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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 14.0. 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 CCP Release 14.0 are marked in yellow.

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1.1 General Changes due to CCP Release 14.0

With CCP Release 14.0 Eurex Clearing's CCP Service for Securities Lending will introduce the functionality for the netting of exposures for non-cash collateralized loan transactions.

Overall the following reports are affected by CCP Release 14.0:

Affected report	Change	
RPTCD270 CASH FORECAST STD/NTP	Report will also include NCSC bonds	
RPTCE250 PARTIAL DELIVERY DEVIATING CASH AMOUNT	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'.	
RPTTL750 EXPOSURE REFERENCE	Sorting order will be changed so that the "TPCA Exposure ID" is now moved forward to the third place.	

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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 endof-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

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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.

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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 CCP release 12.0 (T2S wave 4), the euro equities, currently in scope of the reporting group 'BRP', are incorporated into the time triggered creation runs of the reporting group 'CORPT'. In addition, the number of the reporting runs are enhanced by one additional run. Therewith, 9 reporting runs will be provided with the introduction of CCP release 12.0 (T2S wave 4). <u>CORPT Reporting Runs:</u> Reporting Run 1 – 05:30 hrs Reporting Run 3 – 11:00 hrs Reporting Run 4 – 12:30 hrs Reporting Run 5 – 14:30 hrs Reporting Run 6 – 16:45 hrs Reporting Run 7 – 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	

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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.

Dam ant ID	Dement Title	Reporting	Report		Availability ²⁾		
Report ID	eport ID Report Title Group Distribution		Distribution	Freq ¹⁾ .	тм	СМ	SI
RPTCA130	Compensation Partner	EOD		D		Х	Х
RPTCA140	Loan Compensation Partner	EOD		D		х	х
RPTCA160	Custody Payment Statement	EOD		D		х	х
RPTCA180	Capital Adjustments on Trades	EOD		D		х	х
RPTCB220	Daily Fines	EOD		D		Х	
RPTCB230	Daily Gross Delivery Mgmt.	EOD	Common	D		Х	х
RPTCB315	Daily Clearing Fees Bonds	OTHER	Report Engine	D		Х	
RPTCB320	Daily Clearing Fees	OTHER		D		Х	
RPTCB325	Daily Service Fees	OTHER		D		Х	
RPTCB330	Daily Settlement Fees	OTHER		D		Х	
RPTCB350	Monthly Fee Statement	OTHER		М		Х	
RPTCB530	EC-IS Daily Gross Dlv Mgmt	EOD		D		Х	х

¹ D – Daily; ID - Intra-day, M - Monthly

² TM – Trading Member, CM – Clearing Member, SI – Settlement Institution

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

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

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_		Reporting	Report		Availability ²⁾		
Report ID	Report Title	Group	Distribution	Freq ¹⁾ .	тм	СМ	SI
RPTCL200	Loan MTM	EOD		D		Х	
RPTCL260	Loan obligations	EOD		D		Х	
RPTCL290	Street View Records	EOD		D		Х	
RPTCL300	Rebate Lending Fee	EOD		D		Х	
RPTTC750	Repo Contracts	EOD⁴		D	Х	Х	Х
RPTTC755	Repo Fixings	CORPT		ID	Х	Х	Х
RPTTL100	Loan Confirmations	CORPT		ID		Х	
RPTTL750	Exposure Reference	CORPT / EOD		ID		х	х
RPTTL760	Loan Maintenance	EOD		D		Х	
RPTTL770	Loan Returns	EOD		D		Х	Х
RPTRS810	GCPSEL SRLH Pending Delivery	CORPT		D		х	
RPTRS815	GCPSEL SRLH Settled Delivery	CORPT		ID		х	
RPTRS820	GCPSEL SRLH Repo Contracts	EOD		D		х	
RPTRS860	GCPSEL SRLH Settled Cash Transactions	EOD	Common Report	D		х	
RPTCL270	Loan Settlement	CORPT	Engine	ID		Х	
RPTCL185	Loan Entitlement pre- advice Report	EOD		D		х	
RPTCL250	Loan Cash Transactions	EOD		D		Х	Х
RPTTL780	VCA Election and Outturn	CORPT / EOD		ID		х	х
RPTCL790	Loan Crest Transactions	CORPT / EOD		D		Х	х

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

 $^{^{\}rm 4}$ This report will be delivered in the EOD processing after 0:30.

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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 12.0 (T2S wave 4), one further 'CORPT' reporting run will be added to the already existing 8 runs. If a Member selects a report, the Member will receive all 9 reports which are produced for each business day. With CCP release 14.0 report CE250 is added to the time triggered reporting group 'Event triggered' as it is now sent out at 'DTP6'.

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

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

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Cont	Continuous reporting (CORPT)			
	Creation Cycle	Report ID		
	RC004 (12:30 hrs)	RPTCE270 RPTCE570 RPTTC755 RPTRS815 RPTCL270 RPTTL100 RPTTL750 RPTTL780 RPTCL790		
	RC005 (14:30 hrs)	RPTCE270 RPTCE570 RPTTC755 RPTRS815 RPTCL2070 RPTTL100 RPTTL750 RPTTL780 RPTCL790		
	RC006 (16:45 hrs)	RPTCE270 RPTCE570 RPTTC755 RPTRS815 RPTCL270 RPTTL100 RPTTL750 RPTTL780 RPTCL790		
	RC007 (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		

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Continuous reporting (CORPT)						
	Creation Cycle	Report ID				
Event triggered	EOD DTP1-6.	RPTCE265 RPTCE565 RPTCE280 RPTCD540				
	NTP	RPTCE250				

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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 location⁵. 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

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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 DIv 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

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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

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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".

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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).

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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.

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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:
16	SETTL. STATUS	enumerator. 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	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.
24	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.
25	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.
26	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.
27	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.
28	TOTAL PER QUANTITY	Total per quantity. 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 DVP	Identification of the compensation to link the trades involved in the DVP instruction (empty in case of settlement status settled/pending).

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Layout:

01 EUREX 02 RPTCA130 03 04				6 23456789012345678 COMPENSATION PARE		8 78901234	9 5678901234567	10 8901	2345678901234567 AS OF	12 890123456 PAGE: DATE: 09 DATE: 09	2 ⊢08–06
05 CLEARING MEMBER 06 SETTLEMENT LOC. 07 ENTITLEMENT DAI	: CBF ((3) 5	Member CML (2) SETTLEMENT ACCT : 9	9900011 (4)	HEAD SI	EITLEMEN	r acct: 99900	011	(5)		
08 ISIN: 09 CORPORATE ACTIC 10 EX DATE 11	CH001 N: CHAN : 04-08	2332372	SCHWEIZ.RUECKV.N.SF	0,10 (7) + (8)	PROCESS RATIO NEW IS:	SING TYPI IN	CURRENC E : RE-RUN : : CH0012	(11 1.0) 000000 : 2	.0000000	(14/15)
13			,		CURI	RENT	CURRENT		CURRENT	CURRE	NT
14 EXCH ACT TRAD		TRADE	ORDER	ORIGINAL	QUAN.		QUANTITY		QUANTITY	QUANI	
15 MEMB TYP LOC 16	DATE	NUMBER	NUMBER	QUANTITY	SETTL,	/SETTL	SETTL/PEN	D.	PEND./PEND. SG	PEND./PE	ND. OB
(17) (18) (19) 17 ACCAF AL XEUR 3	(20) 31-06-06	(21) 9999995	(22) 88888888	(23) 100.000-	(24)	0.000	(25) 0.0	100	(26) 100.000-	(27)	0.000
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01 EUREX											
02 RPTCA130 03 04	• 222FR	۰ ۱		COMPENSATION PART	NER					PAGE: DATE: 09 DATE: 09	
02 RPTCA130 03 04 05 CLEARING MEMBER 06 SETTLEMENT LOC.	: CBF	5	Member CM1 SETTLEMENT ACCT : 9			ETTEMEN	I ACCT: 99900	022		DATE: 09	-08-06
02 RPTCA130 03 04 05 CLEARING MEMBER 06 SETTLEMENT LOC. 07 ENTITLEMENT DAT 08 ISIN: 09 CORFORATE ACTIC 10 EX DATE 11	: CBF E: 03-08 CH001 N: CHAN : 04-08	:-06 2332372 :-06	venber CM1 SETTLEMENT ACCT : 9 SCHWEIZ.FUECKV.N.SF	9900022	HEAD SI	SING TYPI	CURRENC	Y: E I 1.0	RUN UR 000000 : 2	DATE: 09	-08-06
02 RPTCA130 03 04 05 CLEARING MEMBER 06 SETTLEMENT LOC. 07 ENTITLEMENT DAT 08 ISIN: 09 CORPORATE ACTIC 10 EX DATE 11	: CBF E: 03-08 CH001 N: CHAN : 04-08	9-06 2332372 s	venber CM1 SETTLEMENT ACCT : 9 SCHWEIZ.FUECKV.N.SF	9900022	HEAD SI PROCESS RATIO NEW ISS	SING TYPI	CURRENC E : RE-RUN :	Y: E I 1.0	RUN UR 000000 : 2	DATE: 09	-08-06 -08-06
02 RPTCA130 03 04 05 CLEARING MEMEER 06 SETTIEMENT LOC. 07 ENTITLEMENT DAT 08 ISIN: 09 CORFORATE ACTIC 10 EX DATE 11 12 SETTL. STATUS	: CBF E: 03-08 CH001 N: CHAN : 04-08 : PENDI	:-06 2332372 :-06	venber CM1 SETTLEMENT ACCT : 9 SCHWEIZ.FUECKV.N.SF	9900022	HEAD SI PROCESS RATIO NEW ISS	SING TYP IN RENT	CURRENC E : RE-RUN : : CH0012	Y: E 1 1.0 3355	RIN UR 000000 : 2 40	DATE: 09	⊢08-06 ⊢08-06
02 RPTCA130 03 04 05 CLEARING MEMEER 06 SETTLEMENT LOC. 07 ENITITLEMENT DAT 08 ISIN: 09 CORPORATE ACTIC 10 EX DATE 11 12 SETTL. STATUS 13 14 EXCH ACT TRAD 15 MEME TYP_LOC	: CBF E: 03-08 CH001 N: CHAN : 04-08 : PENDI	9-06 2332372 9-06 NG/PENDING	Menber OM SEITLEMENT ACCT : 9 SCHWEIZ.RUECKV.N.SF G	9900022 0,10	HEAD SI PROCESS RATIO NEW IS: CURM	SING TYP IN RENT	CURRENC E : RE-RON : : CH0012 CURRENT	Y: E 1.0 3355	FUN UR 000000 : 2 40 CURRENT	DATE: 09 DATE: 09 .0000000 CURRE QUANI	-08-06 -08-06 NF TTY
02 RPTCA130 03 04 05 CLEARING MEMEER 06 SETTLEMENT LOC. 07 BNITITLEMENT LOC. 09 CORFORATE ACTIC 10 EX DATE 11 12 SETTL. STATUS 13 14 EXCH ACT TRAD 15 MEME TYP LOC 16	: CBF E: 03-08 CH001 N: CHAN : 04-08 : PENDI TRADE DATE	3-06 2332372 \$ 3-06 NG/PENDIN TRADE NUMEER	Venber CMI SETTLEMENT ACCT : 9 SCHWEIZ.RUECKV.N.SF G ORDER	9900022 0,10 CRIGINAL	HEAD SI PROCESS RATIO NEW IS: CURM	SING TYP IN REVI TITY	CURRENC E : RE-RON : : CH0012 CURRENT QUANTITY	Y: E 1.0 3355 D.	RIN UR 000000 : 2 40 CURRENT QUANTITY	DATE: 09 DATE: 09 DAT	-08-06 -08-06 NF TTY
02 RPTCA130 03 04 05 CLEARING MEMEER 06 SETTLEMENT LOC. 07 ENTITLEMENT LOC. 08 ISIN: 09 CORFORATE ACTIC 10 EX DATE 11 12 SETTL. STATUS 13 14 EXCH ACT TRAD 15 MEME TYP LOC 16	: CBF E: 03-08 CH001 N: CHAN : 04-08 : PENDI TRADE DATE	-06 2332372 5 -06 NG/FENDIN TRADE NUMER 	Menber OM SETTLEMENT ACCT : 9 SCHWEIZ.RUECKV.N.SF G ORDER NUMBER	9900022 0,10 CRIGINAL QUANTITY	HEAD SI PROCESS RATIO NEW IS: CURM	SING TYPE IN RENT FITY /SETTL 0.000 0.000	CURRENC E : RE-RUN : CURRENT QUANTITY SETTL/PEN	Y: E 1.0 33355 D. 00	RIN UR 000000 : 2 40 CURPENT QUANTITY PEND./PEND. SG 1,000.000 1,000.000	DATE: 09 DATE: 09 DAT	-08-06 -08-06 NT TTY ND. OB
02 RPTCA130 03 04 05 CLEARING MEMEER 06 SETTIEMENT LOC. 07 IENTITIEMENT DAT 08 ISIN: 09 CORPORATE ACTIC 10 IEX DATE 11 12 SETTL. STATUS 13 14 IEXCH ACT TRAD 15 IMEME TYP LOC 16 17 IAAAFR PP XETR 3 18 19 20 22 43	: CBF E: 03-08 CH001 N: CHAN : 04-08 : PENDI TRADE DATE	-06 2332372 5 -06 NG/FENDIN TRADE NUMER 	Menber CML SETTLEMENT ACCT : 9 SCHWEIZ.FUBCKV.N.SF G CRDER NUMBER 0000065754197 TOTAL :	9900022 0,10 CRIGINAL QUANTITY 1,000.000	HEAD SI PROCESS RATIO NEW IS: CURM	SING TYPE IN RENT FITY /SETTL 0.000 0.000	CURRENC E : RE-RU : : CH0012 CURRENT QUANTITY SETTL/PEN 0.0	Y: E 1.0 33355 D. 00	RIN UR 000000 : 2 40 CURPENT QUANTITY PEND./PEND. SG 1,000.000 1,000.000	DATE: 09 DATE: 09 DAT	-08-06 -08-06 NT TTY ND. OB 0.000
02 RPTCA130 03 04 05 CLEARING MEMEER 06 SETTLEMENT LOC. 07 INITITEMENT DAT 08 ISIN: 09 CORFORMER ACTIC 10 EX DATE 11 12 SETTL. STATUS 13 14 EXCH ACT TRAD 15 MEME TYP LOC 16	: CBF E: 03-08 CH001 N: CHAN : 04-08 : PENDI TRADE DATE	-06 2332372 5 -06 NG/FENDIN TRADE NUMER 	Menber CML SETTLEMENT ACCT : 9 SCHWEIZ.FUBCKV.N.SF G CRDER NUMBER 0000065754197 TOTAL :	9900022 0,10 CRIGINAL QUANTITY 1,000.000	HEAD SI PROCESS RATIO NEW IS: CURM	SING TYPE IN RENT FITY /SETTL 0.000 0.000	CURRENC E : RE-RU : : CH0012 CURRENT QUANTITY SETTL/PEN 0.0	Y: E 1.0 33355 D. 00	RIN UR 000000 : 2 40 CURPENT QUANTITY PEND./PEND. SG 1,000.000 1,000.000	DATE: 09 DATE: 09 DAT	-08-06 -08-06 NT TTY ND. OB 0.000

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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 grossbasis.
- 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

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#	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" – 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.

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REF	FIELD NAME	DESCRIPTION
NEF		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.

