OFF-SETTING POSITION INFORMATION - CASH SETTLEMENT PENDING ON LEVEL CLEARING MEMBER - CUSTOMER
09|
10|                                                MEMBER INT      ORD                                               NO. STATUS
11|TRADE    SETTL    TRAD TRD TRADE   LEG ORDER NUMBER /  ORDER NUMBER /  NET      TRADE              TRADE          D/L CCP-CM/  C
12|DATE     DATE     LOC  TYP NUMBER      ACCR INTEREST   TEXT            TYP NOMINAL/QUANTITY   SETTLEMENT AMOUNT      CM-CUST  A
13|-------- -------- ---- -  ------- --- --------------- --------------- --  ------------------- ------------------ --  -------  -
14|06-08-06 09-08-06 XEUR  O  9876540     99999999                         N       2,000,000.000-     2,048,512.33  15  CLOS     N
15|                                           6,712.33-                                                                LATE
16|06-08-06 09-08-06 XEUR  O  9876543     99999999                         N       1,000,000.123      1,024,016.57- 15  CLOS     N
17|                                           3,116.44                                                                 LATE
18|17-08-06 06-09-06 XEUR  O  9999996     33333333                         N     100,000,000.000-   105,569,863.01   8  CLOS     N
19|                                         569,863.01                                                                 LATE
20|17-08-06 06-09-06 XEUR  O  9999999     33333333                         N     100,010,000.000    100,579,920.00-  8  CLOS     N
21|                                         569,920.00-                                                                LATE
22|30-08-06 17-09-06 XEUR  O  9999950     88888888                         N         989,999.877      1,016,411.17-  7  CLOS     N
23|                                           6,611.30-                                                                LATE
24|                                                                                              ------------------
25|                                                   TOTAL AMOUNT PER INFORMATION LISTED : (38)    4,998,027.60
26|                                                                                              ------------------
27|                                                   TOTAL AMOUNT PER ORIGIN TYPE        : (39)    4,998,027.60
28|                                                                                              ------------------
29|                                                   TOTAL AMOUNT PER CONTRACT TYPE      : (40)    4,998,027.60
30|                                                                                              ------------------
31|                                                   TOTAL AMOUNT PER EXCHANGE MEMBER    : (41)    4,998,027.60
32|                                                                                              ------------------
33|                                                   TOTAL AMOUNT PER ACCOUNT            : (42)    4,998,027.60
34|                                                                                              ------------------
35|                                                   TOTAL AMOUNT PER ISIN               : (43)    4,998,027.60
36|                                                                                              ------------------
37|                                                   TOTAL AMOUNT PER CLEARING MEMBER    : (44)   13,236,428.80
38|                                                                                              ------------------
39|                                                   TOTAL AMOUNT PER SETTLEMENT ACCT    : (45)   13,236,428.80
40|
41|
42|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
43|    but legally fulfilled by receiving the confirmation of the receipt of payment.
44|
45|*** END OF REPORT ***
```

4.4.5 RPTCE265 Pending Delivery Before NTP

Report Name:

Pending Delivery Before NTP

Report ID:

RPTCE265 (Clearing Member).

RPTCE266 (Settlement Institution).

RPTCE267 (Trading Member).

Purpose:

This report contains all partially or fully pending bond/repo and equity trades, which are pending on the level CCP – CM or on the level CM – Customer. With T2S wave 4 the CORPT version of the report includes also euro equity trades.
Settlement results of the NTP processing are not considered, i.e. trades that are settled on both levels CCP – CM and CM – Customer in the NTP run are still reported as pending in the report. This also applies for trades already settled in the offsetting block during the settlement netting process. Trades settled during the DTP of the current business day are not displayed. Pending trades of a settlement location that is on holiday are reported on the day prior of the holiday.

Trades settled in UK products (CREST) are shown after reconciliation processing. For bond trades in EUR and in foreign currency and equity trades in non EUR currency held in CSC the report takes into account the netting results and shows delivery instructions as “sent” to CSDs.

A new GC Pooling flag indicates whether the instrument is a GC Pooling instrument or not.

The first part of the report contains the Net Delivery Information, which consists of all trades assigned to the surplus within settlement netting. This includes trades resulting in delivery instructions generated for the surplus and sent to the (I)CSDs.

The second and third part of the report contain the offsetting block information, which consists of the Clearing Member’s internal deliveries. The trades belonging to the offsetting block are settled cash via the interface to the respective cash settlement location. On the one hand, the trades pending on the level CCP – CM for which the cash settlement is still outstanding will be grouped together. On the other hand, the trades pending on the level CM – Customer due to blocked deliveries (for which the cash settlement has already been performed) are grouped together.

The fourth part of the report contains all due trades, which are marked for gross processing, i.e. the contractual settlement day of these trades is prior or equal to the next business day.

The fifth part of the report contains pending trades (due date after next settlement day). Note: T+0 trades traded and settled on the current business day (e.g. front legs of overnight repos) do not appear in this section. However, the front leg of a repo trade settling on T+1 within the ISI processing appears under the section “Open Trades”.

The sixth part contains late ISI trades. These trades are not considered in settlement netting run and are therefore reported on gross basis.

The seventh part contains trades that are entirely blocked, if applicable.

Note: In contrast to CE260 this report does not contain the NTP results for the next business day.

Notes on format:

This report is available as raw data file:

RAWCE265 (Clearing Member) in SWIFT format MT536

RAWCE266 (Settlement Institution) in SWIFT format MT536

RAWCE267 (Trading Member) in SWIFT format MT536

Further information can be found in the document “Member File Based & SWIFT Interface”.

Notes on creation:

The creation of this report takes place daily in the end-of-day processing.

This report is available for Clearing Members, Trading Members and Settlement Institution. Trading Members may only receive the report, if the Clearing Member agrees.

Sorting order:

#	FIELD NAME
1	SETTLEMENT LOCATION (not relevant for group 2 and 3)
2	SETTLEMENT ACCT
3	CLEARING MEMBER
4	CURRENCY
5	INSTRUMENT
6	ACCOUNT TYPE (of the netted position)
7	EXCHANGE MEMBER
8	CONTRACT TYPE
9	ORIGIN TYPE
10	INFORMATION LISTED
11	DELIVERY ID
12	TRAD LOC
13	TRADE DATE
14	TRADE NUMBER
15	ORDER NUMBER

Fields:

REF	FIELD NAME	DESCRIPTION
1	SETTLEMENT ACCT	Branch settlement account.
2	SETTLEMENT LOCATION	Branch settlement location. See chapter 5: field Settlement location.
3	HEAD SETTLEMENT ACCT	Headquarter settlement account.
4	HEAD SETTLEMENT LOC	Headquarter settlement location. See chapter 5: field Settlement location.

REF	FIELD NAME	DESCRIPTION
5	CLEARING MEMBER	Member ID of Clearing Member.
6	CURRENCY	Settlement currency. See chapter 5.
 7 8 9	INSTRUMENT	The instrument identification of the netted position: Short name of the instrument. Long name of the instrument. ISIN of the instrument in the netted position.
10	TYPE	Instrument Type. See chapter 5.
11	ACCOUNT TYP	Account type SNU. See chapter 5.
12	EXCHANGE MEMBER	Member ID of Exchange Member, if applicable (depending on SNU).
13	CONTRACT TYPE	Contract type SNU. See chapter 5.
14	ORIGIN TYPE	Origin TYPE SNU. See chapter 5.
15	GC POOLING	GC Pooling. See chapter 5.
16	INFORMATION LISTED	Defines the type of information listed: “NET DELIVERY INFORMATION” “OFF-SETTING POSITION INFORMATION – CASH SETTLEMENT PENDING ON LEVEL CCP – CLEARING MEMBER” “OFF-SETTING POSITION INFORMATION – SETTLEMENT PENDING ON CLEARING MEMBER – CUSTOMER” “DELIVERIES MARKED FOR GROSS PROCESSING” “OPEN TRADES” “LATE ISI TRADES” “ENTIRELY BLOCKED TRADES” (only if applicable)
17	TRADE DATE	Day when the trade has been performed.
18	SETTL DATE	Settlement date. For open and open-variable repos, the settlement date of the term leg is set to 31-12-2099 (31-12-99 displayed)
19	TRAD LOC	Trading location. See chapter 5.
20	TRD TYP	Exchange trade type. See chapter 5.
21	TRADE NUMBER	Trading number provided by trading location.
22	LEG	Leg. See chapter 5.
23	ORDER NUMBER	Provides the order number. Eurex Repo will fill it with “External Trade Reference”.
24	ACCR INTEREST	Accrued interest belonging to the trade
25	MEMBER INT ORDER NUMBER	Member internal order number.
26	TEXT	Order free format text field for Members’ internal use.
27	ORD NET TYP	Order netting type. See chapter 5.
28	TRADE NOMINAL/QUANTITY	Nominal of trade which is open.
29	TRADE SETTLEMENT AMOUNT	Open settlement amount of the trade. For open and open-variable repo term leg trades, the preliminary settlement amount is shown before the final settlement amount can be determined.
30	NO. D/L	Number of days, which the delivery is late.
31	STATUS CCP-CM	CCP – CM status. See chapter 5.

REF	FIELD NAME	DESCRIPTION
		(“IBL” and “TIBL” are only displayed for the following types of information: “NET DELIVERY INFORMATION”, “DELIVERIES MARKED FOR GROSS PROCESSING”, “OPEN TRADES”.
32	CM-CUST	CM – Customer status. See chapter 5.
33	C A	The Indicator for a trade created/adjusted due to a capital adjustment: Y - Trade affected by original run of non-income event I - Trade affected by original run or a cancellation/rerun of income event D - Trade marked as candidate to be automatically booked out during cancellation/rerun R - Trade created during rerun C - Trade generated during cancellation run N – Trade not affected by corporate action, remains unchanged
34	DELIVERY ID	Delivery instruction number identifying the delivery instruction (if applicable); for the “NET DELIVERY INFORMATION” and the “DELIVERIES MARKED FOR GROSS PROCESSING” the value “N/A” is displayed if the trade is not contained in a delivery instruction. For trades settled at CREST, the delivery ID is shown also in section “OPEN TRADES” and filled with transaction ID, if available, else field is empty.
35	DELIV QTY	Quantity of the net delivery.
36	DELIV SETTLEM AMT	Total settlement amount of the net delivery.
37	COUNTER CSD	Settlement location (See chapter 5) of the Counterparty (CCP), where trades will settle.
38	CSD ACCT	Account no. of Counterparty (CCP), where trades will settle.
39	TOTAL AMOUNT PER INFORMATION LISTED	Total amount for the information listed.
40	TOTAL AMOUNT PER ORIGIN TYPE	Total amount per origin type.
41	TOTAL AMOUNT PER CONTRACT TYPE	Total amount per contract type.
42	TOTAL AMOUNT PER EXCHANGE MEMBER	Total amount per exchange Member.
43	TOTAL AMOUNT PER ACCOUNT	Total amount per account.
44	TOTAL AMOUNT PER ISIN	Total amount per ISIN.
45	TOTAL AMOUNT PER CLEARING MEMBER	Total amount per Clearing Member.
46	TOTAL AMOUNT PER SETTLEMENT ACCT	Total amount per settlement account.

Layout:

```
  |        1         2         3         4         5         6         7         8         9        10        11        12        13
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                        PENDING DELIVERY BEFORE NTP                                             PAGE:        2
02|RPTCE265                                                                                                       AS OF DATE: 16-11-06
03|                                                                                                                 RUN DATE: 16-11-06
04|SETTLEMENT ACCT: 88800011 (1)       SETTLEMENT LOCATION: CBF (2)  HEAD SETTLEMENT ACCT: (3)           HEAD SETTLEMENT LOC: (4)
05|CLEARING MEMBER: CCCFR (5) CURRENCY: CHF (6) INSTRUMENT: DB1 (7)  DEUTSCHE BOERSE NA O.N. (8)      DE0005810055 (9) TYPE: EQUITY(10)
06|ACCOUNT TYP: (11)          EXCHANGE MEMBER: (12)           CONTRACT TYPE: (13)          ORIGIN TYPE: (14)        GC POOLING: N(15)
07|
08|INFORMATION LISTED: OFF-SETTING POSITION INFORMATION - CASH SETTLEMENT PENDING ON LEVEL CLEARING MEMBER - CUSTOMER (16)
09|
10|                                                 MEMBER INT      ORD                                             NO. STATUS
11|TRADE    SETTL    TRAD TRD TRADE   LEG ORDER NUMBER /  ORDER NUMBER /  NET       TRADE            TRADE          D/L CCP-CM/  C
12|DATE     DATE     LOC  TYP NUMBER      ACCR INTEREST   TEXT            TYP NOMINAL/QUANTITY    SETTLEMENT AMOUNT      CM-CUST  A
13|-------- -------- ---- -  ------- --- --------------- --------------- --  -------------------- ------------------ --  -------  -
   (17)     (18)     (19) (20)  (21)   (22)  (23)            (25)           (27)       (28)              (29)           (30)  (31)  (33)
                                               (24)             (26)                                                      (32)
14|20-06-06 02-08-06 XEUR  O  9999997     999999999                          N              50.000          7,728.50- 19  CLOS     N
15|                                              0.00                                                                      LATE
16|20-06-06 02-08-06 XEUR  O  9999998     9999999999                         N              50.000-         7,728.50  19  CLOS     N
17|                                              0.00                                                                      LATE
18|                                                                                                 ------------------
19|                                                     TOTAL AMOUNT PER INFORMATION LISTED :                    0.00
20|                                                                                                 ------------------
21|                                                     TOTAL AMOUNT PER ORIGIN TYP         :                    0.00
22|                                                                                                 ------------------
23|                                                     TOTAL AMOUNT PER CONTRACT TYPE      :                    0.00
24|                                                                                                 ------------------
25|                                                     TOTAL AMOUNT PER EXCHANGE MEMBER    :                    0.00
26|                                                                                                 ------------------
27|                                                     TOTAL AMOUNT PER ACCOUNT            :                    0.00
28|                                                                                                 ------------------
29|                                                     TOTAL AMOUNT PER ISIN               :                    0.00

01|EUREX                                        PENDING DELIVERY BEFORE NTP                                             PAGE:        3
02|RPTCE265                                                                                                       AS OF DATE: 16-11-06
03|                                                                                                                 RUN DATE: 16-11-06
04|SETTLEMENT ACCT: 88800011           SETTLEMENT LOCATION: CBF      HEAD SETTLEMENT ACCT:               HEAD SETTLEMENT LOC:
05|CLEARING MEMBER: CCCFR     CURRENCY: EUR     INSTRUMENT: BB11     BUNDANL.V. 99/09                 DE0001135119     TYPE: BOND
06|ACCOUNT TYP:               EXCHANGE MEMBER:                CONTRACT TYPE:               ORIGIN TYPE: T           GC POOLING: N
07|
08|INFORMATION LISTED: NET DELIVERY INFORMATION
09|
10|                                                 MEMBER INT      ORD                                             NO. STATUS
11|TRADE    SETTL    TRAD TRD TRADE   LEG ORDER NUMBER /  ORDER NUMBER /  NET       TRADE            TRADE          D/L CCP-CM/  C
12|DATE     DATE     LOC  TYP NUMBER      ACCR INTEREST   TEXT            TYP NOMINAL/QUANTITY    SETTLEMENT AMOUNT      CM-CUST  A
13|-------- -------- ---- -  ------- --- --------------- --------------- --  -------------------- ------------------ --  -------  -
14|27-04-06 07-05-06 XEUR  O  9999974     999999999                          N      10,000,000.000-     11,336,342.47 29  LATE     N
15|                                        335,342.47                                                                      LATE
16|
17|TOTAL QTY/AMT OF NET DELIVERY ID: N/A                  DELIV QTY: (35) -10,000,000.000     DELIV SETTLEM AMT: (36)   11,336,342.47
18|COUNTER CSD: CBF (37)                                  CSD ACCT: 75250000 (38)
19|
20|                                                                                                 ------------------
21|                                                     TOTAL AMOUNT PER INFORMATION LISTED :           11,336,342.47
22|                                                                                                 ------------------
23|                                                     TOTAL AMOUNT PER ORIGIN TYP         :                    0.00
24|                                                                                                 ------------------
25|                                                     TOTAL AMOUNT PER CONTRACT TYPE      :           11,336,342.47
26|                                                                                                 ------------------
27|                                                     TOTAL AMOUNT PER EXCHANGE MEMBER    :           11,336,342.47
28|                                                                                                 ------------------
29|                                                     TOTAL AMOUNT PER ACCOUNT            :           11,336,342.47
30|                                                                                                 ------------------
31|                                                     TOTAL AMOUNT PER ISIN               :           11,336,342.47

01|EUREX                                        PENDING DELIVERY BEFORE NTP                                             PAGE:        4
02|RPTCE265                                                                                                       AS OF DATE: 16-11-06
03|                                                                                                                 RUN DATE: 16-11-06
04|SETTLEMENT ACCT: 88800011           SETTLEMENT LOCATION: CBF      HEAD SETTLEMENT ACCT:               HEAD SETTLEMENT LOC:
05|CLEARING MEMBER: CCCFR     CURRENCY: EUR     INSTRUMENT: BB28     BUNDANL.V. 05/15                 DE0001135283     TYPE: BOND
06|ACCOUNT TYP: A1            EXCHANGE MEMBER: DDDFR          CONTRACT TYPE: SPOT          ORIGIN TYPE: D           GC POOLING: N
07|
08|INFORMATION LISTED: DELIVERIES MARKED FOR GROSS PROCESSING
09|
```

```
10|                                                    MEMBER INT       ORD                                                 NO. STATUS
11|TRADE    SETTL    TRAD TRD TRADE   LEG ORDER NUMBER /  ORDER NUMBER /   NET        TRADE               TRADE           D/L CCP-CM/  C
12|DATE     DATE     LOC  TYP NUMBER      ACCR INTEREST   TEXT             TYP NOMINAL/QUANTITY      SETTLEMENT AMOUNT        CM-CUST  A
13|-------- -------- ---- -  ------- --- ---------------- ---------------- --  -------------------- ------------------- --  -------  -
14|20-06-06 02-08-06 XEUR  O  8888887     1111111111111                     N       5,000,000.000-       5,112,465.75  19  LATE     N
15|DELIVERY ID: N/A (34)                          12,465.76-                                                                LATE
16|                                                                                                 -------------------
17|                                                        TOTAL AMOUNT PER INFORMATION LISTED :       5,112,465.75
18|                                                                                                 -------------------
19|                                                        TOTAL AMOUNT PER ORIGIN TYP        :               0.00
20|                                                                                                 -------------------
21|                                                        TOTAL AMOUNT PER CONTRACT TYPE     :       5,112,465.75
22|                                                                                                 -------------------
23|                                                        TOTAL AMOUNT PER EXCHANGE MEMBER   :       5,112,465.75
24|                                                                                                 -------------------
25|                                                        TOTAL AMOUNT PER ACCOUNT           :       5,112,465.75
26|                                                                                                 -------------------
27|                                                        TOTAL AMOUNT PER ISIN              :       5,112,465.75

01|EUREX                                         PENDING DELIVERY BEFORE NTP                                         PAGE:        5
02|RPTCE265                                                                                                   AS OF DATE: 16-11-06
03|                                                                                                             RUN DATE: 16-11-06
04|SETTLEMENT ACCT: 88800011          SETTLEMENT LOCATION: CBF      HEAD SETTLEMENT ACCT:              HEAD SETTLEMENT LOC:
05|CLEARING MEMBER: CCCFR     CURRENCY: EUR     INSTRUMENT:         DEUT.BOERSE EO GC ECB BA.      DE000A0AE077     TYPE: BOND
06|ACCOUNT TYP: A1            EXCHANGE MEMBER: CCCFR           CONTRACT TYPE: REPO          ORIGIN TYPE: T           GC POOLING: Y
07|
08|INFORMATION LISTED: DELIVERIES MARKED FOR GROSS PROCESSING
09|
10|                                                    MEMBER INT       ORD                                                 NO. STATUS
11|TRADE    SETTL    TRAD TRD TRADE   LEG ORDER NUMBER /  ORDER NUMBER /   NET        TRADE               TRADE           D/L CCP-CM/  C
12|DATE     DATE     LOC  TYP NUMBER      ACCR INTEREST   TEXT             TYP NOMINAL/QUANTITY      SETTLEMENT AMOUNT        CM-CUST  A
13|-------- -------- ---- -  ------- --- ---------------- ---------------- --  -------------------- ------------------- --  -------  -
14|30-10-06 12-11-06 XERE  O  0000003   2 0000000000002                     N            5,000.000-           5,000.00   2  LATE     N
15|DELIVERY ID: N/A                                0.00                                                                     BIBL
16|                                                                                                 -------------------
17|                                                        TOTAL AMOUNT PER INFORMATION LISTED : (39)       5,000.00
18|                                                                                                 -------------------
19|                                                        TOTAL AMOUNT PER ORIGIN TYP        : (40)           0.00
20|                                                                                                 -------------------
21|                                                        TOTAL AMOUNT PER CONTRACT TYPE     : (41)       5,000.00
22|                                                                                                 -------------------
23|                                                        TOTAL AMOUNT PER EXCHANGE MEMBER   : (42)       5,000.00
24|                                                                                                 -------------------
25|                                                        TOTAL AMOUNT PER ACCOUNT           : (43)       5,000.00
26|                                                                                                 -------------------
27|                                                        TOTAL AMOUNT PER ISIN              : (44)       5,000.00
28|                                                                                                 -------------------
29|                                                        TOTAL AMOUNT PER CLEARING MEMBER   : (45) 16,453,808.22
30|                                                                                                 -------------------
31|                                                        TOTAL AMOUNT PER SETTLEMENT ACCT   : (46) 16,453,808.22
32|
33|
34|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
35|    but legally fulfilled by receiving the confirmation of the receipt of payment.
36|
37|*** END OF REPORT ***
```

4.4.6 RPTCE565 EC-IS Pending Dlv Before NTP

Report Name:

EC–IS Pending Dlv Before NTP

Report ID:

RPTCE565 (Clearing Member).

RPTCE566 (Settlement Institution).

RPTCE567 (Trading Member).

Purpose:

The report RPTCE565 is inspired from RPTCE265 Pending Delivery reported but its layout is slightly changed and it reports only EC-IS related trades.
This report contains all partially or fully pending net position trades from the Eurex Clearing – International Service. The creation of this report takes place daily at end of day, after the netting process. Settlement results of the night time batch processing of the local market processing are not considered. For every trade reported, the references of the pending (fully or partially) and confirmed cancelled delivery instructions, their open quantities, open amounts, and status are also reported.

The report takes into account the result of the netting for EC – IS and shows delivery instructions from the Members' point of view.

The delivery id provided in the report RAWCE580 'EC-IS Pending Dlv Instructions' is also used as reference in the report RPTCE565 EC-IS Pending Dlv Before NTP.

Note: This report does not contain the results of the local market NTP for the next business day.

Notes on format:

This report is available as raw data file:

RAWCE565 (Clearing Member) in SWIFT format MT536

RAWCE566 (Settlement Institution) in SWIFT format MT536

RAWCE567 (Trading Member) in SWIFT format MT536

Impact of Settlement account length extension to 35 characters:

Modify section header by extending width of Settlement Account in line 4 and moving head quarter Settlement Account and Settlement Location to (new) line 4.

This is applicable for the following reports:

RPTCE565 (Clearing Member)

RPTCE566 (Settlement Institution)

RPTCE567 (Trading Member)

Notes on creation:

This report is available for Clearing Members, Trading Members and Settlement Institutions. Trading Members may only receive the report, if the Clearing Member agrees.

Sorting order:

#	FIELD NAME
1	SETTLEMENT LOCATION
2	SETTLEMENT ACCT
3	CLEARING MEMBER
4	CURRENCY
5	INSTRUMENT
6	ACCOUNT TYPE (of the netted position)
7	EXCHANGE MEMBER
8	MATCHING STATUS
9	TRAD LOC
10	TRADE DATE
11	TRADE NUMBER
12	ORDER NUMBER
13	DELIVERY ID

Fields:

REF	FIELD NAME	DESCRIPTION
1	SETTLEMENT ACCT	Branch settlement account.
2	SETTLEMENT LOCATION	Branch settlement location.
3	HEAD SETTLEMENT ACCT	Headquarter settlement account
4	HEAD SETTLEMENT LOC	Headquarter settlement location.
5	CLEARING MEMBER	Member ID of Clearing Member.
6	CURRENCY	Settlement currency.
	INSTRUMENT	The instrument identification of the netted position:
7		Short name of the instrument.
8		Long name of the instrument.
9		ISIN of the instrument in the netted position.
10	TYPE	Instrument type
11	ACCOUNT TYPE	Account type SNU. See chapter 5.
12	EXCHANGE MEMBER	Member ID of Exchange Member, if applicable (depending on SNU).
13	CONTRACT TYPE	Contract type SNU.
14	ORIGIN TYPE	Origin type SNU.
15	INFORMATION LISTED	Defines the type of information listed: “DELIVERIES MARKED FOR GROSS PROCESSING”
16	TRADE DATE	Day when the trade has been performed.
17	SETTL DATE	Settlement date.
18	TRAD LOC	Trading location.

REF	FIELD NAME	DESCRIPTION
19	TRD TYP	Exchange trade.
20	TRADE NUMBER	Trading number provided by CCP after netting
21	LEG	Leg. Not relevant for EC-IS.
22	ORDER NUMBER	Provides the order number.
23	ACCR INTEREST	Zero. Not relevant for EC-IS.
24	MEMBER INT ORDER NUMBER	Member internal order number. Not relevant for EC-IS.
25	TEXT	Order free format text field for Members' internal use.
26	ORD NET TYPE	Order netting type.
27	TRADE NOMINAL/QUANTITY	Quantity of shares from trade that is open.
28	TRADE SETTLEMENT AMOUNT	Open settlement amount of the trade.
29	NO. D/L	Number of days, which the delivery is late.
30	STATUS CCP-CM	CCP – CM status.
31	CM-CUST	CM – Customer status, default N/A. Not relevant for EC-IS.
32	CA	Corporate action indicator. Includes 'Y', if the corporate action event has an impact on the underlying (e.g. ISIN change) based on the settlement updates received from the local CSD (i.e. after CA execution date).
33	DELIVERY ID	Delivery instruction reference identifying the delivery instruction (16 digit reference to be used in CORPT reports)
34	DELIV QTY	Pending Quantity of the net delivery.
35	DELIV SETTLEM AMT	Pending Total settlement amount of the net delivery.
36	COUNTER CSD	Settlement location of the Counterparty (CCP), where trades will settle.
37	CSD ACCT	Account no. of Counterparty (CCP), where trades will settle.
38	MATCHING STATUS	Matching status of the delivery instruction. possible values: M : Matched U : Unmatched If the delivery instruction is cancelled, than populate as C : Confirmed cancelled.
39	TOTAL AMOUNT PER INFORMATION LISTED	Total amount for the information listed.
40	TOTAL AMOUNT PER ORIGIN TYPE	Total amount per origin type.
41	TOTAL AMOUNT PER CONTRACT TYPE	Total amount per contract type.
42	TOTAL AMOUNT PER EXCHANGE MEMBER	Total amount per exchange Member.
43	TOTAL AMOUNT PER ACCOUNT	Total amount per account.
44	TOTAL AMOUNT PER ISIN	Total amount per ISIN.
45	TOTAL AMOUNT PER CLEARING MEMBER	Total amount per Clearing Member.

REF	FIELD NAME	DESCRIPTION
46	TOTAL AMOUNT PER SETTLEMENT ACCT	Total amount per settlement account.

Layout:

```
  |       1         2         3         4         5         6         7         8         9        10        11        12        13
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                  EC-IS PENDING DELIVERY BEFORE NTP                                 PAGE:      2
02|RPTCE565                                                                                                         AS OF DATE: 16-11-07
03|                                                                                                                   RUN DATE: 16-11-07
04|SETTLEMENT ACCT: 88800222 (1)                                  SETTLEMENT LOCATION: APK (2)
05|HEAD SETTLEMENT ACCT: (3)                                      HEAD SETTLEMENT LOC: (4)
05|CLEARING MEMBER: ABCFR (5)    CURRENCY: EUR (6)  INSTRUMENT: (7-9)   TOTAL  SA                 FR0000120271  (10)TYPE: EQUITY
06|ACCOUNT TYPE: PP (11)       EXCHANGE MEMBER: ABCFR (12)       CONTRACT TYPE: SPOT (13)           ORIGIN TYPE: D (14)
07|
08|INFORMATION LISTED: DELIVERIES MARKED FOR GROSS PROCESSING (15)
09|
10|                                                         MEMBER INT      ORD                                          NO. STATUS
11|TRADE    SETTL    TRAD TRD TRADE   LEG ORDER NUMBER /    ORDER NUMBER /  NET       TRADE              TRADE           D/L CCP-CM/  C
12|DATE     DATE     LOC  TYP NUMBER      ACCR INTEREST     TEXT            TYP NOMINAL/QUANTITY    SETTLEMENT AMOUNT       CM-CUST  A
13|-------- -------- ---- - ------- --- ---------------- ---------------- --  -------------------- ------------------- --  -------  -
   (16)     (17)     (18) (19)  (20)   (21)  (22)           (24)           (26)       (27)              (28)          (29)  (30)   (32)
                                              (23)              (25)                                                       (31)
14|16-02-07 27-02-07 XETI  O  9917631     CCPNET9917631                      N              -4.000-          4,000.00  36  LATE     N
15|                                                0.00                                                                 N/A
16|
17|DELIVERY ID: ECC1602D12345678 (33)                          DELIV QTY: (34)        -4.000    DELIV SETTLEM AMT: (35)       4,000.00
18|COUNTER CSD: APK (36)                                       CSD ACCT: 123456 (37)            MATCH STS: M (38)
19|
20|                                                                                              -------------------
21|                                                             TOTAL AMOUNT PER INFORMATION LISTED :           4,000.00
22|                                                                                               -------------------
23|                                                             TOTAL AMOUNT PER ORIGIN TYPE       :           4,000.00
24|                                                                                              -------------------
25|                                                             TOTAL AMOUNT PER CONTRACT TYPE     :           4,000.00
26|                                                                                               -------------------
27|                                                             TOTAL AMOUNT PER EXCHANGE MEMBER   :           4,000.00


EUREX                                                  EC-IS PENDING DELIVERY BEFORE NTP                                   PAGE:      3
02|RPTCE565                                                                                                         AS OF DATE: 16-11-07
03|                                                                                                                   RUN DATE: 16-11-07
04|SETTLEMENT ACCT: 88800222 (1)                                  SETTLEMENT LOCATION: APK (2)
05|HEAD SETTLEMENT ACCT: (3)                                      HEAD SETTLEMENT LOC: (4)
05|CLEARING MEMBER: ABCFR (5)    CURRENCY: EUR (6)  INSTRUMENT: (7-9)   TOTAL  SA                 FR0000120271  (10)TYPE: EQUITY
06|ACCOUNT TYPE: PP (11)       EXCHANGE MEMBER: ABCFR (12)       CONTRACT TYPE: SPOT (13)           ORIGIN TYPE: D (14)
07|
08|INFORMATION LISTED: DELIVERIES MARKED FOR GROSS PROCESSING
09|
10|                                                         MEMBER INT      ORD                                          NO. STATUS
11|TRADE    SETTL    TRAD TRD TRADE   LEG ORDER NUMBER /    ORDER NUMBER /  NET       TRADE              TRADE           D/L CCP-CM/  C
12|DATE     DATE     LOC  TYP NUMBER      ACCR INTEREST     TEXT            TYP NOMINAL/QUANTITY    SETTLEMENT AMOUNT       CM-CUST  A
13|-------- -------- ---- - ------- --- ---------------- ---------------- --  -------------------- ------------------- --  -------  -
14|16-02-07 27-02-07 XETI  O  9917635     CCPNET9917635                      N              -2,000.00        2,000.00  36  LATE     N
15|                                                0.00                                                                 N/A
16|
17|DELIVERY ID: ECC1602D1234568                                DELIV QTY:          -2,000.00    DELIV SETTLEM AMT:            2,000.00
18|COUNTER CSD: APK                                            CSD ACCT: 123456                 MATCH STS: M
18|                                                                                              -------------------
19|                                                           TOTAL AMOUNT PER INFORMATION LISTED : (39)       -2,000.00
20|                                                                                              -------------------
21|                                                           TOTAL AMOUNT PER ORIGIN TYPE       : (40)       -2,000.00
22|                                                                                              -------------------
23|                                                           TOTAL AMOUNT PER CONTRACT TYPE     : (41)       -2,000.00
24|                                                                                              -------------------
25|                                                           TOTAL AMOUNT PER EXCHANGE MEMBER   : (42)       -2,000.00
26|                                                                                              -------------------
27|                                                           TOTAL AMOUNT PER ACCOUNT           : (43)       -2,000.00
28|                                                                                              -------------------
29|                                                           TOTAL AMOUNT PER ISIN              : (44)       -2,000.00
30|                                                                                              -------------------
31|                                                           TOTAL AMOUNT PER CLEARING MEMEBER  : (45)       -2,000.00
32|                                                                                              -------------------
33|                                                           TOTAL AMOUNT PER SETTLEMENT ACCT   : (46)       -2,000.00
34|
35|
36|
37|
38|
```

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39|*** END OF REPORT ***
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4.4.7 RPTCE270 Settled Delivery

Report Name:

Settled Delivery

Report ID:

RPTCE270 (Clearing Member).

RPTCE271 (Settlement Institution).

RPTCE272 (Trading Member).

Purpose:

This report contains all partially or fully settled deliveries of the current settlement cycle/phase at CSDs/T2S on the level CCP – CM (net delivery information part of the report), as well as the Clearing Member's internal deliveries (offsetting block information part of the report) that are settled after Night Time Processing (NTP) and during the day time processing (DTP). With T2S wave 4 the CORPT version of the report includes also euro equity trades.

Cash and buy-in settlement performed by Clearing Supervision will be listed in the report which is generated in the first settlement run after the Clearing Supervision action.

The first part of the report contains the net deliveries with corresponding underlying trades. With T2S wave 2 the first part also contains fractions that occur in the gross/surplus parts and for which cash compensation is performed. Thereby it is differentiated whether the nominal/quantity of the trade is greater or equal zero after round down of the fractional part.

If the nominal/quantity of the trade is greater zero[11] after round down of the fractional part only the following record is reported on level CCP-CM and CM-Customer:

- One record with the fraction quantity[12] compensated in cash and settlement amount zero with status "FRCCASH/FRCCASH" (related to new cash transactions 494 FRACTION CASH SETTLE RCV and 495 FRACTION CASH SETTLE PAID reported on report CD250).

If the nominal/quantity of the trade is equal to zero[13] after round down ("round down to zero") the following record is reported in addition:

- One record with nominal/quantity zero and settlement amount of the trade with status "SETTLED/SETTLED" (related to new cash transactions 492 RETURN SETTLEMENT AMT RCV and 493 RETURN SETTLEMENT AMT PAID reported on report CD250).

In both cases the Delivery ID is reported empty.

The second, third and fourth part of the report contains the offsetting block information, which consists of the Clearing Member's internal deliveries. In the section 'Off-Setting position information – settlement on level Clearing Member – Customer only' non cash relevant settlements on level CM-Customer of a formerly closed trade are reported (e.g. automatic settlements). In the section 'Off-Setting position information – settlement on level CCP – Clearing Member and Clearing Member – Customer' cash relevant trades settled on both sides (CCP-CM and CM-Customer) are reported.

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[11] Trade partially settled
[12] Fraction quantity reported in column "Nominal / Quantity".
[13] Trade fully settled

With T2S wave 2 also fractions in the offsetting block for which cash compensation does not take place are reported with status “SETTLED/SETTLED” (closed trade).

Finally the section ‘Off-Setting position information – settlement on level CCP – Clearing Member only’ contains cash relevant trades that are settled on level CCP-CM but not on level CM-Customer.

If a trade is assigned to an offsetting block and in the same settlement cycle a part of the trade is settled on both levels and another part of the trade is settled on CM – Customer, then each of these parts is shown separately in the appropriate section of RPTCE270 Settled Delivery. The part of the trade which is settled on both levels is reported as cash relevant, the part of the trade, which is settled on CM – Customer, is reported as not cash relevant.

In case of closed trades with automatic settlement for a buy trade all related single sell trades are reported as one aggregated sell trade.

The fifth part of the report contains gross deliveries.

Note: In case of a partial settlement the original trade settlement amount (pro-rata) is displayed in this report. Deviating settlement amounts between CCP and CSD/T2S which can occur while partial settlement, are shown in the report CE250, see chapter 4.4.3.

Notes on format:

This report is also available as raw data file:

RAWCE270 (Clearing Member) in SWIFT format MT536

RAWCE271 (Settlement Institution) in SWIFT format MT536

RAWCE272 (Trading Member) in SWIFT format MT536

Further information can be found in the document “Member File Based & SWIFT Interface”.

Notes on creation:

This report is available for Clearing Members, Trading Members and Settlement Institutions. Trading Members may only receive the report, if the Clearing Member agrees. Report generation takes place ten times a day.

Sorting order:

#	FIELD NAME
1	SETTLEMENT LOCATION (not relevant for group 2 and 3)
2	SETTLEMENT ACCT
3	CLEARING MEMBER
4	CURRENCY
5	INSTRUMENT
6	ACCOUNT TYPE (of the netted position)
7	EXCHANGE MEMBER
8	CONTRACT TYPE
9	ORIGIN TYPE

#	FIELD NAME
10	INFORMATION LISTED
11	DELIVERY ID
12	TRADE LOC
13	TRADE DATE
14	TRADE NUMBER
15	ORDER NUMBER

Fields:

REF	FIELD NAME	DESCRIPTION
1	SETTLEMENT ACCT	Branch settlement account. In case of Financing Loans ‘00000000’ is shown.
2	SETTLEMENT LOCATION	Branch settlement location. See chapter 5: field Settlement location.
3	SETTLEMENT CYCLE	Settlement cycle, the report data was extracted. CORPT report run (001...011).
4	HEAD SETTLEMENT ACCT	Headquarter settlement account.
5	HEAD SETTLEMENT LOC	Headquarter settlement location. See chapter 5: field Settlement location.
6	CLEARING MEMBER	Member ID of Clearing Member.
7	CURRENCY	Settlement currency. See chapter 5.
 8 9 10	INSTRUMENT	The instrument identification of the netted position, containing: Short name of the instrument. Long name of the instrument. ISIN of the instrument in the netted position.
11	TYPE	Instrument Type. See chapter 5.
12	ACCOUNT TYPE	Account type SNU. See chapter 5.
13	EXCHANGE MEMBER	Member ID of Exchange Member, if applicable (depending on SNU).
14	CONT TYPE	Contract type SNU. See chapter 5 for the old and the new contract types
15	ORIGIN TYPE	Origin type SNU. See chapter 5.
16	INFORMATION LISTED	Defines the type of information listed: “NET DELIVERY INFORMATION”. ”OFF-SETTING POSITION INFORMATION - SETTLEMENT ON LEVEL CLEARING MEMBER - CUSTOMER ONLY” ”OFF-SETTING POSITION INFORMATION - SETTLEMENT ON LEVEL CCP - CLEARING MEMBER AND CLEARING MEMBER – CUSTOMER” ”OFF-SETTING POSITION INFORMATION - SETTLEMENT ON LEVEL CCP - CLEARING MEMBER ONLY” “DELIVERIES MARKED FOR GROSS PROCESSING”.
17	TRAD LOC	Trading location. See chapter 5.
18	TRD TYP	Exchange trade type. See chapter 5.
19	TRADE DATE	Day when the trade has been performed.

REF	FIELD NAME	DESCRIPTION
20	SETTLEMEN DATE	Settlement date. Please note that for loans resulting from a securities lending transaction, the SETTLEMEN DATE represents the contractual settlement date of the corresponding return request.
21	TRADE NUMBER	Trading number provided by trading location.
22	LEG	Leg. See chapter 5.
23	ORDER NUMBER	Provides the order number. Eurex Repo will fill it with “External Trade Reference”.
24	ACCR INTEREST	Accrued Interest of the trade or empty.
25	MEMBER INT ORDER NUMBER	Member internal order number. For Securities Lending Service the unique request reference generated by CCP is shown.
26	TEXT	Order free format text field for Members’ internal use.
27	ORD NET TYP	Order netting type. See chapter 5.
28	NOMINAL/QUANTITY	Quantity of shares from trade that is open. Please note that in case of Financing Loans this field is empty.
29	SETTLEMENT AMOUNT	Trade settlement amount. The settlement amount is always EUR 0.00 for the contract type values LNCSH, LNBIP, LNBIC and LNCSP except for Financing Loans. For Financing Loans which can be of contract type LNBIP or LNBIC this field shows the cash value of the loan.
30	STATUS CCP-CM	CCP – CM status. See chapter 5.
31	CM-CUST	CM – Customer status. See chapter 5.
32	DELIVERY ID	Delivery instruction number identifying the delivery instruction.
33	DELIV QTY	Quantity of the net position.
34	DELIV SETTLEM AMT	Total settlement amount of the net position.
35	Cash Reference	Filled with the cash transaction reference number of the corresponding cash transaction for the offsetting block (reference is identical to cash transaction REF as listed in CD250 Settled Cash Transaction report). It is only displayed for the sections ”OFF-SETTING POSITION INFORMATION - SETTLEMENT ON LEVEL CCP - CLEARING MEMBER AND CLEARING MEMBER – CUSTOMER” and ”OFF-SETTING POSITION INFORMATION - SETTLEMENT ON LEVEL CCP - CLEARING MEMBER ONLY”
36	COUNTER CSD	Settlement location (See chapter 5) of the Counterparty (CCP), where trades have been settled.
37	CSD ACCT	Account no. of Counterparty (CCP), where trades have been settled.
38	TOTAL AMOUNT PER INFORMATION LISTED	Total amount for the information listed.
39	TOTAL AMOUNT PER ORIGIN TYPE	Total amount per origin type.
40	TOTAL AMOUNT PER CONTRACT TYPE	Total amount per contract type.
41	TOTAL CASH RELEVANT AMOUNT	Total cash relevant amount.
42	TOTAL AMOUNT PER EXCHANGE MEMBER	Total amount per exchange Member.

REF	FIELD NAME	DESCRIPTION
43	TOTAL AMOUNT PER ACCOUNT	Total amount per account.
44	TOTAL AMOUNT PER ISIN	Total amount per ISIN.
45	TOTAL AMOUNT PER CLEARING MEMBER	Total amount per Clearing Member.
46	TOTAL AMOUNT PER SETTLEMENT ACCT	Total amount per settlement account.

Layout:

```
  |         1         2         3         4         5         6         7         8         9        10        11        12        13
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                              SETTLED DELIVERY                                                PAGE:        2
02|RPTCE270                                                                                                     AS OF DATE: 29-11-06
03|                                                                                                               RUN DATE: 29-11-06
04|SETTLEMENT ACCT:     71230000 (1)                  SETTLEMENT LOCATION:  CBF (2)            SETTLEMENT CYCLE: 001 (3)
05|HEAD SETTLEMENT ACCT: (4)                          HEAD SETTLEMENT LOC: (5)                 CURRENCY: EUR (6)
06|CLEARING MEMBER:     XYZFR (7)                     CASH REFERENCE:  229234839 (8)           TYPE: EQU (9)
07|INSTRUMENT: KAR(10) KARSTADT QUELLE AG O.N. (11)   DE0006275001 (12)                        CONT TYPE: (13)
08|ACCOUNT TYPE:    A1 (14)                           EXCHANGE MEMBER:     XYZFR (15)          ORIGIN TYPE: (16)
09|
10|INFORMATION LISTED: OFF-SETTING POSITION INFORMATION - SETTLEMENT ON LEVEL CCP - CLEARING MEMBER AND CLEARING MEMBER - CUSTOMER (17)
11|
12|                                                       MEMBER INT     ORD                                             STATUS
13|TRAD TRD TRADE    SETTLEM  TRADE   LEG ORDER NUMBER /    ORDER NUMBER / NET                                             CCP-CM/
14|LOC  TYP DATE     DATE     NUMBER      ACCR INTEREST          TEXT      TYP  NOMINAL/QUANTITY   SETTLEMENT AMOUNT     CM-CUST
15|----  -  -------- -------- ------- --- ---------------- ---------------- --  -------------------- -------------------- -------
   (18)(19) (20)     (21)     (22)   (23) (24)              (26)           (28)  (29)                 (30)                 (31)
                                            (25)              (27)                                                           (32)
16|XEUR  O  16-11-06 06-12-06 0004879                                      N        100,000.000        1,100,000.00- SETTLED
17|                                             0.00                                                                   SETTLED
18|XEUR  O  16-11-06 06-12-06 0004880                                      N        100,000.000-       1,100,000.00  SETTLED
19|                                             0.00                                                                   SETTLED
20|XEUR  O  16-11-06 06-12-06 0004881                                      N              0.333               10.00- SETTLED
21|                                             0.00                                                                   SETTLED
22|XEUR  O  16-11-06 06-12-06 0004882                                      N              0.333-              10.00  SETTLED
23|                                             0.00                                                                   SETTLED

24|                                                                                  --------------------
25|                                                TOTAL AMOUNT PER INFORMATION LISTED :                 0.00
26|                                                                                  --------------------
27|                                                TOTAL AMOUNT PER ORIGIN TYPE        :                 0.00
28|                                                                                  --------------------
29|                                                TOTAL AMOUNT PER CONTRACT TYPE      :                 0.00
30|                                                                                  --------------------
31|                                                TOTAL CASH RELEVANT AMOUNT          : (41)            0.00
32|                                                                                  --------------------
33|                                                TOTAL AMOUNT PER EXCHANGE MEMBER    :                 0.00
34|                                                                                  --------------------
35|                                                TOTAL AMOUNT PER ACCOUNT            :                 0.00
36|                                                                                  --------------------
37|                                                TOTAL AMOUNT PER ISIN               :                 0.00

01|EUREX                                              SETTLED DELIVERY                                                PAGE:        3
02|RPTCE270                                                                                                     AS OF DATE: 29-11-06
03|                                                                                                               RUN DATE: 29-11-06
04|SETTLEMENT ACCT:     71230000                      SETTLEMENT LOCATION:  CBF                SETTLEMENT CYCLE: 001
05|HEAD SETTLEMENT ACCT:                              HEAD SETTLEMENT LOC:                     CURRENCY: EUR
06|CLEARING MEMBER:     XYZFR                                                                  TYPE: EQU
07|INSTRUMENT: TKA     THYSSENKRUPP AG O.N.           DE0007500001                             CONT TYPE:
08|ACCOUNT TYPE:    A1                                EXCHANGE MEMBER:     XYZFR               ORIGIN TYPE:
09|
10|INFORMATION LISTED: NET DELIVERY INFORMATION
11|
12|                                                       MEMBER INT     ORD                                             STATUS
13|TRAD TRD TRADE    SETTLEM  TRADE   LEG ORDER NUMBER /    ORDER NUMBER / NET                                             CCP-CM/
14|LOC  TYP DATE     DATE     NUMBER      ACCR INTEREST          TEXT      TYP  NOMINAL/QUANTITY   SETTLEMENT AMOUNT     CM-CUST
15|----  -  -------- -------- ------- --- ---------------- ---------------- --  -------------------- -------------------- -------

16|XEUR  O  16-11-06 06-12-06 0004958                                      N              0.333-               0.00  FRCCASH
17|                                             0.00                                                                   FRCCASH
18|
19|TOTAL QTY/AMT OF NET DELIVERY ID:        (33)      DELIV QTY:                0.0  DELIV SETTLEM AMT:                  0.00
20|
21|XEUR  O  16-11-06 06-12-06 0004958                                      N              0.000              250.00  SETTLED
```

