clear to trade

eurex clearing
rundschreiben 086/11

Datum: 14. November 2011
Empfänger: Alle Clearing-Mitglieder der Eurex Clearing AG und Vendoren
Autorisiert von: Thomas Book

⚠ **Aktion erforderlich**

Reportänderungen bezüglich des OGAW-IV-Umsetzungsgesetzes

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Zielgruppe:

➲ Middle + Backoffice

Anhänge:

nur in Englisch:

1. Layout: Example for Income Payment,
   Layout: Example for Tax Liquidity,
   Report RAWCA160
2. CCP 7.0 Description of Reports Formatted Layout - Update due to UCITS IV Directive
3. CCP 7.0 Description of Reports Raw Data - Update due to UCITS IV Directive

Zusammenfassung:

Mit diesem Rundschreiben kündigt Eurex Clearing die Reportänderungen an, die sich aus dem Inkrafttreten des OGAW-IV-Umsetzungsgesetzes (OGAW = Organismus für gemeinsame Anlagen in Wertpapieren) ab dem **2. Januar 2012** ergeben werden.

Daher wird es eine geringfügige Änderung im CCP-Report „Custody Payment Statement RPTCA160/RAWCA160“ geben.

Bitte leiten Sie diese Information an alle relevanten Abteilungen in Ihrem Unternehmen weiter.

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HRB Nr. 44828
Amtsgericht Frankfurt/Main

Reportänderungen bezüglich des OGAW-IV-Umsetzungsgesetzes

Auswirkungen des OGAW-IV-Umsetzungsgesetzes (OGAW-IV-UmsG) ab dem 2. Januar 2012

Die Einführung des OGAW-IV-UmsG soll die missbräuchliche steuerliche Gestaltung bei Leerverkäufen über den Dividendenstichtag unterbinden. Dies wird durch die Umstellung des Steuerabzugs vom Emittenten zur letzten inländischen auszahlenden Stelle erreicht.

In diesem Sinne wird Clearstream Banking Frankfurt (CBF) als letzte inländische auszahlende Stelle bei Zahlungen an ausländische Institute (in der Regel ausländische Kreditinstitute) den Steuerabzug im Falle von Dividenden- und Fondsausschüttungen vornehmen. Bei thesaurierenden Fonds verteilt CBF die von der Kapitalanlagegesellschaft (KAG) zur Verfügung gestellte Steuerliquidität an ihre inländischen Kunden bzw. führt bei Zahlung an einen ausländischen Kunden die Steuer an die zuständige Steuerbehörde ab. Dies betrifft sowohl die Ertragsausschüttung auf Bestände sowie Market Claims cum-gehandelter und ex-belieferter Geschäfte.

Generell erfolgt die Bereitstellung der Steuerliquidität analog der Dividenden- und Fondsausschüttungen, erfordert aber eine geringfügige Änderung des CCP-Reports „RPTCA160/RAWCA160“.

Weitere Informationen zum OGAW-IV-Umsetzungsgesetz finden Sie auf der CBF-Website www.clearstream.com unter Information Centre > Tax > Code D11042.

Zum direkten Zugang zum Dokument klicken Sie bitte hier:

http://www.clearstream.com/ci/dispatch/en/cic/CIC/Annnouncements/CSD/Domestic/Tax/2011/D11042.htm

Wenn Sie Fragen bezüglich des OGAW-IV-Umsetzungsgesetzes haben, wenden Sie sich bitte an den Customer Service Domestic der Clearstream Banking Frankfurt unter der Telefonnummer +49-69-2 11-1 11 77 oder der E-Mail: csdomestic@clearstream.com.

Änderungen im Report „Custody Payment Statement RPTCA160/RAWCA160“

Im Report „Custody Payment Statement RPTCA160/RAWCA160“ wird ein neues Feld „CA-Type“ eingefügt, um zwischen den jetzigen Erträgniszahlungen („income payments“) und der neuen „tax liquidity for growth funds“ unterscheiden zu können.

Im Report RPTCA160 werden Erträgniszahlungen („income payments“) als CA-Type „INCOME“ und Steuerliquidität als CA-Type „TAX“ gekennzeichnet.

Im Report RAWCA160 werden Erträgniszahlungen („income payments“) als CA-Type „I“ und Steuerliquidität als CA-Type „T“ gekennzeichnet. Das Report-Format wird ebenfalls geändert (siehe Anlage 1).

Wenn Sie Fragen haben oder weitere Informationen benötigen, wenden Sie sich bitte an das Member Services & Admission Team unter Tel. +49-69-211-1 17 00 oder E-Mail customer.support@eurexchange.com.

14. November 2011

Anlage 1 zu Eurex Clearing-Rundschreiben 086/11

Layout: Example for Income Payment

```
        1         2         3         4         5         6         7         8         9         10        11        12        13
1234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
EUREX                                          CUSTODY PAYMENT STATEMENT                                                    PAGE:        2
RPTCA160                                                                                                                AS OF DATE: 19-10-11
                                                                                                                          RUN DATE: 19-10-11

SETTLEMENT ACCT : 12340000                      SETTLEMENT LOCATION : CBF      CURRENCY          : EUR
CLEARING MEMBER : ABCFR                         ACCOUNT TYPE        : PP       CASH STL ACCOUNT  : 12340270
EXCHANGE MEMBER : ABCFR                                                        CASH STL LOCATION : BBK     ABCDEFFFXXX

ISIN            : DE0006937733  PORSCHE AG VZO O.N.
VALUE DATE      : 20-10-11                      ENTITLEMENT DAY : 19-10-11     CA TYPE: INCOME

 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
-------- -----  -  -------  ---  ---------------- ---- - --- ---------------------- -------------------- -------------------- ----
07-07-11 XEIR   O  0123456  S                        S                      750-                 0.00               254.46
                                                                                    -------------------- --------------------
TOTAL DEBIT/ CREDIT                                :                                            0.00               254.46
```

Layout: Example for Tax Liquidity

```
        1         2         3         4         5         6         7         8         9         10        11        12        13
1234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
EUREX                                          CUSTODY PAYMENT STATEMENT                                                    PAGE:        2
RPTCA160                                                                                                                AS OF DATE: 19-10-11
                                                                                                                          RUN DATE: 19-10-11

SETTLEMENT ACCT : 12340000                      SETTLEMENT LOCATION : CBF      CURRENCY          : EUR
CLEARING MEMBER : ABCFR                         ACCOUNT TYPE        : PP       CASH STL ACCOUNT  : 12340270
EXCHANGE MEMBER : ABCFR                                                        CASH STL LOCATION : BBK     ABCDEFFFXXX

ISIN            : DE0008475013  ALLIANZ RCM THESAURUS
VALUE DATE      : 20-10-11                      ENTITLEMENT DAY : 19-10-11     CA TYPE: TAX

 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
-------- -----  -  -------  ---  ---------------- ---- - --- ---------------------- -------------------- -------------------- ----
07-07-11 XEIR   O  0123456  S                        S                      750-                 0.00               254.46
                                                                                    -------------------- --------------------
TOTAL DEBIT/ CREDIT                                :                                            0.00               254.46
```

Report RAWCA160

RAWCA160		**Custody Payment Statement**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: “RAWCA160” – Valid data record. “ENDCA160” – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: “20” – Production environment. “21” – Simulation environment.
5	Settlement Location	5	A		Settlement location. See chapter 6.

RAWCA160		Custody Payment Statement			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
6	Settlement Account	12	A		Branch settlement account.
7	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
8	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
9	Account Type	2	A		Account type. See chapter 6.
10	Cash Account	22	A		Cash account number that is assigned to the corresponding cash settlement location.
11	Value Date	8	N	YYYYMMDD	Value date of the cash bookings.
12	Entitlement Date	8	N	YYYYMMDD	Entitlement date of corporate action event.
13	Settlement Run	4	A		Settlement run. See chapter 6.
14	Currency	3	A		Currency of the dividend. See chapter 6.
15	ISIN	12	A		ISIN of the event affected security.
16	Trade Date	8	N	YYYYMMDD	Trading date.
17	Trading Location	4	A		Trading location. See chapter 6.
18	Trade Type	1	A		Exchange trade type. See chapter 6.
19	Trade Number	10	A		Trading number as provided from the trading location.
20	SFX	5	N		Trading number suffix.
21	Contract Type	1	A		Contract type. See chapter 6.
22	Order Number	16	F		Order number
23	MI Order Number	16	F		Member internal order number.
24	Date Settled	8	N	YYYYMMDD	Date on which the trade was settled; empty, if the trade is still pending.
25	Buy/Sell Indicator	1	A		Buy sell type. See chapter 6.
26	Nominal / Quantity	17	N	±12.3	Nominal / quantity security amount considered for income event.
27	Payment Credit/Debit	15	N	±11.2	Payment credit / debit
28	Cash Stl Location	5	A		Cash settlement location. See chapter 6.