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Layout:

0 1 2 3 01234567890123456789012345678901	4 5 234567890123456789012		901234567890123456	9 10 789012345678901	11 1: 12345678901234567	890123456789012
01 EUREX		LOAN COMPENSATI	ION PARINER			PAGE: 1
02 RPICA140						DATE: 11-04-11
031					RUN	DATE: 11-04-11
04 CLEARING MEMBER : ABCFR (1)	BANK CORPORATION (2)				
05 SETTLEMENT LOC. : CBF (3)	SETTLEMENT ACCT : 12	340000 (4)	HEAD SETTLEMENT A	ACCT: 12345678	(5)	
06 ENTITLEMENT DATE: 07-04-11 (6)						
09 ISIN: DE0007224404	SENATOR ENTERTAINMEN	T AG	(7/8)	CURRENCY:	EUR (9)	
08 CORFORATE ACTION: CONV	(10)		PROCESSING TYPE	: CANCELLAT	ION (11)	
09 EX DATE : 08-04-11	(12)		RATIO	1:	1 (14/15)	
10			NEW ISIN	: DE00072244	461 (13)	
11 SEITL. STATUS : PENDING/PENDI	NG (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	000000041035919	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
	PENSATIONS ID FOP: (2	,	COMPENSATIONS			914 (30)
201	-					

PAGE: 2 AS OF DATE: 11-04-11 01 | EUREX LOAN COMPENSATION PARINER 02|RPTCA140 03| RUN DATE: 11-04-11 04|CLEARING MEMBER : XYZFR 05|SETTLEMENT LOC. : CBF 06|ENTITLEMENT DATE: 07-04-11 BANK CORPORATION HEAD SETTLEMENT ACCT: 12340000 SETTLEMENT ACCT : 12360000 07 ISIN: DE0007443608 TEAMWORK INF.MAN.AG KONV. 08 | CORPORATE ACTION: SPIR CURRENCY: EUR PROCESSING TYPE : RE-RUN 09|EX DATE : 08-04-11 RATIO 4: 1 10| 11|SETTL. STATUS : PENDING/PENDING NEW ISIN : CURRENT QUANTITY CURRENT QUANTITY 12| CURRENT CURRENT 13 EXCH ACT TRAD TRADE TRADE 14 MEMB TYP LOC DATE NUMBER ORDER ORIGINAL QUANTITY QUANTITY NUMBER QUANTITY SETTL/SETTL SETTL/PEND. PEND./PEND. SG PEND./PEND. OB NUMBER 151-16 ACCAE PP PIRM 03-03-11 0000516 0032004103591956 800,000.000-600,000.000-0.000 200,000.000-0.000 17| 800,000.000-TOTAL : 600,000.000-0.000 200,000.000-0.000 181 COMPENSATIONS ID FOP (R) : 19| COMPENSATIONS ID FOP : 903 000

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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

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#	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	B/S	Buy sell type. See chapter 5.
21	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.
22	NOMINAL / QUANTITY	Nominal / quantity security amount considered for income event.
23	PAYMENT DEBIT	Cash payment debit
24	PAYMENT CREDIT	Cash payment credit

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REF	FIELD NAME	DESCRIPTION
25	TOTAL DEBIT/ CREDIT	Sum of "PAYMENT DEBIT" and "PAYMENT CREDIT".
26	TOTAL	Sum of "TOTAL DEBIT/ CREDIT".
27	TOTAL PER EXCHANGE MEMBER AND VALUE DATE	Total sum per Exchange Member and value date.
28	TOTAL PER CASH ACCOUNT, CM AND VALUE DATE	Total sum per cash account, Clearing Member and value date.
29	TOTAL PER CLEARING MEMBER AND VALUE DATE	Total sum per Clearing Member and value date.
30	TOTAL PER SETTLEMENT ACCOUNT AND VALUE DATE	Total sum per settlement account and value date.
31	REVERSE COMPENSATION FLAG	 "R" Reverse Compensation on a settled trade due to Corporate Action. " otherwise.
32	СА Туре	"INCOME" for Income Payments or "TAX" for Tax liquidity6

Layout:

7 9 2 3 4 5 6 8 10 11 12 13 1 01 | EUREX CUSTODY PAYMENT STATEMENT PAGE: 02|RPICA160 AS OF DATE: 19-06-06 031 RUN DATE: 19-06-06 SETTLEMENT LOCATION : CBF (2) 04|SETTLEMENT ACCT : 20130000 (1) CURRENCY : EUR (3) CASH STL ACCOUNT : 70020270 (7) 05|CLEARING MEMBER : BVMMU (4) ACCOUNT TYPE : Al (6) 06 EXCHANGE MEMBER : BVMMU (5) CASH STL LOCATION : BBK BBKDEULOXX (8) : DE0006937733 PORSCHE AG VZO O.N. (9 + 10) 071TSTN ENTITLEMENT DAY : 18-06-06 (12) CA TYPE: INCOME (32) 08 VALUE DATE : 19-06-06 (11) 09 | TRADE TRAD TRD TRADE CON ORDER STL B PAYMENT PAYMENT REV DATE LOC TYP NUMBER TYP NUMBER RUN S STS NOMINAL/QUANTITY DEBIT CREDIT COMP 101 111. (15) (16) (17) (14)(18) (19) (13) (20) (21) (22) (23) (24) (31) 12|15-06-06 XETR x 1011002 s 0000001011002 254.46 750-0.00 DD1 S S x 1011002 S 0000001011002 13|15-06-06 XETR DD1 S S 750-254.46 0.00 1011002 S 0000001011002 750-508.91 14|15-06-06 XETR Х DD1 S S 0.00 15|15-06-06 XETR Х 1011006 S 0000001011006 DD1 S S 300-0.00 101.79 X X 1011006 S 1011006 S 16|15-06-06 XETR 0000001011006 DD1 S S 300-203.57 0.00 17|15-06-06 XETR 0000001011006 DD1 S S 300-101.79 0.00 18|18-06-06 XETR Х 2011002 0000002011002 750-S DD1 S 254.46 S 0.00 19|18-06-06 XETR Х 2011002 0000002011002 508.91 S DD1 S S 750-0.00 20|18-06-06 XETR Х 2011002 S 0000002011002 DD1 S 750-254.46 0.00 21|18-06-06 XETR Х 2011006 S 0000002011006 DD1 S S 300-0.00 101.79 R X X 22118-06-06 XETR 2011006 S 0000002011006 DD1 S S 300-203.57 0.00 23|18-06-06 XETR 2011006 S 300-0000002011006 DD1 S 101.79 0.00 241 25|TOTAL DEBIT/ CREDIT (25) 2,137.46 712.50 : 26| 27 I TOTAL (26) 1,424.96-281 29 TOTAL PER EXCHANGE MEMBER AND VALUE DATE (27): 18,167.06-301

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

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31 TOTAL PER CASH ACCOUNT, CM, AND VALUE DATE (28):	18,167.06-
33 TOTAL PER CLEARING MEMBER AND VALUE DATE (29): 34	18,167.06-
35 TOTAL PER SETTLEMENT ACCOUNT AND VALUE DATE (30): 36	18,167.06-

37 *** 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 381

39

40 *** Member Credit Payments in GBP are instructed by Barclays Bank plc on behalf of EUREX Clearing AG to the customer account at 41 respective Payment Bank 42 *** Trades settled by cash instructions are considered as finally settled under the condition that the confirmation of payment

43| is received by EUREX Clearing AG 44|*** In case of USD payments, the calculated cash amounts could be different to KD111 and binding is the Clearstream report KD111 45|*** END OF REPORT ***

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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-runs⁷) of corporate action nonincome events on trades including corporate action events resulting in NCSC⁸. 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

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#	FIELD NAME
11	ORDER NUMBER
12	SETTLMNT DATE
13	DATE SETTLED (lines with this field empty at bottom
14	BS
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.

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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:

7 2 3 5 9 10 11 12 13 1 4 6 8 01 | EUREX CAPITAL ADJUSTMENTS ON TRADES PAGE: 02 | RPTCA180 AS OF DATE: 19-12-06 031 RUN DATE: 19-12-06 : AAAFR (5) 04 CLEARING MEMBER 0.5 | FXCHANGE_MEMBER ACCOUNT TYPE : AAAFR (6) : A1 (7) 061 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) 101 11| 12| - - - T R A D E - - -ORDER B SETTIMNT STL EXT STL EXT NOMINAL/ STL D 13 DATE LOC TYP NUMBER NUMBER S DATE STS ISIN LOC ACCT QUANTITY SETTLEMENT AMOUNT A ACCT LCC 14|-(13) (14) (15) (16) (17)(18) (19) (20) (21) (1)(2) (3) (4) (22)(23)(2.4)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 191 201 21 | EUREX CAPITAL ADJUSTMENTS ON TRADES 2 PAGE: 22 | RPTCA180 AS OF DATE: 19-12-06 23| RUN DATE: 19-12-06 24 | CLEARING MEMBER : AAAFR 25 EXCHANGE MEMBER ACCOUNT TYPE : AAAFR : 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 291 301 31| - - - TRADE - - -ORDER B SETTIMNT STL STL FXT STL FXT NOMINAL/ D 32 DATE LOC TYP NUMBER ISIN SETTLEMENT AMOUNT A NUMBER S DATE STS ACCT LOC ACCT LOC OUANTITY 331. 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 36118-12-06 XEUR O 1810004 S 20-12-06 DE0005003404 10200000 CBF 500.000-50.00 D 37|18-12-06 XEUR O 1810004 DE000S0EXE01 10200000 CBF S 20-12-06 500.000-50.00 A 381 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 431 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 : : ORIG 46 | PROCESSING TYPE 471 481 491 - - - TRADE - - -ORDER B SEITIMNT STL STL EXT STL EXT NOMINAL/ D 50 | DATE LOC TYP NUMBER NUMBER S DATE STS ISIN ACCT LOC ACCT LCC QUANTITY SETTLEMENT AMOUNT A 51

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52 18-12-06 XEUR O 1810006 53 18-12-06 XEUR O 1810006 54		4 10200000 CBF 3 10200000 CBF 62541 CBL	100.000- 100.000-	50.00 D 50.00 A
55 EUREX 56 RPTCA180 57	CAPITAL ADJUSIMENTS	S ON TRADES		PAGE: 2 AS OF DATE: 19-12-06 RUN DATE: 19-12-06
58 CLEARING MEMBER : AAAFR 59 EXCHANGE MEMBER : AAAFR 60 ORIGINAL SECURITY : DE0005003404 AL 61 ACORPT CASH LONG FACTOR : 62 PROCESSING TYPE : ORIG 63 64	IDAS-SALOMON AG O.N.		Al 19-12-06 :	CURRENCY : EUR
65 T R A D E ORDER	B SETTIMNT	STL STL EXT STL EXT	NOMINAL/	D
66 DATE LOC TYP NUMBER NUMBER 67	S DATE STS ISIN	ACCT LOC ACCT LOC	QUANTITY	SETTLEMENT AMOUNT A
68 01-02-13 XEUR O 2301001 2301000000001	S 03-02-13 DE000604826	7 70840000 CBF	35.000-	3500.00 D
69 01-02-13 XEUR O 2301001 2301000000001	S 14-02-13 DE000523970	1 70840000 CBF	11.667-	3500.00 A
70 01-02-13 XEUR 0 2301001 2301000000001 71 72 *** END OF REPORT ***	S 14-02-13 S DE000523970	1 70840000 CBF	0.667	196.76- F

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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.
	CLEARING MEMBER	
3 4		Member ID of Clearing Member. Long name of Clearing Member.
	EXCHANGE MEMBER	
5 6		Member ID of Exchange Member. Long name of Exchange Member.

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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" "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) "TBL" ⁹ (Technical Buy-in block; Clearing Supervision transaction) "TIBL" ⁹ (Technical Buy-in release; Clearing Supervision transaction) "TIRL" ⁹ (Technical ISIN block; Clearing Supervision transaction) "TIRL" ⁹ (Technical ISIN block; Clearing Supervision transaction) "TIRL" ⁹ (Technical ISIN release; Clearing Supervision transaction) "TIRL" ⁹ (Technical ISIN block; Clearing Supervision transaction) "TIRL" ⁹ (Technical ISIN per ease; Clearing Supervision transaction) "TIRL" ⁹ (Technical ISIN release; Clearing Supervision transaction) "TIRL" ⁹ (Technical ISIN per ease; Clearing Supervision transaction) "TIRL" ⁹ (Technical ISIN release; Clearing Supervision transaction) "TIRL" ⁹ (Technical ISIN per ease; Clearing Supervision transaction) "TIRL" ⁹ (Technical ISIN release; Clearing Supervision transaction) "TIRL" ⁹ (Technical ISIN per ease; Clearing Supervision transaction)
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

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I	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 01 | EUREX DAILY GROSS DELIVERY MGMT. PAGE: AS OF DATE: 16-11-06 02|RPTCB230 RUN DATE: 16-11-06 031 041 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) SETTLEMENT CURRENCY : EUR (8) MAINTENANCE DATE : 16-11-06 (14) : DE0005003404 091 10 TRAD TRD TRADE TRADE LEG MAINT NOMINAL/ TRAD ID PERFORMED BY ORDER TRAN QUANTITY 11 LOC TYP DATE NUMBER QUANTITY TIME NUMBER (9) (10) (11) (12) (13) (15) (16) (17) (18) (19) (20) (21) 121----13 XEUR O 16-11-06 4876 16:34:08 9,900.00 NEW 9,900.00 SYSTEM 14 XEUR 0 16-11-06 4878 99,000.00 NEW 99,000.00 SYSTEM 16:34:08 15 XEUR 0 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 AS OF DATE: 16-11-06 02|RPTCB230 RUN DATE: 16-11-06 031 041 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 : 16-11-06 091 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 0 16-11-06 4931 16:49:23 30,000.00- NEW 54,500.00- NEW 30,000.00 SYSTEM 14 XEUR 0 16-11-06 4917 16:49:23 54,500.00 SYSTEM 151 161 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 *** PUBLIC

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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:

Ι	1	2	3	4 5	6	7	8	9 10	11	12	13
01234 01 EURE 02 RPTC 03 04	X	578901234567	890123456789		34567890123456 (GROSS DELIVE		7890123	34567890123456789012	2345678901	23456789012345 PAGE: AS OF DATE: 1 RUN DATE: 1	2 16-11-07
05 SETT				000000000000000000000000000000000000000) (1) SET	TLEMENT LO	CATION	: CBF (2)			
	RING MEMBER ANGE MEMBER										
08 ISIN 09		: DE0005003		EMENT CURRENCY	C: EUR MAI	NTENANCE D	ATE : 3	16-11-07			
10 TRAD 11 LOC 12		TRADE L NUMBER	EG MAINT TIME	ORDER NUMBER	NOMINAL/ QUANTITY		TRAN	QUANTITY	TRAD ID	PERFORMED BY	
13 XEUR			16:49:23			30,000.00-	NEW	30,000.00		SYSTEM	
14 XEUR 15	0 16-11-0	6 4917	16:49:23			54,500.00-	NEW	54,500.00		SYSTEM	
16											
171***	Transactions	which are	settled by c	ash transfer o	onlv are irrev	ocable and	enford	eable by the time t	his repor	t is distribut	.ed

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 ***

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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

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.

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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.

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Layout:

EUREX 2 RPTIC750 3		REPO CONIRACIS			1	PAGE AS OF DATE RUN DATE	: 16-11-
))(CLEARING MEMBER : ABCER (1))(MEMBER : ABCER (2) (ISIN : DE0001135226)(SETTLEMENT CURRENCY : EUR (5))		COUNT TYPE : A1 (4) ADE DATE : 13-11-	06 (6)				. 10 11
) TRAD TRADE LEG ORDER NUMEER LOC NUMEER CLO INFO TYPE 	B SETTL DT S CONIR / EFFECT	NOMINAL QUANTITY	PAYABLE AMOUNT	REPO RATES BA POINTS	REPO IN AMOUNT REF RATE		CCP- C CM-CUS
(7) (8) (10) (12) (9) (11) (9) 1123456789	(13) (14) (15) B 17-11-06	(16) 5,000,000.000	(17) 5,123,456.00-	(18) (19) 2.000000	(20) (21)	200.00	(22) (23) SETL
5 SP XERE 9999981 2 123456789 3 SP 9	17-11-06 S 29-11-06 29-11-06	5,000,000.000-	5,123,656.00	2.000000		200.00	SETL LATE LATE
) EUREX RPTIC750 2 		REPO CONIRACIS			1	PAGE AS OF DATE RUN DATE	: 16-11-
(CLEARING MEMBER : ABCER MEMBER : ABCER SISIN : DE000A0AE077 SETTLEMENT CURRENCY : EUR 3		COUNT TYPE : Al ADE DATE : 30-10-	06				
//TRAD TRADE LEG ORDER NUMBER /LOC NUMBER CLO ?/ INFO TYPE }/	B SEITL DI S CONIR / EFFECT	NOMINAL QUANTITY	PAYABLE AMOUNT	REPO RATES BA POINTS	REPO INI AMDUNT REF RATE		CCP- C CM-CUS
XERE 0000003 1 00000000002	B 30-10-06 30-10-06	5,000.000	50,000.00-	100.000000		100.00	SEIL
5 SPOP 5 XERE 0000003 2 000000000002 7 SPOP R	30-10-06 S 31-12-06 31-12-06	5,000.000-	5,000.00	100.000000 3+	EON D	100.00	SETL LATE BIBL

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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

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#	FIELD NAME
8	LEG
9	BS

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.