```
22|                                                 0.00                                                            SETTLED
23|
248|TOTAL QTY/AMT OF NET DELIVERY ID:        (33)    DELIV QTY:              0.0   DELIV SETTLEM AMT:                 0.00

39|
48|
49|                                                                                  --------------------
50|                                                  TOTAL AMOUNT PER INFORMATION LISTED : (38)     250.00
51|                                                                                  --------------------
52|                                                  TOTAL AMOUNT PER ORIGIN TYPE        : (39)     250.00
53|                                                                                  --------------------
54|                                                  TOTAL AMOUNT PER CONTRACT TYPE      : (40)     250.00
55|                                                                                  --------------------
56|                                                  TOTAL AMOUNT PER EXCHANGE MEMBER    : (42)     250.00
57|                                                                                  --------------------
58|                                                  TOTAL AMOUNT PER ACCOUNT            : (43)     250.00
59|                                                                                  --------------------
60|                                                  TOTAL AMOUNT PER ISIN               : (44)     250.00
61|                                                                                  --------------------
62|                                                  TOTAL AMOUNT PER CLEARING MEMBER    : (45)     250.00
63|                                                                                  --------------------
64|                                                  TOTAL AMOUNT PER SETTLEMENT ACCT    : (46)     250.00
65|
66|
67|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
68|    but legally fulfilled by receiving the confirmation of the receipt of payment.
69|
70|*** END OF REPORT ***
```

4.4.8 RPTCE570 EC-IS Settled Delivery

Report Name:

EC–IS Settled Delivery

Report ID:

RPTCE570 (Clearing Member).

RPTCE571 (Settlement Institution).

RPTCE572 (Trading Member).

Purpose:

The report RPTCE570 is inspired from RPTCE270 Settled Delivery reported but its layout is new.

This report contains all partially or fully settled net position trades and the references, quantities and amounts of the corresponding settled delivery instructions of the current settlement cycle that are settled after Night Time Processing (NTP) and during the day time processing (DTP).

A settlement confirmation can be only once reported – in case of multiple partial settlements within one reporting run, partial settlements of respective instruction are aggregated (quantities settled and amounts settled are added).

The delivery id provided in the report RAWCE580 'EC-IS Pending Dlv Instructions' is also used as reference in the report RPTCE570 'EC-IS Settled Delivery'.

Notes on format:

This report is also available as raw data file:

RAWCE570 (Clearing Member) in SWIFT format MT536

RAWCE571 (Settlement Institution) in SWIFT format MT536

RAWCE572 (Trading Member) in SWIFT format MT536

Notes on creation:

This report is available for Clearing Members, Trading Members and Settlement Institutions. Trading Members may only receive the report, if the Clearing Member agrees. Report generation takes place 10 times a day.

Sorting order:

#	FIELD NAME
1	SETTLEMENT LOCATION
2	SETTLEMENT ACCT
3	CLEARING MEMBER
4	CURRENCY
5	INSTRUMENT
6	ACCOUNT TYPE
7	EXCHANGE MEMBER
8	CONTRACT TYPE
9	ORIGIN TYPE
10	INFORMATION LISTED
11	TRADE LOC
12	TRADE DATE
13	TRADE NUMBER
14	ORDER NUMBER
15	DELIVERY ID

Fields:

REF	FIELD NAME	DESCRIPTION
1	SETTLEMENT ACCT	Branch settlement account.
2	SETTLEMENT LOCATION	Branch settlement location
3	SETTLEMENT CYCLE	Settlement cycle, the report data was extracted.
4	HEAD SETTLEMENT ACCT	Headquarter settlement account.
5	HEAD SETTLEMENT LOC	Headquarter settlement location
6	CURRENCY	Settlement currency.
7	CLEARING MEMBER	Member ID of Clearing Member.
8	CASH REFERENCE	Not relevant for EC-IS.
9	TYPE	Instrument Type.
 10 11 12	INSTRUMENT	The instrument identification of the netted position, containing: Short name of the instrument. Long name of the instrument. ISIN of the instrument in the netted position.
13	CONT TYPE	Contract type SNU.
14	ACCOUNT TYPE	Account type SNU. See chapter 5.
15	EXCHANGE MEMBER	Member ID of Exchange Member, if applicable (depending on SNU).
16	ORIGIN TYPE	Origin type SNU.
17	INFORMATION LISTED	Defines the type of information listed: “DELIVERIES MARKED FOR GROSS PROCESSING”.
18	TRAD LOC	Trading location.

REF	FIELD NAME	DESCRIPTION
19	TRD TYP	Exchange trade type.
20	TRADE DATE	Day when the trade has been performed.
21	SETTLEMEN DATE	Settlement date.
22	TRADE NUMBER	Trading number.
23	LEG	Leg. Not relevant for EC-IS.
24	ORDER NUMBER	Provides the order number.
25	ACCR INTEREST	Blank. Not relevant for EC-IS.
26	MEMBER INT ORDER NUMBER	Member internal order number. Not relevant for EC-IS.
27	TEXT	Order free format text field for Members' internal use. Not relevant for EC-IS.
28	ORD NET TYP	Order netting type.
29	NOMINAL/QUANTITY	Quantity of shares from trade that has settled in that run.
30	SETTLEMENT AMOUNT	Amount of the net position which has settled in that run.
31	STATUS CCP-CM	CCP – CM status.
32	CM-CUST	CM – Customer Status, default N/A. Not relevant for EC-IS.
33	CA	Corporate action indicator. Includes 'Y', if the corporate action event has an impact on the underlying (e.g. ISIN change) based on the settlement updates received from the local CSD (i.e. after CA execution date).
34	DELIVERY ID	Delivery instruction number identifying the delivery instruction.
35	DLV QUANTITY	Quantity of the delivery instruction which has settled in that run.
36	DLV AMNT	Amount of the delivery instruction which has settled in that run.
37	COUNTER CSD	Settlement location where trades have been settled.
38	CSD ACCT	Account no. of Counterparty (CCP), where trades have been settled.
39	TOTAL AMOUNT PER INFORMATION LISTED	Total amount for the information listed.
40	TOTAL AMOUNT PER ORIGIN TYPE	Total amount per origin type.
41	TOTAL AMOUNT PER CONTRACT TYPE	Total amount per contract type.
42	TOTAL CASH RELEVANT AMOUNT	Total cash relevant amount.
43	TOTAL AMOUNT PER EXCHANGE MEMBER	Total amount per exchange Member.
44	TOTAL AMOUNT PER ACCOUNT	Total amount per account.
45	TOTAL AMOUNT PER ISIN	Total amount per ISIN.
46	TOTAL AMOUNT PER CLEARING MEMBER	Total amount per Clearing Member.
47	TOTAL AMOUNT PER SETTLEMENT ACCT	Total amount per settlement account.

Layout:

```
0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                              EC-IS SETTLED DELIVERY                                             PAGE:        2
02|RPTCE570                                                                                                        AS OF DATE: 06-01-03
03|                                                                                                                  RUN DATE: 06-01-03
04|SETTLEMENT ACCT: 32887212221 (1)                             SETTLEMENT LOCATION:  APK (2)       SETTLEMENT CYCLE: 010 (3)
05|HEAD SETTLEMENT ACCT:  (4)                                   HEAD SETTLEMENT LOC: (5)            CURRENCY: EUR (6)
06|CLEARING MEMBER:      XYZFR (7)                     CASH REFERENCE:            (8)               TYPE: EQU (9)
07|INSTRUMENT: NOK(10) NOKIA CORP. (11)                FI0009000681 (12)                            CONT TYPE: (13)
08|ACCOUNT TYPE:    A1 (14)                            EXCHANGE MEMBER:      XYZFR (15)             ORIGIN TYPE: (16)
09|
10|INFORMATION LISTED: DELIEVRIES MARKED FOR GROSS PROCESSING (17)
11|
12|                                                          MEMBER INT     ORD                                              STATUS
13|TRAD TRD TRADE    SETTLEM  TRADE   LEG ORDER NUMBER /     ORDER NUMBER / NET                                              CCP-CM/ C
14|LOC  TYP DATE     DATE     NUMBER      ACCR INTEREST         TEXT        TYP  NOMINAL/QUANTITY   SETTLEMENT AMOUNT     CM-CUST A
15|----  -  -------- -------- ------- --- --------------- --------------- --  -------------------- --------------------- ------- -
   (18)(19) (20)     (21)     (22)    (23) (24)             (26)            (28)  (29)              (30)                  (31)
                                            (25)              (27)                                                         (32)(33)
16|XEUR  O  17-11-08 20-11-08 0004879     CCPNET91234567                    N         100,000.000-        1,100,000.00  SETTLED Y
17|                                                  0.00                                                                N/A
19|DELIVERY ID: ECC1602D12345678 (34)                 DELIV QTY: (35)    -100,000.000  DELIV SETTLEM AMT: (36)     1,100,000.00
20|COUNTER CSD: APK   (37)                            CSD ACCT: 75250000 (38)

16|XEUR  O  17-11-08 20-11-08 0004879                                       N         100,000.000-        1,100,000.00  SETTLED Y
17|                                                  0.00                                                                N/A
19|DELIVERY ID: ECC1602D1234568                      DELIV QTY:          -100,000.000  DELIV SETTLEM AMT:          1,100,000.00
20|COUNTER CSD: APK                                   CSD ACCT: 75250000
23|
24|                                                                                      ---------------------
25|                                                   TOTAL AMOUNT PER INFORMATION LISTED : (39)     2,000,000.00
26|                                                                                      ---------------------
27|                                                   TOTAL AMOUNT PER ORIGIN TYPE        : (40)     2,000,000.00
28|                                                                                      ---------------------
29|                                                   TOTAL AMOUNT PER CONTRACT TYPE      : (41)     2,000,000.00
30|                                                                                      ---------------------
31|                                                   TOTAL CASH RELEVANT AMOUNT          : (42)     2,000,000.00
32|                                                                                      ---------------------
33|                                                   TOTAL AMOUNT PER EXCHANGE MEMBER    : (43)     2,000,000.00
34|                                                                                      ---------------------
35|                                                   TOTAL AMOUNT PER ACCOUNT            : (44)     2,000,000.00
36|                                                                                      ---------------------
37|                                                   TOTAL AMOUNT PER ISIN               : (45)     2,000,000.00


01|EUREX                                                 EC_IS SETTLED DELIVERY                                          PAGE:        2
02|RPTCE570                                                                                                        AS OF DATE: 29-11-08
03|                                                                                                                  RUN DATE: 29-11-08
04|SETTLEMENT ACCT: 71230000                             SETTLEMENT LOCATION:  APK                  SETTLEMENT CYCLE: 001
05|HEAD SETTLEMENT ACCT:                                 HEAD SETTLEMENT LOC:                       CURRENCY: EUR
06|CLEARING MEMBER:      XYZFR                         CASH REFERENCE:                              TYPE: EQU
07|INSTRUMENT: NES     NESTE OIL                       FI0009013296                                 CONT TYPE:
08|ACCOUNT TYPE:    A1                                 EXCHANGE MEMBER:  XYZFR                      ORIGIN TYPE:
09|
10|INFORMATION LISTED: DELIEVRIES MARKED FOR GROSS PROCESSING
11|
12|                                                          MEMBER INT     ORD                                              STATUS
13|TRAD TRD TRADE    SETTLEM  TRADE   LEG ORDER NUMBER /     ORDER NUMBER / NET                                              CCP-CM/ C
14|LOC  TYP DATE     DATE     NUMBER      ACCR INTEREST         TEXT        TYP  NOMINAL/QUANTITY   SETTLEMENT AMOUNT     CM-CUST A
15|----  -  -------- -------- ------- --- --------------- --------------- --  -------------------- --------------------- ------- -
16|XEUR  O  17-11-08 20-11-08 0004879     CCPNET91234567                    N          50,000.000           605,000.00-  SETTLED Y
17|                                                  0.00                                                                N/A
19|DELIVERY ID: ECC1602D12345678                      DELIV QTY:         -50,000.000  DELIV SETTLEM AMT:            605,000.00
20|COUNTER CSD: APK                                   CSD ACCT: 75250000
20|                                                                                      ---------------------
21|                                                   TOTAL AMOUNT PER INFORMATION LISTED :             605,000.00
22|                                                                                      ---------------------
23|                                                   TOTAL AMOUNT PER ORIGIN TYPE        :             605,000.00
24|                                                                                      ---------------------
25|                                                   TOTAL AMOUNT PER CONTRACT TYPE      :             605,000.00
26|                                                                                      ---------------------
27|                                                   TOTAL AMOUNT PER EXCHANGE MEMBER    :             605,000.00
28|                                                                                      ---------------------
29|                                                   TOTAL AMOUNT PER ACCOUNT            :             605,000.00
30|                                                                                      ---------------------
31|                                                   TOTAL AMOUNT PER ISIN               :             605,000.00
32|                                                                                      ---------------------
33|                                                   TOTAL AMOUNT PER CLEARING MEMBER    : (46)        605,000.00
34|                                                                                      ---------------------
35|                                                   TOTAL AMOUNT PER SETTLEMENT ACCT    : (47)        605,000.00
36|
```

```
*** END OF REPORT ***
```

4.4.9 RPTCE280 Pending Delivery Instructions

Report Name:

Pending Delivery Instructions

Report ID:

RPTCE280 (Clearing Member).

RPTCE281 (Settlement Institution).

Purpose:

This report gets generated for delivery instructions resulting out of Single Instruction Netting (SIN[14]) and Dual Instruction Netting (DIN) process.

Notes on format:

This report is also available as raw data:

RAWCE280 (Clearing Member) in SWIFT format MT536

RAWCE281 (Settlement Institution) in SWIFT format MT536

Further information can be found in the document "Member File Based & SWIFT Interface".

Notes on creation:

This report is available for Clearing Members and Settlement Institutions. The creation of this report takes place daily during end-of-day processing and is generated primarily for Members choosing the Single Instruction Netting method (i.e. only for EUR bonds). Entries from UK products (CREST) are not shown on the report.

Sorting order:

#	FIELD NAME
1	SETTLEMENT LOCATION
2	SETTLEMENT ACCT
3	CLEARING MEMBER
4	CURRENCY
5	INSTRUMENT
6	DELIVERY ID

[14] The Single Instruction Netting method results in delivery instructions only, while for the Dual Instruction Netting delivery instructions as well as cash instructions are created.

Fields

REF	FIELD NAME	DESCRIPTION
1	SETTLEMENT ACCT	Settlement account to be credited/ debited.
2	SETTLEMENT LOCATION	Settlement location. See chapter 5.
3	CLEARING MEMBER	Member ID of Clearing Member.
4	CURRENCY	Settlement currency. See chapter 5.
	INSTRUMENT	The instrument identification of the netted position:
5		Short name of the instrument.
6		Long name of the instrument (25 char are shown).
7		ISIN of the instrument in the position.
8	SETT.DATE	Settlement date.
9	DELIVERY ID	Delivery instruction number identifying the delivery instruction.
10	QUANTITY	Quantity of the delivery.
11	SETTLEMENT AMOUNT	Total settlement amount of the delivery.
12	CT.CSD	Counter CSD, settlement location (See chapter 5) of the Counterparty (CCP), where the instruction will settle.
13	CSD ACCT	Account no. of Counterparty (CCP), where the instruction will settle.

Layout:

```
  |         1         2         3         4         5         6         7         8         9        10        11        12        13
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                          PENDING DELIVERY INSTRUCTIONS                                          PAGE:        2
02|RPTCE280                                                                                                        AS OF DATE: 30-10-06
03|                                                                                                                  RUN DATE: 30-10-06
04|SETTLEMENT ACCT: 33330000 (1)  SETTLEMENT LOCATION: CBF (2)                               CLEARING MEMBER: CCCMU(3) (4)CURRENCY: EUR
05|
06|INSTRUMENT                                    SETT.DAT  DELIVERY ID     QUANTITY             SETTLEMENT AMOUNT   CT.CSD CSD ACCT
07|----- ------------------------- ------------  --------  --------------  -------------------- ------------------- ------ ------------
   (5)   (6)                       (7)           (8)       (9)             (10)                 (11)                (12)   (13)
08|
09|BO41  BUNDESOBL.V.02/08 S.141   DE0001141414  12-11-06  POA1211R491167       114,000,000.000    114,001,414.000- CBF    75250000

01|EUREX                                          PENDING DELIVERY INSTRUCTIONS                                          PAGE:        3
02|RPTCE280                                                                                                        AS OF DATE: 30-10-06
03|                                                                                                                  RUN DATE: 30-10-06
04|SETTLEMENT ACCT: 77770000      SETTLEMENT LOCATION: CBF                                   CLEARING MEMBER: ABCFR       CURRENCY: EUR
05|
06|INSTRUMENT                                    SETT.DAT  DELIVERY ID     QUANTITY             SETTLEMENT AMOUNT   CT.CSD CSD ACCT
07|----- ------------------------- ------------  --------  --------------  -------------------- ------------------- ------ ------------
08|
09|      DEUT.BOERSE EO GC ECB BA. DE000A0AE077  12-11-06  POA1211R491283             5,000.000          5,000.000- CBF    75250000
10|      DEUT.BOERSE EO GC ECB BA. DE000A0AE077  12-11-06  POA1211R491284            60,000.000          6,000.000- CBF    75250000

01|EUREX                                          PENDING DELIVERY INSTRUCTIONS                                          PAGE:        4
02|RPTCE280                                                                                                        AS OF DATE: 30-10-06
03|                                                                                                                  RUN DATE: 30-10-06
04|SETTLEMENT ACCT: 74440000      SETTLEMENT LOCATION: CBF                                   CLEARING MEMBER: CCCMU       CURRENCY: EUR
05|
06|INSTRUMENT                                    SETT.DAT  DELIVERY ID     QUANTITY             SETTLEMENT AMOUNT   CT.CSD CSD ACCT
07|----- ------------------------- ------------  --------  --------------  -------------------- ------------------- ------ ------------
08|
09|BB07  BUNDANL.V. 98/08          DE0001135077  12-11-06  POA1211D491161       339,000,000.000-   339,090,000.000  CBF    75250000

01|EUREX                                          PENDING DELIVERY INSTRUCTIONS                                          PAGE:        5
02|RPTCE280                                                                                                        AS OF DATE: 30-10-06
03|                                                                                                                  RUN DATE: 30-10-06
04|SETTLEMENT ACCT: 71110000      SETTLEMENT LOCATION: CBF                                   CLEARING MEMBER: ABCFR       CURRENCY: EUR
05|
06|INSTRUMENT                                    SETT.DAT  DELIVERY ID     QUANTITY             SETTLEMENT AMOUNT   CT.CSD CSD ACCT
07|----- ------------------------- ------------  --------  --------------  -------------------- ------------------- ------ ------------
08|
09|BO41  BUNDESOBL.V.02/08 S.141   DE0001141414  12-11-06  POA1211D491168       114,000,000.000-   114,001,414.000  CBF    75250000

01|EUREX                                          PENDING DELIVERY INSTRUCTIONS                                          PAGE:        6
02|RPTCE280                                                                                                        AS OF DATE: 30-10-06
03|                                                                                                                  RUN DATE: 30-10-06
```

```
04|SETTLEMENT ACCT: 73330000      SETTLEMENT LOCATION: CBF                                  CLEARING MEMBER: ABCFR      CURRENCY: EUR
05|
06|INSTRUMENT                                         SETT.DAT  DELIVERY ID     QUANTITY             SETTLEMENT AMOUNT   CT.CSD CSD ACCT
07|----- ------------------------- ------------  --------  --------------  -------------------- ------------------  ------ -----------
08|
09|BO41  BUNDESOBL.V.02/08 S.141   DE0001141414  12-11-06  POA1211D491170      114,000,000.000-   114,011,414.000   CBF    75250000
10|BO41  BUNDESOBL.V.02/08 S.141   DE0001141414  12-11-06  POA1211R491169      114,000,000.000    114,011,414.000-  CBF    75250000

01|EUREX                                            PENDING DELIVERY INSTRUCTIONS                                        PAGE:        7
02|RPTCE280                                                                                                       AS OF DATE: 30-10-06
03|                                                                                                                  RUN DATE: 30-10-06
04|SETTLEMENT ACCT: 72220000      SETTLEMENT LOCATION: CBF                                  CLEARING MEMBER: CCCMU      CURRENCY: EUR
05|
06|INSTRUMENT                                         SETT.DAT  DELIVERY ID     QUANTITY             SETTLEMENT AMOUNT   CT.CSD CSD ACCT
07|----- ------------------------- ------------  --------  --------------  -------------------- ------------------  ------ -----------
08|
09|BB07  BUNDANL.V. 98/08          DE0001135077  12-11-06  POA1211R491162      113,000,000.000    113,000,000.000-  CBF    75250000
10|BB07  BUNDANL.V. 98/08          DE0001135077  12-11-06  POA1211R491163      113,000,000.000    113,050,000.000-  CBF    75250000
11|BB07  BUNDANL.V. 98/08          DE0001135077  12-11-06  POA1211R491164      113,000,000.000    113,050,000.000-  CBF    75250000

01|EUREX                                            PENDING DELIVERY INSTRUCTIONS                                        PAGE:        8
02|RPTCE280                                                                                                       AS OF DATE: 30-10-06
03|                                                                                                                  RUN DATE: 30-10-06
04|SETTLEMENT ACCT: 77870000      SETTLEMENT LOCATION: CBF                                  CLEARING MEMBER: SOGCX      CURRENCY: EUR
05|
06|INSTRUMENT                                         SETT.DAT  DELIVERY ID     QUANTITY             SETTLEMENT AMOUNT   CT.CSD CSD ACCT
07|----- ------------------------- ------------  --------  --------------  -------------------- ------------------  ------ -----------
08|
09|BB07  BUNDANL.V. 98/08          DE0001135077  12-11-06  POA1211R491165      113,000,000.000    113,030,000.000-  CBF    75250000