RAWCA160		**Custody Payment Statement**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
29	Cash Stl Location BIC	11	A		BIC of cash settlement location (e.g. RBOSGB2LXXX)
30	Reverse compensation	1	A		In case of a reverse compensation a "R" is displayed
31	CA Type	1	A		I for Income, T for Tax liquidity

CCP Release 7.0

Description of Reports Formatted Layout – Update due to UCITS IV Directive

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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 CCP Release 7.0. 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 CCP@X-PERT 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 7.0 are marked in yellow. The new reports introduced for Securities Lending are described in chapter 4.5. This chapter is completely new and therefore should be marked in yellow, but for better readability only the heading is marked in yellow. Nevertheless the complete chapter is changed / new.

Existing report layouts are not changed due to the new securities lending service. Nevertheless loans will be reported and can be identified as per the following list.

Existing report affected by Securities Lending service	Subject to changes	Loan Identifier
RPTCA130 COMPENSATION PARTNER	N	MIC =ECSL or PIRM
RPTCA160 CUSTODY PAYMENT STATEMENT	N	Contract type = L
RPTCA180 CAPITAL ADJUSTMENTS ON TRADES	N	MIC =ECSL or PIRM
RPTCB230 DAILY GROSS DELIVERY MGMT.	N	MIC =ECSL or PIRM
RPTCD250 SETTLED CASH TRANSACTIONS	N	Cash transaction ID
RPTCE270 SETTLED DELIVERY	N	Contract type = L

Table 1: List of reports affected by securities lending service

2 General Layout of Reports

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

The report overview is provided according to the following format:

Report Name:

<Report Name>

Report ID:

<Report ID>

Purpose:

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

Notes on format:

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

Notes on creation:

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

Sorting Order:

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

Field Description:

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

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

Every report header has the following structure:

Heading

Report name

Member name

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

Run date (current CCP business date)

Every page header has the following structure:

Report ID

Report name

Page number

Creation date

Run date

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

3 Overview of Reports

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

Reporting group	Description
BRP	"BRP" to refer to batch oriented processing for Euro (EUR) equities with settlements at CBF. The respective reports are provided by the CCP after processing the settlement results from CBF's STD/SDS1/SDS2 settlement cycles. Refers to Detailed Delivery Reports (not relevant to EC-IS).
CORPT	"CORPT" to refer to continuous reporting for fixed income and equities (8 reporting runs) with settlements not in scope of "BRP" (e.g. EUR bond, Swiss France (CHF) equity and bonds, Russian ADR in USD, equities from EC-IS, NCSC equities). The respective reports are provided time triggered by the CCP (8 times during a CCP business day) reflecting the continuous settlement results from the respective (I)CSDs received within these time windows. Refers to Detailed Delivery Reports.
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

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

Report ID	Report Title	Reporting Group	Report Distribution	Freq[1].	Availability[2]		
					TM	CM	SI
RPTCA130	Compensation Partner	EOD	CCP MISS, Common Report Engine	D		X	X
RPTCA160	Custody Payment Statement	EOD		D		X	X
RPTCA180	Capital Adjustments on Trades	EOD		D		X	X
RPTCB220	Daily Fines	EOD		D		X	
RPTCB230	Daily Gross Delivery Mgmt.	EOD		D		X	X
RPTCB530	EC-IS Daily Gross Dlv Mgmt	EOD		D		X	X

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

Report ID	Report Title	Reporting Group	Report Distribution	Freq[1].	Availability[2]		
					TM	CM	SI
RPTCC011	Current Liquidating Margin	OTHER	EUREX MISS, CCP MISS, Common Report Engine	D	X	X	
RPTCC031	Theoretical Values II	OTHER		D	X	X	
RPTCC033	Theoretical Values III	OTHER		D	X	X	
RPTCC034	Theoretical Prices	OTHER		D	X	X	
RPTCC040	Liquidating Values	OTHER		D	X	X	
RPTCC045	Additional Margin	OTHER		D	X	X	
RPTCC050	Daily Margin	OTHER		D	X	X	
RPTCC055	Daily Margin Offset	OTHER		D	X	X	
RPTCC060	Daily Margin Summary	OTHER		D		X	
RPTCC080	Security / Cash Risk Position	OTHER		D	X	X	
RPTCD150	Cash Obligations	EOD	CCP MISS, Common Report Engine	D		X	X
RPTCD250	Settled Cash Transactions	EOD		D		X	X
RPTCD540	EC-IS Cash Instructions	CORPT		D		X	X
RPTCD550	EC-IS Settled Cash Tran	EOD		D		X	X
RPTCD280	Pending Price Differences	EOD		D		X	X
RPTCE260	Pending Delivery	BRP / CORPT		D	X	X	X
RPTCE265	Pending Delivery Before NTP	CORPT		D	X	X	X
RPTCE565	EC-IS Pending Dlv Before NTP	CORPT		D	X	X	X
RPTCE270	Settled Delivery	BRP / CORPT		ID	X	X	X
RPTCE570	EC-IS Settled Delivery	CORPT		ID	X	X	X
RPTCE275	Settled Delivery Offset	BRP		ID	X	X	X
RPTCE280	Pending Delivery Instructions	CORPT		D		X	X
RPTCE320	External Deliveries	EXS		D		X	X
RPTCL200	Loan MTM	EOD		D	X	X	
RPTCL260	Loan obligations	EOD		D	X	X	
RPTCL290	Street View Records	EOD		D	X	X	

Report ID	Report Title	Reporting Group	Report Distribution	Freq[1].	Availability[2]		
					TM	CM	SI
RPTCL300	Rebate Lending Fee	EOD		D	X	X	
RPTTC750	Repo Contracts	EOD		D	X	X	X
RPTTC755	Repo Fixings	CORPT		ID	X	X	X
RPTTL100	Loan Confirmations	CORPT		ID	X	X	
RPTTL760	Loan Maintenance	EOD		D	X	X	
RPTTL770	Loan Returns	EOD		D	X	X	

3.1 Detailed Delivery Reports

For the Detailed Delivery Reports CE260, CE265, CE565, CE270, CE570, CE275 and CE280 there are two creation timelines. The first is the batch oriented reporting (BRP) and the second the continuous reporting (CORPT). The BRP timeline is event triggered only, i.e. report creation depends on the settlement runs. The CORPT timeline is event and time triggered. Time triggered means report creation takes place at a fixed but configurable time per day. For CORPT reporting, if the member selects a report, the member will receive all 8 versions which are produced for each business day.
The following table provides an overview of when BRP and CORPT reports are created.

Batch oriented reporting (BRP)			Continuous reporting (CORPT)		
	Creation Cycle	Report ID		Creation Cycle	Report ID
Event triggered	BOD		Event triggered	BOD	RPTCE260
			Time triggered	RC001	RPTCE270 RPTCE570
				RC002	RPTCE270 RPTCE570
				RC003	RPTCE270 RPTCE570
				RC004	RPTCE270 RPTCE570
				RC005	RPTCE270 RPTCE570
				RC006	RPTCE270 RPTCE570
				RC007	RPTCE270 RPTCE570
Event triggered	SDS1	RPTCE270 RPTCE275		DTP1	
	SDS2	RPTCE270 RPTCE275		DTP2	
	STD	RPTCE270		NTP	
Event triggered	EOD	RPTCE260	Event triggered	EOD	RPTCE265 RPTCE565 RPTCE270 RPTCE570 RPTCE280

3.2 Historical reports

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

3.3 Trade Identification

In order to identify trades uniformly on various reports the "TRADE NUMBER" is used, whereas its value is the one received from the trading location. 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 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
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

Report-ID	Name of the report	Reported … at the entitlement day
RPTCD540	CD540 EC-IS Cash Instructions	N/A
RPTCD250	CD250 Settled Cash Transactions	N/A
RPTCD550	CD550 EC-IS Settled Cash Tran	N/A
RPTCD280	CD280 Pending Price Differences	Cum
RPTCE260	CE260 Pending Delivery	BRP: Ex, CORPT: Ex
RPTCE265	CE265 Pending Delivery Before NTP	N/A
RPTCE565	CE565 EC-IS Pending Dlv Before NTP	Ex/Cum
RPTCE270	CE270 Settled Delivery	BRP: SDS1/SDS2 - Cum, STD – Ex CORPT: N/A
RPTCE570	CE570 EC-IS Settled Delivery	Ex/Cum
RPTCE275	CE275 Settled Delivery - Offset	BRP: SDS1/SDS2 - Cum
RPTCE280	CE280 Pending Delivery Instructions	Ex
RPTCE320	CE320 External Deliveries	Ex
RPTTC750	Repo Contracts	N/A
RPTTC755	Repo Fixings	N/A
RPTCL300	Rebate Lending Fee	Cum
RPTCL200	Loan MTM	Cum
RPTTL100	Loan Confirmations	N/A
RPTTL770	Loan Returns	Ex
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

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: CE270 reports furthermore are numbered according to their corresponding settlement run.

4 Reports Layout Description

4.1 Corporate Action Reports

4.1.1 RPTCA130 Compensation Partner

Report Name:

Compensation Partner

Report ID:

RPTCA130 (Clearing Member).

RPTCA131 (Settlement Institution).

Purpose:

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

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

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

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

Quantities which were pending on both levels.

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

The report does not include EC-IS trades.

Notes on format:

This report is also available as raw data file:

RAWCA130 (Clearing Member).

RAWCA131 (Settlement Institution).