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Layout:

7 2 3 4 5 6 8 9 10 11 12 13 01 | EUREX REPO FIXINGS PAGE: 20 AS OF DATE: 16-11-07 02|RPTIC755 031 RUN DATE: 16-11-07 041 05 CLEARING MEMBER : ABCFR (1) 06|MEMBER : ABCFR (2) : DE0001135226 (3) ACCOUNT TYPE : Al (4) 07|ISIN 08 SETTLEMENT CURRENCY : EUR (5) TRADE DATE : 13-11-06 (6) 091 10 11 TRAD TRADE LEG ORDER NUMBER B SETTL DT NOMINAL PAYABLE REPO REPO INTEREST CCP- CM 12 | LOC NUMBER CM-CUST CLO S CONTR / QUANTITY AMOUNT RATES AMOUNT 13 INFO TYPE EFFECT BA POINTS REF RATE 14|-(7) (8) (10) (12) (13) (14) (18) (22) (16) (17)(20)(9) (11) (15) (19) (21) (23) в 17-11-06 15|XERE 9999981 1 123456789 5,000,000.000 5,123,456.00-2.000000 200.00 SETL 17-11-06 16| SP SETL 17 XERE 9999981 2 123456789 S 29-11-06 5,000,000.000-5,123,656.00 2.000000 200.00 LATE 181 SP 29-11-06 LATE 19| 20 | FURFX REPO FIXINGS PAGE: 21 AS OF DATE: 16-11-07 21 | RPTIC755 22 RUN DATE: 16-11-07 231 24 CLEARING MEMBER : ABCFR 25 | MEMBER : ABCFR ACCOUNT TYPE 26LTSTN : DE000A0AE077 : Al 27|SETTLEMENT CURRENCY : EUR TRADE DATE : 30-10-07 281 29 30|TRAD TRADE LEG ORDER NUMBER B SETTL DT NOMINAL PAYABLE REPO REPO INTEREST CCP- CM 31 | LOC NUMBER CM-CUST CLO S CONTR / QUANTITY AMOUNT RATES AMOUNT INFO TYPE 321 EFFECT BA POINTS REF RATE 33|-34 XERE 0000003 1 000000000002 в 30-10-07 50,000.00- 100.000000 5,000.000 100.00 SEIL 351 30-10-07 SEIL SPOP EON D 36 XERE 0000003 2 000000000002 S 31-12-99 5,000.000-5,000.00 100.000000 100.00 TATE 37| SPOP R EON D 31-12-99 3+ BIBL 38| 391 40 *** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed

but legally fulfilled by receiving the confirmation of the receipt of payment.

42| 43|*** END OF REPORT ***

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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

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

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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.

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Layout Formatted:

01 EUREX 02 RPIRS820 03 04			GCPSEL SRLH F	EPO CONIRACI	3		PAGE: AS OF DATE RUN DATE	
05 CLEARING MEMBE	IR : ABCFR (1) AB	CAG						
06 MEMBER	: ABCFR (2) AB	CAG						
07 ISIN	: DE000A0AE077	(3) AO	COUNT TYPE	: PP (4)				
08 SETTLEMENT CUP	RENCY : EUR (5)	TR	ADE DATE	: 13-11-06	(6)			
091								
10								
11 TRAD TRADE	LEG ORDER NUMBER	B SETTL DT	NOMINAL	PAY	ABLE I	REPO	REPO INTEREST	CCP- CM
12/LOC NUMBER	CLO	S CONTR /	QUANTITY	AMC	UNT I	RATES	AMOUNT	CM-CUST
13 INFO TYPE	2	EFFECT			BA 1	POINTS RE	F RATE	
14								
(7) (8)	(10) (12)	(13) (14)	(16)	(1	.7)	(18)	(20)	(22)
(9)	(11)	(15)			(19)	(21		3)
15 XERE 9999981	1 1234567891234	S 17-11-06	5,000,0	-000.000	5,123,456.00	2.000000	200.00	SEIL
16 GC		17-11-06				0.0		SETL
17 XERE 9999981	2 1234567891234	в 29–11–06	5,000,0	000.000	5,123,656.00-	2.000000	200.00	PEND
18 GC		29-11-06				0.0		PEND
19								
201								
211								

22|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed

Layout CSV:

AS_CF_DATE|RIN_DATE|CLEARING_MEMBER|MEMBER|ISIN|ACCT_TYPE|SETTL_CURRENCY|TRADE_DATE|TRADE_LOC|TRADE_NUMBER|TRADE_INFO_TYPE|LEG_NUMBER|C LOSING|ORDER_NUMBER|EUY_SELL_TYPE|SETTL_DATE_CONTR |EFFECT_SETTL_DATE|NUMINAL_QUANTITY|PAYABLE_AMOUNT|REF_PATES|BASIS_POINTS|REPO_INTEREST_AMOUNT|REF_RATE|STATUS_CCP_CM|STATUS_CM_CUST| 28-10-13|28-10-13|DDDD DELITA_Bank|DDDD DELITA_Bank|BE6246364499|PP|EUR|25-10-13|XERE|1289701|SP|1||0301000729045|S|05-11-13|05-11-13|-5,000,000.000|-5,074,273.29|-0.020000|0.0|-19.73||SETL]SETL| 28-10-13|28-10-13|DDDD DELITA_Bank|DDDD DELITA_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||FEND|FEND| 28-10-13|28-10-13|DDDD DELITA_Bank|DDDD DELITA_Bank|BE6246364499|PP|EUR|25-10-13|XERE|1289789|SP|2||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|DDDD DELITA_Bank|DDDD DELITA_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||SETL|SETL| 28-10-13|28-10-13|DDDD DELITA_Bank|DDDD DELITA_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||FEND|FEND| 28-10-13|28-10-13|DDDD DELITA_Bank|DDDD DELITA_Bank|BE6246364499|PP|EUR|25-10-13|XERE|1289789|SP|2||0301000729087|S|05-11-13|05-11-13|-2,000,000.000|-5,834,335.62|-0.020000|0.0|-7.89||FEND|FEND| 28-10-13|28-10-13|DDDD DELITA_Bank|DDDD DELITA_Bank|BE6246364499|PP|EUR|17-10-13|XERE|1280461|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|DDDD DELITA_Bank|DDDD DELITA_Bank|BE0001040509|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| 28-10-13|28-10-13|DDDD DELITA_Bank|DDDD DELITA_BANK|DE0001040509|PP|EUR|17-10-13|XERE|1284061|SP|2||0301000726381|S|28-10-13|28-10-13|28-10-13|28-10-13|DDD

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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:

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RAWCD150 (Clearing Member).

RAWCD151 (Settlement Institution).

Notes on creation:

The report is available for Clearing Members and Settlement Institutions. It is created during endof-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

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.

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REF 19	FIELD NAME CASH OBLIGATION CCP-	DESCRIPTION
19	CASH OBLIGATION CCP-	
	СМ	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.
Sectio	n 2 fields:	1
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.
2ј	TOTAL FOR CLEARING MEMBER	Total for Clearing Member.

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Layout:

EURE RPIC	X D150						CASH OBLIG	ATIONS			PAGE: AS OF DATE: 16-1 RUN DATE: 16-1
CLEA CASH SETI	RING ME STL LO LEMENT	CATION LOCATION	: XYZF : BBK : CBF	R (2) XX (6)		XX (4)	SETTL	STL ACC	CCOUNT : 888	C 00011 (5) 00011 (7)	URRENCY : EUR (3
ACT TYP	EXCH MEMBR	FINGS : SETTL ISIN	TRADE DATE		RADE	LEG ORI	EXCH MEMBR JER IBER			CASH OBLIGATION CM — CUST	CASH DIFFERENCE STATU CM-CU
(10)	(11)	(12)	(13)	(14) (15)	(16) (1	7)	(18)	(19)	(20)	(21)
PP	DDDFR	DE0007664005	16-10-06	XEIR O	050010	000)2683474705	5 S	0.00	83,325.00	(22) 83,325.
PP	DDDFR	DE0007664005	16-10-06	XEIR O	050014	000)2683474707	s s	0.00	166,650.00	IA 166,650.
PP	DDDFR	DE0007664005	16-10-06	XEIR O	050019	000)2683474704	lв	0.00	166,650.00-	LA 166,650.
PP	DDDFR	DE0007664005	16-10-06	XEIR O	050013	000)2683474702	2 В	0.00	83,325.00-	LA 83,325. LA
		TOTAL	L FOR EXC	HANGE M	EMBER	:		-	0.00	0.00	0.
		TOTAL	L FOR ACO	OUNT TY	PE	:		-	0.00	0.00	0.
		TOTAL	L FOR INS	TRUMENT	1	:		-	0.00	0.00	0.
		TOTAL	L FOR SET	TLEMENT	ACCOUN	л :		-	0.00	0.00	0.
		TOTAL	L FOR CEN	TRAL BA	NK ACCC	CUNT :		-	0.00	0.00	0.
L	D150						CASH OBLIG				
CONI CLEA CASH SETT	RACIUAI RING ME STL LO LEMENT	CATION LOCATION	: XYZF : BBK : CBF	R XX	xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx	XX	CASH : SETTL	STL ACC		00022	
CONI CLEA CASH SETTI MEME ACT	RACIUAI RING ME STL LO LEMENT	IMBER DOATION LOCATION TINGS : SETTL	: XYZE : BBK : CBF NETT ACC	R XX	: Y RADE	XX LEG OR	CASH ; SETTL EXCH MEMER	STL ACC EMENT A R : Y		00022	RIN DATE: 16-1 URRENCY : EUR CASH DIFFERENCE STATU
CONI CLEA CASH SETI MEME ACT IYP	RACIUAI RING ME SIL LO LEMENT ER SETT EXCH MEMER	IMBER DOATION LOCATION TINGS : SETTL	: XYZE : BEK : CBF NETT ACC TRADE DATE	R XX T TYPE TRAD T LOC N	: Y RADE UMBER	XX LEG OR	CASH : SETTL EXCH MEMER ER	STL ACC EMENT A X : Y B	CCOUNT : 888 CASH OBLIGATION	00022 00022 CASH OBLIGATION	RIN DATE: 16-1 URRENCY : EUR CASH DIFFERENCE STATU CM-CC
CONI CLEA CASH SETI VEME ACT TYP 	RACTUAI RING ME STL LC LEMENT ER SETT EXCH MEMBR XYZER	MEER XATION LOCATION TINGS : SETTL ISIN	: XYZE : BEK : CBF NEIT ACC TRADE DATE DATE 16-10-06	R XX T TYPE TRAD T LOC N 	: Y RADE UMBER 	XX LEG ORI NU	CASH : SETTL EXCH MEMER ER	STL ACC EMENT A R : Y B S	COUNT : 888 CASH OBLIGATION CCP - CM	00022 00022 CASH CELICATION CM - CUST	RIN DATE: 16-1 URRENCY : EUR CASH DIFFERENCE STATU (04-01 - - - - - - - - - - - - - - - - - -
CONI CLEA CASH SETI MEME ACT TYP A1	RACIUAI RING ME STL LO LEMENT ER SETT EXCH MEMER XYZER XYZER	MEER DCATION LOCATION FINGS : SETTL ISIN DE0001135283	: XYZE : EEK : CEF NEIT ACC TRADE DATE 	R XX T TYPE TRAD T LOC N XEUR 0 XEUB 9	: Y RADE UMBER 000255	XX LEG ORI NU 12:	CASH : SETTL EXCH MEMER ER HER	STL ACC EMENT A R : Y B S B	CASH OBLICATION CCP - CM 0.00	00022 00022 CASH CELIGATION CM - CUST 	RIN DATE: 16-1 URFENCY : EUR CASH DIFFERENCE STATU C4-CL - 10,028,830. IP - 200,033,103. IP 190,031,447.
CONI CLEA CASH SETI MEME ACT IYP AL AL	RACIUAI RING ME SIL LO LEMENI ER SETI EXCH MEMER 	MER ICATION LOCATION INNS : SEITL ISIN DE0001135283 DE0001135283	: XYZE : BEK : CEF NEIT ACC TRADE DATE 	R XX T TYPE TRAD T LOC N XEUR 0 XEUB 9 XEUB 9	: Y RADE UMBER 000255 9999992	XX LEG ORI NU 12: 12:	CASH : SEITIL EXCH MEMER EER EER 34567	STL ACC EMENT A S : Y B S B B B	CASH OBLIGATION CCP - CM 	00022 00022 CASH CELICATION CM - CUST 	RIN DATE: 16-1 URRENCY : EUR CASH DIFFERENCE STATU (04-CU 10,028,830, 12 200,033,103, 12 190,031,447, 12 10,012,520.
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CONI CLEA SETI MEME ACT IYP Al Al Al	RACIUAI RING ME STL LU ER SETI EXCH MEMER XYZER XYZER XYZER XYZER	MER CATION LOCATION INGS : SEITL ISIN DE0001135283 DE0001135283 DE0001135283 DE0001135283 DE0001135283	: XYZF : BEK : CF NEIT ACC ITRADE DATE 16-10-06 20-10-06 20-10-06	R XX T TYPE TRAD T LOC N XEUR 0 XEUB 9 XEUB 9 XEUB 9 XEUB 9 XEUB 0	: Y RADE UMEER 0000255 9999992 9999991 9999996 0000256	XX LEG ORI NU 12: 12:	CASH : SEITTI EXCH MEMER EER EER 34567 347899	STL ACC EMENT A S S B B B S S S	CCCUNT : 888 CASH OBLIGATION CCP - CM 0.00 0.00 0.00 0.00	00022 00022 CASH CELICATION CM - CUST 10,028,830.00- 200,033,103.00- 190,031,447.85 10,012,520.00	RIN DATE: 16-1
CONI CLEA CASH SETI MEME ACT TYP Al Al Al Al	RACIUAI RING ME STL LU ER SETI EXCH MEMER XYZER XYZER XYZER XYZER	MER CATION LOCATION INSS : SEITL ISIN DE0001135283 DE0001135283 DE0001135283 DE0001135283 DE0001135283 DE0001135283	: XYZEF : EEK : CEF NEIT ACC ITRALE DATE 	R XX T TYPE TRAD T LOC N XEUR 0 XEUB 9 XEUB 9 XEUB 9 XEUB 9 XEUB 9 XEUB 9	: Y RADE UMEER 000255 0999992 0999991 000256 000256 EMEER	00X LEG ORI NU 12: 12: 12:	CASH ; SETTI EXCH MEMER EER MEER 34567 347899 3456789	STL ACC EMENT A S S B B B S S S	CCCP - CM CCP - CM 0.00 0.00 0.00 0.00 0.00	00022 00022 CASH CHLICATION CM - CUST 10,028,830.00- 200,033,103.00- 190,031,447.85 10,012,520.00 44,327,428.60 	RIN DATE: 16-1 URFENCY : EUR CASH DIFFERENCE STATU (M-CU 10,028,830, 12 200,033,103, 14 190,031,047, 14 10,012,520, 14 10,012,520, 14 34,309,463.
CONI CLEA CASH SETI MEME ACT IYP Al Al Al Al Al	RACIUAI RING M STL IL LUMENT ER SEIT EXCH MEVER XYZER XYZER XYZER XYZER XYZER	MER CATION LOCATION INSS : SEITL ISIN DE0001135283 DE0001135283 DE0001135283 DE0001135283 DE0001135283 DE0001135283	: XYZF : BEK : CBF NETT ACC TRADE DATE 16-10-06 20-10-06 20-10-06 20-10-06 16-10-06	R XX T TYPE TRAD T LOC N XEUR 0 XEUB 9 XEUB 9 XEUB 9 XEUB 9 XEUB 9 XEUB 9	: Y RADE UMEER 000255 0999992 0999991 000256 000256 EMEER	000 LEE CRU NU 12: 12: 12: 12: 12: 12: 12: 12: 12: 12:	CASH ; SETTI EXCH MEMER EER MEER 34567 347899 3456789	STL ACC EMENT A B S S B S S S S S S S	CCCUNT : 888 CASH OBLICATION CCP - CM 0.00 0.00 0.00 0.00 0.00 0.00	00022 CASH CELICATION CM - CUST 10,028,830.00- 200,033,103.00- 190,031,447.85 10,012,520.00 44,327,428.60 	RIN DATE: 16-1 URRENCY : EUR CASH DIFFERENCE STATU (M-CU 10,028,830, IR 200,033,103, IR 190,031,447, IR 10,012,520, IA 190,031,447, IR 10,012,520, IA 34,309,463. 34,309,463. BACE: AS OF DATE: 16-1
CONI CLEA SETI MEME ACT TYP Al Al Al Al Al Al Al CLEA SETI	RACTUAI RING M STL IL LEMENT RE SETI EXCH MEMER XYZER XYZER XYZER XYZER XYZER XYZER XYZER XYZER XYZER XYZER XYZER XYZER XYZER XYZER	MER CATION LOCATION INSS : SEITL ISIN DE0001135283 DE0001135283 DE0001135283 DE0001135283 DE0001135283 DE0001135283 CONTAI TOTAI	: XYZF : BEK : CEF NEIT ACC DATE 16-10-06 20-10-06 20-10-06 20-10-06 16-10-06 16-10-06 16-10-06 L FOR EXC L FOR ACC DAY: 30-1 : XYZF : DEY: 30-1	R XX T TYPE TRAD T LOC N XEUR 0 XEUR 9 XEUR	: Y RADE UMER 0000255 9999992 9999992 9999991 9999990 0000256 ЕМЕЕК FE	000 LEG ORI 122 122 122 122 122 122 122 122 122 12	CASH : SETTL EXCH MEMER EER 44567 34567 3456789 3456789 3456789 3456789 3456789	STL ACC EMENT A S S B B S S S S S ATTONS STL ACC EMENT A	CCCUNT : 888 CASH OBLICATION CCP - CM 0.00 0.00 0.00 0.00 0.00 0.00	00022 00022 CASH CELICATION CM - CUST 10,028,830.00- 200,033,103.00- 190,031,447.85 10,012,520.00 44,327,428.60 34,309,463.45 34,309,463.45	CASH DIFFERENCE STATU CM-CU 10,028,830. IA 200,033,103. IA 190,031,447. IA 190,031,447. IA 10,012,520. IA 44,327,428. IA 34,309,463.