01|EUREX                                            PENDING DELIVERY INSTRUCTIONS                                        PAGE:        9
02|RPTCE280                                                                                                       AS OF DATE: 30-10-06
03|                                                                                                                  RUN DATE: 30-10-06
04|SETTLEMENT ACCT: 83458         SETTLEMENT LOCATION: CBL                                  CLEARING MEMBER: DRBFR      CURRENCY: EUR
05|
06|INSTRUMENT                                         SETT.DAT  DELIVERY ID     QUANTITY             SETTLEMENT AMOUNT   CT.CSD CSD ACCT
07|----- ------------------------- ------------  --------  --------------  -------------------- ------------------  ------ -----------
08|
09|BB07  BUNDANL.V. 98/08          DE0001135077  12-11-06  POA1211R491166      113,000,000.000    113,030,000.000-  CBL    67525
10|
11|
12|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
13|    but legally fulfilled by receiving the confirmation of the receipt of payment.
14|
15|*** END OF REPORT ***
```

4.4.10 RPTRS810 GCPSEL SRLH Pending Delivery

Report Name:

GCPSEL SRLH Pending Delivery

Report ID:

RPTRS810 (Clearing Member).

Purpose:

Report RPTRS810 is specifically for SRLHs that use the GC Pooling Select service.

This report contains all trades that are partially or fully pending trades at this point of time. These trades are pending on the level CCP - CM or on the level CM – Customer.

The creation of this report takes place early in the morning after considering result of NTP. It reflects the status of open trades with the delivery status as at the creation time. In order to ensure consistency the creation of this report is synchronized with the creation of the first RS815 report of the current business day.

The first part of the report contains all due trades, which are marked for gross processing, i.e. the contractual settlement day of these trades is prior or equal to the next business day.

The second part contains late ISI trades. These trades are not considered in settlement netting run and are therefore reported on gross basis.
The third part contains trades that are entirely blocked, if applicable.

Notes on format:

This report is also available as raw data file:

RAWRS810 (Clearing Member) in SWIFT format MT536.

Further information can be found in the document “Member File Based & SWIFT Interface”.

Additionally the report is also available in CSV and XML format for all Members which have subscribed the text formatted file.

Notes on creation:

This report is available for Clearing Members.

The report is created begin-of-day.

Sorting order:

#	FIELD NAME
1	SETTLEMENT LOCATION (not relevant for group 2 and 3)
2	SETTLEMENT ACCT
3	CLEARING MEMBER
4	CURRENCY
5	INSTRUMENT
6	ACCOUNT TYPE (of the netted position)
7	EXCHANGE MEMBER
8	CONTRACT TYPE
9	ORIGIN TYPE
10	INFORMATION LISTED
11	DELIVERY ID
12	TRAD LOC
13	TRADE DATE
14	TRADE NUMBER
15	ORDER NUMBER

Fields:

REF	FIELD NAME	DESCRIPTION
1	SETTLEMENT ACCT	Branch settlement account.
2	SETTLEMENT LOCATION	Branch settlement location. See chapter 5 field Settlement location.
3	HEAD SETTLEMENT ACCT	Headquarter settlement account.
4	HEAD SETTLEMENT LOC	Headquarter settlement location. See chapter 5 field Settlement location.
5	CLEARING MEMBER	Member ID of Clearing Member.
6	CURRENCY	Settlement currency. See chapter 5.
 7 8 9	INSTRUMENT	The instrument identification of the netted position: Short name of the instrument. Long name of the instrument. ISIN of the instrument in the netted position.
10	TYPE	Instrument type. See chapter 5.
11	ACCOUNT TYPE	Account type SNU. See chapter 5.
12	EXCHANGE MEMBER	Member ID of Exchange Member, if applicable (depending on SNU).
13	CONTRACT TYPE	Contract type SNU. See chapter 5.
14	ORIGIN TYPE	Origin type SNU. See chapter 5.
15	INFORMATION LISTED	Defines the type of information listed: “DELIVERIES MARKED FOR GROSS PROCESSING” “LATE ISI TRADES” “ENTIRELY BLOCKED TRADES” (only if applicable)
16	TRADE DATE	Day when the trade has been performed.

REF	FIELD NAME	DESCRIPTION
17	SETTL DATE	Settlement date.
18	TRAD LOC	Trading location. See chapter 5.
19	TRD TYP	Exchange trade type. See chapter 5.
20	TRADE NUMBER	Trading number provided by trading location.
21	LEG	Leg. See chapter 5.
22	ORDER NUMBER	Provides the order number. Eurex Repo will fill it with “External Trade Reference”
23	ACCR INTEREST	Accrued interest belonging to the trade
24	MEMBER INT ORDER NUMBER	Member internal order number.
25	TEXT	Order free format text field for Members’ internal use.
26	ORD NET TYP	Order netting type. See chapter 5.
27	TRADE NOMINAL/QUANTITY	Quantity of shares from trade that is open.
28	TRADE SETTLEMENT AMOUNT	Open settlement amount of the trade.
29	NO. D/L	Number of days, which the delivery is late.
30	STATUS CCP-CM	CCP – CM status. See chapter 5. (“IBL” and “TIBL” are only displayed for the following types of information: “DELIVERIES MARKED FOR GROSS PROCESSING”.
31	CM-CUST	CM – Customer status. See chapter 5.
32	C A	N – Trade not affected by corporate action, remains unchanged
33	DELIVERY ID	Delivery instruction number identifying the delivery instruction (if applicable); for the “DELIVERIES MARKED FOR GROSS PROCESSING” the value “N/A” is displayed if the trade is not contained in a delivery instruction.
34	DELIV QTY	Quantity of the net delivery.
35	DELIV SETTLEM AMT	Total settlement amount of the net delivery.
36	COUNTER CSD	Settlement location (See chapter 5) of the Counterparty (CCP), where trades will settle.
37	CSD ACCT	Account no. of Counterparty (CCP), where trades will settle.
38	TOTAL AMOUNT PER INFORMATION LISTED	Total amount for the information listed.
39	TOTAL AMOUNT PER ORIGIN TYPE	Total amount per origin type.
40	TOTAL AMOUNT PER CONTRACT TYPE	Total amount per contract type.
41	TOTAL AMOUNT PER EXCHANGE MEMBER	Total amount per exchange Member.
42	TOTAL AMOUNT PER ACCOUNT	Total amount per account.
43	TOTAL AMOUNT PER ISIN	Total amount per ISIN.
44	TOTAL AMOUNT PER CLEARING MEMBER	Total amount per Clearing Member.

REF	FIELD NAME	DESCRIPTION
45	TOTAL AMOUNT PER SETTLEMENT ACCT	Total amount per settlement account.

Layout Formatted:

```
  |         1         2         3         4         5         6         7         8         9        10        11        12        13
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                        GCPSEL SRLH   PENDING DELIVERY                                             PAGE:        2
02|RPTRS810                                                                                                         AS OF DATE: 16-11-06
03|                                                                                                                   RUN DATE: 16-11-06
04|SETTLEMENT ACCT: 88800022 (1)           SETTLEMENT LOCATION: CBF (2)  HEAD SETTLEMENT ACCT: (3)          HEAD SETTLEMENT LOC: (4)
05|CLEARING MEMBER: ABCFR (5)    CURRENCY: EUR (6)  INSTRUMENT: (7-9)    DEUT.BOERSE EO GC ECB BA.         DE000A0AE077  (10)TYPE: BOND
06|ACCOUNT TYPE: A1 (11)       EXCHANGE MEMBER: DDDFR (12)       CONTRACT TYPE: REPO (13)             ORIGIN TYPE: T (14)
07|
08|INFORMATION LISTED: DELIVERIES MARKED FOR GROSS PROCESSING (15)
09|
10|                                                        MEMBER INT       ORD                                             NO. STATUS
11|TRADE    SETTL    TRAD TRD TRADE   LEG ORDER NUMBER /  ORDER NUMBER /   NET       TRADE              TRADE               D/L CCP-CM/  C
12|DATE     DATE     LOC  TYP NUMBER      ACCR INTEREST    TEXT             TYP NOMINAL/QUANTITY     SETTLEMENT AMOUNT       CM-CUST  A
13|-------- -------- ---- -  ------- --- ---------------- ---------------- -- -------------------- ------------------- --  -------  -
   (16)     (17)     (18) (19) (20)   (21) (22)             (24)             (26)        (27)              (28)            (29) (30)  (32)
                                              (23)             (25)                                                            (31)
14|16-02-06 27-02-06 XERE  O  9999970     9999960                            N          25,000.000-         2,500.00 10  LATE     N
15|DELIVERY ID: N/A (33)                           1.00                                                                     LATE
16|
17|COUNTER CSD                                                CSD ACCT: 75250000
18|
19|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
20|    but legally fulfilled by receiving the confirmation of the receipt of payment.
21|
22|*** END OF REPORT ***
```

Layout as CSV:

```
AS_OF_DATE|RUN_DATE|SETTL_ACCT|SETTL_LOC|HEAD_SETTL_ACCT|HEAD_SETTL_LOC|CLEARING_MEMBER|CURRENCY|INSTRUMENT|INST_TYPE|ACCT_TYPE|EXCHANGE_MEMBER|CONTRA
CT_TYPE|ORIGIN_TYPE|INFORMATION_LISTED|TRADE_DATE|SETTL_DATE|TRADE_LOC|TRADE_TYPE|TRADE_NUMBER|LEG_NUMBER|ORDER_NUMBER|ACCR_INTEREST|MEMBER_INT_ORDER_
NUMBER|TEXT|ORDER_NET_TYPE|TRADE_NOMINAL_QUANTITY|TRADE_SETTL_AMOUNT|DAYS_LATE|STATUS_CCP_CM|STATUS_CM_CUST|CA|DELIVERY_ID|
DELIV_QTY|DELIV_SETTL_AMNT|COUNTER_CSD|CSD_ACCT|
28-10-13|28-10-13|10000000|CBF|||AAAAA|EUR|         EUREX REPO EO GC ECB EAD        DE000A0AE077|BOND|PP|AAAAA|REPO|T|NET DELIVERY INFORMATION|24-10-
13|28-10-13|XERE|O|1289456|2|0301000728922|0.00|||N|150,000,000.000|-150,000,875.00|0|PEND|PEND|N|POA2810R252465|200,000,000.000|-
200,001,208.33|CBF|77770000|
28-10-13|28-10-13|10000000|CBF|||AAAAA|EUR|         EUREX REPO EO GC ECB EAD        DE000A0AE077|BOND|PP|AAAAA|REPO|T|NET DELIVERY INFORMATION|25-10-
13|28-10-13|XERE|O|1290270|2|0301000729305|0.00|||N|50,000,000.000|-50,000,333.33|0|PEND|PEND|N|POA2810R252465|200,000,000.000|-
200,001,208.33|CBF|77770000|
28-10-13|28-10-13|10000000|CBF|||AAAAA|EUR|         EUREX REPO EO GC ECB EAD        DE000A0AE077|BOND|PP|AAAAA|REPO|T|NET DELIVERY INFORMATION|25-10-
13|28-10-13|XERE|O|1290270|2|0301000729305|0.00|||N|60,000,000.000|60,000,400.00-|0|PEND|PEND|N|POA2810R252466|60,000,000.000|-
60,000,400.00|CBF|77770000|
28-10-13|28-10-13|10000000|CBF|||AAAAA|EUR|         EUREX REPO EO GC ECB EAD        DE000A0AE077|BOND|PP|AAAAA|REPO|T|OPEN TRADES|22-08-13|26-11-
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4.4.11 RPTRS815 GCPSEL SRLH Settled Delivery

Report Name:

GCPSEL SRLH Settled Delivery

Report ID:

RPTRS815 (Clearing Member).

Purpose:

Report RPTRS815 is specifically for SRLHs that use the GC Pooling Select service.

This report contains all partially or fully settled deliveries of the current settlement cycle at CSDs on the level CCP – CM that are settled after Night Time Processing (NTP) and during the day time processing (DTP).

Cash and buy-in settlement performed by Clearing Supervision will be listed in the report which is generated in the first settlement run after the Clearing Supervision action.

The report contains gross deliveries.

Notes on format:

This report is also available as raw data file:

RAWRS815 (Clearing Member) in SWIFT format MT536

Further information can be found in the document “Member File Based & SWIFT Interface”.

Additionally, the report is also available in CSV and XML format for all Members which have subscribed to the text formatted file.

Notes on format:

This report is available for Clearing Members.

Report generation takes place 10 times a day.

Sorting order:

#	FIELD NAME
1	SETTLEMENT LOCATION (not relevant for group 2 and 3)
2	SETTLEMENT ACCT
3	CLEARING MEMBER
4	CURRENCY
5	INSTRUMENT
6	ACCOUNT TYPE (of the netted position)
7	EXCHANGE MEMBER
8	CONTRACT TYPE
9	ORIGIN TYPE
10	INFORMATION LISTED
11	DELIVERY ID

#	FIELD NAME
12	TRADE LOC
13	TRADE DATE
14	TRADE NUMBER
15	ORDER NUMBER

Fields:

REF	FIELD NAME	DESCRIPTION
1	SETTLEMENT ACCT	Branch settlement account.
2	SETTLEMENT LOCATION	Branch settlement location. See chapter 5: field Settlement location.
3	SETTLEMENT CYCLE	Settlement cycle, the report data was extracted. Report run (001...011).
4	HEAD SETTLEMENT ACCT	Headquarter settlement account.
5	HEAD SETTLEMENT LOC	Headquarter settlement location. See chapter 5: field Settlement location.
6	CLEARING MEMBER	Member ID of Clearing Member.
7	CURRENCY	Settlement currency. See chapter 5.
 8 9 10	INSTRUMENT	The instrument identification of the netted position, containing: Short name of the instrument. Long name of the instrument. ISIN of the instrument in the netted position.
11	TYPE	Instrument Type. See chapter 5.
12	ACCOUNT TYPE	Account type SNU. See chapter 5.
13	EXCHANGE MEMBER	Member ID of Exchange Member, if applicable (depending on SNU).
14	CONT TYPE	Contract type SNU. See chapter 5.
15	ORIGIN TYPE	Origin type SNU. See chapter 5.
16	INFORMATION LISTED	Defines the type of information listed: “DELIVERIES MARKED FOR GROSS PROCESSING”.
17	TRAD LOC	Trading location. See chapter 5.
18	TRD TYP	Exchange trade type. See chapter 5.
19	TRADE DATE	Day when the trade has been performed.
20	SETTLEMEN DATE	Settlement date.
21	TRADE NUMBER	Trading number provided by trading location.
22	LEG	Leg. See chapter 5.
23	ORDER NUMBER	Provides the order number. Eurex Repo will fill it with “External Trade Reference”.
24	ACCR INTEREST	Accrued Interest of the trade.
25	MEMBER INT ORDER NUMBER	Member internal order number.
26	TEXT	Order free format text field for Members’ internal use.
27	ORD NET TYP	Order netting type. See chapter 5.

REF	FIELD NAME	DESCRIPTION
28	NOMINAL/QUANTITY	Quantity of shares from trade that is open.
29	SETTLEMENT AMOUNT	Trade settlement amount.
30	STATUS CCP-CM	CCP – CM status. See chapter 5.
31	CM-CUST	CM – Customer status. See chapter 5.
32	DELIVERY ID	Delivery instruction number identifying the delivery instruction.
33	DELIV QTY	Quantity of the net position.
34	DELIV SETTLEM AMT	Total settlement amount of the net position.
35	Cash Reference	empty
36	COUNTER CSD	Settlement location (See chapter 5) of the Counterparty (CCP), where trades have been settled.
37	CSD ACCT	Account no. of Counterparty (CCP), where trades have been settled.
38	TOTAL AMOUNT PER INFORMATION LISTED	Total amount for the information listed.
39	TOTAL AMOUNT PER ORIGIN TYPE	Total amount per origin type.
40	TOTAL AMOUNT PER CONTRACT TYPE	Total amount per contract type.
41	TOTAL CASH RELEVANT AMOUNT	Total cash relevant amount.
42	TOTAL AMOUNT PER EXCHANGE MEMBER	Total amount per exchange Member.
43	TOTAL AMOUNT PER ACCOUNT	Total amount per account.
44	TOTAL AMOUNT PER ISIN	Total amount per ISIN.
45	TOTAL AMOUNT PER CLEARING MEMBER	Total amount per Clearing Member.
46	TOTAL AMOUNT PER SETTLEMENT ACCT	Total amount per settlement account.

Layout Formatted:

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01|EUREX                                        GCPSEL SRLH  SETTLED DELIVERY                                             PAGE:       2
02|RPTRS815                                                                                                        AS OF DATE: 29-11-06
03|                                                                                                                  RUN DATE: 29-11-06
04|SETTLEMENT ACCT:      88800022 (1)                SETTLEMENT LOCATION:  CBF (2)                SETTLEMENT CYCLE: NTP (3)
05|HEAD SETTLEMENT ACCT: 88800022 (4)                HEAD SETTLEMENT LOC: (5)                     CURRENCY: EUR (6)
06|CLEARING MEMBER:      XYZFR (7)                   CASH REFERENCE:  229234839 (8)               TYPE: BON (9)
07|INSTRUMENT: ECBGC(10) EUREX REPO EO GC ECB EAD (11)  DE000A0AE077 (12)                         CONT TYPE: REPO(13)
08|ACCOUNT TYPE:    A1 (14)                          EXCHANGE MEMBER:      XYZFR (15)             ORIGIN TYPE: T (16)
09|
10|INFORMATION LISTED: DELIVERIES MARKED FOR CROSS PROCESSING                                                        (17)
11|
12|                                                           MEMBER INT      ORD                                          STATUS
13|TRAD TRD TRADE    SETTLEM  TRADE    LEG ORDER NUMBER /     ORDER NUMBER / NET                                           CCP-CM/
14|LOC  TYP DATE     DATE     NUMBER       ACCR INTEREST          TEXT        TYP  NOMINAL/QUANTITY   SETTLEMENT AMOUNT    CM-CUST
15|---- -   -------- -------- -------- --- ---------------- ---------------- --  -------------------- -------------------- -------
   (18)(19) (20)     (21)     (22)    (23) (24)                (26)           (28) (29)               (30)                 (31)
                                              (25)                (27)                                                      (32)
16|XERE  O  16-11-06 06-12-06 0004879                                          N         10,000.000            1,500.00    SETTLED
17|DELIVERY ID: XYZ1111A22222                       0.00                                                                   SETTLED
18|COUNTER CSD: CBF                                     CSD ACCT: 75250000
19|
20|
21|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
22|    but legally fulfilled by receiving the confirmation of the receipt of payment.
23|
24|*** END OF REPORT ***
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Layout CSV:


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NUMBER|ORDER_NUMBER|ACCR_INTEREST|MEMBER_INT_ORDER_NUMBER|TEXT|ORDER_NET_TYPE|NOMINAL_QUANTITY|SETTL_AMOUNT|STATUS_CCP_CM|STATUS_CM_CUS
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28-10-13|28-10-13|30000|CBL|001|||EUR|CBKFR||BOND|BS40    BUND SCHATZANW. 12/14            DE0001137404|REPO|||T|NET DELIVERY
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4.5 Securities Lending Reports

Within the new pipe separated reports the following data types will be used, where no alignment is done:

"Data Type": N – Numeric
A – Alphanumeric
F – Free text
D – Date, always YYYYMMDD

Formats: X – Alphanumeric
9 – Numeric, if applicable a decimal point is used
S – Sign, used in data type Numeric.

Example:

S9(12).(2): Sign decimal with 12 decimal places before and 2 after the decimal point and a prefix:

+123456789012.12

Additional rules for numeric format:

1. Zeros after the decimal point will always be displayed
2. Apart from the first zero, further zeros before the decimal point will not be displayed
3. In case of a zero as value of the field and in case of a mandatory prefix, the prefix will always be "+"

Examples for additional rules:

1. +123456789012.00
2. +456789012.12
3. +0.00

4.5.1 RPTCL165 Manufactured Payment Statement

Report Name:

Manufactured Payment Statement

Report ID:

RPTCL165 (Clearing Member).

Purpose:

This report provides manufactured payments deriving from income Corporate Action events (original-runs, re-runs and cancellation-runs) related to all loans that are affected by the event. The total amount is shown for each Clearing Member. The report also shows additional information in order to comply with HMRC reporting requirements: the reported Counterparty Trading Member" represents the first CCP payer, respectively the last CCP recipient within the CCP chain.

Notes on format:

This report is only available as pipe separated report.

The report will end with the following fixed legal wording.

Eurex Clearing AG confirms that for all payments related to non-UK securities reported here conditions A and B of Regulation 5B of the UK Income Tax (Manufactured Overseas Dividends) Regulations 1993 are met.

In accordance with the Clearing Conditions, Clearing Members are required to use the data in this report to forward a separate report to each Trading Member confirming that for all payments related to non-UK securities reported conditions A and B of Regulation 5B of the UK Income Tax (Manufactured Overseas Dividends) Regulations 1993 are met, and including with the counterparty Trading Member ID. These reports shall be retained at least for 6 years.

Notes on creation:

This report is available for Clearing Members. The report is created during end-of-day processing.

Notes on retention period:

According to HMRC request the RPTCL165 report needs to be retained at least for 6 years.

Sorting order:

#	FIELD NAME
1	CLEARING MEMBER
2	TRADING MEMBER
3	TRADING LOCATION
4	TRADE DATE
5	ORDERNUMBER
6	EXTERNAL TRADE NUMBER
7	LOAN SECURITY

Fields:

Ref	Field Name	Type	Format	Description
1	REPORT ID	A	X(8)	Identification of the data. Values include: “RPTCL165” – Valid data record “ENDCL165” – End of data.
2	REPORT EFFECTIVE DATE	D	YYYYMMDD	Business day on which the data is created.
3	REPORT PROCESSING DATE	D	YYYYMMDD	Creation day of the data
4	ENVIRONMENT NUMBER	N	X(2)	“20” – Production Number “21” – Simulation Environment
5	SETTLEMENT LOCATION	A	X(3)	Settlement location: CBF : Clearstream Banking Frankfurt CBL : Clearstream Banking Luxemburg SIS : SegaInterSettle AG SIC : Euroclear France NEC : Euroclear Netherlands CIK – Euroclear Belgium
6	SETTLEMENT ACCOUNT	A	X(35)	Settlement account where the loan securities are settled.
7	CLEARING MEMBER	A	X(5)	Identification of the Clearing Member
8	TRADING MEMBER	A	X(5)	Identification of the Trading Member
9	COUTERPARTY TRADING MEMBER	A	X(5)	Identification of the “Counterparty” Trading Member
10	AGENT LENDER	A	X(5)	Identification of the Agent Lender (as given in the trade by 3PFP). If there is no Agent Lender involved this field is empty.
11	ACCOUNT TYPE	A	X(5)	A1: Agent PP: Proprietary
12	VALUE DATE	D	YYYYMMDD	Value date of the cash bookings.
13	ENTITLEMENT DATE	D	YYYYMMDD	Entitlement date of Corporate Action event.
14	SETTLEMENT RUN	A	X(4)	Settlement Run
15	DIVIDEND CURRENCY	A	X(3)	Currency of the dividend

Ref	Field Name	Type	Format	Description
16	LOAN SECURITY	A	X(12)	ISIN of the event affected security.
17	TRADE DATE	D	YYYYMMDD	Trade Date
18	TRADING LOCATION	A	X(4)	Trading Location's MIC
19	EXTERNAL TRADE NUMBER	A	X(7)	Trade number as provided from the trading location or generated by Eurex Clearing
20	ORDER NUMBER	A	X(16)	Order Number
21	EXTERNAL ORDER ID	A	X(16)	External Member order number
22	SETTLEMENT FRONT LEG	D	YYYYMMDD	Settlement date of the front leg
23	SETTLEMENT TERM LEG	D	YYYYMMDD	Settlement date of the term leg, can also be 20991231
24	BUY/SELL INDICATOR	A	X(1)	Buy sell type according to record type FLP or TLP: B for Buy, S for Sell
25	QUANTITY	N	S9(12).9(3)	Nominal / quantity security amount considered for income event.
26	PAYMENT CREDIT/ DEBIT	N	S9(12).9(2)	Payment credited / debited to/from Clearing Member
27	REVERSE COMP	A	X(1)	In case of a reverse compensation a "R" is displayed
~~28~~	~~RECORD DATE~~	~~D~~	~~YYYYMMDD~~	~~For "ENTITLEMENT" records, the Record Date of entitlement provided by KADI). For "PAYMENT" records, this field is blank~~

Layout:

RPTCL165|20110322|20110322|20|CBF|70030000|ABCFR|ABCFR|DEFFR||PP|20110321|20110318||EUR|AB1234567810|20110201|PIRM|1234567|1234567890123450||20110201|20991231|B|+100000.000|+123456.20||

Eurex Clearing AG confirms that for all payments related to non-UK securities reported here conditions A and B of Regulation 5B of the UK Income Tax (Manufactured Overseas Dividends) Regulations 1993 are met."

In accordance with the Clearing Conditions, Clearing Members are required to use the data in this report to forward a separate report to each Trading Member confirming that for all payments related to non-UK securities reported conditions A and B of Regulation 5B of the UK Income Tax (Manufactured Overseas Dividends) Regulations 1993 are met, and including with the counterparty Trading Member ID. These reports shall be retained at least for 6 years.

4.5.2 RPTCL300 Rebate Lending Fee

Report Name:

Rebate Lending Fee

Report ID:

RPTCL300 (Clearing Member)

Purpose:

This report contains all rebate and lending fee information for the current billing period. The CCP system books the rebate and lending fees on a monthly basis. The report gives an overview on a daily basis how the rebate and lending fees have been calculated; when the rebate and lending fees have been booked, the records will no longer be present. In case of a change of the agreement between lender and borrower regarding rebate or lending fee the report will show the newly calculated values. For loans versus cash collateral and loans versus non-cash collateral one record for each loan per business date is shown. For cash pool loans two records are shown, one for the loan security leg and one for the cash collateral leg.

Notes on format:

This report is only available as pipe separated report.

Notes on creation:

This report is available for Clearing Members. The creation of this report takes place in the end-of-day processing; the report is assigned to the reporting group EOD.