Notes on report creation:

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

Sorting order:

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

Fields:

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

REF	FIELD NAME	DESCRIPTION
12	EX DATE	Ex-date of the event.
13	NEW ISIN	ISIN of the right or of the security that is to be exchanged. Empty in case of a pure change of the nominal value.
14/15	RATIO	Adjustment ratio. Empty in case of a pure change of ISIN. In case of a re-run: CBF adjustment ratio enumerator: denominator. In case of a cancel run: CBF adjustment ratio denominator: enumerator.
16	SETTL. STATUS	Trade delivery status on the level CCP – CM / CM – Customer at entitlement day. “SETTLED/PENDING”. “PENDING/PENDING”.
17	EXCH MEMB	Exchange Member ID.
18	ACT TYP	Account type. See chapter 5.
19	TRAD LOC	Trading location. See chapter 5.
20	TRADE DATE	Trading date.
21	TRADE NUMBER	Trade number as provided from the trading location.
22	ORDER NUMBER	Order number.
23	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).

Layout:

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

01|EUREX                                          COMPENSATION PARTNER                                                    PAGE:        3
02|RPTCA130                                                                                                          AS OF DATE: 09-08-06
03|                                                                                                                  RUN DATE: 09-08-06
04|
05|CLEARING MEMBER : AAAFR          Member CM1
06|SETTLEMENT LOC. : CBF            SETTLEMENT ACCT : 99900022           HEAD SETTLEMENT ACCT: 99900022
07|ENTITLEMENT DATE: 03-08-06
08|ISIN:             CH0012332372  SCHWEIZ.RUECKV.N.SF 0,10                              CURRENCY: EUR
09|CORPORATE ACTION: CHAN                                                 PROCESSING TYPE    : RE-RUN
10|EX DATE          : 04-08-06                                          RATIO              :       1.0000000 :       2.0000000
11|                                                                     NEW ISIN           : CH0012335540
12|SETTL. STATUS    : PENDING/PENDING
13|                                                                                  CURRENT         CURRENT         CURRENT         CURRENT
14|EXCH ACT TRAD   TRADE    TRADE        ORDER           ORIGINAL        QUANTITY        QUANTITY        QUANTITY        QUANTITY
15|MEMB TYP  LOC   DATE     NUMBER       NUMBER          QUANTITY        SETTL/SETTL     SETTL/PEND.   PEND./PEND. SG  PEND./PEND. OB
16|----- -- ---- -------- ---------- --------------- --------------- --------------- --------------- --------------- ---------------
17|AAAFR PP XEIR 31-06-06 0006645    0000065754197         1,000.000           0.000           0.000       1,000.000           0.000
18|                                                          --------------- --------------- --------------- --------------- ---------------
19|                                    TOTAL :               1,000.000           0.000           0.000       1,000.000           0.000
20|                           COMPENSATIONS ID FOP:                             4201  COMPENSATIONS ID DVP:                     4202
42|
43|
44|
45|
46|*** END OF REPORT ***
```

4.1.2 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.

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
16	TRADE NUMBER
17	ORDER NUMBER

#	FIELD NAME
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	Settlement run (See chapter 5) the report is created.
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
25	TOTAL DEBIT/ CREDIT	Sum of “PAYMENT DEBIT” and “PAYMENT CREDIT”.
26	TOTAL	Sum of “TOTAL DEBIT/ CREDIT”.

REF	FIELD NAME	DESCRIPTION
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	CA Type	"INCOME" for Income Payments or "TAX" for Tax liquidity[3]

Layout:

```
  |        1         2         3         4         5         6         7         8         9        10        11        12        13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                CUSTODY PAYMENT STATEMENT                                                PAGE:        5
02|RPTCA160                                                                                                                AS OF DATE: 19-06-06
03|                                                                                                                          RUN DATE: 19-06-06

04|SETTLEMENT ACCT : 20130000   (1)                SETTLEMENT LOCATION : CBF (2)   CURRENCY          : EUR (3)
05|CLEARING MEMBER : BVMMJ   (4)                   ACCOUNT TYPE        : A1  (6)   CASH STL ACCOUNT  : 70020270   (7)
06|EXCHANGE MEMBER : BVMMJ   (5)                                                     CASH STL LOCATION : LZB     LZBDEUL0XX (8)

07|ISIN            : DE0006937733  PORSCHE AG VZO O.N.   (9 + 10)
08|VALUE DATE      : 19-06-06   (11)                 ENTITLEMENT DAY : 18-06-06 (12) CA TYPE: INCOME   (32)

09| TRADE   TRAD  TRD TRADE   CON  ORDER           STL  B                                    PAYMENT              PAYMENT          REV
10|  DATE    LOC  TYP NUMBER  TYP  NUMBER          RUN  S STS  NOMINAL/QUANTITY             DEBIT                CREDIT           COMP
11|-------- ----- -   ------- --- ---------------- ---- - --- -------------------- -------------------- -------------------- -----
     (14)    (15) (16) (17)    (18) (19)           (13) (20) (21)  (22)                      (23)                 (24)             (31)
12|15-06-06 XEIR   X  1011002  S  0000001011002    SDS1 S  S                750-              0.00               254.46
13|15-06-06 XEIR   X  1011002  S  0000001011002    SDS1 S  S                750-            254.46                 0.00
14|15-06-06 XEIR   X  1011002  S  0000001011002    SDS2 S  S                750-            508.91                 0.00
15|15-06-06 XEIR   X  1011006  S  0000001011006    SDS1 S  S                300-              0.00               101.79
16|15-06-06 XEIR   X  1011006  S  0000001011006    SDS1 S  S                300-            203.57                 0.00
17|15-06-06 XEIR   X  1011006  S  0000001011006    SDS2 S  S                300-            101.79                 0.00
18|18-06-06 XEIR   X  2011002  S  0000002011002    SDS1 S  S                750-              0.00               254.46
19|18-06-06 XEIR   X  2011002  S  0000002011002    SDS1 S  S                750-            508.91                 0.00
20|18-06-06 XEIR   X  2011002  S  0000002011002    SDS2 S                   750-            254.46                 0.00
21|18-06-06 XEIR   X  2011006  S  0000002011006    SDS1 S  S                300-              0.00               101.79   R
22|18-06-06 XEIR   X  2011006  S  0000002011006    SDS1 S  S                300-            203.57                 0.00
23|18-06-06 XEIR   X  2011006  S  0000002011006    SDS2 S                   300-            101.79                 0.00
24|                                                                                  --------------------------------------
25|TOTAL DEBIT/ CREDIT  (25)                    :                                      2,137.46             712.50
26|                                                                                  --------------------------------------
27|TOTAL     (26)                                :                                                         1,424.96-
28|                                                                                                       ==============
29|TOTAL PER EXCHANGE MEMBER AND VALUE DATE   (27):                                                       18,167.06-
30|                                                                                                       ==============
31|TOTAL PER CASH ACCOUNT, CM, AND VALUE DATE (28):                                                       18,167.06-
32|                                                                                                       ==============
33|TOTAL PER CLEARING MEMBER AND VALUE DATE   (29):                                                       18,167.06-
34|                                                                                                       ==============
35|TOTAL PER SETTLEMENT ACCOUNT AND VALUE DATE(30):                                                       18,167.06-
36|                                                                                                       ==============

37|*** IN CASE OF EUR-PAYMENTS, THE PAYMENTS ARE INSTRUCTED BY CLEARSTREAM BANKING AG ON BEHALF OF EUREX CLEARING AG TO THE
38|    CUSTOMERS BUNDESBANK-ACCOUNT AND IN CASE OF NON-EUR-PAYMENTS, THE PAYMENTS ARE INSTRUCTED BY CLEARSTREAM BANKING AG ON
39|    BEHALF OF EUREX CLEARING AG TO THE CUSTOMERS ACCOUNT WITH CLEARSTREAM BANKING AG
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
```

[3] Updated due to UCITS IV Directive (UCITS = Undertakings for Collective Investment in Transferable Securities). Will become effective on 2 January 2012.

43| is received by EUREX Clearing AG
44|*** END OF REPORT ***

4.1.3 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 of corporate action non-income events on trades including corporate action events resulting in NCSC. The original trade is always shown first.

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

Fields:

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