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16 PP XYZER DE0001135283 16-10-06 XEUR 0000257 17	S	0.00	10,028,830.00	10,028,830.00 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
10 SETT DATE DATE DESCRIPTION 11	CASH OELICATIONS ETTLEMENT AMOUNT (2h) 0.00 0.00		au	PAGE: 9 AS OF DATE: 16-11-06 RUN DATE: 16-11-06 RRENCY : EUR (2b)
15	0.00			
17 18 TOTAL FOR CLEARING MEMBER 19 20 21	: (23)	0.00	41,994,158.84-	41,994,158.84-
22 *** Transactions which are settled by cash transf			by the time this report	t is distributed

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 ELREX Clearing AG to the customer account at 25 respective Payment Bank 26 27 *** END OF REPORT ***

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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).

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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 endof-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

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.

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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	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.
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

01 | EUREX 02 | RPTCD250 SETTLED CASH TRANSACTIONS PAGE: AS OF DATE: 19-09-16 031 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 MARKDEFOXXX (4) CURRENCY : EUR (5) SETTLEMENT RUN : NTP (7) SETTLEMENT LOC. : CBF (10) TRANSACTION TYPE: 496 07 VALUE DATE : 28-09-16 (6) ACCOUNT TYPE : A1 (8) 08|SETTLEMENT ACCT. : 71060000 (9) EUREX CASH COMPENSATION (11) 091 10 TRAN TRAN EXTERNAL TRADE 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 15|16-09-16 09:05:03 197255536 FR0000120537 0100183 54,539.40 92,000.00 51,250.00 N/A 496 0.00 N/A 496 0.00 16|16-09-16 09:05:04 197255537 FI0009005961 0101549 N/A 496 0.00 17| 18| TOTAL FOR TRANSACTION TYPE: (21) 0.00 235,765.40 19| 20|

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01 EUREX 02 RPTCD250 03 04	SETT	IED CASH TR	ANSACTIONS		AS OF	PAGE: 2 DATE: 19-09-16 DATE: 19-09-16
05 CLEARING MEMBER : LBYMU	EXCHANG	E MEMBER	: LBYMU			
06 CASH STL ACCOUNT : BYLADEMMXXX	CASH ST	L LOCATION	: BBK	MARKDEFOXXX	CURRENCY : EUR	
07 VALUE DATE : 28-09-16	SETTLEM	ENT RUN	: NTP		ACCOUNT TYPE : A1	
08 SETTLEMENT ACCT. : 71060000	SETTLEM	ENT LCC.	: CBF	TRANSACTION TYPE: 498	EUREX CASH COMPENSA	TION
091						
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				,	0.00	
15 16-09-16 09:05:02 197255335 DE0005140008	0100342	N/A	498	79,135.60	0.00	
16				100 000 00	0.00	
17 TOTAL FOR TRANSAG	CITON TYPE:			136,099.60	0.00	
	- accortant. ()	2		136,099.60	235,765.40	
19 TOTAL FOR TRADING 20	J ACCOUNT: (2	2)		136,099.60	233,763.40	
20 TOTAL FOR EXCHANC	ты мымрыр. (?	2)		136,099.60	235,765.40	
221 101AL FOR EACHAW	95 MEMOER, (2)			233,703.40	
23 TOTAL FOR SETTLE	FNT ACCOUNT.	(24)		136,099.60	235,765.40	
24		(2-1)				
25 TOTAL FOR BANK AG	COUNT: (25)			136,099.60	235,765.40	
26						
27 TOTAL FOR BANK AG	COUNT LOCATI	ON: (26)		136,099.60	235,765.40	
28						
29) TOTAL FOR CLEARIN	NG MEMBER: (2	7)		136,099.60	235,765.40	
301						
311						

31| 32|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed

but legally fulfilled by receiving the confirmation of the receipt of payment. 34|*** Member Credit Payments in GBP are instructed by Barclays Bank plc on behalf of EUREX Clearing AG to the customer account at 35| respective Payment Bank

36| 37|*** END OF REPORT ***

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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 (CSC10) 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

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Layout:

I	1 2 3)1234567890123456789012345678901		6 7 8	9 10	11 12 13
01	EUREX		ASH FORECAST FOR SID/NIP		PAGE: 2
02 03	RPICD271				AS OF DATE: 29-11-07 RUN DATE: 29-11-07
04	CLEARING MEMBER: ABCER				ME: 14:30:05
	SETTLEMENT ACCT: 12345678901234	4567890123456789012345	SETTLEMENT LOCATION: OBF	SETTLEMENT	
07 08					
09			SETTLEMENT	REMAINING SE	
10 11			CM CUSTOMER	CCP-CM	OM CUSTOMER
	OFFSET OBLIGATIONS	200,000,000,000.00-	200,000,000,000.00-	200,000,000,000.00-	200,000,000,000.00-
	GROSS OBLIGATIONS SURPLUS OBLIGATIONS	100,000,000,000.00- 100,000,000,000.00-	100,000,000,000.00- 100,000,000,000.00-	100,000,000,000.00- 100,000,000,000.00-	100,000,000,000.00- 100,000,000,000.00-
15	 TOTAL AMOUNT	400,000,000,000.00-	400,000,000,000.00-	400,000,000,000.00-	400,000,000,000.00-
17		400,000,000,000.00-	400,000,000,000.00-	400,000,000,000.00-	400,000,000,000.00-
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 22	TOTAL AMOUNT CURRENCY/CSD	400,000,000,000.00-	400,000,000,000.00-	400,000,000,000.00-	400,000,000,000.00-
23	CLEARING MEMBER: XYZFR			CREATION TIN	E. 14.20.0E
	SETTLEMENT ACCT: 12345678901234	4567890123456789012345	SETTLEMENT LOCATION: OBF	SETTLEMENT (
26 27					
28	l		SETTLEMENT	REMAINING SE	
29 30		CCP-CM	OM CUSTOMER	CCP-CM	CM CUSTOMER
	OFFSET OBLIGATIONS GROSS OBLIGATIONS	100,000,000,000.00-	100,000,000,000.00- 100,000,000,000.00-	100,000,000,000.00- 100,000,000,000.00-	100,000,000,000.00- 100,000,000,000.00-
331		100,000,000,000.00-	100,000,000,000.00-	100,000,000,000.00-	100,000,000,000.00-
34 35		300,000,000,000.00-	300,000,000,000.00-	300,000,000,000.00-	300,000,000,000.00-
361	I	,,	,,	,,,	,,
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38 39	CLEARING MEMBER: XYZFR SETTLEMENT ACCT: 12345678901234	4567890123456789012222	SETTLEMENT LOCATION: OBF	CREATION TIN SEITLEMENT (
38 39 40 41	CLEARING MEMBER: XYZER SETTLEMENT ACCT: 12345678901234			SETTLEMENT (CUR: EUR
38 39 40	CLEARING MEMBER: XYZFR SETTLEMENT ACCT: 12345678901234		SETTLEMENT LOCATION: CEF SETTLEMENT CM CUSTOMER		CUR: EUR
38 39 40 41 42 43 44	CLEARING MEMBER: XYZER SETTLEMENT ACCT: 12345678901234	EXPECIED CCP-CM	SETTLEMENT CM CUSTOMER	SETTLEMENT (REMAINING SE CCP-CM	CUR: EUR ITTLEMENT OM CUSTOMER
38 39 40 42 42 43 44 45	CLEARING MEMBER: XYZER SETTLEMENT ACCT: 12345678901234 OFFSET OBLIGATIONS GROSS OBLIGATIONS	EXFECTED CCP-CM 100,000,000,000.00 100,000,000,000.00	SETTLEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00	SETTLEMENT (REMAINING SE CCP-CM 100,000,000,000.00 100,000,000,000.00	CUR: EUR ITTLEMENT
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38 39 40 41 42 43 43 44 45 46 47 48 49	CLEARING MEMBER: XYZER SETTLEMENT ACCT: 12345678901234 OFFSET CELICATIONS GROSS CELICATIONS SURPLUS CELICATIONS TOTAL AMOUNT	EXFECTED CCP-CM 100,000,000,000.00 100,000,000,000.00	SETTLEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00	SETTLEMENT (REMAINING SE CCP-CM 100,000,000,000.00 100,000,000,000.00	CUR: EUR ITTLEMENT
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38 39 40 41 42 42 43 44 44 44 44 48 49 50 51 52	CLEARING MEMBER: XYZER SETTLEMENT ACCT: 12345678901234 OFFSET CELICATIONS GROSS CELICATIONS SURPLUS CELICATIONS TOTAL AMOUNT CURRENCY/CSD/CM	EXPECTED CCP-CM 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00	SETTLEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00	SETTLEMENT (REMAINING SE CCP-CM 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00	CUR: EUR TITLEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00
38 39 40 41 42 42 43 44 44 44 47 48 49 50 51 52 53 53	CLEARING MEMBER: XYZER SETTLEMENT ACCT: 12345678901234 OFFSET OBLIGATIONS GROSS OBLIGATIONS SURPLUS OBLIGATIONS TOTAL AMOUNT TOTAL AMOUNT CURRENCY/CSD/CM	EXFECTED CCP-CM 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00	SETTLEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00	SETTLEMENT (REMAINING SE CCP-CM 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00	CUR: EUR TITLEMENT (M CUSICMER 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00
38 39 40 41 42 43 44 45 44 45 46 47 46 47 46 50 51 52 52 53 54 55	CLEARING MEMBER: XYZER SETTLEMENT ACCT: 12345678901234 OFFSET OBLIGATIONS GROSS OBLIGATIONS SURPLUS OBLIGATIONS TOTAL AMOUNT TOTAL AMOUNT CURRENCY/CSD/CM	EXFECTED CCP-CM 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00	SETTLEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00	SETTLEMENT (REMAINING SE CCP-CM 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00	CUR: EUR ITTLEMENT (M CUSICMER 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00
38 39 40 41 42 43 44 45 46 47 48 47 50 51 52 53 53 55 56 57	CLEARING MEMBER: XYZER SETTLEMENT ACCT: 12345678901234 OFFSET OBLIGATIONS GROSS OBLIGATIONS SURPLIS OBLIGATIONS TOTAL AMOUNT TOTAL AMOUNT TOTAL AMOUNT CURRENCY/CSD/CM CLEARING MEMBER: ABCTR SETTLEMENT ACCT: 12345678901234	EXERCITED CCP-CM 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00	SETTLEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00	SETTLEMENT (REMAINING SE CCP-CM 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00	CUR: EUR TTLEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 E: 14:30:05
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38 39 39 40 41 42 42 42 43 44 45 46 47 48 47 50 51 52 53 55 55 55 56 57 58 59 60	CLEARING MEMBER: XYZER SETTLEMENT ACCT: 12345678901234 OFFSET CELICATIONS GROSS CELICATIONS SURPLUS CELICATIONS TOTAL AMOUNT TOTAL AMOUNT CURRENCY/CSD/CM CLEARING MEMBER: AECFR SETTLEMENT ACCT: 12345678901234	EXFECTED CCP-CM 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00	SETTLEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 SETTLEMENT LOCATION: CEF SETTLEMENT	SETTLEMENT (REMAINING SE CCP-CM 100,000,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 CREATION TIN SETTLEMENT (REMAINING SE	CUR: EUR TTIEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 E: 14:30:05 CUR: EUR TTIEMENT
38 39 40 41 42 43 44 44 44 45 46 47 48 50 51 52 53 55 55 55 55 55 55 56 55 56 56	CLEARING MEMBER: XYZER SETTLEMENT ACCT: 12345678901234 OFFSET OBLIGATIONS GROSS CELIGATIONS SURPLUS CBLIGATIONS TOTAL AMOUNT CURRENCY/CSD/CM CLEARING MEMBER: ABCTR SETTLEMENT ACCT: 12345678901234	EXFECTED CCP-CM 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 4567890123456789012345 EXFECTED CCP-CM	SETTLEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 SETTLEMENT LOCATION: GEF SETTLEMENT CM CUSTOMER	SETTLEMENT (REMAINING SE CCP-CM 100,000,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 CREATION TIN SETTLEMENT (REMAINING SE CCP-CM	CUR: EUR TTIEMENT (M CUSTOMER 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 E: 14:30:05 CUR: EUR TTIEMENT (M CUSTOMER
38 39 40 41 42 43 44 45 44 46 47 48 49 50 51 52 53 55 55 55 56 57 58 59 60 61 62 63	CLEARING MEMBER: XYZER SETTLEMENT ACCT: 12345678901234 OFFSET OBLIGATIONS GROSS OBLIGATIONS SURPLIS OBLIGATIONS TOTAL AMOUNT TOTAL AMOUNT CURRENCY/CSD/CM CLEARING MEMBER: ABCTR SETTLEMENT ACCT: 12345678901234	EXFECTED CCP-CM 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00	SETTLEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 SETTLEMENT LOCATION: CEF SETTLEMENT	SETTLEMENT (REMAINING SE CCP-CM 100,000,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 CREATION TIN SETTLEMENT (REMAINING SE	CUR: EUR TTIEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 E: 14:30:05 CUR: EUR TTIEMENT
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38 39 40 41 42 43 44 43 44 45 46 47 48 49 50 51 52 53 55 55 55 55 56 61 62 63 64 65 66 67	CLEARING MEMBER: XYZER SETTLEMENT ACCT: 12345678901234 OFFSET CELICATIONS GROSS CELICATIONS SURPLUS CELICATIONS TOTAL AMOUNT TOTAL AMOUNT CURRENCY/CSD/CM CLEARING MEMBER: ABCFR SETTLEMENT ACCT: 12345678901234 OFFSET CELICATIONS GROSS CELICATIONS SURPLUS CELICATIONS SURPLUS CELICATIONS TOTAL AMOUNT	EXFECTED CCP-CM 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 4567890123456789012345 EXFECTED CCP-CM 100,000,000,000.00- 100,000,000.00-	SETTLEMENT CM CLISTOMER 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 SETTLEMENT LOCATION: CEF SETTLEMENT CM CLISTOMER 100,000,000,000.00- 100,000,000,000.00-	SETTLEMENT (REMAINING SE CCP-CM 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 CREATION TIN SETTLEMENT (REMAINING SE CCP-CM 100,000,000,000.00- 100,000,000,000.00-	CUR: EUR TTIEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 E: 14:30:05 CUR: EUR TTIEMENT CM CUSTOMER 100,000,000,000.00- 100,000,000,000.00-
38 39 40 41 42 44 44 44 44 45 44 45 52 55 55 55 55 55 55 5	CLEARING MEMBER: XYZER SETTLEMENT ACCT: 12345678901234 OFFSET CELIGATIONS GROSS CELIGATIONS SURPLUS CELIGATIONS TOTAL AMOUNT CURRENCY/CSD/CM CLEARING MEMBER: ABCFR SETTLEMENT ACCT: 12345678901234 OFFSET CELIGATIONS GROSS CELIGATIONS SURPLUS CELIGATIONS SURPLUS CELIGATIONS SURPLUS CELIGATIONS	EXFECTED CCP-CM	SETTLEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 SETTLEMENT LOCATION: CEF SETTLEMENT CM CUSTOMER 100,000,000,000.00- 100,000,000.00- 100,000,000.00- 0-	SETTLEMENT (FRMAINING SE CCP-CM 100,000,000,000,000 100,000,000,000,000 100,000,000,000,000 300,000,000,000,000 CREATION TIM SETTLEMENT (CREATION TIM SETTLEMENT (CCP-CM 100,000,000,000,000 100,000,000,000	CUR: EUR TTIEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 E: 14:30:05 UR: EUR TTIEMENT CM CUSTOMER 100,000,000,000.00- 100,000,000,000.00- 100,000,000,000.00-
38 39 40 41 42 43 44 44 44 44 44 45 52 52 52 53 55 55 55 60 61 62 64 65 66 66 67 68 69 70	CLEARING MEMBER: XYZER SETTLEMENT ACCT: 12345678901234 OFFSET CELICATIONS GROSS CELICATIONS SURPLUS CELICATIONS TOTAL AMOUNT TOTAL AMOUNT CURRENCY/CSD/CM CLEARING MEMBER: ABCFR SETTLEMENT ACCT: 12345678901234 OFFSET CELICATIONS GROSS CELICATIONS SURPLUS CELICATIONS SURPLUS CELICATIONS TOTAL AMOUNT TOTAL AMOUNT CURRENCY/CSD/CM	EXFECTED CCP-CM	SETTLEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 SETTLEMENT LOCATION: CEF SETTLEMENT CM CUSTOMER 100,000,000,000.00- 100,000,000.00- 100,000,000.00- 0-	SETTLEMENT (FRMAINING SE CCP-CM 100,000,000,000,000 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 CREATION TIN SETTLEMENT (CREATION TIN SETTLEMENT (CCP-CM 100,000,000,000.00- 100,000,000,000.00- 100,000,000,000.00-	CUR: ELR TTLEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 E: 14:30:05 UR: ELR TTLEMENT CM CUSTOMER 100,000,000,000.00- 100,000,000,000.00- 100,000,000,000.00-
38 39 40 41 42 43 44 44 44 45 44 45 52 55 55 55 55 55 55 5	CLEARING MEMBER: XYZER SETTLEMENT ACCT: 12345678901234 OFFSET CELICATIONS GROSS CELICATIONS SURPLUS CELICATIONS TOTAL AMOUNT TOTAL AMOUNT CURRENCY/CSD/CM CLEARING MEMBER: ABCFR SETTLEMENT ACCT: 12345678901234 OFFSET CELICATIONS GROSS CELICATIONS SURPLUS CELICATIONS SURPLUS CELICATIONS TOTAL AMOUNT TOTAL AMOUNT CURRENCY/CSD/CM	EXPECTED CCP-CM	SETTLEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 SETTLEMENT LOCATION: CEF SETTLEMENT CM CUSTOMER 100,000,000,000.00- 100,000,000,000.00- 300,000,000,000.00-	SETTLEMENT (REMAINING SE CCP-CM 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 CREATION TIN SETTLEMENT (CCP-CM 100,000,000,000.00- 100,000,000,000.00- 300,000,000,000.00- 300,000,000,000.00-	CUR: EUR TTIEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 E: 14:30:05 UR: EUR TTIEMENT CM CUSTOMER 100,000,000,000.00- 100,000,000,000.00- 100,000,000.00- 300,000,000.00-
38 39 40 41 42 43 44 44 44 45 44 45 52 55 55 55 55 55 55 5	CLEARING MEMBER: XYZER SETTLEMENT ACCT: 12345678901234 OFFSET CELICATIONS GROSS CELICATIONS SURPLUS CELICATIONS TOTAL AMOUNT CURRENCY/CSD/CM CLEARING MEMBER: AECTR SETTLEMENT ACCT: 12345678901234 CRESS CELICATIONS GROSS CELICATIONS SURPLUS CELICATIONS SURPLUS CELICATIONS TOTAL AMOUNT CURRENCY/CSD/CM TOTAL AMOUNT CURRENCY/CSD/CM	EXPECTED CCP-CM 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 4567890123456789012345 EXPECTED CCP-CM 100,000,000,000.00- 100,000,000,000.00- 300,000,000,000.00- 300,000,000,000.00-	SETTLEMENT CM CLISICMER 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00	SETTLEMENT (REMAINING SE CCP-CM 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 CREATION TIN SETTLEMENT (CREATION TIN SETTLEMENT (CCP-CM 100,000,000,000.00- 100,000,000,000.00- 300,000,000,000.00- 300,000,000,000.00-	CUR: EUR TTIEMENT CM CUSTOMER 100,000,000,000.00 100,000,000,000.00 300,000,000,000.00 0.00 E: 14:30:05 CUR: EUR TTIEMENT CM CUSTOMER 100,000,000,000.00- 100,000,000,000.00- 300,000,000,000.00- 300,000,000,000.00-