Sorting order:

#	FIELD NAME
1	CLEARING MEMBER
2	TRADING MEMBER
3	BUY SELL TYPE
4	TRADING LOCATION
5	TRADE DATE
6	ORDER NUMBER
7	EXTERNAL TRADE NUMBER
8	LOAN SECURITY
9	REBATE FEE DATE
10	VALUE DATE

Fields:

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
1	REPORT ID	A	X(8)	Identification of the data. Values include: “RPTCL300” – Valid data record “ENDCL300” – End of data.
2	REPORT EFFECTIVE DATE	D	YYYYMMDD	Business day on which the data is created.
3	REPORT PROCESSING DATA	D	YYYYMMDD	Creation day of the data
4	ENVIRONMENT NUMBER	N	X(2)	Environment number this data file belongs to. Possible values are : “20” – Production environment “21” – Simulation environment
5	CLEARING MEMBER	A	X(5)	Identification of the Clearing Member
6	TRADING MEMBER	A	X(5)	Identification of the Exchange Member
7	AGENT LENDER	A	X(5)	Identification of the Agent Lender (as given in the trade by 3PFP). If there is no Agent Lender involved this field is empty.
8	COMMON REFERENCE	A	X(12)	Common reference used as link between street view and allocation view.
9	BUY/SELL INDICATOR	A	X(1)	Buy sell type of the term leg: B for Buy, S for Sell
10	TRADING LOCATION	A	X(4)	Trading location’s MIC
11	TRADE DATE	D	YYYYMMDD	Trading date
12	ORDER NUMBER	F	X(16)	Order Number
13	EXTERNAL TRADE NUMBER	A	X(7)	Trade number as provided from the trading location or generated by CCP system
14	LOAN SECURITY	A	X(12)	ISIN used as loan security
15	REBATE FEE DATE	D	YYYYMMDD	date for which the rebate or lending fee is calculated
16	PENDING QTY	N	S9(12).9(3)	Quantity used for the rebate or lending fee calculation. In case of Financing Loans this field is empty.
17	PRINCIPAL COLLATERAL AMOUNT	N	S9(12).9(2)	Principal collateral amount as determined on the previous day. In case of Financing Loans this field shows the current remaining cash value of the loan used for the rebate calculation.
18	COLLATERAL CURRENCY	A	X(3)	Principal collateral currency

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
19	SETTLEMENT DATE FRONT LEG	D	YYYYMMDD	Contractual Settlement date of the front leg
20	SETTLEMENT DATE TERM LEG	D	YYYYMMDD	Contractual Settlement date of the term leg; will be 20991231 for open-ended loans
21	SETTLEMENT LOCATION	A	X(3)	Settlement location: CBF : Clearstream Banking Frankfurt CBL : Clearstream Banking Luxemburg SIS : SegaInterSettle AG SIC : Euroclear France NEC : Euroclear Netherlands CIK : Euroclear Belgium CCO : Euroclear UK and Ireland In case of Financing Loans this field is empty.
22	SETTLEMENT ACCOUNT	A	X(35)	Settlement account the loan securities is settled. In case of Financing Loans this field is empty.
23	ACCOUNT TYPE	A	X(2)	A1 : Agent PP : Proprietary
24	COUNTERPARTY TRADING MEMBER	A	X(5)	Identification of the Counterparty Exchange Member
25	EXTERNAL ORDER ID	A	X(16)	External Member order number
26	MEMBER TEXT FIELD	A	X(36)	Text field as received
27	FEE BENCHMARK	A	X(5)	Benchmark for rebate calculation; FIXED: no benchmark. EONIA: EONIA as benchmark other Benchmarks will be communicated timely.
28	FEE BASIS POINTS	N	S9(6).9(4)	Lending Fee in basis point; Lending Fee will be empty in case of collateral type cash and for Financing Loans.
29	REBATE BASIS POINTS	N	S9(6).9(4)	Rebate in basis point; in case of collateral type BIC or BIP field is empty except for Financing Loans. If the fee benchmark is fixed the field rebate basis points show the rebates in basis points; if fee benchmark is other than fixed the field rebate basis points will show the deviation of the benchmark in basis points.
30	BENCHMARK VALUE	N	S9(5).9(6)	Value of the Fee benchmark; in case of FIXED empty.

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
31	MARGIN MARK-UP	N	9(1).9(2)	The percentage of the markup as multiplier used for the lending fee calculation. Only filled if lending fee is applicable
32	FIX FEE VALUE	N	S9(12).9(2)	This fix value is the basis for the lending fee calculation and not the daily calculated principal collateral; only applicable for loans against non-cash collateral. However, it is not applicable for Financing Loans.
33	MINIMUM FEE TOTAL	N	S9(12).9(2)	This value represents the minimum lending fee to be paid for the loan as received; only applicable for loans against non-cash collateral. However, it is not applicable for Financing Loans.
34	MINIMUM FEE USED	N	S9(12).9(2)	This value represents the minimum lending fee to be paid for the loan as already charged; only applicable for loans against non-cash collateral. However, it is not applicable for Financing Loans.
35	BILLING CURRENCY	A	X(3)	Billing Currency, if provided this represents the currency (ISO-Code) in which lending fee/rebates will be calculated
36	BILLING CURRENCY RATE	N	9(8).9(5)	Currency rate used to convert collateral to lending fee/rebate currency
37	CALCULATED AMOUNT	N	S9(12).9(2)	Calculated rebate or lending fee amount.
38	NUMBER OF DAYS ACCRUED	N	9(2)	Number of days for which the lending fee / rebate is accrued. The days are counted until the next business day (i.e. in case of Fridays, the number will be 3 to consider Saturday and Sunday).
39	VALUE DATE	D	YYYYMMDD	Value date of rebate/lending fee payment. It must be a business day. Usually it is the seventh business day of the next month

Layout:

RPTCL300|20110307|20110307|20|ABCFR|XYZFR|ALDEF|AB1234567817|B|PIRM|20110220|0123456789012341|1234561|DE0007236101|20110302|+100000.000|-8970000.00|USD|20110302|20991231|CBF|70030000|PP|DEFFR||LNK123|FIXED||+2.0000|||||USD|1.00000|-4.98|1|20110411

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RPTCL300|20110307|20110307|20|ABCFR|XYZFR|ALDEF|AB1234567817|B|PIRM|20110220|0123456789012341|1234561|DE0007236101|20110307|+100000.000|-9504000.00|USD|20110302|20991231|CBF|70030000|PP|DEFFR||LNK123|FIXED||+2.0000||||||USD|1.00000|-15.84|1|20110411

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RPTCL300|20110307|20110307|20|ABCFR|XYZFR|ALDEF|AB1234567813|S|PIRM|20110220|0123456789012345|1234565|DE0007236101|20110303|-100000.000|+7000000.00|EUR|20110302|20991231|CBF|70030000|A1|DEFFR||LNK123|FIXED||+5.0000||||||USD|1.00000|+9.72|1|20110411

RPTCL300|20110307|20110307|20|ABCFR|XYZFR|ALDEF|AB1234567813|S|PIRM|20110220|0123456789012345|1234565|DE0007236101|20110304|-100000.000|+7100000.00|EUR|20110302|20991231|CBF|70030000|A1|DEFFR||LNK123|FIXED||+5.0000||||||USD|1.00000|+9.86|1|20110411

RPTCL300|20110307|20110307|20|ABCFR|XYZFR|ALDEF|AB1234567813|S|PIRM|20110220|0123456789012345|1234565|DE0007236101|20110307|-100000.000|+7200000.00|EUR|20110302|20991231|CBF|70030000|A1|DEFFR||LNK123|FIXED||+5.0000||||||USD|1.00000|+30.00|1|20110411

4.5.3 RPTCL200 Loan Mark To Market

Report Name:

Loan Mark To Market

Report ID:

RPTCL200 (Clearing Member)

Purpose:

This report contains the related Mark to Market (MtM) calculation results per loan out of the last Mark to Market calculation.

Different record types are used:

- FLP = Front Leg not settled yet
- TLP Term Leg not settled yet completely
- E01 = ISIN change
- E02 = Nominal change
- E03 =ISIN and Nominal change
- E04 = Additional Right
- E05 = Income Event

Record type E01, E02, E03, E04 and E05 indicate upcoming corporate action events. In case of record date processing the CCP system will consider these records from Ex-date onwards.

In case of the types E01, E02 and E03 the result of the Mark to Market calculation for these records is used instead of the underlying loan.

In case of the types E04 and E05 the result of the Mark to Market calculation for these records is added to the Mark to Market amount as calculated for the underlying loan or the related record of types E01, E02 or E03 if applicable.

Please note: records of type E04 will not be considered for Mark to Market calculation but will be considered in Risk Based Margining only.

Notes on format:

This report is only available as pipe separated report.

Notes on creation:

This report is available for Clearing Members. The creation of this report takes place in the end-of-day processing; the report is assigned to the reporting group EOD.

Sorting order:

#	FIELD NAME
1	Clearing Member
2	Trading Member
3	Trading Location
4	Trade Date
5	Order Number
6	External trade number
7	LOAN SECURITY

#	FIELD NAME
8	Record Type: always FLP or TLP before E0(n)

Fields:

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
1	REPORT ID	A	X(8)	Identification of the data. Values include: “RPTCL200” – Valid data record “ENDCL200” – End of data.
2	REPORT EFFECTIVE DATE	D	YYYYMMDD	Business day on which the data is created.
3	REPORT PROCESSING DATA	D	YYYYMMDD	Creation day of the data
4	ENVIRONMENT NUMBER	N	X(2)	Environment number this data file belongs to. Possible values are : “20” – Production environment “21” – Simulation environment.
5	CLEARING MEMBER	A	X(5)	Identification of the Clearing Member
6	TRADING MEMBER	A	X(5)	Identification of the Exchange Member
7	AGENT LENDER	A	X(5)	Identification of the Agent Lender (as given in the trade by 3PFP). If there is no Agent Lender involved this field is empty.
8	COMMON REFERENCE	A	X(12)	Common reference used as link between street view and allocation view.
9	BUY/SELL INDICATOR	A	X(1)	Buy sell type according to record type FLP or TLP: B for Buy, S for Sell
10	RECORD TYPE	A	X(3)	The record is related to: FLP = Front Leg not settled yet TLP = Term Leg not settled yet completely E01 = ISIN change E02 = Nominal change E03 = ISIN and Nominal change E04 = Additional Right E05 = Income Event
11	TRADING LOCATION	A	X(4)	Trading location’s MIC
12	TRADE DATE	D	YYYYMMDD	Trading date
13	EXTERNAL SYSTEM ORDER NUMBER	N	X(16)	External System Order Number as provided by 3PFP

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
14	EXTERNAL TRADE NUMBER	A	X(7)	Trade number as provided from the trading location or generated by CCP system
15	LOAN SECURITY	A	X(12)	ISIN used for the loan
16	REQUEST REFERENCE	A	X(16)	CCP used reference related to the originally loaded loan
17	PENDING QTY	N	S9(12).9(3)	Pending Quantity of the loan; will always be empty for record type E05
18	MARK TO MARKET AMOUNT PREV DAY	N	S9(12).9(2)	Mark to Market amount as calculated last business day; for record type E05 dividend amount in dividend currency
19	MARK TO MARKET AMOUNT CURRENT DAY	N	S9(12).9(2)	Mark to Market amount calculated current business day; for record type E05 dividend amount in dividend currency
20	COLLATERAL CURRENCY	A	X(3)	Currency of the Mark to Market amount.
21	MARK TO MARKET PRICE	N	9(8).9(5)	Price used by CCP to calculate Mark to Market amount.
22	PRICE CURRENCY	A	X(3)	Currency of price – respectively dividend currency in case of record type E05
23	DELTA	N	S9(12).9(2)	Difference of the Mark to Market amount new and old, whereas the difference for Mark to Market amount new will always be empty for record type E01, E02, E03 and E05
24	INSTRUCTED AMOUNT	N	S9(12).9(2)	Amount instructed by CCP system due to new Mark to Market calculation; will be empty for record types E01 to E05 for FLP and if delta is 0.
25	CURRENCY RATE	N	9(8).9(5)	Currency rate used to convert price to collateral currency; in case of E05 currency rate used to convert dividend currency to collateral currency
26	COUNTERPARTY TRADING MEMBER	A	X(5)	Identification of the Counterparty Exchange Member
27	EXTERNAL ORDER ID	A	X(16)	External Member order number
28	MEMBER TEXT FIELD	A	X(36)	Text field as received
29	COLLATERAL TYPE	A	X(3)	CSH: Loan against cash CSP: Cash pool loan BIP: Non-cash collateral pledged BIC: Non-cash collateral transferred

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
30	COLLATERAL LOCATION	A	X(3)	Identification of the Tri Party Agent. CBL or EOC. It is empty for cash collateral.
31	COLLATERAL ACCOUNT	A	X(35)	Account the collateral is booked
32	COLLATERAL ISIN	A	X(12)	Used Set_ID. If Set_ID has less than 12 letters, it is filled with leading blanks. This is only used for loans against non-cash collateral.
33	MARK-UP PERCENTAGE	N	9(1).9(2)	The percentage of the markup as multiplier used for the Mark to Market calculation
34	COLLATERAL MOVEMENT THRESHOLD	N	S9(5).9(1)	Threshold in basis points over that principal collateral out of Mark-to-Market calculation is considered for transfer; hence considered delta must be equal or bigger than the corresponding amount.

Layout:

RPTCL200|20110322|20110322|20|ABCFR|ABCFR|ALDEF|AB123456713|B|TLP|PIRM|20110310|1123456789012341|1234561|DE0007236100|NEW1103101234567|+100.000|-9100.00|-8970.00|USD|69.00000|EUR|-130.00|-130.00|1.30000|CBAFR||LNK123|CSH| |||1.00||

RPTCL200|20110322|20110322|20|ABCFR|ABCFR|ALDEF|AB123456713|B|E01|PIRM|20110310|1123456789012341|1234561|DE0007236101|NEW1103101234567|+100.000|-9100.00|-8970.00|USD|69.00000|EUR|||1.30000|CBAFR||LNK123|CSH| |||1.00||

RPTCL200|20110322|20110322|20|ABCFR|ABCFR|ALDEF|AB123456715|B|TLP|PIRM|20110310|1123456789012343|1234563|DE0007236100|NEW1103101234567|+100.000|-9100.00|-8840.00|USD|34.00000|EUR|-260.00|-130.00|1.30000|CBAFR||LNK123|CSH| |||1.00||

RPTCL200|20110322|20110322|20|ABCFR|ABCFR||AB123456715|B|E02|PIRM|20110310|1123456789012343|1234563|DE0007236100|NEW1103101234567|+200.000|-9100.00|-8840.00|USD|34.00000|EUR|||1.30000|CBAFR||LNK123|CSH| |||1.00||

RPTCL200|20110322|20110322|20|ABCFR|ABCFR|ALDEF|AB123456716|B|TLP|PIRM|20110310|1123456789012345|1234565|DE0007236100|NEW1103101234567|+100.000|-9100.00|-8580.00|USD|22.00000|EUR|-520.00|-520.00|1.30000|CBAFR||LNK123|CSH| |||1.00||

RPTCL200|20110322|20110322|20|ABCFR|XYZFR|ALDEF|AB123456716|B|E03|PIRM|20110310|1123456789012345|1234565|DE0007236103|NEW1103101234567|+300.000|-9100.00|-8580.00|USD|22.00000|EUR|||1.30000|CBAFR||LNK123|CSH| |||1.00||

RPTCL200|20110322|20110322|20|ABCFR|ABCFR|ALDEF|AB123456710|B|FLP|PIRM|20110310|1123456789012349|1234569|DE0007236101|NEW1103201234567|+100.000|-9100.00|-8970.00|USD|69.00000|EUR|-130.00||1.30000|CBAFR||LNK123|CSH| |||1.00||

RPTCL200|20110322|20110322|20|ABCFR|ABCFR|ALDEF|AB123456711|S|FLP|PIRM|20110310|1123456789012350|1234570|DE0007236101|NEW1103201234568|-200.000|+14000.00|+13800.00|EUR|69.00000|EUR|-200.00||1.00000|CBAFR||LNK123|CSH||||1.00||

4.5.4 RPTTL100 Loan Confirmations

Report Name:

Loan Confirmations

Report ID:

RPTTL100 (Clearing Member)

Purpose:

The report contains loan confirmations due to new loan requests or (partial) re-allocations and cancellations due to requests by a 3rd party flow provider or based on cancellations by Eurex Clearing due to non-settlement of the front leg (for back-loading, non-settlement of the principal collateral).

Notes on format:

This report is only available as pipe separated report.

Notes on creation:

This report is available for Clearing Members. The creation of this report takes place in continues reporting processing; the report is assigned to the reporting group CORPT.

Sorting order:

#	FIELD NAME
1	Clearing Member
2	Trading Member
3	Trading Location
4	Trade Date
5	Order Number
6	External trade number
7	LOAN SECURITY
8	Record Type: in the order NEW, BKL, CNC, RAL, RAP and VBK

Fields:

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
1	REPORT ID	A	X(8)	Identification of the data. Values include: “RPTTL10000” – Valid data record “ENDTL100” – End of data.
2	REPORT EFFECTIVE DATE	D	YYYYMMDD	Business day on which the data is created.
3	REPORT PROCESSING DATA	D	YYYYMMDD	Creation day of the data

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
4	ENVIRONMENT NUMBER	N	X(2)	Environment number this data file belongs to. Possible values are : “20” – Production environment “21” – Simulation environment.
5	CLEARING MEMBER	A	X(5)	Identification of the Clearing Member
6	TRADING MEMBER	A	X(5)	Identification of the Exchange Member
7	AGENT LENDER	A	X(5)	Identification of the Agent Lender (as given in the trade by 3PFP). If there is no Agent Lender involved this field is empty.
8	COMMON REFERENCE	A	X(12)	Common reference used as link between street view and allocation view.
9	RECORD TYPE	A	X(3)	The record is related to: NEW : new loan BKL : Back loaded loan VBK: Voluntary (Corporate Action) Back loaded loan CNC : Cancellation RAL ; Re-Allocation RAP : Partial Reallocation
10	TRADING LOCATION	A	X(4)	Trading location’s MIC
11	TRADE DATE	D	YYYYMMDD	Trade date
12	ORDER NUMBER	F	X(16)	Order Number
13	EXTERNAL TRADE NUMBER	A	X(7)	Trade number as provided from the trading location or generated by CCP system
14	LOAN SECURITY	A	X(12)	ISIN used for the loan
15	REQUEST REFERENCE	A	X(16)	CCP used reference; field is only filed if a request has been received; in case of cancellation by Eurex Clearing the field is not filled.
16	PENDING QTY	N	S9(12).9(3)	Pending Quantity of the loan. In case of Financing Loans this field is empty.
17	COLLATERAL AMOUNT	N	S9(12).9(2)	Collateral amount of the loan as calculated by Eurex Clearing. In case of Financing Loans this field shows the current cash value of the loan.
18	COLLATERAL TYPE	A	X(3)	CSH: Loan against cash CSP: Cash pool loan BIP: Non-cash collateral pledged BIC: Non-cash collateral transferred

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
19	COLLATERAL CURRENCY	A	X(3)	Currency of the Mark to Market amount.
20	COLLATERAL ISIN	A	X(12)	Used Set_ID. If Set_ID has less than 12 letters, it is filled with leading blanks. This is only used for loans against non-cash collateral.
21	COLLATERAL LOCATION	A	X(3)	Identification of the Tri Party Agent. CBL or EOC. It is empty for cash collateral.
22	MARK-UP PERCENTAGE	N	9(1).9(2)	The percentage of the markup as multiplier used for the Mark to Market calculation
23	SETTLEMENT FRONT LEG	D	YYYYMMDD	Settlement date of the front leg
24	SETTLEMENT TERM LEG	D	YYYYMMDD	Settlement date of the term leg, will also be 20991231 for open-ended loans
25	SETTLEMENT LOCATION	A	X(3)	Settlement location: CBF: Clearstream Banking Frankfurt CBL: Clearstream Banking Luxemburg SIS : SegaInterSettle AG SIC: Euroclear France NEC: Euroclear Netherlands CIK: Euroclear Belgium CCO : Euroclear UK and Ireland In case of Financing Loans this field is empty.
26	SETTLEMENT ACCOUNT	A	X(35)	Settlement account the loan securities are settled In case of Financing Loans this field is empty.
27	ACCOUNT TYPE	A	X(2)	A1 : Agent PP : Proprietary
28	COUNTERPARTY TRADING MEMBER	A	X(5)	Identification of the Counterparty Exchange Member
29	EXTERNAL ORDER ID	A	X(16)	External Member order number
30	MEMBER TEXT FIELD	A	X(36)	Text field as received
31	BUY/SELL INDICATOR	A	X(1)	Buy sell type of the front leg : B for Buy, S for Sell
32	NOVATION DATE	D	YYYYMMDD	Date when Eurex Clearing has novated the loan request (NEW, BKL, VBK). In case of request type CNC it shows the novation date of the original request.
33	NOVATION TIME	N	9(6)[hhmmss]	Novation timestamp when Eurex Clearing has novated the loan request (NEW, BKL, VBK). In case of CNC it shows the novation date of the original request.

Layout:

New Loan:

RPTTL100|20110322|20110322|20|ABCFR|ABCFR||AB1234567810|NEW|PIRM|20110322|1123456789012341|1234561|DE0007236101|NEW1103201234567|+100.000|-8969.00|CSH|USD|||1.00|20110323|20991231|CBF|70030000|PP|CBAFR||LNK123|B|20110322|112445

Cancellation request

RPTTL100|20110322|20110322|20|ABCFR|XYZFR|ALDEF|AB1234567811|CNC|PIRM|20110320|1123456789012342|1234562|DE0007236101|CNC1031456789123|+100.000|-8969.00|CSH|USD|||1.00|20110323|20991231|CBF|70030000|A1|CBAFR||LNK123|B|20110322|112445

Back loading:

RPTTL100|20110322|20110322|20|ABCFR|XYZFR|ALDEF|AB1234567812|BKL|PIRM|20110322|1123456789012343|1234563|DE0007236101|BKL1103201234567|+100.000|-8969.00|CSH|USD|||1.00|20110323|20991231|CBF|70030000|A1|CBAFR||LNK456|B|20110322|112445

Cancellation by Eurex Clearing

RPTTL100|20110325|20110325|20|ABCFR|XYZFR|ALDEF|AB1234567813|CNC|PIRM|20110320|1123456789012344|1234564|DE0007236101||+100.000|-8969.00|CSH|USD||1.00|20110323|20991231|CBF|70030000|A1|CBAFR||LNK456|B|20110322|112445

4.5.5 RPTTL770 Loan Returns

Report Name:

Loan Returns

Report ID:

RPTTL770 (Clearing Member)

RPTTL771 (Settlement Institution)

Purpose:

The report contains received recalls, returns (incl. Return Do not Instruct – RNI), VCC requests and related buy-in requests as received by Eurex Clearing from a 3PFP. In addition (partial) Re-allocation requests that are not yet processed successfully are reported.In case a request is related to another request the corresponding area is filled to explain the relationship.

In case a buy-in request is received Eurex Clearing will try a forced return a day before the buy-in will be executed; this is also displayed in the report.

The report contains all currently valid requests.

Notes on format:

This report is only available as pipe separated report.

Notes on creation:

This report is available for Clearing Members. The creation of this report takes place in the end-of-day processing; the report is assigned to the reporting group EOD.