```
  |        1         2         3         4         5         6         7         8         9         10        11        12        13
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                        CAPITAL ADJUSTMENTS ON TRADES                                                PAGE:       2
02|RPTCA180                                                                                                                AS OF DATE: 19-12-06
03|                                                                                                                          RUN DATE: 19-12-06
04|CLEARING MEMBER       : AAAFR (5)
05|EXCHANGE MEMBER       : AAAFR (6)                                    ACCOUNT TYPE           : A1 (7)
06|
07|ORIGINAL SECURITY     : DE0005003404 ADIDAS-SALOMON AG O.N. (8)      ENTITLEMENT DATE       : 19-12-06  (9)      (10) CURRENCY : EUR
08|ACORPT CASH LONG FACTOR : (11)                                      ACORPT CASH SHORT FACTOR  : (12)
09|PROCESSING TYPE       : CANCL  (25)
10|
11|
12| - - - T R A D E  - - -    ORDER        B SETTLMNT                  STL    STL EXT STL EXT    NOMINAL/                          D
13| DATE    LOC TYP NUMBER   NUMBER       S  DATE   STS    ISIN       ACCT   LOC ACCT    LOC    QUANTITY       SETTLEMENT AMOUNT  A
14|-------- ---- - ------- ---------------- - -------- - ------------ -------- --- ------- --- ---------------- ------------------ -
     (13)   (14) (15)  (16)      (17)        (18) (19)   (20)    (21)       (1)     (2)  (3)    (4)        (22)              (23)       (24)
15|18-12-06 XEUR O 1810003                  S 20-12-06   DE0005003404 10200000 CBF                    100.000-              0.00  A
16|18-12-06 XEUR O 1810003                  S 20-12-06 S DE000S0EXE01 10200000 CBF                      0.000-              0.00
17|18-12-06 XEUR O 1810004                  S 20-12-06   DE0005003404 10200000 CBF                    500.000-             50.00  A
18|18-12-06 XEUR O 1810004                  S 20-12-06   DE000S0EXE01 10200000 CBF                    500.000-             50.00  D
19|
20|
21|EUREX                                        CAPITAL ADJUSTMENTS ON TRADES                                                PAGE:       2
22|RPTCA180                                                                                                                AS OF DATE: 19-12-06
23|                                                                                                                          RUN DATE: 19-12-06
24|CLEARING MEMBER       : AAAFR
25|EXCHANGE MEMBER       : AAAFR                                        ACCOUNT TYPE           : A1
26|ORIGINAL SECURITY     : DE0005003404 ADIDAS-SALOMON AG O.N.          ENTITLEMENT DATE       : 19-12-06              CURRENCY : EUR
27|ACORPT CASH LONG FACTOR :                                           ACORPT CASH SHORT FACTOR  :
28|PROCESSING TYPE       : RERUN
29|
30|
31| - - - T R A D E  - - -    ORDER        B SETTLMNT                  STL    STL EXT STL EXT    NOMINAL/                          D
32| DATE    LOC TYP NUMBER   NUMBER       S  DATE   STS    ISIN       ACCT   LOC ACCT    LOC    QUANTITY       SETTLEMENT AMOUNT  A
33|-------- ---- - ------- ---------------- - -------- - ------------ -------- --- ------- --- ---------------- ------------------ -
34|18-12-06 XEUR O 1810003                  S 20-12-06   DE0005003404 10200000 CBF                    100.000-              0.00  D
35|18-12-06 XEUR O 1810003                  S 20-12-06   DE000S0EX333 10200000 CBF                    100.000-              0.00  A
36|18-12-06 XEUR O 1810004                  S 20-12-06   DE0005003404 10200000 CBF                    500.000-             50.00  D
37|18-12-06 XEUR O 1810004                  S 20-12-06   DE000S0EXE01 10200000 CBF                    500.000-             50.00  A
38|
39|EUREX                                        CAPITAL ADJUSTMENTS ON TRADES                                                PAGE:       2
40|RPTCA180                                                                                                                AS OF DATE: 19-12-06
41|                                                                                                                          RUN DATE: 19-12-06
42|CLEARING MEMBER       : AAAFR
43|EXCHANGE MEMBER       : AAAFR                                        ACCOUNT TYPE           : A1
44|ORIGINAL SECURITY     : DE0005003404 ADIDAS-SALOMON AG O.N.          ENTITLEMENT DATE       : 19-12-06              CURRENCY : EUR
45|ACORPT CASH LONG FACTOR :                                           ACORPT CASH SHORT FACTOR  :
46|PROCESSING TYPE       : ORIG
47|
48|
49| - - - T R A D E  - - -    ORDER        B SETTLMNT                  STL    STL EXT STL EXT    NOMINAL/                          D
50| DATE    LOC TYP NUMBER   NUMBER       S  DATE   STS    ISIN       ACCT   LOC ACCT    LOC    QUANTITY       SETTLEMENT AMOUNT  A
51|-------- ---- - ------- ---------------- - -------- - ------------ -------- --- ------- --- ---------------- ------------------ -
52|18-12-06 XEUR O 1810006                  S 20-12-06   DE0005003404 10200000 CBF                    100.000-             50.00  D
53|18-12-06 XEUR O 1810006                  S 20-12-06   DE000S0EX333 10200000 CBF   62541 CBL        100.000-             50.00  A
54|
55|*** END OF REPORT ***
```

4.2 Trade Reports

4.2.1 RPTCB230 Daily Gross Delivery Mgmt.

Report Name:

Daily Gross Delivery Mgmt.

Report ID:

RPTCB230 (Clearing Member).

RPTCB231 (Settlement Institution).

Purpose:

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

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

Notes on format:

This report is also available as raw data file:

RAWCB230 (Clearing Member).

RAWCB231 (Settlement Institution).

Notes on creation:

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

Sorting order:

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

Fields:

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

REF	FIELD NAME	DESCRIPTION
8	SETTLEMENT CURRENCY	Settlement currency. See chapter 5.
9	TRAD LOC	Trading location. See chapter 5.
10	TRD TYP	Exchange trade type. See chapter 5.
11	TRADE DATE	Trading date.
12	TRADE NUMBER	Trading number as provided from the trading location.
13	LEG	Leg. See chapter 5.
14	MAINTENANCE DATE	Maintenance date; date at which the modification was executed.
15	MAINT TIME	Maintenance time; time at which the modification was executed.
16	ORDER NUMBER	Order number. Eurex Repo will fill it with "External Trade Reference"
17	NOMINAL / QUANTITY	Nominal / quantity security amount. Negative signs indicate sell trades. (No quantity is shown in case of an ISIN block / release transaction)
18	TRAN	Transaction types. Free form text field: "INS" trade insert on behalf "NEW" new trade automatically loaded from trading locations except from XETR and XFRA "DEL" trade deletion on behalf "REL" "BLCK" "NET" (processing) "GROS" (processing) "LINK" "UNLK" "BIBL" (buy-in block; Clearing Supervision transaction) "BIRL" (buy-in release; Clearing Supervision transaction) "IBL" (ISIN block; Clearing Supervision transaction) "IRL" (ISIN release; Clearing Supervision transaction) "TBBL"[4] (Technical Buy-in block; Clearing Supervision transaction) "TBRL"[4] (Technical Buy-in release; Clearing Supervision transaction) "TIBL"[4] (Technical ISIN block; Clearing Supervision transaction) "TIRL"[4] (Technical ISIN release; Clearing Supervision transaction) "CLOS" trade closing for open and open variable repos "RACH" rate change for pending variable and open variable repos. Note: A transaction is "REL" (release) if the released quantity has been increased. It is "BLCK" (block) if the released quantity has been reduced.
19	QUANTITY	Quantity that has been blocked, released, linked or unlinked. Note: The column reports the delta quantity, i.e. the difference between the status before and after the reported transaction.
20	TRAD ID	External trading ID for (manually) linked trades; empty for automatically linked trades.
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

[4] Only used for exception handling

Layout:

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

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

4.2.2 RPTCB530 EC-IS Daily Gross Dlv Mgmt.

Report Name:

EC-IS Daily Gross Dlv Mgmt.

Report ID:

RPTCB530 (Clearing Member).

RPTCB531 (Settlement Institution).

Purpose:

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

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

Notes on format:

This report is also available as raw data file:

RAWCB530 (Clearing Member).

RAWCB531 (Settlement Institution).

Notes on creation:

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

Layout:

```
  |        1         2         3         4         5         6         7         8         9         10        11        12        13
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                          DAILY GROSS DELIVERY MGMT.                                              PAGE:       2
02|RPTCB530                                                                                                          AS OF DATE: 16-11-07
03|                                                                                                                  RUN DATE: 16-11-07
04|
05|SETTLEMENT ACCT : 88800022000000000000000000000000  (1)     SETTLEMENT LOCATION : CBF  (2)
06|CLEARING MEMBER : ABCFR ABC AG
07|EXCHANGE MEMBER : ABCFR ABC AG
08|ISIN           : DE0005003404    SETTLEMENT CURRENCY : EUR    MAINTENANCE DATE : 16-11-07
09|
10|TRAD TRD  TRADE    TRADE  LEG   MAINT    ORDER          NOMINAL/          TRAN   QUANTITY          TRAD ID  PERFORMED BY
11|LOC  TYP  DATE     NUMBER       TIME     NUMBER         QUANTITY
12|---- -  -------- ------- --- -------- ---------------- ------------------- ---- ------------------- -------- ------------
13|XEUR  O  16-11-06 4931        16:49:23                        30,000.00- NEW           30,000.00          SYSTEM
14|XEUR  O  16-11-06 4917        16:49:23                        54,500.00- NEW           54,500.00          SYSTEM
15|
16|
17|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
18|    but legally fulfilled by receiving the confirmation of the receipt of payment.
19|
20|*** END OF REPORT ***
```

4.2.3 RPTTC750 Repo Contracts

Report Name:

Repo Contracts

Report ID:

RPTTC750 (Clearing Member)

RPTTC751 (Settlement Institution)

RPTTC752 (Trading Member)

Purpose:

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

Notes on Format:

This report is also available as raw data file:

RAWTC750 (Clearing Member)

RAWTC751 (Settlement Institution)

RAWTC752 (Trading Member)

Notes on Creation:

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

Sorting order:

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

Fields:

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Member ID of clearing member
2	MEMBER	Code of the exchange member
3	ISIN	Security ID
4	ACCOUNT TYPE	Account type. See chapter 5.
5	SETTLEMENT CURRENCY	Settlement currency of the trades. See chapter 5.

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

Layout:

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

4.2.4 RPTTC755 Repo Fixings

Report Name:

Repo Fixings

Report ID:

RPTTC755 (Clearing Member)

RPTTC756 (Settlement Institution)

RPTTC757 (Trading Member)

Purpose:

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

This report contains the repo trades (Open, Open-variable and Variable) and their corresponding legs, which have been subject to modifications due to fixing, closing or rate change. It is a report showing the

"delta", i.e. the change referring to the last status of the, e.g., settlement date, repo (reference) rate, repo interest amount, settlement amount, in comparison to the last reporting.

The report *TC75m Repo Fixings* will be available within the seven 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 7 times intraday and during end-of-day processing. *TC75m Repo Fixings* will be selectable via the Member GUI window *Report Selection*, included in the reporting group CORPT and EOD.

Sorting order:

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

Fields:

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Member ID of clearing member
2	MEMBER	Code of the exchange member
3	ISIN	Security ID
4	ACCOUNT TYPE	Account type. See chapter 5.
5	SETTLEMENT CURRENCY	Settlement currency of the trades. See chapter 5.
6	TRADE DATE	Trading date
7	TRAD LOC	Trading location. See chapter 5.
8	TRADE NUMBER	External trade number as provided by the trading location.

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

Layout:

```
  |        1         2         3         4         5         6         7         8         9         10        11        12        13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                REPO FIXINGS                                                          PAGE:       20
02|RPTTC755                                                                                                          AS OF DATE: 16-11-07
03|                                                                                                                  RUN DATE: 16-11-07
04|
05|CLEARING MEMBER     : ABCFR (1)
06|MEMBER              : ABCFR (2)
07|ISIN                : DE0001135226 (3)        ACCOUNT TYPE    : A1 (4)
08|SETTLEMENT CURRENCY : EUR (5)                 TRADE DATE      : 13-11-06 (6)
09|
10|
11|TRAD TRADE      LEG  ORDER NUMBER    B SETTL DT  NOMINAL              PAYABLE             REPO          REPO INTEREST      CCP- CM
12|LOC  NUMBER     CLO                  S CONTR /   QUANTITY             AMOUNT              RATES         AMOUNT             CM-CUST
13|     INFO TYPE                         EFFECT                                           BA POINTS     REF RATE
14|---- ---------- --- ---------------- - --------- -------------------  ------------------- ----------  ----------------  --------
   (7)  (8)        (10)  (12)          (13) (14)      (16)                 (17)                (18)        (20)               (22)
        (9)        (11)                      (15)                                             (19)        (21)               (23)
15|XERE 9999981      1 123456789        B 17-11-06       5,000,000.000       5,123,456.00-  2.000000          200.00  SETL
16|          SP                         17-11-06                                                                     SETL
17|XERE 9999981      2 123456789        S 29-11-06       5,000,000.000-      5,123,656.00   2.000000          200.00  LATE
18|          SP                         29-11-06                                                                     LATE
19|
20|EUREX                                                REPO FIXINGS                                                          PAGE:       21
21|RPTTC755                                                                                                          AS OF DATE: 16-11-07
22|                                                                                                                  RUN DATE: 16-11-07
23|
24|CLEARING MEMBER     : ABCFR
25|MEMBER              : ABCFR
26|ISIN                : DE000A0AE077            ACCOUNT TYPE    : A1
27|SETTLEMENT CURRENCY : EUR                     TRADE DATE      : 30-10-07
28|
29|
30|TRAD TRADE      LEG  ORDER NUMBER    B SETTL DT  NOMINAL              PAYABLE             REPO          REPO INTEREST      CCP- CM
31|LOC  NUMBER     CLO                  S CONTR /   QUANTITY             AMOUNT              RATES         AMOUNT             CM-CUST
32|     INFO TYPE                         EFFECT                                           BA POINTS     REF RATE
33|---- ---------- --- ---------------- - --------- -------------------  ------------------- ----------  ----------------  --------
34|XERE 0000003      1 0000000000002    B 30-10-07           5,000.000          50,000.00- 100.000000          100.00  SETL
35|     SPOP                           30-10-07                                                 EON D                 SETL
36|XERE 0000003      2 0000000000002    S 31-12-99           5,000.000-          5,000.00  100.000000          100.00  LATE
37|     SPOP       R                   31-12-99                                                    3+  EON D             BIBL
38|
39|
40|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
41|    but legally fulfilled by receiving the confirmation of the receipt of payment.
42|
43|*** END OF REPORT ***
```

4.3 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 STD/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 STD/NTP settlement run. Furthermore, the resulting cash difference is provided, i.e., the remaining open cash amount on the level CM – Customer.
- The second part represents a summary of the cash amounts to be debited/credited to a Clearing Member on cash account level.

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

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

Notes on format:

This report is also available as raw data file:

RAWCD150 (Clearing Member).

RAWCD151 (Settlement Institution).

Notes on creation:

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

Sorting order:

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

Fields:

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

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

Layout:

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

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

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