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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

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.

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05 06	CURRENCY BENEFICIARY ACCOUNI CLEARING MEMBER ID	: 67525	(4)	BEINE	FICIARY IN		EUXCDEFFX	XX (5)		SH RUN : NT VALUE	.,	0-06-10 (;	3)
	RELATED REFERENCE*	-		AMOUNT									
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17 18	CURRENCY BENEFICIARY ACCOUNI CLEARING MEMBER ID					RY INSTITUI MEMBER BIC		DEFFXXX	CA	SH RUN : NT VALUE	P DATE : 3	0-06-10	
	RELATED REFERENCE*			AMOUNT									
23 24	CSH0806D02238515				1,500.00								
25 26		ARING MEM	BER:		1,500.00								
27 28		ERMEDIARY	:		3,000.00								
29 30 31 32		RENCY	:		3,000.00								
33 34	* RELATED REFERENCE	ALWAYS R	EQUIRED I	IN THE CAS	H INSTRUCT	TON. ONE CA	SH INSTRUC	FION PER RE	FERENCE.				

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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:

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RAWCD550 (Clearing Member).

RAWCD551 (Settlement Institution).

Notes on Creation:

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

Layout (only header part):

1 2 3 4 5 6 7 8 9 10 11 12 13 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) (4) CURRENCY 06 CASH STL ACCOUNT : 99900011 (2) CASH STL LOCATION : BBK : EUR XXXXXXXXXXX (3) 07 VALUE DATE : 29-11-06 (5) SETTLEMENT RUN : NTP (6) (9) ACCOUNT TYPE : Al SETTLEMENT LOC. : CBF (8) 09 TRANSACTION TYPE: XXX EUREX CASH COMPENSATION (17)

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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	

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#	FIELD NAME
10	ACCOUNT TYPE
11	TRANSACTION TYPE

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.

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

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	1	2	3 4	5	6	7	8	9	10	11	12	13
01		8901234567	39012345678901		1234567890123456 EL SRLH SETTLED		3901234567	8901234567	8901234567	AS (5789012345 PAGE: DF DATE: 1 IN DATE: 1	1 9-09-16
05 06 07	CLEARING MEMBER CASH STL ACCOUNT VALUE DATE SETTLEMENT ACCT.	: BYLADEMM : 19-09-16	XXX (3) (6)	CASH SEITI	ANGE MEMBER : STL LOCATION : LEMENT RUN : LEMENT LOC. :	BBK MAR DTP1 (7)	RKDEF0XXX INSACTION	. ,	CURRENCY ACCOUNT EUREX CA	TYPE : A	(8)	1)
10 11	TRAN TRAN DATE (12) TIME (13		ISIN (15)	TRADE ID (16)	EXTERNAL ORDER_NO (17	') TYPE (18) DEBIT	(19)	CREDI	т (20)		
13 14 15	16-09-16 09:05:02 16-09-16 09:05:02 16-09-16 09:05:03 16-09-16 09:05:04	197255332 197255334 197255536	DE0005140008 FR0000120537	0100343 0100183	N/A N/A N/A N/A	496 496 496 496 496		0.00 0.00 0.00 0.00		37,976.0 54,539.4 92,000.0 51,250.0	10 10	
18 19		TO	IAL FOR TRANSP	ACTION TYP	E: (21)			0.00		235,765.4	10	
	EUREX RPIRS860			GCPSI	EL SRLH SETTLED	CASH TRANS					PAGE: DF DATE: 1 IN DATE: 1	9-09-16
06 07	SETTLEMENT ACCT.	: BYLADEMM : 19-09-16	XXX	CASH SEIT	ANGE MEMBER : STL LOCATION : LEMENT RUN : LEMENT LOC. :	BBK MAF DTP1	REFOXXX	TYPE: 498	CURRENCY ACCOUNT EUREX CA	TYPE : A		
10	TRAN TRAN DATE TIME	REF	ISIN	TRADE ID	EXTERNAL ORDER_NO	TYPE	DEBIT		CREDI	Т		
13 14	16-09-16 09:05:02 16-09-16 09:05:02				N/A N/A	498 498		56,964.00 79,135.60		0.0		
17		TOIZ	AL FOR TRANSAC	CTION TYPE	:		1	36,099.60		0.0	00	
18 19		TOI	AL FOR TRADING	G ACCOUNT:	(22)		1	36,099.60		235,765.4	10	
20 21		TOI	AL FOR EXCHANC	E MEMBER:	(23)		1	36,099.60		235,765.4	10	
22 23		TOIN	AL FOR SETTLEM	TENT ACCOU	NT: (24)		1	36,099.60		235,765.4		
24 25		TOI	AL FOR BANK AG	COUNT: (2	5)		1	36,099.60		235,765.4	 10	
26 27		TOIN	AL FOR BANK AG	COUNT LOC	ATION: (26)		1	36,099.60		235,765.4	 10	
28 29 30 31		TOI	AL FOR CLEARIN	NG MEMBER:	(27)		1	36,099.60		235,765.4		

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 *** PUBLIC

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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

REF	FIELD NAME	DESCRIPTION
	CLEARING MEMBER	
1 2		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.

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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 01 | EUREX DAILY FINES PAGE: 1 02|RPTCB220 AS OF DATE: 02-01-07 RUN DATE: 02-01-07 031 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) IOD AMOUNT 081 SETT. FINES ACCRUED TOD ACCRUED FINES AMOUNT IOD AMOUNT TOTAL AMOUNT 091 DATE ISIN VOLUME LATE CURRENT MONTH CURRENT MONTH DEBIT CREDIT DEBIT 10| (17) (9) (10) (11) (12) (13) (14) (15) (16) 7.80 11| 02-01-07 DE000ENCSC01 3,000.00-0.00 0.00 1,000.00 0.00 1,007.80-121 1,007.80-13 | TOTAL CURRENT DAY CLEARING MEMBER 1,000.00 7.80 0.00 : (18) 14| 15 | TOTAL CURRENT MONTH CLEARING MEMBER 1,000.00 7.80 0.00 1,007.80-: (19) 16 17 | TOTAL PREVIOUS MONTH CLEARING MEMBER : (20) 0.00 0.00 0.00 0.00 181 19| TOTAL PER YEAR CLEARING MEMBER 1,000.00 7.80 1,007.80-: (21) 0.00 201 21 221 23| 241

25 *** END OF REPORT ***

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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.

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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'.

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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

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.

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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 01234567890123456 01 EUREX 02 RPTCE250 03 04	2 7890123456		4 5789012345678					9 3901234567		11 12 01234567890123 PAGE: AS OF DATE: RUN DATE:	2 03-06-14
05 CLEARING MEMBER 06 CURRENCY 07 DELIVERY ID 08	: EUR	(4)	SE	TTLEMEN	I DATE	: 12340000 : 05-06-20 : S (7)	- (-)			CBF(3) RAN TYPE : 491	(9)
09 FEEDBACK 10 SENDER REFERENCE 11	(10) QT						CSD PART. STL AMOUNT (1	CCP .4) STL		DEVIATING AMOUNT (16)
12 AP11909D378581 13 14 15 16		20.000	499	.50		4.000 DELIV	99.90 ERY INSTRUCTION		74.80 UNT PAID:(17)	-25.10) -25.10	
17 CLEARING MEMBER 18 CURRENCY	: ABCDE : EUR					: 1234000 : 05-06-20))1 4	SETTLE	MENT LOC. : (CBF	
19 DELIVERY ID 20							CASH TRAN ID	:	CASH TI	RAN TYPE :	
	~		DLV. TOTA AMOUNT		CSD PAF STL QI		CSD PART. STL AMOUNT	CCP STL		DEVIATING AMOUNT	
23 AP13012D000569 23 AP23012D000569 24	:	108.000 108.000	10,584 10,584		1 1	0.000	980.00 980.00		979.99 980.01	-0.01 +0.01	
25 26 14 27 28							ERY INSTRUCTION AMOUNT PER CLE			0.00	

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29| 30| 31|*** END OF REPORT ***

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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

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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 9		Long name of the instrument. ISIN of the instrument in the netted position.
10	TYPE	Instrument type. See chapter 5.

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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".

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REF	FIELD NAME	DESCRIPTION
31	CM-CUST	CM – Customer status. See chapter 5.
32	CA	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.

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Layout:

		1	2					6 7				10				13
)123456789 EUREX	901234567	890123456	5789012345	6789	0123456789012		78901234567890 DING DELIVERY	1234567890	1234567890123	45678	9012345678	901234567		23456789 E:	
	RPICE260														E: 16-11	
03	משעם דידידים	VT ACCT:	88800022	(1)		SETTLEMENT I	LOCAT	ION: CBF (2)	HEAD SETTL	EMENT ACCT: ((3)	HE	ם דידידים כואי	MENT	E: 16-11 LOC: (4	D.
05	CLEARING	MEMBER:	ABCFR (5)		NCY:	CHF (6) INS	SIRUM	ENT: (7-9) CONTRACI	EIDGENOSSE	NSCHAFT 97-17	,	CH0006 ORIGIN I	448424 (10) Th	PE: BON	D
07	120000111	LIFE. FF	(11)	EACHENG		MDER, LULER ((12)	CUNINACI	IIFE. SFO	u (13)		ONIGIN 1	1EE. D (1	.=)		
081		ION LISTE	D: DELIVE	RIES MARK	ED F	OR GROSS PROC	ESSI	NG (15)								
10								MEMBER INT		TRADE					STATUS	
								ORDER NUMBER / TEXT							CCP-CM/ CM-CUSI	
13															(20) (
	(10)	(1/)	(18) (19)	(20) (2	21)	(22)		(24) (25)	(26)	(27)					(30) ((31)	,32)
	16-02-06 DELIVERY			9999970		9999960	h		Ν	4,000.	000-		4,000.00		LATE LATE	Ν
16		10. 10/11	(55)			0.00	5									
17 18								TOTAL AMOUNI	' PER INFOR	MATION LISTEE):		4,000.00			
19 20								TOTAL AMOUNT	PER ORIGI	N TYPE	:		4,000.00			
21								TOTAL AMOUNT	PER CONTR	ACT TYPE	:		4,000.00			
22								TOTAL AMOUNT	PER EXCHA	NGE MEMBER	:		4,000.00			
01	EUREX						PEN	DING DELIVERY						PACE	5:	3
	RPICE260						LIN	DING BABINAN					AS OF		z: 16-11	-
03		T ACCT:	88800022			SETTLEMENT I		TON: CBF	HEAD SETTL	EMENT ACCT:		HF	RUN AD SEITLE		E: 16-11 ICC:	-06
05	CLEARING	MEMBER:	ABCFR	CURRE	NCY:	CHF INS	STRUM	ENT:	EIDGENOSSE	NSCHAFT 97-17	1			T	PE: BON	D
06		IYPE: PP		EXCHANG	EME	MBER: COCFR		CONTRACT	TYPE: SPOP		ORIC	JIN TYPE:	D			
081 091		ION LISTE	DELIVE	RIES MARK	ED F	OR GROSS PROC	ESSI	NG								
101							I	MEMBER INT	ORD						STATUS	
		SETTL DATE						ORDER NUMBER / TEXT							CCP-CM/ CM-CUSI	
13																· -
	16-02-06 DELIVERY		XEUR O	9999966		0.00	C		Ν	2,000.	000-		2,000.00		LATE	Ν
16 17								TOTAL AMOUNT	PER INFOR	MATION LISTED):		2,000.00			
18 19								TOTAL AMOUNT					2,000.00			
20											•					
21								TOTAL AMOUNI	PER CONIR	ACT TYPE	:		2,000.00			
23 24								TOTAL AMOUNT	PER EXCHA	NGE MEMBER	:		2,000.00			
25								TOTAL AMOUNT	PER ACCOU	NT	:		6,000.00			
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43 but legally fulfilled by receiving the confirmation of the receipt of payment. 44 45 +*** END OF REPORT ***

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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.

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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.

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REF	FIELD NAME	DESCRIPTION
5		
6		Member ID of Clearing Member.
0	INSTRUMENT	Settlement currency. See chapter 5. 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.
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.

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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.