Sorting order:

#	FIELD NAME
1	Clearing Member
2	Trading Member
3	Trading Location
4	Trade Date
5	Order Number
6	External trade number
7	Loan Security

Fields:

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
1	REPORT ID	A	X(8)	Identification of the data. Values include: “RPTTL770” – Valid data record “ENDTL770” – End of data.
2	REPORT EFFECTIVE DATE	D	YYYYMMDD	Business day on which the data is created.
3	REPORT PROCESSING DATA	D	YYYYMMDD	Creation day of the data

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
4	ENVIRONMENT NUMBER	N	X(2)	Environment number this data file belongs to. Possible values are : “20” – Production environment “21” – Simulation environment.
5	CLEARING MEMBER	A	X(5)	Identification of the Clearing Member
6	TRADING MEMBER	A	X(5)	Identification of the Exchange Member
7	AGENT LENDER	A	X(5)	Identification of the Agent Lender (as given in the trade by 3PFP). If there is no Agent Lender involved this field is empty.
8	COMMON REFERENCE	A	X(12)	Common reference used as link between street view and allocation view.
9	TRADING LOCATION	A	X(4)	Trading location’s MIC
10	TRADE DATE	D	YYYYMMDD	Trading date
11	EXTERNAL SYSTEM ORDER NUMBER	N	X(16)	External System Order Number
12	EXTERNAL TRADE NUMBER	A	X(7)	Trade number as provided from the trading location or generated by CCP system
13	LOAN SECURITY	A	X(12)	ISIN used for the loan
14	PENDING QTY	N	S9(12).9(3)	Pending Quantity of the loan; For Financing Loans this field shows the pending cash value of the loan. Positive for lender and negative for borrower.
15	BUY/SELL INDICATOR	A	X(1)	Buy sell type of the term leg B for Buy, S for Sell
RECALL AREA				
16	RECALL REFERENCE	A	X(16)	CCP used reference for the Recall received
17	RECALL QTY	N	S9(12).9(3)	Quantity as received for the Recall; positive for lender and negative for borrower~~.~~
18	RECALL RECEIVED DATE	D	YYYYMMDD	Date when Recall was received by Eurex Clearing
19	BUY-IN POSSIBLE DATE	D	YYYYMMDD	Calculated date where 1st Buy-in is possible
RETURN AREA				
20	RETURN REFERENCE	A	X(16)	CCP used reference for the Return received, or generated in case of a forced return due to a buy-in request.

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
21	RETURN QTY	N	S9(12).9(3)	Quantity as received for the Return; positive for lender and negative for borrower. For Financing Loans it shows the cash amount for the Return.
22	RETURN EXECUTION DATE	D	YYYYMMDD	Date when Return will be executed 1st time
BUY-IN AREA				
23	BUY-IN REFERENCE	A	X(16)	CCP used reference for the Buy-in received
24	BUY-IN RECEIVED DATE	D	YYYYMMDD	Date when Buy-in was received by Eurex Clearing
25	BUY-IN EXECUTION DATE	D	YYYYMMDD	Date when Buy-in will be executed 1st time
RETURN DNI AREA				
26	RNI REFERENCE	A	X(16)	CCP used reference for the Return DNI received.
27	RNI QUANTITY	N	S9(12).9(3)	Quantity as received in the Return DNI Request. In case of (automatic) withdrawal and settlement of request RNI quantity is always negative.
28	RNI EXECUTION DATE	D	YYYYMMDD	Date when Return DNI is to be processed.
VOLUNTARY CASH COMPENSATION AREA				
29	VCC REQUEST REFERENCE	A	X(16)	CCP used reference for the VCC received.
30	VCC DIRECTION	A	X(3)	Direction of flow for VCC Cash compensation amount. Possible Values: LTB : Lender to Borrower BTL : Borrower to Lender
31	VCC CASH COMPENSATION AMOUNT	A	9(12).9(2)	Cash compensation amount provided with linked VCC request.
32	VCC CASH COMPENSATION CURRENCY	A	X(3)	Currency of the cash compensation amount.
33	VCC EXECUTION DATE	D	YYYYMMDD	Date when VCC is to be processed
34	VCC TYPE	A	X(35)	Type of the VCC cash compensation as entered by the Lender.
RETURN / RNI COLLATERAL VALUE AREA				

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
35	RETURN COLLATERAL VALUE	N	9(12).9(2)	For pending returns it gives an **indication** of the collateral value ‘associated’ to the RET / RNI request. The calculation is as follows (pro rata basis): (RETURN_QTY/PENDING_QTY) * REQUIRED_COLLATERAL[15] For Financing Loans (EFLs) it is always the RETURN_QTY.
36	COLLATERAL CURRENCY	A	X(3)	Currency of the Principal Collateral amount (exposure currency).

Layout:

Recall received

RPTTL770|20110402|20110402|20|CBKFR|CBKFR|ALDEF|REFONEALDEFX|3PFP|20110320|1
234567890123450|1234567|DE0007236101|100|B|REC1104021234567|60|20110402|20110411||
|||||||||||||||

Return received for a recall

RPTTL770|20110403|20110403|20|CBKFR|CBKFR|ALDEF|REFONEALDEFX|3PFP|20110320|1
234567890123450|1234567|DE0007236101|100|B|REC1104021234567|60|20110402|20110411|
RET1104031234567|20|20110403||||||||||1243.69|EUR

Return received

RPTTL770|20110403|20110403|20|CBKFR|CBKFR|ALDEF|REFONEALDEFX|3PFP|20110320|1
234567890123450|1234567|DE0007236101|100|B|||||RET1104031234568|30|20110403|||||||||||||1
243.69|EUR

Buy-in received for a recall where also a return has been received

RPTTL770|20110406|20110406|20|CBKFR|CBKFR|ALDEF|REFONEALDEFX|3PFP|20110320|1
234567890123450|1234567|DE0007236101|100|B|REC1104051234567|20|20110405|20110411|
RET1104031234567|20|20110403|BYI1104061234567|20110406|20110411||||||||||145879.50|EU
R

Scheduled Forced Return due to buy-in request

[15] As calculated during MtM. Return QTY included is applicable for RET and RNI requests.

RPTTL770|20110406|20110406|20|CBKFR|CBKFR|ALDEF|REFONEALDEFX|3PFP|20110320|1234567890123450|1234567|DE0007236101|100|B|REC1104051234567|20|20110405|20110411|FORCED|20|20110406|BYI1104061234567|20110406|20110411||||||||||145879.50|EUR

Return Do not Instruct Request

RPTTL770|20110406|20110406|20|CBKFR|CBKFR|ALDEF|REFONEALDEFX|3PFP|20110320|1234567890123450|1234567|DE0007236101|100|B|||||||||||RNI1105061234567|1250|20110411|||||||145879.50|EUR

Voluntary Cash Compensation Request

RPTTL770|20110406|20110406|20|CBKFR|CBKFR|ALDEF|REFONEALDEFX|3PFP|20110320|1234567890123450|1234567|DE0007236101|100|B||||||||||||||VCC33144061234567|BTL|106789,34|USD|20110411|TAX RELEATED PAYMENT||

4.5.6 RPTCL260 Loan Obligations

Report Name:

Loan Obligations

Report ID:

RPTCL260 (Clearing Member)

Purpose:

The report contains all loans where the term leg has not yet settled fully.

Notes on format:

This report is only available as pipe separated report.

Notes on creation:

This report is available for Clearing Members. The creation of this report takes place in the end-of-day processing; the report is assigned to the reporting group EOD.

Sorting order:

#	FIELD NAME
1	Clearing Member
2	Trading Member
3	Trading Location
4	Trade Date
5	Order Number
6	External trade number
7	LOAN SECURITY

Fields:

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
1	REPORT ID	A	X(8)	Identification of the data. Values include: “RPTCL260” – Valid data record “ENDCL260” – End of data.
2	REPORT EFFECTIVE DATE	D	YYYYMMDD	Business day on which the data is created.
3	REPORT PROCESSING DATA	D	YYYYMMDD	Creation day of the data
4	ENVIRONMENT NUMBER	N	X(2)	Environment number this data file belongs to. Possible values are : “20” – Production environment “21” – Simulation environment.
5	CLEARING MEMBER	A	X(5)	Identification of the Clearing Member
6	TRADING MEMBER	A	X(5)	Identification of the Exchange Member

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
7	AGENT LENDER	A	X(5)	Identification of the Agent Lender (as given in the trade by 3PFP). If there is no Agent Lender involved this field is empty.
8	COMMON REFERENCE	A	X(12)	Common reference used as link between street view and allocation view.
9	RECORD TYPE	A	X(3)	FLP front leg not settled yet TLP term leg not fully settled yet
10	TRADING LOCATION	A	X(4)	Trading location's MIC
11	TRADE DATE	D	YYYYMMDD	Trading date
12	ORDER NUMBER	F	X(16)	Order Number
13	EXTERNAL TRADE NUMBER	A	X(7)	Trade number as provided from the trading location or generated by CCP system
14	LOAN SECURITY	A	X(12)	ISIN used for the loan
15	REQUEST REFERENCE	A	X(16)	CCP used reference for the loan received
16	PENDING QTY	N	S9(12).9(3)	Pending Quantity of the loan. In case of Financing Loans this field is empty.
17	BUY/SELL INDICATOR	A	X(1)	Buy sell type according to record type FLP or TLP: B for Buy, S for Sell
18	COLLATERAL AMOUNT	N	S9(12).9(2)	Principal Collateral amount as calculated by Eurex Clearing. In case of Financing Loans this field shows the cash value of the loan.
19	COLLATERAL CURRENCY	A	X(3)	Currency of the Principal Collateral amount.
20	USED PRICE	N	9(8).9(5)	Price used by CCP to calculate Principal Collateral amount. In case of Financing Loans always 1.
21	PRICE CURRENCY	A	X(3)	Currency of price
22	USED CURRENCY RATE	N	9(8).9(5)	Currency rate used to convert price to collateral currency. In case of Financing Loans always 1.
23	SETTLEMENT FRONT LEG	D	YYYYMMDD	Settlement date of the front leg
24	SETTLEMENT TERM LEG	D	YYYYMMDD	Settlement date of the term leg, will also be 20991231 for open-ended loans

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
25	SETTLEMENT LOCATION	A	X(3)	Settlement location: CBF: Clearstream Banking Frankfurt CBL: Clearstream Banking Luxembourg SIS: SegaInterSettle AG SIC: Euroclear France NEC: Euroclear Netherlands CIK: Euroclear Belgium CCO : Euroclear UK and Ireland In case of Financing Loans this field is empty.
26	SETTLEMENT ACCOUNT	A	X(35)	Settlement account the loan securities is settled In case of Financing Loans this field is empty.
27	ACCOUNT TYPE	A	X(2)	A1 : Agent PP : Proprietary
28	COUNTERPARTY TRADING MEMBER	A	X(5)	Identification of the Counterparty Exchange Member
29	EXTERNAL ORDER ID	A	X(16)	External Member order number
30	MEMBER TEXT FIELD	A	X(36)	Text field as received
31	COLLATERAL TYPE	A	X(3)	CSH: Loan against cash CSP: Cash pool loan BIP: Non-cash collateral pledged BIC: Non-cash collateral transferred
32	COLLATERAL LOCATION	A	X(3)	Identification of the Tri Party Agent. CBL or EOC
33	COLLATERAL ACCOUNT	A	X(35)	Account the collateral is booked
34	COLLATERAL ISIN	A	X(12)	Used Set_ID. If Set_ID has less than 12 letters, it is filled with leading blanks. This is only used for loans against non-cash collateral.
35	MARK-UP PERCENTAGE	N	9(1).9(2)	The percentage of the markup as multiplier used for the Mark to Market calculation
36	COLLATERAL MOVEMENT THRESHOLD	N	S9(5).9(1)	Threshold in basis points over that principal collateral out of Mark-to-Market calculation is considered for transfer.
37	FEE BENCHMARK	A	X(5)	Benchmark for ~~the fee or~~ rebate calculation; FIXED: no benchmark. EONIA: EONIA as benchmark Additional Benchmarks will be communicated timely
38	FEE BASIS POINTS	N	S9(6).9(4)	Lending Fee in basis point if applicable else empty

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
39	REBATE BASIS POINTS	N	S9(6).9(4)	Rebate in basis point; in case of collateral of type BIC or BIP field is empty except for Financing Loans. If the fee benchmark is fixed the field rebate basis points show the rebates in basis points; if fee benchmark is other than fixed the field rebate basis points will show the deviation of the benchmark in basis points.
40	MARGIN MARK-UP	N	9(1).9(2)	The percentage of the markup as multiplier used for the lending fee calculation. Only filled if lending fee is applicable
41	TAX RATE	N	S9(1).9(6)	~~TAX~~ Payment rate as multiplier to be used for income payments out of Corporate actions, e.g. dividends or coupon payments. In case not provided field is empty
42	FIX FEE VALUE	N	S9(12).9(2)	This fix value is the basis for the lending fee calculation and not the daily calculated principal collateral; only applicable for loans against non-cash collateral. However, it is not applicable for Financing Loans.
43	MINIMUM FEE TOTAL	N	S9(12).9(2)	This value represents the minimum lending fee to be paid for the loan as received; only applicable for loans against non-cash collateral. However, it is not applicable for Financing Loans.
44	MINIMUM FEE USED	N	S9(12).9(2)	This value represents the minimum ~~rebate or~~ lending fee to be paid for the loan as already charged; only applicable for loans against non-cash collateral
45	BILLING CURRENCY	A	X(3)	Billing Currency, if provided this represents the currency (ISO-Code) in which lending fee/rebates will be calculated
46	MATURITY DATE	D	YYYYMMDD	Maturity Date of the Fixed Income security. Present only for Bonds else empty

Layout:

RPTCL260|20110322|20110322|20|ABCFR|ABCFR|ALDEF|AB1234567810|FLP|PIRM|20110320|1123456789012345|1234561|DE0007236101|NEW1103201234567|+100.000|B|-8970.00|USD|69.00000|EUR|1.30000|20110323|20991231|CBF|70030000|PP|DEFFR||LNK123|CSH|||||FIXED||+2.0000||||||

RPTCL260|20110322|20110322|20|MNOFR|DEFFR|ALDEF|AB1234567811|FLP|PIRM|20110320|1123456789012345|1234564|DE0007236101|NEW1103201234568|-

100.000|S|+8970.00|USD|69.00000|EUR|1.30000|20110323|20991231|CBF|70030000|A1|XYZFR
||LNK123|CSH||||||EONIA||+2.0000|||||||

4.5.7 RPTCL290 Street View Records

Report Name:

Street View Records

Report ID:

RPTCL290 (Clearing Member)

Purpose:

The report summarizes single allocation view trades to one street view record. The single trades are linked by a “common reference”.

Notes on format:

This report is only available as pipe separated report.

Notes on creation:

This report is available for Clearing Members. The creation of this report takes place in the end-of-day processing; the report is assigned to the reporting group EOD.

Sorting order:

#	FIELD NAME
1	Clearing Member
2	Trading Member
3	Trading Location
4	Trade Date
5	Common Reference
6	Loan Security

Fields:

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
1	REPORT ID	A	X(8)	Identification of the data. Values include: “RPTCL290” – Valid data record “ENDCL290” – End of data.
2	REPORT EFFECTIVE DATE	D	YYYYMMDD	Business day on which the data is created.
3	REPORT PROCESSING DATA	D	YYYYMMDD	Creation day of the data
4	ENVIRONMENT NUMBER	N	X(2)	Environment number this data file belongs to. Possible values are : “20” – Production environment “21” – Simulation environment.
5	CLEARING MEMBER	A	X(5)	Identification of the Clearing Member Borrower
6	TRADING MEMBER	A	X(5)	Identification of the Exchange Member Borrower

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
7	AGENT LENDER	A	X(5)	Identification of the Agent Lender (as given in the trade by 3PFP). If there is no Agent Lender involved this field is empty.
8	RECORD TYPE	A	X(3)	FLP front leg not settled yet TLP term leg not fully settled yet
9	TRADING LOCATION	A	X(4)	Trading location’s MIC
10	TRADE DATE	D	YYYYMMDD	Trading date
11	COMMON REFERENCE	A	X(12)	Common Reference that links several allocation view trades one street view record..
12	LOAN SECURITY	A	X(12)	ISIN used for the loans linked to a street view trade
13	PENDING QTY	N	S9(12).9(3)	Accumulated quantity of all loans summarized in the street view record. In case of Financing Loans this field is empty.
14	BUY/SELL INDICATOR	A	X(1)	Buy sell type according to record type FLP or TLP; since only borrower’s trades are contained buy/sell indicator is B for FLP and S for TLP.
15	COLLATERAL AMOUNT	N	S9(12).9(2)	Accumulated principal collateral amount of all the single loans contained in the record. In case of Financing Loans it shows the accumulated cash value of all single loans.
16	COLLATERAL CURRENCY	A	X(3)	Currency of the Principal Collateral amount.
17	USED PRICE	N	9(8).9(5)	Price used by CCP to calculate Principal Collateral amount. In case of Financing Loans always 1.
18	PRICE CURRENCY	A	X(3)	Currency of price.
19	USED CURRENCY RATE	N	9(8).9(5)	Currency rate used to convert price to collateral currency. In case of Financing Loans always 1.
20	COLLATERAL TYPE	A	X(3)	CSH: Loan against cash CSP: Cash pool loan BIP: Non-cash collateral pledged BIC: Non-cash collateral transferred
21	COLLATERAL ISIN	A	X(12)	Used Set_ID. If Set_ID has less than 12 letters, it is filled with leading blanks. This is only used for loans against non-cash collateral.

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
22	COLLATERAL LOCATION	A	X(3)	Identification of the Tri Party Agent. CBL or EOC. It is empty for cash collateral.
23	FEE BENCHMARK	A	X(5)	Benchmark for the fee or rebate calculation; FIXED: no benchmark. EONIA: EONIA as benchmark Additional Benchmarks will be communicated timely
24	FEE BASIS POINTS	N	S9(6).9(4)	Lending Fee in basis point if applicable else empty
25	REBATE BASIS POINTS	N	S9(6).9(4)	Rebate in basis point; in case of collateral of type BIC or BIP field is empty except for Financing Loans.
26	TAX RATE	N	S9(1).9(6)	~~TAX~~ Payment rate as multiplier to be used for income payments out of Corporate actions, e.g. dividends or coupon payments. In case not provided field is empty
27	NUMBER OF TRADES	N	9(6)	Number of allocation view trades that have been merged within the street view record.

Layout:

RPTCL290|20110322|20110322|20|ABCFR|XYZFR|ALDEF|FLP|PIRM|20110320|AB1234567890|DE0007236101|+100.000|B|-9100.02|USD|60.00000|EUR|1.51667|CSH|||FIXED||+1.2500||5

4.5.8 RPTTL760 Loan Maintenance

Report Name:

Loan Maintenance

Report ID:

RPTTL760 (Clearing Member)

Purpose:

The report contains changes of loans where the term leg has not yet settled fully.

Please note: Re-Allocations are reported after they have been processed successfully (in case of non-cash collateral, when the non-cash collateral was successfully transferred).

Please note that ‘VBK’ requests are no longer reported with maintenance type ‘BKL’

Notes on format:

This report is only available as pipe separated report.

Notes on creation:

This report is available for Clearing Members. The creation of this report takes place in the end-of-day processing; the report is assigned to the reporting group EOD.

Sorting order:

#	FIELD NAME
1	Clearing Member
2	Trading Member
3	Trading Location
4	Trade Date
5	Order Number
6	External trade number
7	LOAN SECURITY

Fields:

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
1	REPORT ID	A	X(8)	Identification of the data. Values include: “RPTTL760” – Valid data record “ENDTL760” – End of data.
2	REPORT EFFECTIVE DATE	D	YYYYMMDD	Business day on which the data is created.
3	REPORT PROCESSING DATA	D	YYYYMMDD	Creation day of the data
4	ENVIRONMENT NUMBER	N	X(2)	Environment number this data file belongs to. Possible values are : “20” – Production environment “21” – Simulation environment.

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
5	CLEARING MEMBER	A	X(5)	Identification of the Clearing Member
6	TRADING MEMBER	A	X(5)	Identification of the Exchange Member
7	AGENT LENDER	A	X(5)	Identification of the Agent Lender (as given in the trade by 3PFP). If there is no Agent Lender involved this field is empty.
8	COMMON REFERENCE	A	X(12)	Common reference used as link between street view and allocation view.
9	TRADING LOCATION	A	X(4)	Trading location’s MIC
10	TRADE DATE	D	YYYYMMDD	Trading date
11	ORDER NUMBER	F	X(16)	Order Number
12	EXTERNAL TRADE NUMBER	A	X(7)	Trade number as provided from the trading location or generated by CCP system
13	LOAN SECURITY	A	X(12)	ISIN used for the loan
14	MAINTENANCE TYPE	A	X(3)	The record is related to: NEW: New loan TLP Term leg still not fully settled RRT Re-Rate CAN Corporate Action Non-Income CNC Cancellation BKL Back-Loading VBK Voluntary Back-Loading RAL Re-Allocation RAP partial Re-Allocation RAC Re-Allocation Completed (for the former Lender side and the borrower) TLS Term leg (partially) settled. RNI Return ‘Do Not Instruct’ (DNI) Request
15	REQUEST REFERENCE	A	X(16)	if maintenance is triggered by 3PFP
16	PENDING QTY	N	S9(12).9(3)	Pending Quantity of the loan. In case of Financing Loans this field is empty.
17	BUY/SELL INDICATOR	A	X(1)	Buy sell type related to leg maintenance action is related: B for Buy, S for Sell
18	COLLATERAL AMOUNT	N	S9(12).9(2)	Principal Collateral amount as calculated by Eurex Clearing. In case of Financing Loans this field shows the cash value of the loan.
19	COLLATERAL CURRENCY	A	X(3)	Currency of the Principal Collateral amount.

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
20	USED PRICE	N	9(8).9(5)	Price used by CCP to calculate Principal Collateral amount. In case of Financing Loans it is always 1.
21	PRICE CURRENCY	A	X(3)	Currency of price
22	USED CURRENCY RATE	N	9(8).9(5)	Currency rate used to convert price to collateral currency. In case of Financing Loans it is always 1.
23	SETTLEMENT FRONT LEG	D	YYYYMMDD	Settlement date of the front leg
24	SETTLEMENT TERM LEG	D	YYYYMMDD	Settlement date of the term leg, will be 20991231 for open-ended loans
25	SETTLEMENT LOCATION	A	X(3)	Settlement location: CBF: Clearstream Banking Frankfurt CBL: Clearstream Luxemburg SIS: SegaInterSettle AG SIC: Euroclear France NEC: Euroclear Netherlands CIK: Euroclear Belgium CCO : Euroclear UK and Ireland In case of Financing Loans this field is empty.
26	SETTLEMENT ACCOUNT	A	X(35)	Settlement account the loan securities is settled In case of Financing Loans this field is empty.
27	ACCOUNT TYPE	A	X(2)	A1 : Agent PP : Proprietary
28	COUNTERPARTY TRADING MEMBER	A	X(5)	Identification of the Counterparty Exchange Member
29	EXTERNAL ORDER ID	A	X(16)	External Member order number
30	MEMBER TEXT FIELD	A	X(36)	Text field as received
31	COLLATERAL TYPE	A	X(3)	CSH: Loan against cash CSP: Cash pool loan BIP: Non-cash collateral pledged BIC: Non-cash collateral transferred
32	COLLATERAL LOCATION	A	X(3)	Identification of the Tri Party Agent. CBL or EOC
33	COLLATERAL ACCOUNT	A	X(35)	Account the non-cash collateral is booked
34	COLLATERAL ISIN	A	X(12)	Used Set_ID. If Set_ID has less than 12 letters, it is filled with leading blanks. It is only used for loans against non-cash collateral.
35	MARK-UP PERCENTAGE	N	9(1).9(2)	The percentage of the markup as multiplier used for the Mark to Market calculation

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
36	COLLATERAL MOVEMENT THRESHOLD	N	S9(5).9(1)	Threshold in basis points over that principal collateral out of Mark-to-Market calculation is considered for transfer.
37	FEE BENCHMARK	A	X(5)	Benchmark for the fee or rebate calculation; FIXED: no benchmark. EONIA: EONIA as benchmark Additional Benchmarks will be communicated timely
38	FEE BASIS POINTS	N	S9(6).9(4)	Lending Fee in basis point if applicable else empty.
39	REBATE BASIS POINTS	N	S9(6).9(4)	Rebate in basis point; in case of collateral of type BIC or BIP field is empty except for Financing Loans. If the fee benchmark is fixed the field rebate basis points show the rebates in basis points; if fee benchmark is other than fixed the field rebate basis points will show the deviation of the benchmark in basis points.
40	MARGIN MARK-UP	N	9(1).9(2)	The percentage of the markup as multiplier used for the lending fee calculation. Only filled if lending fee is applicable
41	TAX RATE	N	S9(1).9(6)	~~TAX~~ Payment rate as multiplier to be used for income payments out of Corporate actions, e.g. dividends or coupon payments. In case not provided field is empty
42	FIX FEE VALUE	N	S9(12).9(2)	This fix value is the basis for the lending fee calculation and not the daily calculated principal collateral; only applicable for loans against non-cash collateral
43	MINIMUM FEE TOTAL	N	S9(12).9(2)	This value represents the minimum rebate or lending fee to be paid for the loan as received; only applicable for loans against non-cash collateral
44	MINIMUM FEE USED	N	S9(12).9(2)	This value represents the minimum rebate or lending fee to be paid for the loan as already charged; only applicable for loans against non-cash collateral
45	BILLING CURRENCY	A	X(3)	Billing Currency, if provided this represents the currency (ISO-Code) in which lending fee/rebates will be calculated
46	MATURITY DATE	D	YYYYMMDD	Maturity Date of the Fixed Income security. Present only for Bonds else empty

Layout:

RPTTL760|20110322|20110322|20|ABCFR|ABCFR|ALDEF|AB1234567810|PIRM|20110320|1023456789012341|1234561|DE0007236101|NEW|NEW1103221234567|+100.000|B|-8970.00|USD|69.00000|EUR|1.30000|20110322|20991231|CBF|70030000|PP|MEMFR||LNK123|CSH||||1.00||FIXED||+2.0000||||||

RPTTL760|20110322|20110322|20|ABCFR|XYZFR|ALDEF|AB1234567812|PIRM|20110320|1023456789012343|1234563|DE0007236101|RRT|RRT1103221234568|+100.000|B|-8970.00|USD|69.00000|EUR|1.30000|20110322|20991231|CBF|70030000|A1|MEMFR||LNK123|CSH||||1.00||FIXED||+1.0000||||||

RPTTL760|20110322|20110322|20|ABCFR|XYZFR|ALDEF|AB1234567812|PIRM|20110320|1023456789012343|1234563|DE0007236102|CAN||+200.000|B|-8970.00|USD|69.00000|EUR|1.30000|20110322|20991231|CBF|70030000|A1|MEMFR||LNK123|CSH||||1.00||FIXED||+1.0000||||||

4.5.9 RPTTL750 Exposure Reference

Report Name:

Exposure Reference

Report ID:

RPTTL750 (Clearing Member).