```
15|---- ----- ---------- -------- ---- ------- --- ---------------- - ------------------ ------------------ ------------------
16|PP   XYZFR DE0001135283 16-10-06 XEUR 0000257                    S              0.00       10,028,830.00       10,028,830.00
17|                                                                                                                    LATE
18|                                                                                ------------------ ------------------ ------------------
19|                  TOTAL FOR EXCHANGE MEMBER       :                            0.00       10,028,830.00       10,028,830.00
20|                                                                                ------------------ ------------------ ------------------
21|                  TOTAL FOR ACCOUNT TYPE          :                            0.00       10,028,830.00       10,028,830.00
22|                                                                                ------------------ ------------------ ------------------
23|                  TOTAL FOR INSTRUMENT            :                            0.00       44,338,293.45       44,338,293.45
24|                                                                                ------------------ ------------------ ------------------
25|                  TOTAL FOR SETTLEMENT ACCOUNT    :                            0.00       44,338,293.45       44,338,293.45
26|                                                                                ------------------ ------------------ ------------------
27|                  TOTAL FOR CENTRAL BANK ACCOUNT  :                            0.00       44,338,293.45       44,338,293.45
```

...

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

4.3.2 RPTCD250 Settled Cash Transactions

Report Name:

Settled Cash Transactions

Report ID:

RPTCD250 (Clearing Member).

RPTCD251 (Settlement Institution).

Purpose:

The report represents all cash transactions that have been booked on the current business day (settlement date equals current business day) as well as those that have been initiated during the end-of-day processing with settlement date for the next business day. Cash transactions initiated for the current business day as settlement date will be reported as settled. A settlement indicator displays the corresponding settlement run in which the cash transaction was settled (SDS1, SDS2 or DTP1, DTP2 of the current business day; or STD / 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:

RAWCD250 (Clearing Member).

RAWCD251 (Settlement Institution).

Notes on Creation:

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

Sorting order:

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

#	FIELD NAME
10	ACT TYP

Fields:

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Member ID of Clearing Member.
2	CURRENCY	Currency of the product. See chapter 5.
3	CASH STL LOCATION	Cash Settlement Location (See chapter 5) and BIC. Example: RBOSG RBOSGB2LXXX
4	CASH STL ACCOUNT	Cash settlement account
5	VALUE DATE	Value date.
6	SETTLEMENT RUN	Settlement Run (See chapter 5) in which the specific cash transaction was settled.
7	SETTLEMENT ACCOUNT	Headquarter Settlement account for automatic generated transaction. For manually entered transactions the settlement account entered by CS is shown.
8	SETTL LOC	Settlement location. See chapter 5.
9	ACT TYP	Account type SNU. See chapter 5.
10	EXCH MEMBR	Member ID of Exchange Member; blank in case a cash transaction can not be separated for Exchange Member.
11	TRAN DATE	Date when the transaction is created.
12	TRAN TIME	Time when the transaction is created.
13	REF	Cash transaction number.
14	ISIN	ISIN of the underlying trade in case of automatic / manually instructed cash transactions.
15	TRADE ID	Trade ID of the underlying trade in case of automatic instructed cash transactions.
16	ORDER NUMBER	Order Number of the underlying trade in case of automatically instructed cash transactions
17	TYPE	Transaction type. See chapter 5.
18	DESCRIPTION	Transaction type description. 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 EXCHANGE MEMBER	Total amount for an exchange member.
23	TOTAL FOR TRADING ACCOUNT	Total amount for a trading account.
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
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                          SETTLED CASH TRANSACTIONS                                                PAGE:       2
02|RPTCD250                                                                                                          AS OF DATE: 16-11-06
03|                                                                                                                  RUN DATE: 16-11-06
04|
05|CLEARING MEMBER  : ABCFR ABC AG (1)          EXCHANGE MEMBER   : DDFR (10)
06|CASH STL ACCOUNT : 99900011 (2)             CASH STL LOCATION : BBK      XXXXXXXXXX (3)              (4) CURRENCY     : EUR
07|VALUE DATE       : 29-11-06 (5)             SETTLEMENT RUN    : STD (6)                             (9) ACCOUNT TYPE : A1
0x|SETTLEMENT ACCT. : 88800011 (7)             SETTLEMENT LOC.   : CBF  (8)
08|
09|TRAN      TRAN                          TRADE
10|DATE      TIME     REF       ISIN       ID       TYPE       DESCRIPTION              DEBIT            CREDIT
11|TRAN      TRAN                          TRADE
12|DATE      TIME     REF       ISIN       ID         ORDER_NO       TYPE       DESCRIPTION              DEBIT              CREDIT
13|-------- -------- -------- ------------ ------- ------ ---------- ---------- ------------------- ------------------- -------------
    (11)     (12)     (13)       (14)       (15)        (16)          (17)          (18)                (19)               (20)
14|30-12-02 06:36:53 000009174 DE000E0EXE04   N/A          N/A          474 CASH OFFSET SHR PAID          1,822.70               0.00
15|30-12-02 06:36:56 000009226 DE000E0EXE13   N/A          N/A          474 CASH OFFSET SHR PAID          1,066.66               0.00
16|30-12-02 06:36:54 000009186 DE000E0EXE06   N/A          N/A          474 CASH OFFSET SHR PAID              0.00               0.00
17|30-12-02 06:36:57 000009258 DESCCS0EXE02   N/A          N/A          474 CASH OFFSET SHR PAID              0.00               0.00

18|                                                TOTAL FOR TRANSACTION TYPE:                          2,889.36               0.00
19|                                                                                                  ------------------- -------------
20|                                                TOTAL FOR EXCHANGE MEMBER:                           2,889.36               0.00
21|                                                                                                  ------------------- -------------
22|                                                TOTAL FOR TRADING ACCOUNT:                           2,889.36               0.00
23|                                                                                                  ------------------- -------------
24|                                                TOTAL FOR SETTLEMENT ACCOUNT:                        2,889.36               0.00

25|TRAN      TRAN                          TRADE      EXTERNAL
26|DATE      TIME     REF       ISIN       ID         ORDER_NO       TYPE       DESCRIPTION              DEBIT              CREDIT
-------- -------- -------- ------------ ---------- ------------- ------ ---------- ------------------- ------------------- -------------
27|30-12-02 06:36:51 000009123 DE000X0EXE01   N/A          N/A          474 CASH OFFSET SHR PAID         12,006.40               0.00
28|30-12-02 06:36:59 000009274 FR000X0EXE04   N/A          N/A          474 CASH OFFSET SHR PAID            866.67               0.00
29|30-12-02 06:36:52 000009133 DESCCS0EXE01   N/A          N/A          474 CASH OFFSET SHR PAID              0.00               0.00
30|30-12-02 06:36:55 000009214 DE000E0EXE11   N/A          N/A          474 CASH OFFSET SHR PAID            324.10               0.00
31|30-12-02 06:36:54 000009187 DE000E0EXE06   N/A          N/A          474 CASH OFFSET SHR PAID              0.00               0.00
32|30-12-02 06:36:56 000009227 DE000E0EXE13   N/A          N/A          474 CASH OFFSET SHR PAID         23,979.50               0.00
33|30-12-02 06:36:53 000009175 DE000E0EXE04   N/A          N/A          474 CASH OFFSET SHR PAID          1,395.87               0.00
34|30-12-02 06:36:49 000009061 DE000E0EXE16   N/A          N/A          474 CASH OFFSET SHR PAID          2,557.50               0.00

35|                                                TOTAL FOR TRANSACTION TYPE:  (21)                    41,130.04               0.00
36|                                                                                                  ------------------- -------------
37|                                                TOTAL FOR EXCHANGE MEMBER:   (22)                    41,130.04               0.00
38|                                                                                                  ------------------- -------------
39|                                                TOTAL FOR TRADING ACCOUNT:   (23)                    41,130.04               0.00
40|                                                                                                  ------------------- -------------
41|                                                TOTAL FOR SETTLEMENT ACCOUNT:  (24)                  41,130.04               0.00
42|                                                                                                  ------------------- -------------
43|                                                TOTAL FOR BANK ACCOUNT:  (25)                        44,019.40               0.00
44|                                                                                                  ------------------- -------------
45|                                                TOTAL FOR BANK ACCOUNT LOCATION:  (26)               44,019.40               0.00
46|                                                                                                  ------------------- -------------
47|                                                TOTAL FOR CLEARING MEMBER:  (27)                     44,019.40               0.00
48|
49|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
50|    but legally fulfilled by receiving the confirmation of the receipt of payment.
51|*** Member Credit Payments in GBP are instructed by Barclays Bank plc on behalf of EUREX Clearing AG to the customer account at
52|    respective Payment Bank
53|
54|*** END OF REPORT ***
```

4.3.3 RPTCD540 EC-IS Cash Instructions

Report Name:

EC-IS Cash Instructions

Report ID:

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

Purpose:

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

Notes on Creation:

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

Sorting order:

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

Fields:

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

Layout:

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

4.3.4 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 (SDS1, SDS2 or DTP1, DTP2 of the current business day; or STD / NTP for the next business day, which include manually generated cash transactions).
For the cash settlement of trades assigned to an offsetting block, the report allows members to match cash payments to the corresponding settlement report.

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

Notes on Format:

This report is also available as raw data file:

RAWCD550 (Clearing Member).

RAWCD551 (Settlement Institution).

Notes on Creation:

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

Layout (only header part):

```
  |        1         2         3         4         5         6         7         8         9         10        11        12        13
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                          SETTLED CASH TRANSACTIONS                                                  PAGE:        2
02|RPTCD550                                                                                                                AS OF DATE: 16-11-06
03|                                                                                                                          RUN DATE: 16-11-06
04|
05|CLEARING MEMBER  : ABCFR     (1)              EXCHANGE MEMBER   : DDFR (10)
06|CASH STL ACCOUNT : 99900011 (2)               CASH STL LOCATION : BBK      XXXXXXXXXXX (3)              (4) CURRENCY     : EUR
07|VALUE DATE       : 29-11-06 (5)               SETTLEMENT RUN    : STD (6)                              (9) ACCOUNT TYPE : A1
08|SETTLEMENT ACCT. : 888000110000000000000000000000000000 (7)      SETTLEMENT LOC.   : CBF  (8)
09|TRANSACTION TYPE: XXX   EUREX CASH COMPENSATION  (17)
```

4.3.5 RPTCD280 Pending Price Differences

Please note: With the migration from XONTRO to Xetra Frankfurt 2 this report does not contain any data any more.

Report Name:

Pending Price Differences

Report ID:

RPTCD280 (Clearing Member).

RPTCD281 (Settlement Institution).

Purpose:

This report shows the pending price differences. The price differences are supposed to be settled after two business days. Figures are displayed per Trading Member and summarized per Clearing Member.

Notes on format:

This report is also available as raw data file:

RAWCD280 (Clearing Member).

RAWCD281 (Settlement Institution).

Notes on creation:

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

Sorting order:

#	FIELD NAME
1	SETTLEMENT ACCT
2	CLEARING MEMBER
3	CURRENCY
4	EXCH MEMBR
5	ISIN

Fields:

REF	FIELD NAME	DESCRIPTION
1	SETTLEMENT ACCT	Branch settlement account.
2	SETTLEMENT LOCATION	Settlement location. See chapter 5.
3 4	CLEARING MEMBER	Member ID of Clearing Member. Long name of Clearing Member.
5	CURRENCY	Security settlement currency. See chapter 5.
6	EXCH MEMBR	Member ID of Exchange Member.
7	ISIN	ISIN of the security.
8	RECEIVED PREVIOUS DAY	Price differences based on trades from the previous business day.
9	RECEIVED CURRENT DAY	Price differences based on trades from the current business day.
10	ENTERED BY CLEARING SUPERVISION	Price differences entered by Clearing Supervision in the case of exceptional handling on current business day.
11	BALANCE	Current balance of price differences; (11) = (10) + (9).