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Layout:

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01 02 03 04 05	EUREX RPICE265 SETTLEMEI CLEARING ACCOUNT	NT ACCT: MEMBER: (88800(CCCFR)11 (5)	(1) CURRENC	SET. Y: CI	PEN ILEMENT LOCAT HF (6) INSTRU	DING I TON: (MENT:	7890123456789012 DELIVERY BEFORE DEF (2) HEAD SE DE1 (7) DEUISC CONIRACT TYP	NTP TTLE HE BO	MENT ACCT: (3 DERSE NA O.N.) (8)	HEAD : DE000581	AS OF RUN SETTLEMENT 0055 (9) 1	PAG DAT DAT DAT LOC	E: E: 16-11 E: 16-11 : (4) EQUITY	2 06 06
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17	20-06-06 	02-08-06	XEUR	0	9999998	5	0. 99999999999 0.			N		50.000-		7,728.50	19	LATE CLOS LATE	Ν
18 19									TOTAL AMOUNT	PER	INFORMATION	LISTED :		0.00			
20 21	l								TOTAL AMOUNT	PER	ORIGIN TYP	:		0.00			
22 23									TOTAL AMOUNT	PER	CONTRACT TYP	Е:		0.00			
24 25									TOTAL AMOUNT	PER	EXCHANGE MEM	BER :		0.00			
26 27									TOTAL AMOUNT	PER	ACCOUNT	:		0.00			
28 29									TOTAL AMOUNT	PER	ISIN	:		0.00			
01	EUREX						PEN	DING I	DELIVERY BEFORE	NTP					PAG	E:	3
03															ידארו ד	E: 16-11	-06
05 06 07	CLEARING ACCOUNT '	MEMBER: (TYP:	CCCFR		CURRENC	Y: E E MEI	JR INSTRU ØBER:	MENT:	BF HEAD SE BB11 BUNDAN CONIRACT TYP	L.V.	99/09		HEAD : DE000113 TYPE: T	SETTLEMENT 5119 T	YPE:	: BOND	
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05 06 07 08 09 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 01 02 03 04 05	CLEARING ACCOUNT ' INFORMAT: TRADE DATE DATE DATE DATE COUNTER (TOTAL QT COUNTER (MEMEER: (TYP: ION LISTE SETTL DATE 07-05-06 (/AMT OF I SD: CBF SD: CBF MEMEER: (COCFR D: NET TIRAD IC IC IC IC IC IC IC IC IC IC	r dei TRD TYP O ELIVI	CURRENC EXCHANG LIVERY I TRADE NUMBER 9999974 ERY ID: CURRENC	Y: EL E ME IEG N/A SET Y: EL	JR INSTRU MEER: MATION ORDER NUMBER ACCR INTERES 99999999 335, 342. PEN FLEMENT LOCAT JR INSTRU	MENT:	EB11 EUNDAN CONIRACT TYP EMEER INT ROER NUMBER / EXT DELIV QIY: (35) CSD ACCT: 75250 TOTAL AMOUNT TOTAL AMOUNT TOTAL AMOUNT TOTAL AMOUNT TOTAL AMOUNT	CRD NET TYP N 10, 0000 PER PER PER PER NTP LL.V.	99/09 TRADE NCMINAL/QUAN 10,000, 000,000.000 (38) INFORMATION I CRIGIN TYP CONTRACT TYP EXCHANCE MEM ACCOUNT ISIN MENT ACCT: 05/15	ORIGIN TITY 000.000- DELI LISTED : E : EER : EER : :	DE000113 TYPE: T TRADE SETTLEMEN 11, 3 / SETTLEM / 11, 3 11, 3 11, 3 11, 3 11, 3 HEAD : DE000113	SETTLEMENI 5119 1 GC T AMOUNT 36, 342.47 36, 342.47	PLOC TYPE: POO NO. D/L 29 11	: ECND LING: N STATUS OCP-CM/ CM-CUSI IATE IATE ,336,342 E: E: 16-11 E: 16-11 E: 16-11 E: 10-11	4 06

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12 DATE	DATE	LOC	TYP	NUMBER		ORDER NUMBER / ACCR INTEREST						D/I	STATUS . CCP-CM/ CM-CUST	
15 DELIVERY	02-08-06	XEUR	0			 111111111111 12,465.76		N	5,000,000.000-		5,112,465.75	19	LATE LATE	N
16 17 18							TOTAL AMOUNT	PER	INFORMATION LISTED :	:	5,112,465.75	-		
19 20							TOTAL AMOUNT	PER	ORIGIN TYP	:	0.00	-		
201 211 221							TOTAL AMOUNT	PER	CONTRACT TYPE :	:	5,112,465.75	-		
221 231 241							TOTAL AMOUNT	PER	EXCHANGE MEMBER :	:	5,112,465.75	-		
24) 25) 26)							TOTAL AMOUNT	PER	ACCOUNT	:	5,112,465.75			
271							TOTAL AMOUNT	PER	ISIN	:	5,112,465.75	-		
05 CLEARING 06 ACCOUNT 07 08 INFORMAT	VI ACCI: MEMBER: FYP: Al	CCCFR		CURRENC	Y:EU EMEN	ILEMENT LOCATION: JR INSTRUMENT	: DEUT.B CONTRACT TYP	ITLEN DERSE	ÆNF ACCT: E EO GC ECB BA. EPO ORIGIN		RUN HEAD SETTLEMEN DE000A0AE077	F DAI 1 DAI 1 LOC TYPE:	BOND	-06
12 DATE	DATE	LOC	TYP	NUMBER		ORDER NUMBER / ACCR INTEREST		NET			TRADE	D/I	STATUS . CCP-CM/ CM-CUST	
15 DELIVERY	12-11-06					000000000000000000000000000000000000000		N	5,000.000-		5,000.00	2	LATE BIBL	N
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 :			-		
22 23							TOTAL AMOUNT	PER	EXCHANGE MEMBER :	:	(42) 5,000.00	-		
24 25							TOTAL AMOUNT	PER	ACCOUNT	:	(43) 5,000.00	-		
261 271							TOTAL AMOUNT	PER	ISIN	:	(44) 5,000.00	-		
28 29							TOTAL AMOUNT	PER	CLEARING MEMBER	:	(45) 16,453,808.22	-		
30 31 32 33							TOTAL AMOUNT	PER	SETTLEMENT ACCT	:	(46) 16,453,808.22	-		
33 34 *** Trans	sactions ·	which	are				y are irrevocable of the receipt o		enforceable by the t	tir	me this report is a	distr	ributed	

35| but legally fulfil 36| 37|*** END OF REPORT *** but legally fulfilled by receiving the confirmation of the receipt of payment.

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4.4.6 RPTCE565 EC-IS Pending DIv Before NTP

Report Name:

EC-IS Pending DIv 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 DIv Instructions' is also used as reference in the report RPTCE565 EC-IS Pending DIv 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.

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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.
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
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.

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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.

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

Layout:

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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 zero¹¹ 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 quantity¹² 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 zero¹³ 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.

¹¹ Trade partially settled

¹² Fraction quantity reported in column "Nominal / Quantity".

¹³ Trade fully settled

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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 nine 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

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#	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 (001011).
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.

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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 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.

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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:

01 | EUREX SETTLED DELIVERY PAGE: 02|RPICE270 AS OF DATE: 29-11-06 031 RUN DATE: 29-11-06 04|SETTLEMENT ACCT: 71230000 (1) SETTLEMENT LOCATION: CBF (2) SETTLEMENT CYCLE: 001 (3) 05|HEAD SETTLEMENT ACCT: (4) 06|CLEARING MEMBER: XYZFR (7) HEAD SETTLEMENT LOC: (5) CASH REFERENCE: 229234839 (8) CURRENCY: EUR (6) TYPE: EQU (9) 07 INSTRUMENT: KAR(10) KARSTADT QUELLE AG O.N. (11) DE0006275001 (12) CONT TYPE: (13) XYZFR (15) 08 ACCOUNT TYPE: A1 (14) EXCHANGE MEMBER: ORIGIN TYPE: (16) 091 10 INFORMATION LISTED: OFF-SETTING FOSITION INFORMATION - SETTIEMENT ON LEVEL CCP - CLEARING MEMBER AND CLEARING MEMBER - CUSTOMER (17) 11| 12| MEMBER INT ORD STATUS 131TRAD TRD TRADE SETTLEM TRADE LEG ORDER NUMBER / ORDER NUMBER / NET CCP-CM/ 14|LOC TYP DATE NUMBER TEXT TYP NOMINAL/QUANTITY SETTLEMENT AMOUNT CM-CUST DATE ACCR INTEREST 15 ----(18) (19) (20) (22) (21)(23) (24) (31) (26)(28)(2.9)(30)(25) (27) (32) 16|XEUR 0 16-11-06 06-12-06 0004879 Ν 100,000.000 1,100,000.00- SETTLED 0.00 SETTLED 18 XEUR 0 16-11-06 06-12-06 0004880 Ν 100,000.000-1,100,000.00 SETTLED 191 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 0 16-11-06 06-12-06 0004882 10.00 SETTLED 0.333-Ν 0.00 23| SETTLED 24 25 TOTAL AMOUNT PER INFORMATION LISTED : 0.00 261 27 TOTAL AMOUNT PER ORIGIN TYPE 0.00 28| 291 0.00 TOTAL AMOUNT PER CONTRACT TYPE : 30 31 | 32 | TOTAL CASH RELEVANT AMOUNT : (41) 0.00 33| TOTAL AMOUNT PER EXCHANGE MEMBER 0.00 : 341 351 TOTAL AMOUNT PER ACCOUNT 0.00 : 36| 371 TOTAL AMOUNT PER ISIN : 0.00 01 EUREX SETTLED DELIVERY PAGE: 02|RPTCE270 AS OF DATE: 29-11-06 031 RUN DATE: 29-11-06 04|SETTLEMENT ACCT: SETTLEMENT CYCLE: 001 71230000 SETTLEMENT LOCATION: CBF 05 HEAD SETTLEMENT ACCT: HEAD SETTLEMENT LCC: CURRENCY: EUR 06 | CLEARING MEMBER: XYZFR TYPE: EQU DE0007500001 07 | INSTRUMENT: TKA THYSSENKRUPP AG O.N. CONT TYPE: A1 08 ACCOUNT TYPE: EXCHANGE MEMBER: XYZFR ORIGIN TYPE: 091 10 INFORMATION LISTED: NET DELIVERY INFORMATION 11 121 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 151 -16 XEUR 0 16-11-06 06-12-06 0004958 Ν 0.333-0.00 FRCCASH 0.00 171 FRCCASH 18 0.0 DELIV SETTLEM AMT: 19|TOTAL QIY/AMT OF NET DELIVERY ID: (33) DELIV OTY: 0.00 21 XEUR 0 16-11-06 06-12-06 0004958 Ν 0.000 250.00 SETTLED

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221	0.00		SEITLED
23 248 TOTAL QTY/AMT OF NET DELIVERY ID:	(33) DELIV QIY:	0.0 DELIV SETTLE	M AMT: 0.00
39]			
48			
49			
501	TOTAL AMOUNT PER I	NEORMATION LISTED : (38)	250.00
51			
521	TOTAL AMOUNT PER O	RIGIN TYPE : (39)	250.00
53			
541	TOTAL AMOUNT PER O	ONIRACT TYPE : (40)	250.00
551			
56	TOTAL AMOUNT PER E	XCHANGE MEMBER : (42)	250.00
57			
58	TOTAL AMOUNT PER A	CCOUNT : (43)	250.00
591 601	TOTAL AMOUNT PER I	SIN : (44)	250.00
61	IOTAL AMOUNT PER 1	. (44)	230.00
62	TOTAL AMOUNT PER C	LEARING MEMBER : (45)	250.00
631	IOIAL ARDINI TEK C		
64	TOTAL AMOUNT PER S	ETTLEMENT ACCT : (46)	250.00
65		. (10)	200.00
661			
67 *** Transactions which are settled by	cash transfer only are irrevocab	le and enforceable by the t	ime this report is distributed
68 but legally fulfilled by receiving			
		- 1-2	

69| 70|*** END OF REPORT ***

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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 DIv 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 9 times a day.

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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.

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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	ТЕХТ	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.	

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Layout:

01 EUREX 02 RPTCE570 03 04 SETTLEMENT ACCT: 32887212221 (1) 05 HEAD SETTLEMENT ACCT: (4) 06 CLEARING MEMBER: XYZER (7) 07 INSTRUMENT: NCK(10) NOKIA CORP. (11) 08 ACCOUNT TYPE: A1 (14) 09	SETTLEMENT LOCATION: AFK (2) S HEAD SETTLEMENT LOC: (5) C CASH REFERENCE: (8) T FI0009000681 (12) C EXCHANGE MEMBER: XYZFR (15) C	PA AS OF DA RUN DA SETTLEMENT CYCLE: 010 JURRENCY: EUR (6) IYPE: EQU (9) JONT TYPE: (13)	E: 06-01-03
10 INFORMATION LISTED: DELIEVRIES MARKEI	FOR GROSS PROCESSING (17)		
12	MEMBER INT ORD		STATUS
	GORDER NUMBER / ORDER NUMBER / NET		CP-CM/C
	ACCR INTEREST TEXT TYP NOMINAL/QUANTITY S	SETTLEMENT AMOUNT	M-CUST A
151			
(18) (19) (20) (21) (22) (23)	(24) (26) (28) (29)	(30)	(31)
	(25) (27) N 100.000.000	1 100 000 00	(32) (33) TETTETE V
10/ABOR 0 17-11-08 20-11-08 0004879 171	0.00 N 100,000.000-	1,100,000.00	V/A
19 DELIVERY ID: ECC1602D12345678 (34)	DELIV OTY: (35) -100,000.000 DELIV SETTLEM	AMT: (36) 1,100,0	00.00
20 COUNTER CSD: APK (37)	(24) (26) (28) (29) (25) (27) (27) (27) CCENET91234567 N 100,000.000- 0.00 DELLV QTY: (35) -100,000.000 DELLV SETTLEM CSD ACCT: 75250000 (38) (38)		
16 XEUR 0 17-11-08 20-11-08 0004879	N 100,000-0.00	1,100,000.00	SETTLED Y
17 10 PET TARDY TD. EXC1602D1224560	DELIV QIY: -100,000.000 DELIV SETTLEM A	1 100 000	N/A
19 DELIVERY ID: ECC1602D1234568 20 COUNIER CSD: AFK	CSD ACCT: 75250000	. 1,100,000	.00
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	IOIAL AMOONI PER ORIGUN TIPE : (40)	2,000,000.00	
29	TOTAL AMOUNT PER CONTRACT TYPE : (41)	2,000,000.00	
301			
31	TOTAL CASH RELEVANT AMOUNT : (42)		
32		2 000 000 00	
33 34	TOTAL AMOUNT PER EXCHANGE MEMBER : (43)	2,000,000.00	
35	TOTAL AMOUNT PER ACCOUNT : (44)	2,000,000.00	
361			
37	TOTAL AMOUNT PER ISIN : (45)	2,000,000.00	
01 EUREX	EC IS SETTLED DELIVERY	PA	Æ: 2
02 RPICE570		AS OF DA	IE: 29-11-08
03	EC_IS SETTLEMENT LOCATION: AFK S HEAD SETTLEMENT LOC: CASH REFERENCE: D	RUN DA	TE: 29-11-08
04 SETTLEMENT ACCT: 71230000	SETTLEMENT LOCATION: APK 5	SETTLEMENT CYCLE: 001	
05 HEAD SEITLEMENT ACCT: 06 CLEARING MEMBER: XYZFR	HEAD SETTLEMENT LOC: C	JURRENCY: EUR	
06 CLEARING MEMBER: XYZER 07 I INSTRUMENT: NES NESTE OTI		IYPE: EQU CONT TYPE:	
07 INSTRUMENT: NES NESTE OIL 08 ACCOUNT TYPE: Al		DRIGIN TYPE:	
09			
10 INFORMATION LISTED: DELIEVRIES MARKEI	FOR GROSS PROCESSING		
11			
	MEMBER INT ORD		STATUS
13 TRAD TRD TRADE SETTLEM TRADE LE	ACCR INTEREST TEXT TYP NOMINAL/QUANTITY S		CCP-CM/C
15			
16 XEUR 0 17-11-08 20-11-08 0004879	CCPNET91234567 N 50,000.000	605,000.00-	SEITLED Y
17	0.00		N/A
19 DELIVERY ID: ECC1602D12345678	DELIV QTY: -50,000.000 DELIV SETTLEM A	AMI: 605,00	0.00
20 COUNTER CSD: AFK 20	CSD ACCT: 75250000		
20	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 EXCHANCE MEMBER :	605,000.00	
271	TOTAL ANALY FEN EACHINGS PEPEER :		
291	TOTAL AMOUNT PER ACCOUNT :	605,000.00	
301			
31	TOTAL AMOUNT PER ISIN :	605,000.00	
32 33	TOTAL AMOUNT PER CLEARING MEMBER : (46)	605,000.00	
341			
351			
36	TOTAL AMOUNT PER SETTLEMENT ACCT : (47)	605,000.00	

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37| 38| 39| 40| 41|*** END OF REPORT ***

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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 (SIN¹⁴) 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.