Purpose:

The report contains all loans versus non-cash collateral having an exposure ID from the Tri-party Collateral Agent.

Notes on format:

This report is only available as pipe separated report.

Notes on creation:

This report is available for Clearing Members. This report runs both, EOD and during the business day (continuous reporting). Loans having an exposure ID during the day and recollected due to non-settlement will not be included in the EOD report.

Sorting order:

#	FIELD NAME
1	Clearing Member
2	Trading Member
3	TPCA Exposure ID
4	Trading Location
5	Trade Date
6	External System Order Number
7	External Trade Number
8	LOAN SECURITY

Fields:

Ref	Field Name	Type	Format	Description
1	REPORT ID	A	X(8)	Identification of the data. Values include: “RPTTL750” – Valid data record “ENDTL750” – End of data.
2	REPORT EFFECTIVE DATE	D	YYYYMMDD	Business day on which the data is created
3	REPORT PROCESSING DATA	D	YYYYMMDD	Creation day of the data
4	ENVIRONMENT NUMBER	N	X(2)	Environment number this data file belongs to. Possible values are: “20” – Production environment “21” – Simulation environment
5	CLEARING MEMBER	A	X(5)	Identification of the Clearing Member

Ref	Field Name	Type	Format	Description
6	TRADING MEMBER	A	X(5)	Identification of the Exchange Member
7	AGENT LENDER	A	X(5)	Identification of the Agent Lender (as given in the trade by TPFP). If there is no Agent Lender involved this field is empty.
8	COMMON REFERENCE	A	X(12)	Common reference used as link between street view and allocation view.
9	TRADING LOCATION	A	X(4)	Trading location's MIC
10	TRADE DATE	D	YYYYMMDD	Trading date
11	EXTERNAL SYSTEM ORDER NUMBER	F	X(16)	Order Number
12	EXTERNAL TRADE NUMBER	A	X(7)	Trading number as provided from the trading location
13	LOAN SECURITY	A	X(12)	ISIN used for the loan
14	MAINTENANCE TYPE	A	X(3)	The record is related to: FLP: Front Leg Pending FLS: Front Leg Settled
15	TPCA EXPOSURE ID	A	X(16)	Tri-party Collateral Agent's Collateral Transaction Reference (SWIFT field 20C::TCTR). Collateral taker exposure ID from the TPCA will be provided CBL uses a 6-digit identifier. EOC uses a 7-digit identifier.
16	COLLATERAL LOCATION	A	X(3)	Identification of the Tri-party Collateral Agent CBL or EOC. It is empty for cash collateral.

Layout:

RPTTL750|20110402|20110402|20|CBKFR|CBKFR|ALDEF|REFONEALDEFX|PIRM|20110320|1234567890123450|1234567|DE0007236101|FLS|123456|CBL

4.5.10 RPTCL270 Loan Settlement

Report Name:

LOAN SETTLEMENT

Report ID:

RPTCL270 (Clearing Member).
RPTCL271 (Settlement Institution)

Purpose:

The report contains successful as well as failed settlement attempts information for the front and term leg settlement attempts performed on the current CCP business date.

Notes on format:

This report is only available as pipe separated report.

Notes on creation:

The creation of this report takes place in continued reporting processing (CORPT runs) and contains only changes to the previous ones.

This report is available only for Clearing Members.

Sorting order:

#	FIELD NAME
1	Trading Location
2	Trade Date
3	Order Number
4	Loan Security
5	External trade number

Fields:

Ref	Field Name	Type	Format	Description
1	REPORT ID	A	X(8)	Identification of the data. Values include: "RPTCL270" – Valid data record "ENDCL270" – End of data.
2	REPORT EFFECTIVE DATE	D	YYYYMMDD	Business day on which the data is created.
3	REPORT PROCESSING DATA	D	YYYYMMDD	Creation day of the data
4	ENVIRONMENT NUMBER	N	X(2)	Environment number this data file belongs to. Possible values are: "20" – Production environment "21" – Simulation environment.
5	TRADING LOCATION	A	X(4)	Trading location's MIC
6	TRADE DATE	D	YYYYMMDD	Trading date
7	ORDER NUMBER	F	X(16)	Order Number

Ref	Field Name	Type	Format	Description
8	EXTERNAL TRADE NUMBER	A	X(7)	Trading number as provided from the trading location
9	LOAN SECURITY	A	X(12)	ISIN used for the loan
10	REQUEST REFERENCE	A	X(16)	CCP used reference referring to the request that settled or failed to settle.
11	SETTLEMENT STATUS	A	X(3)	FLS - front leg settlement succeeded TLS - term leg (partial) settlement succeeded FLF - front leg settlement failed TLF - term leg (partial) settlement failed
12	SETTLEMENT STATUS REASON	A	X(5)	In case of settlement status 'FLS' or 'TLS' the following reason is given: SUCCE – Front or (partial) term leg settlement has been performed successfully. In case of settlement status 'FLF' or 'TLF' one of the following reasons is given: MLSEC – Missing or lack of loaned assets (loan securities or loaned cash in case of EFL) MPCOL – Missing or lack of principal collateral MLSPC – Missing or lack of both, loan assets and principal collateral VCARF – Settlement of VCA Request Failed; This can only apply for VBK and RNI requests; e.g. the collection phase of the actual request was successful but one or more linked VCA requests failed. T0DEA – T_0 deadline (for same day settlement) passed OTCFR – Other (technical) failure reason (used for any other reason types than mentioned above)
13	SETTLING QUANTITY	N	S9(12).9(3)	Quantity of the request to be settled, i.e. as instructed by the CCP during the settlement attempt:

Ref	Field Name	Type	Format	Description
				For front leg settlements: • negative for lender, positive for borrower. For term leg settlements: • negative for borrower, positive for lender. In case of EFL this field is empty
14	BUY/SELL INDICATOR	A	X(1)	Buy sell type according to settlement status type FLS/FLF or TLS/TLF: B for Buy, S for Sell
15	COLLATERAL SETTLING AMOUNT	N	S9(12).9(2)	Principal Collateral (exposure) amount as instructed by the CCP during the settlement attempt of the request. For front leg settlements: • negative for borrower, positive for lender. For term leg settlements: • negative for lender, positive for borrower. For Financing Loans – as mark-up is always 1 - it shows the principal collateral exposure as well as the loan value.
16	SETTLEMENT DATE FRONT LEG	D	YYYYMMDD	Contractual settlement date of the front leg
17	SETTLEMENT DATE TERM LEG	D	YYYYMMDD	Contractual settlement date of the term leg, can also be 20991231

Layout:

RPTCL270|20021218|20021218|33|PIRM|20021218|0000001072000000|1072000|DE000E0EXE23|NEW0212180000001|FLS|SUCCE|-500.000|S|+81750.00|20021218|20021219|
RPTCL270|20021218|20021218|33|PIRM|20021218|0000001072000000|1872000|DE000E0EXE23|NEW0212180000001|FLS|SUCCE|+500.000|B|-81750.00|20021218|20021219|

RPTCL270|20021218|20021218|33|PIRM|20021218|0000001072001000|1072001|DE000E0EXE23|NEW0212180000002|FLS|SUCCE|-500.000|S|+81750.00|20021218|20021230|

4.5.11 RPTCL185 Loan Entitlement Pre-Advice

Report Name:

LOAN ENTITLEMENT PRE ADVICE

Report ID:

RPTCL185 (Clearing Member)
RPTCL186 (Settlement Institution)

Purpose:

This report is to inform members about the upcoming Corporate Actions and contains the income and non-income loan entitlements

Notes on format:

This report is available as pipe separated report only.

The report will end with the following fixed disclaimer wording:

The corporate actions information in this report (the "Entitlement Information") is provided by Eurex Clearing AG solely for information purposes and anyone relying on the Entitlement Information does so at its own risk. Eurex Clearing AG assumes – to the extent legally possible – no liability to anyone for errors, omissions, incorrect calculations or determinations relating to the such Entitlement Information. The Entitlement Information does not constitute investment advice or an offer to sell or a solicitation of an offer to purchase any contract, share or other financial instrument. Notwithstanding the foregoing, in no circumstances shall Eurex Clearing AG be liable to anyone for any indirect or consequential loss arising in connection with the provision of such Entitlement Information.

Notes on creation:

This report is available for Clearing Members.

The report is created during end-of-day processing

Sorting order:

#	FIELD NAME
1	TRADING LOCATION
2	TRADE DATE
3	ORDER NUMBER
4	EXTERNAL TRADE NUMBER
5	LOAN SECURITY

Fields:

Ref	Field Name	Type	Format	Description
1	REPORT ID	A	X(8)	Identification of the data. Values include: "RPTCL185" – Valid data record "ENDCL185" – End of data.

Ref	Field Name	Type	Format	Description
2	REPORT EFFECTIVE DATE	D	YYYYMMDD	Business day on which the data is created.
3	REPORT PROCESSING DATE	D	YYYYMMDD	Creation date of the data
4	ENVIRONMENT NUMBER	N	X(2)	"20" – Production Number "21" – Simulation Environment
5	COUNTERPARTY TRADING MEMBER	A	X(5)	• Reporting to CM Lender side shows always the Identification of the "Counterparty" Trading Member (Exchange Member) • Reporting to CM Borrower side shows ○ in case an AL act as account operator for a SSLH the identification of the "Counterparty" Agent Lender ○ in all other cases the "Counterparty" Trading Member (Exchange Member)
6	REQUEST REFERENCE	A	X(16)	CCP used reference related to the originally loaded loan
7	LOAN SECURITY	A	X(12)	ISIN of the event affected security.
8	TRADE DATE	D	YYYYMMDD	Trade Date
9	TRADING LOCATION	A	X(4)	Trading Location's MIC
10	EXTERNAL TRADE NUMBER	A	X(7)	Trade number as provided from the trading location or generated by CCP system
11	ORDER NUMBER	A	X(16)	Order Number
12	LOAN ENTITLEMENT TYPE	A	X(4)	Indicates if Income or Non Income Loan Entitlement Possible Values: INCM – Income Loan Entitlements NINC – Non Income Loan Entitlements
13	CA CHANGE TYPE	N	X(1)	Informs about Internal CA Change Type for Non Income Events Possible Values: 1 – ISIN Change : Impacts Loan ISIN 2 – Nominal Change : Impacts Loan quantity 3 – ISIN and Nominal Change : Impacts both Loan ISIN and Loan quantity 4 – Bonus/Additional Rights : No impact on existing Loan, leads to creation of new loan with Additional Right/Bonus ISIN Note: Empty for Income Entitlements
14	CA SWIFT INDICATOR	A	X(4)	CA SWIFT Indicator
15	NEW LOAN ISIN	A	X(12)	New Loan ISIN Note: Empty for Income Loan Entitlements
16	PEND QTY	N	9(12).9(3)	Quantity of the open/pending loan
17	LOAN ENTITLED QTY	N	9(12).9(3)	Entitlement Quantity that is still not settled. Note: Empty for Income Loan Entitlements
18	RECORD DATE	D	YYYYMMDD	Record date
19	CASH PAYMENT CURRENCY	A	X(3)	Currency of the Manufactured Payment Note: Empty for Non Income Loan Entitlements

Ref	Field Name	Type	Format	Description
20	CASH PAYMENT AMOUNT	N	S9(12).9(2)	Manufactured Payment to be credited / debited to/from member Always negative for Borrower and always positive for Lender Note: Empty for Non Income Loan Entitlements
21	VALUE DATE	D	YYYYMMDD	Value date of the cash bookings. Note: Empty for Non Income Loan Entitlements

Layout:

RPTCL185|20150626|20150626|20|ABCFR|NEW1606261234567|DE0007236101|20150623|XEUM|1234567|1234567890123450|NINC|RHTS|4|DN0007236101|100.000|200.000|20150628|||

RPTCL185|20150626|20150626|20|ABCFR|NEW1606261234567|DE0007236101|20150623| XEUM |1234567|1234567890123450|NINC|RHTS|4|DN0007236101|60.000|120.000|20150628|||

RPTCL185|20150626|20150626|20|ABCFR|NEW1606261234567|DE0007236101|20150623| XEUM |1234567|1234567890123450|INCM|DVCA|||100.000||20150628|EUR|-100.00|20150629

RPTCL185|20150626|20150626|20|ABCFR|NEW1606261234567|DE0007236101|20150623| XEUM |1234567|1234567890123450|INCM|DVCA|||60.000||20150628|EUR|-60.00|20150629

4.5.12 RPTCL250 Loan Cash Transactions

Report Name:

LOAN Cash Transactions

Report ID:

RPTCL250 (Clearing Member)
RPTCL251 (Settlement Institution)

Purpose:

The report contains all cash transactions processed via the CCP for the Securities Lending Service. It displays the single cash transactions that are either instructed on gross basis e.g. during loan opening or included in a netting run such as Mark-To-Market transactions.

Further Information::

This RPTCL250 has been created to separate all Lending CCP cash transactions out of Settled Cash Transactions Report RPTCD250.

Notes on format:

This report is only available as pipe separated report

Notes on creation:

The creation of this report takes place in the EoD processing

Sorting order:

#	FIELD NAME
1	**Clearing Member**
2	Trading Member
3	Trading Location
4	Trade Date
5	External trade number
6	LOAN SECURITY

Fields:

Ref	Field Name	Type	Format	Description
1	REPORT ID CODE	A	X(8)	Identification of the data. Values include: “RPTCL250” – Valid data record “ENDCL250” – End of data.
2	REPORT EFFECTIVE DATE	D	YYYYMMDD	Business day on which the data is created.
3	REPORT PROCESSING DATE	D	YYYYMMDD	Creation day of the data
4	ENVIRONMENT NUMBER	N	X(2)	Environment number this data file belongs to. Possible values are:

Ref	Field Name	Type	Format	Description
				“20” – Production environment “21” – Simulation environment.
5	CLEARING MEMBER	A	X(5)	Identification of the Clearing Member
6	TRADING MEMBER	A	X(5)	Identification of the Exchange Member
7	AGENT LENDER	A	X(5)	Identification of the Agent Lender (as given in the trade by 3PFP). If there is no Agent Lender involved this field is empty.
8	COUNTERPARTY	A	X(5)	Reporting to Lender: • CM Borrower Reporting to Borrower: • in case no Agent Lender is supported: CM Lender • else: Agent Lender
9	TRADING LOCATION	A	X(4)	Trading Location's MIC
10	TRADE DATE	D	YYYYMMDD	Trade Date of the underlying loan
11	EXTERNAL ORDER ID	F	X(16)	External System Order Number as provided by 3PFP
12	LOAN SECURITY	A	X(12)	ISIN used for the loan For financing loans: EUR/USD Dummy ISINs are used
13	Cash SETTLEMENT RUN	A	X(4)	Settlement Run in which the specific cash transaction has settled (e.g. NTP).
14	CASH TRANSACTION GROUP	A	X(2)	LI, SM, SI, SC, SB or SO
15	CASH TRANSACTION TYPE	A	X(3)	Transaction Identifier: • 500-501, 526-527 (‘LI’) • 502-503 ('SM') • 504-507 ('SB') • 508-515 ('SI') • 518-521 ('SC') • 516-517, 522-525 (‘SO’)
16	SETTLEMENT CURRENCY	A	X(3)	Cash Transaction Currency
17	VALUE DATE	D	YYYYMMDD	Value Date of Cash Transaction
18	CASH STL LOCATION	A	X(5)	Payment Location Identifier
19	CASH STL ACCOUNT	A	X(22)	Bank Account Number
20	CASH REFERENCE ID	N	9(9)	Cash Transaction Number received from CARMEN
21	DEBIT / CREDIT INDICATOR	A	X(1)	C for Credit; D for Debit
22	DEBIT / CREDIT AMOUNT	N	S9(12).9(2)	Cash Transaction Amount (reporting as of today): debit amount with '-' sign credit amount with '+' sign
23	TRANSACTION DATE	D	YYYYMMDD	Date when transaction is created.
24	TRANSACTION TIME	T	hhmmss	Time when transaction is created.

Layout:

RPTCL250|20110402|20110402|20|ABCFR|CBKFR|ALDEF|REFONEALDEFX|3PFP|20110320|ORDER0123450|DE0007236101|NTP|SM| SM|EUR|20110322|
CBL|ACCOUNT1234567890|CARMENREF123456|C|18.750.000|20110320|110628

4.5.13 RPTTL780 VCA Election and Outturn

Report Name:

VCA Election and Outturn

Report ID:

RPTTL780 (Clearing Member)
RPTTL781 (Settlement Institution)

Purpose:

This report contains the Election & Outturn information using the Securities Clearing GUI (and the election and outturn information received from Pirum). This report will show status and details information of election and outturn at time of reporting (no deltas are shown). It lists all requests that are available for the latest version for a given Election & Outturn. The last time an Election & Outturn is reported is after settlement occurred, i.e. Lender and Borrower Status are set to “SETTLED” or the Election & Outturn is cancelled by either Lender or Clearing Supervision. I.e. the Election & Outturn has reached a final state.

Notes on format:

This report is only available as pipe separated report.

Notes on creation:

The creation of this report takes place in continued reporting processing; the report is assigned to the reporting group CORPT. It is a full report in each instance.

Sorting order:

#	FIELD NAME
1	**CLEARING MEMBER**
2	TRADING MEMBER
3	TRADING LOCATION
4	VCA REQUEST GROUP IDENTIFIER
5	VERSION NUMBER
6	RECORD TYPE (1.ELC, 2. RNI, 3. VBK, 4. VCC)

Fields:

Ref	Field Name	Type	Format	Description
1	REPORT ID	A	X(8)	Identification of the data.

Ref	Field Name	Type	Format	Description
				Values include: "RPTTL780" – Valid data record "ENDTL780" – End of data.
2	REPORT EFFECTIVE DATE	D	YYYYMMDD	Business day on which the data is created.
3	REPORT PROCESSING DATA	D	YYYYMMDD	Creation day of the data
4	ENVIRONMENT NUMBER	N	X(2)	Environment number this data file belongs to. Possible values are : "20" – Production environment "21" – Simulation environment.
5	RECORD TYPE	A	X(3)	ELC: Election request (mandatory) RNI: RNI request (mandatory) VBK: VBK request (optional) VCC: VCC request (optional)
Loan Identification deducted from VCA underlying loan (Filled for All Request)				
6	TRADING LOCATION	A	X(4)	Trading location's MIC
7	TRADE DATE	D	YYYYMMDD	Trading date
8	EXTERNAL ORDER NUMBER	F	X(16)	Order Number
9	LOAN SECURITY	A	X(12)	ISIN used for the underlying VCA loan
10	VCA REQUEST REFERENCE	A	X(16)	NEW, BKL or VBK CCP request reference referring to underlying VCA loan.
11	PENDING QTY	N	S9(12).9(3)	Full Pending Quantity of the underlying VCA loan
VCA related core Information (Filled for all Requests)				
12	VCA REQUEST GROUP IDENTIFIER	A	X(16)	VCA Group identifier
13	VCA VERSION NUMBER	A	X(3)	Version Number of the Election and Outturn
14	VCA SOURCE	A	X(4)	The source where this version of the Election and Outturn has been created/update:

Ref	Field Name	Type	Format	Description
				ECAG – Securities Clearing GUI PIRM – Pirum
15	INTENDED STL DATE	A	X(8) YYYYMMDD	The intended settlement date given for the Election & Outturn
16	SUBJECT TO CHANGE	A	X(1)	Y – Yes N – No
17	EUREX CLEARING DEADLINE	A	X(14) YYYYMMDD HHMMSS	Eurex Clearing Deadline given by the Lender in the Securities Clearing GUI. Can also be empty
ELC Request Reference (Filled for ELC Requests)				
18	ELC REQUEST REFERENCE	A	X(16)	NEW, BKL or VBK CCP request reference referring to underlying VCA loan.
Counterparty Information (Filled for all Request)				
19	CLEARING MEMBER	A	X(5)	Identification of the Clearing Member
20	TRADING MEMBER	A	X(5)	Identification of the Exchange Member
21	AGENT LENDER			• Reporting to CM Lender: Identification of the Agent Lender. If there is no Agent Lender involved, or if equals to the trading member, this field is empty. • Reporting to CM Borrower: Always empty
22	COUNTERPARTY TRADING MEMBER	A	X(5)	• Reporting to CM Lender side shows always the Identification of the "Counterparty" Trading Member (Exchange Member) • Reporting to CM Borrower side shows ○ in case an Agent Lender act as account operator for a SSL[16] the identification of the "Counterparty" Agent Lender ○ in all other cases the "Counterparty" Trading Member (Exchange Member)

[16] Specific Lender Licensee

Ref	Field Name	Type	Format	Description
Status Information				
23	LENDER STATUS	A	X(4)	The Lender Status of the Election & Outturn Possible Values: • AFFD – Affirmed • CANC – Cancelled • FAIL – Failed • SETT – Settled Any technical / temporary status will not be shown. E.g. in case request validation is still ongoing it will not be reported.
24	BORROWER STATUS	A	X(4)	The Borrower Status of the Election & Outturn Possible Values: • PEND – Pending • REJT – Rejected • REPE – Rejected/Pending • DISP – Disputed • DIPE – Disputed/Pending • ACCT – Accepted • SETT – Settled
25	EUREX CLEARING STATUS	A	X(4)	The Eurex Clearing (Clearing Supervision) Status of the Election & Outturn – Can be empty if no Action has been performed by Clearing Supervision If CS performed an action the possible values are: • N/A – No Action • RELA – Released • CANC – Cancelled • BLOC – Blocked
Timestamps (Filled only for ELC Request)				
26	TIMESTAMP FIRST ELC	A	X(14) YYYYMMDD HHMMSS	The timestamp of Election when first time created.
27	TIMESTAMP FIRST OUTTURN	A	X(14) YYYYMMDD HHMMSS	The timestamp of Outturn when first time created, i.e. VBK(s) and/or VCC(s) given.