Layout:

```
  0        1         2         3         4         5         6         7         8         9         10        11        12        13
  12345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678
01|EUREX                                          PENDING PRICE DIFFERENCES                                          PAGE:       2
02|RPTCD280                                                                                                  AS OF DATE: 09-03-06
03|                                                                                                           RUN DATE: 09-03-06
04|SETTLEMENT ACCT: 70020000 (1)      SETTLEMENT LOCATION: CBF  (2)
05|CLEARING MEMBER: ABCFR Bank AG  (3/4)                                                                    CURRENCY: CHF (5)
06|
07|   EXCH                      RECEIVED              RECEIVED            ENTERED BY
08|   MEMBR     ISIN           PREVIOUS DAY          CURRENT DAY         CLEARING SUPERVISION       BALANCE
09|   -----  ------------    --------------------  --------------------  --------------------  ---------------
        (6)        (7)              (8)                   (9)                   (10)                (11)
10|   TMXEU  CH0011075394                0.00                  0.00             68,363.75           68,363.75
11|                           --------------------  --------------------  --------------------  ---------------
12| TOTAL EXCHANGE MEMBER                0.00                  0.00             68,363.75           68,363.75
13|
14|                           --------------------  --------------------  --------------------  ---------------
15| TOTAL CLEARING MEMBER                0.00                  0.00             68,363.75           68,363.75
16|
17|                           ====================  ====================  ====================  ===============
18| TOTAL SETTLEMENT ACCOUNT             0.00                  0.00             68,363.75           68,363.75
19|                           ====================  ====================  ====================  ===============
20|
..
01|EUREX                                          PENDING PRICE DIFFERENCES                                          PAGE:       3
02|RPTCD280                                                                                                  AS OF DATE: 09-03-06
03|                                                                                                           RUN DATE: 09-03-06
04|SETTLEMENT ACCT: 70040000          SETTLEMENT LOCATION: CBF
05|CLEARING MEMBER: Bankhaus Alpha                                                                           CURRENCY: CHF
06|
07|   EXCH                      RECEIVED              RECEIVED            ENTERED BY
08|   MEMBR     ISIN           PREVIOUS DAY          CURRENT DAY         CLEARING SUPERVISION       BALANCE
09|   -----  ------------    --------------------  --------------------  --------------------  ---------------
10|   BANKA  CH0002376454                0.00                  0.00             87,954.75           87,954.75
11|                           --------------------  --------------------  --------------------  ---------------
12| TOTAL EXCHANGE MEMBER                0.00                  0.00             87,954.75           87,954.75
13|
14|                           --------------------  --------------------  --------------------  ---------------
15| TOTAL CLEARING MEMBER                0.00                  0.00             87,954.75           87,954.75
16|
17|                           ====================  ====================  ====================  ===============
18| TOTAL SETTLEMENT ACCOUNT             0.00                  0.00             87,954.75           87,954.75
19|                           ====================  ====================  ====================  ===============
20|
..
01|EUREX                                          PENDING PRICE DIFFERENCES                                          PAGE:       4
```

02|RPTCD280 AS OF DATE: 09-03-06
03| RUN DATE: 09-03-06
04|SETTLEMENT ACCT: CH102836 SETTLEMENT LOCATION: SIS
05|CLEARING MEMBER: Bank Beta CURRENCY: CHF
06|

	EXCH MEMBR	ISIN	RECEIVED PREVIOUS DAY	RECEIVED CURRENT DAY	ENTERED BY CLEARING SUPERVISION	BALANCE
10|	BANKB	CH0012056047	0.00	0.00	78,104.00	78,104.00
12| TOTAL EXCHANGE MEMBER			0.00	0.00	78,104.00	78,104.00
15| TOTAL CLEARING MEMBER			0.00	0.00	78,104.00	78,104.00
18| TOTAL SETTLEMENT ACCOUNT			0.00	0.00	78,104.00	78,104.00

20|
21|*** END OF REPORT ***

4.4 Settlement Reports

4.4.1 RPTCB220 Daily Fines

Report Name:

Daily Fines

Report ID:

RPTCB220

Purpose:

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

Notes on format:

This report is also available as raw data file:

RAWCB220 (Clearing Member)

Notes on creation:

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

Sorting order:

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

Fields:

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

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

Layout:

```
  0         1         2         3         4         5         6         7         8         9         10        11        12        13
  12345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                  DAILY FINES                                                          PAGE:        1
02|RPTCB220                                                                                                          AS OF DATE: 02-01-07
03|                                                                                                                   RUN DATE: 02-01-07
04|
05|CLEARING MEMBER: ABCFR Bank AG  (1/2)                                                                                    (3) CURRENCY: EUR
06|TYPE: EQUITY  (4)     FINE P/DAY:   1.3721  (5)     MINIMUM FINE: 1,000.00 (6) MAXIMUM FINE:  1,000,000.00  IOD P/YEAR: 9.492 (8)
07|                                                                                                          (7)
08|   SETTL.                                    FINES ACCRUED   IOD ACCRUED     FINES AMOUNT     IOD AMOUNT     IOD AMOUNT     TOTAL AMOUNT
09|   DATE       ISIN         VOLUME LATE      CURRENT MONTH   CURRENT MONTH      DEBIT          DEBIT          CREDIT
10| -------- ------------ ----------------- --------------- --------------- -------------- -------------- -------------- ----------------
       (9)        (10)            (11)             (12)            (13)          (14)           (15)           (16)           (17)
11| 02-01-07 DE000ENCSC01         3,000.00-           0.00            0.00      1,000.00           7.80           0.00       1,007.80-
12|                                                                          -------------- -------------- -------------- ----------------
13| TOTAL CURRENT DAY   CLEARING MEMBER       :  (18)                          1,000.00           7.80           0.00       1,007.80-
14|
15| TOTAL CURRENT MONTH CLEARING MEMBER       :  (19)                          1,000.00           7.80           0.00       1,007.80-
16|
17| TOTAL PREVIOUS MONTH CLEARING MEMBER      :  (20)                              0.00           0.00           0.00           0.00
18|
19| TOTAL PER YEAR CLEARING MEMBER            :  (21)                          1,000.00           7.80           0.00       1,007.80-
20|
21|
22|
23|
24|
25|*** END OF REPORT ***
```

4.4.2 RPTCB225 Daily EUREX Fines

This report is replaced by a XML/Print Version.

For detailed information regarding layout / XML formatted reports please refer to the EUREX XML Report Reference manual which will be communicated in course of Eurex 13.0 publications.

4.4.3 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. These trades are pending on the level CCP - CM or on the level CM – Customer.

For BRP, the creation of this report takes place daily during the end-of-day processing and reflects the status after the settlement run STD, i.e. quantities of trades that are settled on both levels CCP - CM and CM - Customer in the STD run are not displayed in the report.
For CORPT, 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 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 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. This section appears only in reports of CORPT.
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

RWACE261 (Settlement Institution) in SWIFT format MT536

RAWCE262 (Trading Member) in SWIFT format MT536

Further information can be found in the document MUI600 “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 during end-of-day processing for BRP and 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.
7	INSTRUMENT	The instrument identification of the netted position: Short name of the instrument.