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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.
5 6 7	INSTRUMENT	The instrument identification of the netted position: Short name of the instrument. Long name of the instrument (25 char are shown). 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 01234567890123456789012345678901234 01 EUREX 02 RPTCE280 03 04 SETTLEMENT ACCT: 33330000 (1) SETTLEMENT LOC	PENDING	DELIVERY INSTRUC	234567890123456789012 TIONS		
05 06 INSTRUMENT	SEIT.DAT	DELIVERY ID	QUANTITY	SETTLEMENT AMOUNT	CT.CSD CSD ACCT
07 (5) (6) (7)	(8)	(9)	(10)	(11)	(12) (13)
08 09 B041 BUNDESCEL.V.02/08 S.141 DE0001141414	12-11-06	POA1211R491167	114,000,000.000	114,001,414.000-	CBF 75250000
01 EJREX 02 RPTCE280 03 04 SETTLEMENT ACCT: 77770000 SETTLEMENT LCC		DELIVERY INSTRUC		EARING MEMBER: ABCFF	PAGE: 3 AS OF DATE: 30-10-06 RUN DATE: 30-10-06 R CURRENCY: EUR
05 06 INSIRUMENT	SEIT.DAT	DELIVERY ID	QUANTITY	SETTLEMENT AMOUNT	CT.CSD CSD ACCT
07 08 09 DEUT.BOERSE EO GC ECB EA. DE000A0AE077 10 DEUT.BOERSE EO GC ECB EA. DE000A0AE077			-,	5,000.000- 6,000.000-	
01 EUREX 02 RPTCE280 03 04 SETTLEMENT ACCT: 74440000 SETTLEMENT LOC		DELIVERY INSTRUC		EARING MEMBER: COOM	PACE: 4 AS OF DATE: 30-10-06 RUN DATE: 30-10-06 J CURRENCY: EUR
05 06 INSTRUMENT 07	SETT.DAT	DELIVERY ID	QUANTITY	SETTLEMENT AMOUNT	CT.CSD CSD ACCT
081	12-11-06	POA1211D491161	339,000,000.000-	339,090,000.000	CBF 75250000
01 EUREX 02 RPICE280 03 04 SETTLEMENT ACCT: 71110000 SETTLEMENT LOC		DELIVERY INSTRUC		EARING MEMBER: ABCEE	PAGE: 5 AS OF DATE: 30-10-06 RUN DATE: 30-10-06 R CURRENCY: EUR
05 06 INSTRUMENT 07	SETT.DAT	DELIVERY ID	QUANTITY	SETTLEMENT AMOUNT	CT.CSD CSD ACCT
07	12-11-06	FOA1211D491168	114,000,000.000-	114,001,414.000	CBF 75250000
01 EUREX 02 RPICE280 03	PENDING	DELIVERY INSTRUC	TIONS		PAGE: 6 AS OF DATE: 30-10-06 RUN DATE: 30-10-06

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04 SETTLEMENT ACCT: 73330000	SETTLEMENT LOO	ATION: CBE	,	CL	EARING MEMBER: ABCFF	٤	CURRENCY: EUR
05 06 INSTRUMENT		SETT.DAT	DELIVERY ID	QUANTITY	SETTLEMENT AMOUNT	CT.CSE	CSD ACCT
07 08 09 E041 EUNDESOBL.V.02/08 S.141 10 E041 EUNDESOBL.V.02/08 S.141				114,000,000.000- 114,000,000.000	114,011,414.000 114,011,414.000-		75250000 75250000
01 ELREX 02 RPTCE280 03 04 SETTLEMENT ACCT: 72220000 05	SETTLEMENT LOC		DELIVERY INSTRUC		FARING MEMBER: 000M	AS OF I RUN I	AGE: 7 ATE: 30-10-06 ATE: 30-10-06 CURRENCY: EUR
06 INSTRUMENT		SEIT.DAT	DELIVERY ID	QUANTITY	SETTLEMENT AMOUNT	CT.CSE	CSD ACCT
071 081 091EE07 EUNDANL.V. 98/08 101EE07 EUNDANL.V. 98/08 111EE07 EUNDANL.V. 98/08	DE0001135077	12-11-06	POA1211R491162 POA1211R491163 POA1211R491164	113,000,000.000 113,000,000.000 113,000,000.000	113,050,000.000-	CBF	
01 EUREX 02 RPICE280 03 04 SETTLEMENT ACCT: 77870000	SETTI <i>EMENT</i> LOO		DELIVERY INSTRUC		EARING MEMBER: SOGCY	AS OF D RUN D	AGE: 8 ATE: 30-10-06 ATE: 30-10-06 CURRENCY: EUR
05 06 INSTRUMENT 07		SETT.DAT	DELIVERY ID	QUANTITY	SETTLEMENT AMOUNT	CT.CSE	CSD ACCT
08 09 BB07 EUNDANL.V. 98/08	DE0001135077	12-11-06	POA1211R491165	113,000,000.000	113,030,000.000-	CBF	75250000
01 EUREX 02 RPICE280 03		PENDING	DELIVERY INSTRUC	TIONS		AS OF D	ACE: 9 ATE: 30-10-06 ATE: 30-10-06
04 SETTLEMENT ACCT: 83458	SETTLEMENT LOO	ATION: CBI		CL	EARING MEMBER: DRBFF		CURRENCY: EUR
05 06 INSTRUMENT		SETT.DAT	DELIVERY ID	QUANTITY	SETTLEMENT AMOUNT	CT.CSE	CSD ACCT
07 08 09 EBO7 EUNDANL.V. 98/08 10 11	DE0001135077	12-11-06	F0A1211R491166	113,000,000.000	113,030,000.000-	CBL	67525

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 ***

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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:

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#	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
REF		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.
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.

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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	CA	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.	

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

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1	1	2	3	4	5	6	7	8	9	10	11	12		13	
0123456	7890123456	78901234567	789012345	67890	123456789012345	678901234567	890123	456789012	345678901234567	890123456	78901234567	8901	2345678	39012	
01 EUREX					GCPSEL SRL	H PENDING	DELIVE	RY				PAGE	:	2	
02 RPIRS8	10										AS OF	DAT	E: 16-1	1-06	
031											RIN		E: 16-1	1-06	
	MENT ACCT.	88800022	(1)	(SETTLEMENT LOCA	TTON . CBF (2) HEZ	MR 111132 (ENT ACCT: (3)	H	EAD SETTLEM				
- 1 -			. ,		EUR (6) INSTRU		<i>'</i>		EO GC ECB BA.		E000A0AE077			,	
	T TYPE: Al				BER: DDDFR (12)			PE: REPO			TYPE: T (1	-	0)1111	DOND	
071	I IIFE. AL	(11)	EACHAING	e ven	DER. DUDER (12)	CONTR	AUT II	FE. NEFU	(13)	OPTIGHN	IIEE. I (I	4)			
÷ · 1						TNTC (1 E)									
	ATION LIST	SD: DELIVER	KIES MARK	ed for	R GROSS PROCESS	ING (15)									
091															
10					,	MEMBER INT		ORD					STATUS		
11 TRADE	SETTL	TRAD TRD			RDER NUMBER /	ORDER NUMBE	,	NET	TRADE	TRADE		D/L	CCP-CI		
12 DATE	DATE	LCC TYP	NUMBER	A	COR INTEREST	TEXT		TYP NOMIN	AL/QUANTITY	SETTLEME	NT AMOUNT		CM-CUS	ST A	
13															
(16)	(17)	(18) (19)	(20) (21) (2	22)	(24)	(26)	(27)	(28)		(29)	(30)	(32)	
					(23)	(25)							(31)		
14 16-02-	06 27-02-0	6 XERE O	9999970	9	999960			Ν	25,000.000	-	2,500.00	10	LATE	N	
15 DELIVE	RY ID: N/A	(33)			1.00								LATE		
161															
17 COUNTE	R CSD					CSD ACCT:	752500	00							
181															

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.

20| DUC LEGALLY IU 21|

22 | *** END OF REPORT ***

Layout as CSV:

AS OF DATE |RUN_DATE |SETTL_ACT |SETTL_LOC|HEAD_SETTL_ACT | HEAD_SETTL_LOC|CLEARING_MEMBER|CURRENCY | INSTRUMENT | INST_TYPE | ACCT_TYPE | EXCHANCE_MEMBER | CONTRA CT_TYPE | CRIGIN_TYPE | INFORMATION_LISTED | TRADE_DATE | SETTL_DATE | ITRADE_LOC|TRADE_TYPE | TRADE_NUMBER | ACCT_TYPE | GATE | SETTL_DATE | TRADE_LOC|TRADE_TYPE | TRADE NUMBER | ACCT_TYPE | RAVER NOT | CALE | STATUS_COP_CM | STATUS_CM_CUST | CALELLVERY_LD | NUMBER | TEXT | CRUER_NET_TYPE | TRADE_NOTINAL_QUANTITY | TRADE_SETTL_MOUNT | DAYS_LATE | STATUS_COP_CM | STATUS_CM_CUST | CALELLVERY_LD | DELLV_QTY | DELLV_SETTL_MAT | COUNTER_CSD | CSD_ACCT |

28-10-13|28-10-13|1000000|CEF|||AAAA|EUR| EUREX REPO EO GC ECB EAD DE000A0AE077|BCND|PP|AAAAA|REFO|T|NET DELIVERY INFORMATION|24-10-13|28-10-13|XERE|0|1289456|2|0301000728922|0.00|||N|150,000,000.000|-150,000,875.00|0|FEND|FEND|N|F0A2810F252465|200,000,000.000|-200,001,208.33|CEF|77770000|

28-10-13|28-10-13|10000000(CEF|||AAAAA|EUR| EUREX REPO ED GC ECB EAD DE000A0AE077|BCND|PP|AAAAA|REPO|T|NET DELIVERY INFORMATION|25-10-13|28-10-13|XERE|0|1290270|2|0301000729305|0.00||N|50,000,000.000|-50,000,333.33|0|FEND|FEND|N|F0A2810R252465|200,000,000.000|-200,001,208.33|CEF|77770000|

28-10-13|28-10-13|10000000|CEF|||AAAAA|EUR| EUREX REPO EO GC ECB EAD DE000A0AE077|BCND|FP|AAAAA|REPO|T|NET DELIVERY INFORMATION|25-10-13|28-10-13|XERE|0|1290270|2|0301000729305|0.00|||N|60,000,000.000|60,000,400.00-|0|FEND|FEND|N|F0A2810R252466|60,000,000.000|-

60,000,400.00 | CEF | 77770000 | 28-10-13 | 200000 | CEF | | | AAAAA | EUR | EUREX REPO EO GC ECB EAD DE000A0AE077 | BOND | FP | AAAAA | REPO | T | OPEN TRADES | 22-08-13 | 26-11-13 | XERE | 0 | 1239732 | 2 | 0301000706668 | 0.00 | | | N | 100,000,000 | -100,025,555.56 | 0 | PEND | N | | | | | |

 28-10-13|28-10-13|10000000 |CBF| ||AAAAA|EUR|
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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 9 times a day.

Sorting order:

je i i i je i i i i i i i i i i i i i i								
#	# 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							

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#	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 (001011).
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.

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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.				

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Ι	1	2	3		4 5	6	7		8	9	10	11	12	13
01 EURE 02 RPTF 03 04 SETT 05 HEAD 06 CLEA 07 INST	X S815 SETTLEMENT RING MEMBER:	8880 ACCT: 8880	0022 (1) 0022 (4) R (7)		90123456789012 GCPSEL ECB EAD (11)	SRLH SEI SETTLEME HEAD SEI CASH REE DE000A0A	TIED DELIVE INT LOCATION TIEMENT LOC FERENCE: 22	ERY N: CBI C: (5) 2923483	F (2)		SETTLEM CURRENC TYPE: E CONT TY	AS OF RUN ENT CYCLE: N Y: EUR (6)	PAGE: DATE: 29 DATE: 29 TTP (3)	2 ⊢11-06
11 12 13 TRAE 14 LOC	RMATION LIST TRD TRADE TYP DATE	ED: DELIVE SETTLEM DATE	RIES MAI TRADE NUMBER		FOR CROSS PROC ORDER NUMBER ACCR INTEREST	MEM / ORL	1BER INT XER NUMBER , TEXT	ORD / NET TYP	NOMIN	AL/QUANFITY	SETTLEM	ENT AMOUNT	(17) STATUS CCP-CN CM-CUS	I/
15 (18)	(19) (20)	(21)	(22)	(23)	(24) (25)	(26	5) (27)	(28)	(29)		(30)		(31)	-
17 DELI 18 COUN 19 20	0 16-11-0 VERY ID: XYZ IER CSD: CBE	11111A22222			0.	00 CSD ACC	CT: 7525000	-	enforce	10,000.000	-ime this	1,500.00	SETTLE	Ð
	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.													

221 231

24 *** END OF REPORT ***

Layout CSV:

AS_OF_DATE/RUN_DATE/SETTL_ACC/SETTL_LCC/SETTL_CYCLE/HEAD_SETTL_ACCT/HEAD_SETTL_LCC/CURRENCY/CLEARING_MEMBER/CASH_REF/INST_TYPE/INSTRUM AS OF DATE NOT TABLE TO A CONTRACT SET TO CONTRACT SET TO CONTRACT THE DESTINGTION AND THE TRADE TO CONTRACT TYPE TRADE TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TO A CONTRACT TO A CONTRACT TYPE TO A CONTRACT TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TO A CONTRACT TYPE TO A CONTRACT TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TYPE TO A CONTRACT TO A CONTRACT TYPE TO A CONTRACT TO A CONTRACT TO A CONTRACT TYPE TO A CONTRACT T FOR GROSS PROCESSING XERE |0|24-10-13|28-10-13|1289241|1|0301000728831|695,205.48|||N|50,000,000.000|-58,580,205.48|SETTLED|SETTLED|POA2810R252608|50,000,000.000|-58,580,205.48|CBF|77770000| 28-10-13|28-10-13|7000000|CBF|001||EDR|BEBEB||BOND|KW5P K.F.W.ANL.V.08/2018 DE000A0 FOR GROSS PROCESSING|XERE|0|24-10-13|28-10-13|1289241|1|030100728831|556,164.38|||N|40,000,000.000|-DE000A0SLD89|REPO|||T|DELIVERIES MARKED 46,864,164.38|SETTLED|SETTLED|POA2810R252609|40,000.000.000|-46,864,164.38|CBF|77770000| 28-10-13|28-10-13|30000|CBL|001|||EUR|CEKFR||BOND|BS40 BUND SCHATZANW. 12/14 DE0001137404|REPO|||T|NET DELIVERY INFORMATION | XERE | 0 | 22-10-13 | 28-10-13 | 1287228 | 2 | 0301000727899 | 0.00 | | N | 50,000,000.000 | -49,940,277.45|SETTIED|SETTIED|POA2810R252455|50,000,000.000|-49,940,277.45|CBL|67000| 28-10-13|28-10-13|30000|CEL|001||EUR|CEKFR|BOND|ES40 EUND SCHATZANN. 12/14 INFORMATICN|XERE|0|22-10-13|28-10-13|1287228|2|0301000727899|0.00||N|35,000,000.000|-DE0001137404 | REPO | | | T | NET DELIVERY 34,958,194.21 | SETTLED | SETTLED | POA2810R252456 | 35,000,000.000 | -34,958,194.21 | CBL | 67000 | ENDRS815

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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

X – Alphanumeric

- F Free text
- D Date, always YYYYMMDD

Formats:

- 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

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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

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Fields:

Ref	Field Name	Туре	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	А	X(35)	Settlement account where the loan securities are settled.
7	CLEARING MEMBER	А	X(5)	Identification of the Clearing Member
8	TRADING MEMBER	А	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	А	X(4)	Settlement Run
15	DIVIDEND CURRENCY	А	X(3)	Currency of the dividend

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Ref	Field Name	Туре	Format	Description
16	LOAN SECURITY	А	X(12)	ISIN of the event affected security.
17	TRADE DATE	D	YYYYMMDD	Trade Date
18	TRADING LOCATION	А	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	А	X(16)	Order Number
21	EXTERNAL ORDER ID	А	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|20110 318||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.

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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-ofday 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					

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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	А	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	А	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	А	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	А	X(3)	Principal collateral currency

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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	А	X(16)	External Member order number
26	MEMBER TEXT FIELD	А	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.

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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:

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RPTCL300|20110304|20110307|20|ABCFR|XYZFR|ALDEF|AB1234567817|B|PIRM|20110220|01 23456789012341|1234561|DE0007236101|20110303|+100000.000|-

9450000.00|USD|20110302|20991231|CBF|70030000|PP|DEFFR||LNK123|FIXED||+2.0000|||||U SD|1.00000|-5.25|3|20110411

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RPTCL300|20110307|20110307|20|ABCFR|XYZFR|ALDEF|AB1234567817|B|PIRM|20110220|01 23456789012341|1234561|DE0007236101|20110304|+100000.000|-

9230000.00|USD|20110302|20991231|CBF|70030000|PP|DEFFR||LNK123|FIXED||+2.0000|||||U SD|1.00000|-5.13|1|20110411

RPTCL300|20110307|20110307|20|ABCFR|XYZFR|ALDEF|AB1234567817|B|PIRM|20110220|01 23456789012341|1234561|DE0007236101|20110307|+100000.000|-

9504000.00|USD|20110302|20991231|CBF|70030000|PP|DEFFR||LNK123|FIXED||+2.0000|||||U SD|1.00000|-15.84|1|20110411

RPTCL300|20110307|20110307|20|ABCFR|XYZFR||AB1234567813|S|PIRM|20110220|01234567 89012345|1234565|DE0007236101|20110302|-

100000.000|+6900000.00|EUR|20110302|20991231|CBF|70030000|A1|DEFFR||LNK123|FIXED|| +5.0000||||||USD|1.00000|+9.58|1|20110411

RPTCL300|20110307|20110307|20|ABCFR|XYZFR|ALDEF|AB1234567813|S|PIRM|20110220|01 23456789012345|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|01 23456789012345|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|01 23456789012345|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

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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-ofday processing; the report is assigned to the reporting group EOD.

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

Sorting order:

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#	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	А	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

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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	А	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	А	X(16)	External Member order number
28	MEMBER TEXT FIELD	А	X(36)	Text field as received
29	COLLATERAL TYPE	A	X(3)	CSH: Loan against cash CSP: Cash pool Ioan BIP: Non-cash collateral pledged BIC: Non-cash collateral transferred

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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	А	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|2011031 0|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|2011031 0|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|2011031 0|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|11234 56789012343|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|2011031 0|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|2011031 0|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|2011031 0|1123456789012350|1234570|DE0007236101|NEW1103201234568|-

200.000|+14000.00|+13800.00|EUR|69.00000|EUR|-

200.00||1.00000|CBAFR||LNK123|CSH||||1.00||

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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

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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	А	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	А	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

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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	А	X(16)	External Member order number
30	MEMBER TEXT FIELD	А	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.

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Layout:

New Loan:

RPTTL100|20110322|20110322|20|ABCFR|ABCFR||AB1234567810|NEW|PIRM|20110322|11234 56789012341|1234561|DE0007236101|NEW1103201234567|+100.000|-

8969.00|CSH|USD|||1.00|20110323|20991231|CBF|70030000|PP|CBAFR||LNK123|B|20110322|1 12445

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|1 12445

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|1

12445

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|11 2445

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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) Reallocation 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-ofday 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	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

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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	А	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	А	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	
RECA	LL 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 1 st 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.	