Ref	Field Name	Type	Format	Description
28	TIMESTAMP FINAL OUTTURN	A	X(14) YYYYMMDD HHMMSS	The timestamp of Election and Outturn when Subject to Change flag was set to “No”.
29	TIMESTAMP LAST MOD LENDER	A	X(14) YYYYMMDD HHMMSS	Last modification timestamp of Lender
30	TIMESTAMP LAST MOD BORROWER	A	X(14) YYYYMMDD HHMMSS	Last modification timestamp of Borrower
RNI Details (Filled only for RNI)				
31	RNI REQUEST REFERENCE	A	X(16)	Request Reference of the RNI request.
32	RNI QUANTITY	N	S9(12).9(3)	Quantity of the Originating ‘VCA Loan’ to be (partially) closed via the linked RNI request. Always Positive for Lender; Negative for Borrower.
VBK Details (Filled only for VBK)				
33	VBK REQUEST REFERENCE	A	X(16)	Request Reference of the VBK request.
34	VBK LOAN SECURITY	A	X(12)	ISIN used for the loan to be opened via this VBK Request
35	VBK QUANTITY	N	S9(12).9(3)	Quantity of the loan to be opened via this VBK Request. As the Front Leg for the loan has not settled, sign is positive for Borrower, negative for Lender.
VCC Details (Filled only for VCC)				
36	VCC REQUEST REFERENCE	A	X(16)	Request Reference of the VCC request.
37	VCC DIRECTION	A	X(3)	Direction of flow for VCC Cash compensation amount. Possible Values: LTB : Lender to Borrower BTL : Borrower to Lender

Ref	Field Name	Type	Format	Description
				Only filled for VCC_L request
38	VCC CASH SETTLEMENT AMOUNT	N	9(12).9(2)	Cash compensation amount.
39	VCC CASH SETTLEMENT CURRENCY	A	X(3)	Currency of the cash compensation amount; USD or EUR
40	VCC TYPE	A	X(35)	Type of the VCC cash compensation as entered by the Lender.

4.5.14 RPTCL790 Loan Crest Transactions

Report Name:

LOAN CREST TRANSACTIONS

Report ID:

RPTCL790 (Clearing Member).
RPTCL791 (Settlement Institution).

Purpose:

The report contains information of delivery instructions respectively CREST transactions that have been sent out by CCP and requires matching from CM. Further it also shows other action requirements from CM, e.g. when CM needs to raise priority for a transaction in CREST. Other records are also given only for information purposes.

Records for information only are reported once. Other records where the CM needs actively to perform an action are reported until the action has been completed (e.g. matching took place) or when this requirement is not existent any longer (e.g. Matching Deadline is passed).

Notes on format:

This report is only available as pipe separated report and is provided without header record.

Notes on creation:

The creation of this report takes place in EoD processing and in the CORPT Runs.
This report is available for Clearing Members, Settlement Institutions and Clearing Supervision

Sorting order:

#	FIELD NAME
1	Trading Location
2	Trade Date
3	Order Number
4	Loan Security

#	FIELD NAME
5	External trade number

Fields:

Ref	Field Name	Type	Format	Description
General Report Information				
1	REPORT ID	A	X(8)	Identification of the data. Values include: "RPTCL790" – Valid data record "ENDCL790" – End of data.
2	REPORT EFFECTIVE DATE	D	YYYYMMDD	Business day on which the data is created.
3	REPORT PROCESSING DATA	D	YYYYMMDD	Creation day of the data
4	ENVIRONMENT NUMBER	N	X(2)	Environment number this data file belongs to. Possible valu es are: "20" – Production environment "21" – Simulation environment
5	CLEARING MEMBER	A	X(5)	Identification of the Clearing Member
6	TRADING MEMBER	A	X(5)	Identification of the Exchange Member
7	AGENT LENDER	A	X(5)	Identification of the Agent Lender (as given in the trade by 3PFP). If there is no Agent Lender involved this field is empty.
Loan Identification				
8	TRADING LOCATION	A	X(4)	Trading location's MIC
9	TRADE DATE	D	YYYYMMDD	Trading date
10	ORDER NUMBER	A	X(16)	Order Number
11	RECORD TYPE	A	X(3)	• FLP front leg not settled yet • TLP term leg not (fully) settled yet
12	LOAN SECURITY	A	X(12)	ISIN used for the loan
13	NEW REQUEST REFERENCE	A	X(16)	CCP used reference for the NEW loan request received
14	CLOSING REQUEST REFERENCE	A	X(16)	CCP used reference for the RET loan request received

Ref	Field Name	Type	Format	Description
				Only show for transaction type 'SLR' that is linked to the RET request. See also description given in #4, #5 and #6 of table above. Hence, in when case #4, #5 or #6 are not given this field is empty.
15	EXTERNAL TRADE NUMBER	A	X(7)	Trading number as provided from the trading location
16	REMAINING LOAN QTY	N	S9(12).9(3)	Remaining quantity of the loan. • FL: negative for lender, positive for borrower. • TL: negative for borrower, positive for lender.
17	BUY/SELL INDICATOR	A	X(1)	Buy sell type according to record type FLP or TLP: B for Buy, S for Sell
Actions				
18	CCP ACTION TYPE	A	X(4)	• FLSA: Front-leg settlement attempt • TLSA: Term-leg settlement attempt • RSLS: Revert settled loan securities • CANC: Deletion / cancellation of transaction • SPLIT: Splitting of SLR • ACON: ACON processing
19	CM ACTION REQUIRED	A	X(8)	• MATCHSLO: Match SLO transaction • RPRIOSLR: Raise priority of SLR • MATCHCNC: Match deletion request • MATCHACO: Match ACON instruction (only towards Borrower) • INFOONLY: Information only; no action required on this transaction.
Transaction Details				
20	TRANSACTION TYPE	A	X(3)	• SLO: Stock Loan Opening • SLR: Stock Loan Return • ACO: ACON instruction (only record to Borrower)
21	TRANSACTION ID	A	X(16)	• For Type SLO and Action MATCHSLO (#1 and #2): empty • For Type SLO and Action MATCHCNC (#3): Transaction ID of SLO to be deleted • For Type SLO (#4, #5, #6 and #7): Transaction ID of SLR • For Type ACO (#8 and #9): Transaction ID of the underlying transaction is shown

Ref	Field Name	Type	Format	Description
22	PARENT TRANSACTION ID	A	X(16)	Filled for transaction type SLR and in case SLR transaction is a sibling (#4, #5, #6 and #7)
23	CCP TRANSACTION REFERENCE	A	X(16)	Filled in case CCP transaction reference is given / known by CCP for the respective transaction. (This is true for SLO transactions and sibling transactions split by CCP).
24	INTENDED SETTLEMENT DATE	D	YYYYMMDD	Intended Settlement Date. Filled for transaction type SLO and action MATCHSLO only.
25	DEBIT PARTY STOCK ID	A	X(5)	For transaction type SLO and action MATCHSLO: • In case of CCP Action Type FLSA and Sell trade the participant ID of CM Lender in CREST • In case of CCP Action Type FLSA and Buy trade the participant ID of Eurex Clearing in CREST • In case of CCP Action Type RSLS and Sell the participant ID of CM Borrower in CREST
26	CREDIT PARTY STOCK ID	A	X(5)	For transaction type SLO and action MATCHSLO: • In case of CCP Action Type FLSA and Sell trade the participant ID of Eurex Clearing in CREST • In case of CCP Action Type FLSA and Buy trade the participant ID of CM Borrower in CREST • In case of CCP Action Type RSLS and Sell the participant ID of Eurex Clearing in CREST
27	TRANSACTION QUANTITY	N	9(12).9(3)	• Related Quantity of the SLO or SLR transactions Not filled for type ACO.
28	TRANSACTION ISIN	A	X(12)	• ISIN of the SLR or SLO transaction Not filled for type ACO.
29	SUPRESS REVALUATIONS	A	X(1)	Filled for transaction type SLO and action MATCHSLO only – ‘Y’ - Yes
30	TRADE REFERENCE	A	X(16)	Filled for transaction type SLO and action MATCHSLO only: External System Order Number
31	CORPORATE ACTION NUMBER	A	X(4)	Filled for transaction type ACO only. As given in ACON instructions CCP has received from Lender
32	CORPORATE ACTION OPTION	A	X(2)	Filled for transaction type ACO only. As given in ACON instructions CCP has received from Lender
33	SKIP TRANSFORMATION	A	X(1)	Filled for transaction type ACO only. As given in ACON instructions CCP has received from Lender; basically always ‘N’ is shown.

Layout:

RPTCL790|20150626|20150626|20|BORO1|BORO1||EQLD|20150624|1234567890123456|FLP|UK0007236101|NEW1606261234567||1234567|+100.000|B|FLSA|MATCHSLO|SLO|||240615BF01123456|20150625|ECCCP|BOR01|100.000|UK0007236101|Y|1234567890123456|||

5 Values Overview

This chapter gives an overview of the possible values for the report fields.

Field Name	Possible Values	Description
Account type	A1, A2, A3, A4, A5, A6, A7, A8, A9 PP	Agent Proprietary
Account type proprietary	 M1 E1 I1 Q1 L1	If a special price calculation takes place in case of Proprietary-Flow the Account Type Proprietary is printed in addition to the Account Type. Otherwise the field is initialized with “NO”. Designated Sponsor Best Executor Issuer Liquidity Manager Liquidity Provider
Account type SNU	Blank A1 PP	Used, if trades are netted/aggregated by account type Agent Proprietary
Action Type	A D “ ” F C	New or replacement trade of deleted trade (i.e. modification) Deleted trade Unmodified trade Fraction Fraction of a closed part of trade
Buy sell type	B S	Buy Sell
Cash settlement location	CBL EOC ESC BBK SNB Short name of a Payment Bank: ANA	Clearstream Banking Luxemburg Euroclear Bank EuroSIC (SNB interface to Euro) Bundesbank Swiss National Bank Australian and New Zealand Bank (AUS)

Field Name	Possible Values	Description
	ANN	Australian and New Zealand Bank (NZ)
	BAR	Barclays Bank plc
	BNY	BNY Mellon
	BOA	Bank of America NYC
	CIT	Citibank N.A. London
	CNY	Citibank N.A. NYC
	DBT	Deutsche Bank Trust NYC
	DEU	Deutsche Bank AG
	HBS	HSBC Seoul
	HBY	HSBC Bank USA NYC
	HSB	HSBC Bank plc
	JPC	JPMorgan Chase Bank N.A. NYC
	JPG	JP Morgan Chase Bank N.A. London
	RBN	Royal Bank of Scotland / NorthWestBank
	RBS	The Royal Bank of Scotland
	SHB	Shinhan Bank
	SMB	Sumitomo Mitsui Banking Corporation
	TDB	Deutsche Bank AG, Taipei Branch
	UBS	UBS
	XXX (Placeholder)	For payment banks settling Swedish Krona, Norwegian Krone, Danish Krone or Polish Zloty.
Cash Transaction Group (Lending CCP)	LI	Loan Openings and Loan Closings
	SM	Mark-to-Market
	SI	Corporate Actions: Income Events
	SC	Corporate Actions: Non-Income Events
	SB	Billing: Lending Fee, Rebate
	SO	Further Cash Transactions related to Lending CCP Service
CCP – CM status	BUYI	Buy-in settled
	CASH	Cash settled

Field Name	Possible Values	Description
	FRCCASH CLOS CNCL EXTE EXTPROC SETL PEND IBL TIBL PART LATE	Fractions Cash settled (compensated) Closed - settled on level CCP-CM but pending on level CM - Customer for trades within offsetting block Cancellation of single trades without settlement date when update with settlement date is received and a new trade is created for the same Externally settled Externally processed Settled Pending and not late ISIN blocked Technical ISIN blocked Partially settled, partially closed or closed repo trade Not settled, though contractual settlement day is in the past
CM – Customer status	BLOC RLSD BIBL TBBL SETL PEND PART LATE EXTPROC FRCCASH	Blocked and not late (only sell trades) Released and not late (only sell trades) Buy-in blocked (only sell trades) Technical buy-in blocked Settled Pending and not late Partially settled, partially closed or closed repo trade Not settled, though contractual settlement day is in the past Externally processed Fractions Cash settled (compensated)

Field Name	Possible Values	Description
Contract type	LNCSH LNBIP LNBIC LNCSP S R	Loan against cash collateral – please note that the settlement amount is always EUR 0.00 Loan against non-cash collateral (pledged) collateral – please note that the settlement amount is always EUR 0.00, except for financing loan Loan against non-cash collateral (transferred) collateral – please note that the settlement amount is always EUR 0.00, except for financing loan Cash pool loan – please note that the settlement amount is always EUR 0.00 Spot Repo
Contract type SNU	Blank L S R	Used, if trades are netted/aggregated by contract type Loan Spot Repo
Currency	AUD CAD CHF CNY DKK EUR GBP JPY KRW NOK NZD PLN RUB SEK TWD USD	Australian Dollar Canadian Dollar Swiss Franc Chinese Renminbi Danish Krone Euro Great Britain Pound Japan Yen Korean Won Norwegian Krone New Zealand Dollar Polish Zloty Russian Rubel Swedish Krona Taiwanese Dollar US Dollar
Exchange trade type	O X	Xetra OTC Eurex Repo Eurex Exchange Loan Trades Xetra on exchange
GC Pooling	Y	GC Pooling trade

<table>
<tr><th>Field Name</th><th colspan="2">Possible Values</th><th>Description</th></tr>
<tr><td></td><td colspan="2">N</td><td>No GC Pooling trade</td></tr>
<tr><td>Leg</td><td colspan="2">Blank
1
2</td><td>Spot trade
Front leg of a repo / loan
Term leg of a repo / loan</td></tr>
<tr><td>Instrument type</td><td>Short form:
BON
EQU
XTF
FUN
SUB

ADR
GDR</td><td>Long form:
BOND
EQUITY
XTF
FUND
SUBSCRIPTION RIGHT
ADR
GDR</td><td>
Bond
Equity
Exchange Traded Fund
Retaining and Distributing Funds
Subscription Right

American Depository Receipt
Global Depository Receipt</td></tr>
<tr><td>Order netting type</td><td colspan="2">N
O</td><td>No netting
Order level netting (“O” is only filled for Xetra trades).</td></tr>
<tr><td>Origin Type SNU</td><td colspan="2">T
D
Blank</td><td>Trades
Deliveries
Used, if trades and deliveries are netted together</td></tr>
<tr><td>Service type</td><td colspan="2">GDINB / GDINR
GDACB / GDACR
GDADB / GDADR
RMSRB / RMSRR
REPTB / REPTR
MSDSB / MSDSR
EXECB / EXECR
COFEB / COFER</td><td>GDM information
GDM activities
GDM additional services
Risk management services
Reports
Master data service
Exceptional effort compensation
Communication Fee</td></tr>
<tr><td>Settlement location</td><td colspan="2">APK
CBF
CBL
CCO
CIK
DTC

EOC
IBC
MOT
NEC
SIC
SIS
HEL</td><td>Euroclear Finland
Clearstream Banking Frankfurt
Clearstream Banking Luxemburg
Euroclear UK & Ireland
Euroclear Belgium
The Depository Trust and Clearing Corporation
Euroclear
Iberclear Spain
Monte Titoli Italy
Euroclear Netherlands
Euroclear France
SegaInterSettle AG
Hellenic Exchanges S.A. Holding, Clearing, Settlement & Registry Greece (for future use)</td></tr>
</table>

Field Name	Possible Values	Description
	ISD INT OEB VPC VPD VPS KDP XXX	Icelandic Securities Depository (for future use) Interbolsa Portugal (for future use) Oesterreichische Kontrollbank Austria (for future use) Euroclear Sweden (for future use) VP Securities Services Denmark (for future use) VP Securities (Norwegian CSD) Polish National Depository For Securities In case of Financing Loans
Settlement location SNU	CBF CBL EOC SIS CCO Blank	Clearstream Banking Frankfurt Clearstream Banking Luxemburg Euroclear SegaInterSettle AG CRESTCo Used, if trades are netted/aggregated per Settlement location.
Settlement run	DTP1 DTP2 DTP3 DTP4 DTP5 DTP6 (cash only) NTP DD1 DD2 Blank	Day Time Processing 1 Day Time Processing 2 Day Time Processing 3 Day Time Processing 4 Day Time Processing 5 Day Time Processing 6 Night Time Processing Direct Debit 1 cash run at CBF Direct Debit 2 cash run at CBF In case of no specific run
Trade type information	BASIS SPOT CRED SP	Basis (Bond) Spot (Bond) Credit Link Note(Bond) special

Field Name	Possible Values	Description
	GC SPOP SPOV SPVA GCOP GCOV GCVA LNBIC LNBIP LNCSH LNCSP EXER ASGN NOTI ALLO FORC DELE VOLA	Euro general collateral pooling Special Open Repo Special Open Variable Repo Special Variable Repo Open Repo GC Pooling Open Variable GC Pooling Variable Repo GC Pooling Loan against Non-cash collateral transferred Loan against Non-cash collateral Pledged Loan against cash collateral Cash Pool Loans Eurex Exercises Eurex Assignments Eurex Notifications Eurex Allocations Forced Delivery Deleted Delivery Cash legs resulting from equity options volatility strategies trades
Trading location	ECAG XEUM PIRM EQLD XERE XEUR XFRA XEEX XETR XETI	Used in cross trading location netted position Eurex Repo Seclend Market Pirum EquiLend Europe Limited Eurex Repo – Funding and Financing Products Eurex Frankfurt Xetra Frankfurt 2 European Energy Exchange Xetra Xetra International Market
Transaction type	410 412 414 416	Eurex ISE Cash Compensation RCV Eurex ISE Cash Compensation PAID Eurex ISE Cash Compensation CNCL RCV Eurex ISE Cash Compensation Paid

Field Name	Possible Values	Description
	422	Payment EC-IS Paid – Settlement Account
	424	Payment EC-IS RCV – Settlement Account
	426	Payment EC-IS Paid – Clearing Member
	428	Payment EC-IS RCV – Clearing Member
	430	Buy-in Cash AMT EC-IS Paid – Clearing Member
	432	Buy-in Cash AMT EC_IS RCV – Clearing Member
	434	CASH Settlement EC_IS RCV – Clearing Member
	436	CASH Settlement EC-IS PAID – Clearing Member
	442	Repo rate compensation received
	444	Repo rate compensation paid
	446	Coupon Adjustment Compensation cancel received
	448	Coupon Adjustment Compensation cancel paid
	450	Buy-in cash amount paid
	451	Buy-in cash amount received
	452	Cash settlement received
	454	Cash settlement paid
	456	Dividend compensation received
	458	Dividend compensation paid
	460	Dividend corporate action event corrections received
	462	Dividend corporate action event corrections paid
	464	Dividend trade cancellation received
	466	Dividend trade cancellation paid
		Price difference received

Field Name	Possible Values	Description
	468 470 472 474 476 478 480 482 484 486 490 491 492 493 494 495 496 498 500 501 502 503 504 505 506 507 508 509 510 511 512 513	Price difference paid Cash offsetting shares received Cash offsetting shares paid Equity interest of delay received Equity fine and interest of delay paid Coupon Compensation paid Coupon Compensation received Coupon Compensation cancel received Coupon Compensation cancel paid DEL INST DEVIAT CSH AMNT RCV DEL INST DEVIAT CSH AMNT PAID RETURN SETTLEMENT AMT RCV RETURN SETTLEMENT AMT PAID FRACTION CSH SETTLE RCV FRACTION CSH SETTLE PAID EUREX Cash Compensation received EUREX Cash Compensation paid LOAN ICI RCV LOAN ICI PAID MARK TO MARKET RCV MARK TO MARKET PAID LENDING FEE RCV LENDING FEE PAID REBATE FEE RCV REBATE FEE PAID MANUF.DIVID RCV MANUF.DIVID PAID MANUF.DIVID CA CANC RCV MANUF.DIVID CA CANC PAID MANUF.COUPON RCV MANUF.COUPON PAID

Field Name	Possible Values	Description
	514	MANUF.COUPON CA CANC RCV
	515	MANUF.COUPON CA CANC PAID
	516	LOAN BUY-IN CSH AMNT RCV
	517	LOAN BUY-IN CSH AMNT PAID
	518	CASH SETTLEMENT RCV
	519	CASH SETTLEMENT PAID
	520	LOAN CANC.RERUN RCV
	521	LOAN CANC.RERUN PAID
	522	RETURN PRINC.COLL RCV
	523	RETURN PRINC.COLL PAID
	524	NCC CASH SETTLEMENT RCV
	525	NCC CASH SETTLEMENT PAID
	526	VCA CSH COMP AMT ICI RCV
	527	VCA CSH COMP AMT ICI PAID
		Note: If there are values shown for the types “456” – “462”, then these have been entered by Clearing Supervision.

6 Appendix

The following abbreviations are used throughout the document:

Abbreviation	Stands for
3PFP	Third Party Flow Provider
ACON	Transaction Corporate Action Option Input
ADR	American Depository Receipt
BRP	Batch oriented reporting
BOD	Begin of day
BBK	Deutsche Bundesbank
CA	Corporate Action
CB	Central Bank
CBF	Clearstream Banking Frankfurt
CBL	Clearstream Banking Luxembourg
CCB	Cash Correspondent Bank
CCP	Central Counter Party
CHF	Swiss Franks
CM	Clearing Member
CORPT	Continuous Reporting
CRE	Common Report Engine
CREST	Settlement system of Euroclear UK & Ireland (EUI)
CSC	Collective Safe Custody
CSD	Central Securities Depository
DD1	Direct Debit1 cash run at CBF
DD2	Direct Debit2 cash run at CBF
DIN	Dual Instruction Netting
DTP	Day Time Processing
DvP	Delivery versus Payment
ECAG	Eurex Clearing AG
EC-International Service (EC-IS)	Eurex Clearing International Service
EOD	End of Day
EUR	Euro
Euroclear (EOC)	Euroclear Bank
FUN	Retaining and Distributing Funds
Euroclear Bank	Euroclear Bank
GBP	Great Britain Pound
GDR	Global Depository Receipt
GC (Pooling)	General Collateral (Pooling)
GDM	Gross Delivery Management
GCOP	General Collateral open repo trade
GCOV	General Collateral open-variable repo trade
GCVA	General Collateral variable repo trade
HMRC	Her Majesty’s Revenue and Customs
IC	Integrated Clearer

Abbreviation	Stands for
ICSD	International Central Securities Depository
IoD	Interest of Delay
ISI	Immediate Settlement Instruction
LNBIC	Loan against Non-cash collateral transferred
LNBIP	Loan against Non-cash collateral pledged
LNCSH	Loan against cash collateral
LNCSP	Cash Pool Loans
LDF	Late Delivery Fine
MSU	Minimum Settlement Unit
NTP	Night Time Processing
NCSC	Non-Collective Safe Custody
PB	Payment Bank
PoA	Power of Attorney
RCM	Restricted Clearing Member
RE	Risk Engine
RNI	Return Do-Not-Instruct Request
RTS	Real Time Settlement
RvP	Receive versus Payment
SDS	Same-Day-Settlement
SI	Settlement Institution
SIN	Single Instruction Netting
SIS	SegaInterSettle AG
SNA	System Network Architecture
SNB	Swiss National Bank
SNU	Settlement Netting Unit
SO	Surplus-Offsetting
SP	Spot repo trade
SRLH	Specific Repo License Holder
SPOP	Spot Open repo trade
SPOV	Spot Open-variable repo trade
SPVA	Spot Variable repo trade
SS	Surplus-Surplus
STD	Standard settlement
SUB	Subscription rights
T2S	TARGET2-Securities
TM	Trading Member
USD	US Dollar
VBK	Voluntary Back-Loading
VCA	Voluntary Corporate Action
VCC	Voluntary Cash Compensation Request
XTF	Exchange Traded Fund