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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 1 st time
BUY-I	N 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 1 st time
RETU	RN 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.
	NTARY 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.

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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

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||||||||||||||| 243.69|EUR

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

Scheduled Forced Return due to buy-in request

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

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RPTTL770|20110406|20110406|20|CBKFR|CBKFR|ALDEF|REFONEALDEFX|3PFP|20110320|1 234567890123450|1234567|DE0007236101|100|B|REC1104051234567|20|20110405|20110411| FORCED|20|20110406|BY11104061234567|20110406|20110411|||||||||||||145879.50|EUR

Return Do not Instruct Request

RPTTL770|20110406|20110406|20|CBKFR|CBKFR|ALDEF|REFONEALDEFX|3PFP|20110320|1 234567890123450|1234567|DE0007236101|100|B|||||||||RNI1105061234567|1250|20110411||||||| 145879.50|EUR

Voluntary Cash Compensation Request

RPTTL770|20110406|20110406|20|CBKFR|CBKFR|ALDEF|REFONEALDEFX|3PFP|20110320|1 234567890123450|1234567|DE0007236101|100|B|||||||||||VCC33144061234567|BTL|106789,34| USD|20110411|TAX RELEATED PAYMENT||

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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-ofday 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

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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	А	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	А	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	А	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

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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	А	X(2)	A1 : Agent PP : Proprietary
28	COUNTERPARTY TRADING MEMBER	А	X(5)	Identification of the Counterparty Exchange Member
29	EXTERNAL ORDER ID	А	X(16)	External Member order number
30	MEMBER TEXT FIELD	А	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	А	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

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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|C SH||||||FIXED||+2.0000|||||||

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

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

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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-ofday 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

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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	А	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	А	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 Ioan 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.

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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

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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-ofday 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.

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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	А	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	А	X(12)	ISIN used for the loan
14	MAINTENANCE TYPE	A	X(3)	The record is related to: NEW: New Ioan 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	А	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	А	X(3)	Currency of the Principal Collateral amount.

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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	А	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	А	X(16)	External Member order number
30	MEMBER TEXT FIELD	А	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	А	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

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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	Ν	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

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Layout:

RPTTL760|20110322|20110322|20|ABCFR|ABCFR|ALDEF|AB1234567810|PIRM|20110320|1023 456789012341|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|1023 456789012343|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|1023 456789012343|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|||||||

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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
<mark>3</mark>	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	Туре	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

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Ref	Field Name	Туре	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	А	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	А	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 Trans-action Reference (SWIFT field 20C::TCTR). 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|1 234567890123450|1234567|DE0007236101|FLS|123456|CBL

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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	Туре	Format	Description
1	REPORT ID	А	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	Ν	X(2)	Environment number this data
				file belongs to. Possible values are:
				"20" – Production environment
				"21" – Simulation environment.
5	TRADING LOCATION	А	X(4)	Trading location's MIC
6	TRADE DATE	D	YYYYMMDD	Trading date
7	ORDER NUMBER	F	X(16)	Order Number

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Ref	Field Name	Туре	Format	Description
8	EXTERNAL TRADE	A	X(7)	Trading number as provided
_	NUMBER		~ /	from the trading location
9	LOAN SECURITY	А	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 collateralMLSPC – Missing or lack of both, loan assets and principal collateralVCARF – Settlement of VCA <u>Request Failed;</u> 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.TODEA – To 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:

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Ref	Field Name	Туре	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|00000107200000|1072000|DE000E0EXE 23|NEW021218000001|FLS|SUCCE|-500.000|S|+81750.00|20021218|20021219| RPTCL270|20021218|20021218|33|PIRM|20021218|000001072000000|1872000|DE000E0EXE 23|NEW0212180000001|FLS|SUCCE|+500.000|B|-81750.00|20021218|20021219|

RPTCL270|20021218|20021218|33|PIRM|20021218|0000001072001000|1072001|DE000E0EXE 23|NEW0212180000002|FLS|SUCCE|-500.000|S|+81750.00|20021218|20021230|

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

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Ref	Field Name	Туре	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	А	X(12)	ISIN of the event affected security.
8	TRADE DATE	D	YYYYMMDD	Trade Date
9	TRADING LOCATION	А	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	А	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 Ioan 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

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Ref	Field Name	Туре	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|XEU M|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|20150629 RPTCL185|20150626|20150626|20|ABCFR|NEW1606261234567|DE0007236101|20150623| XEUM |1234567|1234567890123450|INCM|DVCA|||100.000||20150628|EUR|-100.00|20150623| XEUM |1234567|1234567890123450|INCM|DVCA|||60.000||20150628|EUR|-60.00|20150623|

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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	Туре	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:

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Dof	Field Name	Type	Format	Description
Ref	Field Name	Туре	Format	"20" – Production environment
				"20 – Production environment "21" – Simulation environment.
5	CLEARING MEMBER	А	X(5)	Identification of the Clearing
5	CLEARING MEMBER	~	A(0)	Member
6	TRADING MEMBER	А	X(5)	Identification of the Exchange
Ŭ	ITO BITO MEMBER		,(0)	Member
7	AGENT LENDER	А	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
9	TRADING LOCATION	۸	X(4)	else: Agent Lender Trading Location's MIC
9 10	TRADING LOCATION	A D		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	А	X(4)	Settlement Run in which the
10		~	7(-)	specific cash transaction has
				settled (e.g. NTP).
14	CASH TRANSACTION	А	X(2)	LI, SM, SI, SC, SB or SO
15	GROUP CASH TRANSACTION TYPE	А	X(3)	Transaction Identifier:
15	CASH TRANSACTION TTPE	A	^(3)	• 500-501, 526-527 ('Ll')
				• 502-503 ('SM')
				• 504-507 ('SB')
				• 508-515 ('SI')
				• 518-521 ('SC')
				• 516-517, 522-525 ('SO')
16	SETTLEMENT CURRENCY	А	X(3)	Cash Transaction Currency
17	VALUE DATE	D	YYYYMMDD	Value Date of Cash Transaction
18	CASH STL LOCATION	А	X(5)	Payment Location Identifier
19	CASH STL ACCOUNT	А	X(22)	Bank Account Number
20	CASH REFERENCE ID	Ν	9(9)	Cash Transaction Number
				received from CARMEN
21	DEBIT / CREDIT INDICATOR	А	X(1)	C for Credit; D for Debit
22	DEBIT / CREDIT AMOUNT	Ν	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	Т	hhmmss	Time when transaction is
				created.
·				

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RPTCL250|20110402|20110402|20|ABCFR|CBKFR|ALDEF|REFONEALDEFX|3PFP|20110320|O RDER0123450|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.

#	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)

Sorting order:

Fields:

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

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Ref	Field Name	Туре	Format	Description
				Values include: "RPTTL780" – Valid data record "ENDTL780" – End of data.
2	REPORT EFFECTIVE DATE		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)
Loar	Identification deducted from	m VCA	underlying loan (F	illed for All Request)
6	TRADING LOCATION	А	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 (Fi	lled 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:

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Ref	Field Name	Туре	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 fe	or ELC	Requests)	
18	ELC REQUEST REFERENCE	A	X(16)	NEW, BKL or VBK CCP request reference referring to underlying VCA loan.
Cou	nterparty Information (Filled	for all F	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 SSL¹⁶ the identification of the "Counterparty" Agent Lender in all other cases the "Counterparty" Trading Member (Exchange Member)

¹⁶ Specific Lender Licensee

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Ref	Field Name	Туре	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					
Time	estamps (Filled only for ELC	Reques	st)						
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.					

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Ref	Field Name	Туре	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

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Ref	Field Name	Туре	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			

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#	FIELD NAME
5	External trade number

Fields:

Ref	Field Name	Туре	Format	Description
Gen	eral 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	А	X(5)	Identification of the Clearing Member
6	TRADING MEMBER	А	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.
Loar	Identification			
8	TRADING LOCATION	A	X(4)	Trading location's MIC
9	TRADE DATE	D	YYYYMMDD	Trading date
10	ORDER NUMBER	А	X(16)	Order Number
11	RECORD TYPE	A	X(3)	FLP front leg not settled yetTLP term leg not (fully) settled yet
12	LOAN SECURITY	А	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

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Def	Field Nem-	Turne	Formet	Description
Ref	Field Name	Туре	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	N	S9(12).9(3)	Remaining quantity of the loan.
	QTY			• 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
Actio	ons			
18	CCP ACTION TYPE	А	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	А	X(8)	MATCHSLO: Match SLO transaction
	REQUIRED			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.
Tran	saction Details		<u> </u>	
20	TRANSACTION	А	X(3)	SLO: Stock Loan Opening
	TYPE			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

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Ref	Field Name	Туре	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.

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Layout:

RPTCL790|20150626|20150626|20|BORO1|BORO1||EQLD|20150624|1234567890123456|FLP|U K0007236101|NEW1606261234567||1234567|+100.000|B|FLSA|MATCHSLO|SLO|||240615BF01 123456|20150625|ECCCP|BOR01|100.000|UK0007236101|Y|1234567890123456|||

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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	Agent
	PP	Proprietary
Account type proprietary	M1	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".
	E1	Designated Sponsor Best Executor
	11 Q1	Issuer
	L1	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:	Clearstream Banking Luxemburg Euroclear Bank EuroSIC (SNB interface to Euro) Bundesbank Swiss National Bank
	ANA	Australian and New Zealand Bank (AUS)

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Field Name	Possible Values	Description
	ANN	Australian and New Zealand Bank (NZ)
	BAR	Barclays Bank plc
	BNY	BNY Mellon
	BOA	Bank of America NYC Citibank N.A. London
	CIT	Citibank N.A. NYC
	CNY DBT	Deutsche Bank Trust NYC
	DEU HBS	Deutsche Bank AG HSBC Seoul
	HBY	HSBC Bank USA NYC
	HSB JPC JPG	HSBC Bank plc JPMorgan Chase Bank N.A. NYC JP Morgan Chase Bank N.A.
		London
	RBN	Royal Bank of Scotland / NorthWestBank
	RBS SHB SMB TDB UBS	The Royal Bank of Scotland Shinhan Bank Sumitomo Mitsui Banking Corporation Deutsche Bank AG, Taipei Branch 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 CASH	Buy-in settled Cash settled

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

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Field Name	Possible Values	Description
Contract type	LNCSH	Loan against cash collateral – please note that the settlement amount is always EUR 0.00
	LNBIP	Loan against non-cash collateral (pledged) collateral – please note that the settlement amount is always EUR 0.00, except for financing loan
	LNBIC	Loan against non-cash collateral (transferred) collateral – please note that the settlement amount is always EUR 0.00, except for financing loan
	LNCSP	Cash pool loan – please note that the settlement amount is always EUR 0.00
	S	Spot
	R	Repo
Contract type SNU	Blank	Used, if trades are netted/aggregated by contract type
	LS	Loan
	R	Spot
		Repo
Currency	AUD	Australian Dollar
	CAD CHF	Canadian Dollar Swiss Franc
	CNY	Chinese Renminbi
	DKK	Danish Krone
	EUR GBP	Euro Great Britain Pound
	JPY	Japan Yen
	KRW	Korean Won
	NOK	Norwegian Krone
	NZD PLN	New Zealand Dollar Polish Zloty
	RUB	Russian Rubel
	SEK	Swedish Krona
	TWD USD	Taiwanese Dollar US Dollar
Exchange trade	0	Xetra OTC
type		Eurex Bonds
		Eurex Repo
		Eurex Exchange
		Loan Trades
	x	Xetra on exchange

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Field Name	Possible Value	s	Description
GC Pooling	Y		GC Pooling trade
	Ν		No GC Pooling trade
Leg	Blank 1 2		Spot trade Front leg of a repo / loan Term leg of a repo / loan
Instrument type	Short form: BON EQU XTF FUN SUB ADR	Long form: BOND EQUITY XTF FUND SUBSCRIPTION RIGHT ADR	Bond Equity Exchange Traded Fund Retaining and Distributing Funds Subscription Right American Depository Receipt
	GDR	GDR	Global Depository Receipt
Order netting type	N O		No netting Order level netting ("O" is only filled for Xetra trades).
Origin Type SNU	T D Blank		Trades Deliveries Used, if trades and deliveries are netted together
Service type	GDINB / GDINR GDACB / GDACR GDADB / GDADR RMSRB / RMSRR REPTB / REPTR MSDSB / MSDSR EXECB / EXECR COFEB / COFER		GDM information GDM activities GDM additional services Risk management services Reports Master data service Exceptional effort compensation Communication Fee
Settlement location	APK CBF CBL CCO CIK DTC EOC IBC MOT NEC SIC SIS HEL		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)

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Field Name	Possible Values	Description
	ISD	Icelandic Securities Depository (for future use)
	INT	Interbolsa Portugal (for future use)
	OEB	Oesterreichische Kontrollbank Austria (for future use)
	VPC	Euroclear Sweden (for future use)
	VPD	VP Securities Services Denmark (for future use)
	VPS	VP Securities (Norwegian CSD)
	KDP	Polish National Depository For Securities
	xxx	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	Day Time Processing 1
	DTP2	Day Time Processing 2
	DTP3	Day Time Processing 3
	DTP4	Day Time Processing 4
	DTP5	Day Time Processing 5
	DTP6 (cash only)	Day Time Processing 6
	NTP	Night Time Processing
	DD1	Direct Debit 1 cash run at CBF
	DD2	Direct Debit 2 cash run at CBF
	Blank	In case of no specific run
Trade type	BASIS	Basis (Bond)
information	SPOT	Spot (Bond)

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

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Field Name	Possible Values	Description
	414 416	Eurex ISE Cash Compensation CNCL RCV Eurex ISE Cash Compensation Paid
	422	Payment EC-IS Paid – Settlement
	424	Account Payment EC-IS RCV –
	426	Settlement Account Payment EC-IS Paid – Clearing
	428	Member 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	
	444	Repo rate compensation received
	446	Repo rate compensation paid Coupon Adjustment Compensation cancel received
	448	Coupon Adjustment Compensation cancel paid
	450	
	451	Buy-in cash amount paid
	452	Buy-in cash amount received
	454	Cash settlement received Cash settlement paid
	456	
	458	Dividend compensation received
	460	Dividend compensation paid
	462	Dividend corporate action event
		corrections received Dividend corporate action event corrections paid

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Field Name	Possible Values	Description
	464	Dividend trade cancellation
		received
	466	
	468	Dividend trade cancellation paid
	470	Price difference received
		Price difference paid
	472	
	474	Cash offsetting shares received
	476	Cash offsetting shares paid
	478	Equity interest of delay received
		Equity fine and interest of delay
		paid
	480	
	482	Coupon Compensation paid
	484	Coupon Compensation received
		Coupon Compensation cancel
	486	received
		Coupon Compensation cancel
		paid
	490	P
	100	DEL INST DEVIAT CSH AMNT
	491	RCV
		DEL INST DEVIAT CSH AMNT
	492	PAID
		RETURN SETTLEMENT AMT
	493	RCV
	100	RETURN SETTLEMENT AMT
	494	PAID
	495	FRACTION CSH SETTLE RCV
	100	FRACTION CSH SETTLE PAID
	496	
		EUREX Cash Compensation
	498	received
	100	EUREX Cash Compensation paid
	500	
	500	LOAN ICI RCV
	502	LOAN ICI PAID
	502	MARK TO MARKET RCV
	503	MARK TO MARKET ROV
	505	LENDING FEE RCV
	506	LENDING FEE PAID
	506	REBATE FEE RCV
	508	REBATE FEE ROV
	509	
	510	MANUF.DIVID PAID

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Field Name	Possible Values	Description
	511	MANUF.DIVID CA CANC RCV
	512	MANUF.DIVID CA CANC PAID
	513	MANUF.COUPON RCV
	514	MANUF.COUPON PAID
		MANUF.COUPON CA CANC
	515	RCV
		MANUF.COUPON CA CANC
	516	PAID
	517	LOAN BUY-IN CSH AMNT RCV
	518	LOAN BUY-IN CSH AMNT PAID
	519	CASH SETTLEMENT RCV
	520	CASH SETTLEMENT PAID
	521	LOAN CANC.RERUN RCV
	522	LOAN CANC.RERUN PAID
	523	RETURN PRINC.COLL RCV
	524	RETURN PRINC.COLL PAID
	525	NCC CASH SETTLEMENT RCV
	526	NCC CASH SETTLEMENT PAID
	527	VCA CSH COMP AMT ICI RCV
		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.

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6 Appendix

The following abbreviations are used throughout the document:

Abbreviation	Stands for	
3PFP	Third Party Flow Provider	
ACON		
ADR	American Depository Receipt	
BRP	Batch oriented reporting	
BOD	Begin of day	
BBK	Deutsche Bundesbank	
СА	Corporate Action	
СВ	Central Bank	
CBF	Clearstream Banking Frankfurt	
CBL	Clearstream Banking Luxembourg	
ССВ	Cash Correspondent Bank	
CCP	Central Counter Party	
CHF	Swiss Franks	
СМ	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	

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Abbreviation	Stands for
ICSD	International Central Securities Depository
loD	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	
NCSC	Night Time Processing 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