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

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

Layout:

```
  |        1         2         3         4         5         6         7         8         9         10        11        12        13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                PENDING DELIVERY                                                          PAGE:        2
02|RPTCE260                                                                                                                  AS OF DATE: 16-11-06
03|                                                                                                                           RUN DATE: 16-11-06
04|SETTLEMENT ACCT: 88800022 (1)          SETTLEMENT LOCATION: CBF (2)  HEAD SETTLEMENT ACCT: (3)          HEAD SETTLEMENT LOC: (4)
05|CLEARING MEMBER: ABCFR (5)    CURRENCY: CHF (6)  INSTRUMENT: (7-9)    EIDGENOSSENSCHAFT 97-17       CH0006448424  (10)TYPE: BOND
06|ACCOUNT TYPE: PP (11)       EXCHANGE MEMBER: DDDFR (12)       CONTRACT TYPE: SPOT (13)            ORIGIN TYPE: D (14)
07|
08|INFORMATION LISTED: DELIVERIES MARKED FOR GROSS PROCESSING (15)
09|
10|                                                                MEMBER INT      ORD                                                NO. STATUS
11|TRADE    SETTL    TRAD TRD TRADE   LEG ORDER NUMBER /          ORDER NUMBER /  NET      TRADE            TRADE                    D/L CCP-CM/  C
12|DATE     DATE     LOC  TYP NUMBER      ACCR INTEREST          TEXT            TYP NOMINAL/QUANTITY    SETTLEMENT AMOUNT          CM-CUST  A
13|-------- -------- ---- -  ------- --- ---------------------- --------------- --  ------------------- ------------------- --  -------  -
   (16)     (17)     (18) (19) (20)   (21) (22)                   (24)            (26)      (27)            (28)              (29) (30)   (32)
                                          (23)                     (25)                                                            (31)
14|16-02-06 27-02-06 XEUR O  9999970     9999960                                 N          4,000.000-          4,000.00 36 LATE     N
15|DELIVERY ID: N/A (33)                          0.00                                                                          LATE
16|                                                                                                                  -------------------
17|                                                                  TOTAL AMOUNT PER INFORMATION LISTED :          4,000.00
18|                                                                                                                  -------------------
19|                                                                  TOTAL AMOUNT PER ORIGIN TYPE       :          4,000.00
20|                                                                                                                  -------------------
21|                                                                  TOTAL AMOUNT PER CONTRACT TYPE     :          4,000.00
22|                                                                                                                  -------------------
23|                                                                  TOTAL AMOUNT PER EXCHANGE MEMBER   :          4,000.00

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

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

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

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

...

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01|EUREX                                          PENDING DELIVERY                                          PAGE:      40
02|RPTCE260                                                                                                AS OF DATE: 16-11-06
03|                                                                                                          RUN DATE: 16-11-06
04|SETTLEMENT ACCT: 88800011          SETTLEMENT LOCATION: SIS      HEAD SETTLEMENT ACCT:          HEAD SETTLEMENT LOC:
05|CLEARING MEMBER: ABCFR      CURRENCY: EUR      INSTRUMENT: BE28     BUNDANL.V. 05/15          DE0001135283     TYPE: BOND
06|ACCOUNT TYPE: A1          EXCHANGE MEMBER:              CONTRACT TYPE: SPOT           ORIGIN TYPE: D
07|
08|INFORMATION LISTED: OFF-SETTING POSITION INFORMATION - CASH SETTLEMENT PENDING ON LEVEL CLEARING MEMBER - CUSTOMER
09|
10|                                                MEMBER INT      ORD                                          NO. STATUS
11|TRADE    SETTL    TRAD TRD TRADE   LEG ORDER NUMBER /  ORDER NUMBER /  NET      TRADE            TRADE      D/L CCP-CM/  C
12|DATE     DATE     LOC  TYP NUMBER     ACCR INTEREST    TEXT            TYP NOMINAL/QUANTITY    SETTLEMENT AMOUNT      CM-CUST  A
13|-------- -------- ---- -  ------- --- ---------------- --------------- --- ------------------- ------------------ -- -------  -
14|06-08-06 09-08-06 XEUR O  9876540     99999999                         N       2,000,000.000-      2,048,512.33 15 CLOS     N
15|                                 6,712.33-                                                                     LATE
16|06-08-06 09-08-06 XEUR O  9876543     99999999                         N       1,000,000.123       1,024,016.57- 15 CLOS     N
17|                                 3,116.44                                                                      LATE
18|17-08-06 06-09-06 XEUR O  9999996     33333333                         N     100,000,000.000-    105,569,863.01  8 CLOS     N
19|                                   569,863.01                                                                  LATE
20|17-08-06 06-09-06 XEUR O  9999999     33333333                         N     100,010,000.000     100,579,920.00- 8 CLOS     N
21|                                   569,920.00-                                                                 LATE
22|30-08-06 17-09-06 XEUR O  9999950     88888888                         N         989,999.877       1,016,411.17- 7 CLOS     N
23|                                 6,611.30-                                                                     LATE
24|                                                                                                  ------------------
25|                                                TOTAL AMOUNT PER INFORMATION LISTED : (38)   4,998,027.60
26|                                                                                                  ------------------
27|                                                TOTAL AMOUNT PER ORIGIN TYPE        : (39)   4,998,027.60
28|                                                                                                  ------------------
29|                                                TOTAL AMOUNT PER CONTRACT TYPE      : (40)   4,998,027.60
30|                                                                                                  ------------------
31|                                                TOTAL AMOUNT PER EXCHANGE MEMBER    : (41)   4,998,027.60
32|                                                                                                  ------------------
33|                                                TOTAL AMOUNT PER ACCOUNT            : (42)   4,998,027.60
34|                                                                                                  ------------------
35|                                                TOTAL AMOUNT PER ISIN               : (43)   4,998,027.60
36|                                                                                                  ------------------
37|                                                TOTAL AMOUNT PER CLEARING MEMBER    : (44)  13,236,428.80
38|                                                                                                  ------------------
39|                                                TOTAL AMOUNT PER SETTLEMENT ACCT    : (45)  13,236,428.80
40|
41|
42|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
43|    but legally fulfilled by receiving the confirmation of the receipt of payment.
44|
45|*** END OF REPORT ***
```

4.4.4 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 non EUR equity trades, which are pending on the level CCP – CM or on the level CM – Customer.
The creation of this report takes place daily in the beginning of the end-of-day processing. 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.

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

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

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

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

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

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

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

Notes on format:

This report is available as raw data file:

RAWCE265 (Clearing Member) in SWIFT format MT536

RAWCE266 (Settlement Institution) in SWIFT format MT536

RAWCE267 (Trading Member) in SWIFT format MT536

Further information can be found in the document MUI600 “Member File Based & SWIFT Interface”.

Notes on creation:

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.
5	CLEARING MEMBER	Member ID of Clearing Member.
6	CURRENCY	Settlement currency. See chapter 5.

REF	FIELD NAME	DESCRIPTION
7 8 9	INSTRUMENT	The instrument identification of the netted position: Short name of the instrument. Long name of the instrument. ISIN of the instrument in the netted position.
10	TYPE	Instrument Type. See chapter 5.
11	ACCOUNT TYP	Account type SNU. See chapter 5.
12	EXCHANGE MEMBER	Member ID of Exchange Member, if applicable (depending on SNU).
13	CONTRACT TYPE	Contract type SNU. See chapter 5.
14	ORIGIN TYPE	Origin TYPE SNU. See chapter 5.
15	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	Nominal of trade which is open.
28	TRADE SETTLEMENT AMOUNT	Open settlement amount of the trade. For open and open-variable repo term leg trades, the preliminary settlement amount is shown before the final settlement amount can be determined.
29	NO. D/L	Number of days, which the delivery is late.
30	STATUS CCP-CM	CCP – CM status. See chapter 5. (“IBL” and “TIBL” are only displayed for the following types of information: “NET DELIVERY INFORMATION”, “DELIVERIES MARKED FOR GROSS PROCESSING”, “OPEN TRADES”.

REF	FIELD NAME	DESCRIPTION
31	CM-CUST	CM – Customer status. See chapter 5.
32	C A	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
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. 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.
34	DELIV QTY	Quantity of the net delivery.
35	DELIV SETTLEM AMT	Total settlement amount of the net delivery.
36	COUNTER CSD	Settlement location (See chapter 5) of the Counterparty (CCP), where trades will settle.
37	CSD ACCT	Account no. of Counterparty (CCP), where trades will settle.
38	TOTAL AMOUNT PER INFORMATION LISTED	Total amount for the information listed.
39	TOTAL AMOUNT PER ORIGIN TYPE	Total amount per origin type.
40	TOTAL AMOUNT PER CONTRACT TYPE	Total amount per contract type.
41	TOTAL AMOUNT PER EXCHANGE MEMBER	Total amount per exchange member.
42	TOTAL AMOUNT PER ACCOUNT	Total amount per account.
43	TOTAL AMOUNT PER ISIN	Total amount per ISIN.
44	TOTAL AMOUNT PER CLEARING MEMBER	Total amount per clearing member.
45	TOTAL AMOUNT PER SETTLEMENT ACCT	Total amount per settlement account.

Layout:

```
  |        1         2         3         4         5         6         7         8         9         10        11        12        13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                          PENDING DELIVERY BEFORE NTP                                                PAGE:       2
02|RPTCE265                                                                                                                AS OF DATE: 16-11-06
03|                                                                                                                          RUN DATE: 16-11-06
04|SETTLEMENT ACCT: 88800011 (1)      SETTLEMENT LOCATION: CBF (2)  HEAD SETTLEMENT ACCT: (3)          HEAD SETTLEMENT LOC: (4)
05|CLEARING MEMBER: CCCFR (5) CURRENCY: CHF (6) INSTRUMENT: DB1 (7)  DEUTSCHE BOERSE NA O.N. (8)      DE0005810055 (9) TYPE: EQUITY(10)
06|ACCOUNT TYP: (11)          EXCHANGE MEMBER: (12)           CONTRACT TYPE: (13)          ORIGIN TYPE: (14)
07|
08|INFORMATION LISTED: OFF-SETTING POSITION INFORMATION - CASH SETTLEMENT PENDING ON LEVEL CLEARING MEMBER - CUSTOMER (15)
09|
10|                                                    MEMBER INT      ORD                                              NO. STATUS
11|TRADE    SETTL    TRAD TRD TRADE   LEG ORDER NUMBER /  ORDER NUMBER /  NET      TRADE            TRADE            D/L CCP-CM/  C
12|DATE     DATE     LOC  TYP NUMBER     ACCR INTEREST   TEXT            TYP NOMINAL/QUANTITY    SETTLEMENT AMOUNT      CM-CUST  A
13|-------- -------- ---- -  ------- --- ---------------- --------------- --  ------------------- ------------------ --  -------  -
   (16)     (17)     (18) (19) (20)   (21) (22)            (24)            (26)       (27)             (28)             (29) (30)   (32)
                                          (23)            (25)                                                             (31)
14|20-06-06 02-08-06 XEUR O  9999997     999999999                        N              50.000           7,728.50- 19 CLOS     N
15|                                                0.00                                                                  LATE
16|20-06-06 02-08-06 XEUR O  9999998     9999999999                       N              50.000-          7,728.50  19 CLOS     N
17|                                                0.00                                                                  LATE
18|                                                                                                      ------------------
19|                                                    TOTAL AMOUNT PER INFORMATION LISTED :                      0.00
20|                                                                                                      ------------------
21|                                                    TOTAL AMOUNT PER ORIGIN TYP         :                      0.00
22|                                                                                                      ------------------
23|                                                    TOTAL AMOUNT PER CONTRACT TYPE      :                      0.00
24|                                                                                                      ------------------
25|                                                    TOTAL AMOUNT PER EXCHANGE MEMBER    :                      0.00
26|                                                                                                      ------------------
27|                                                    TOTAL AMOUNT PER ACCOUNT            :                      0.00
28|                                                                                                      ------------------
29|                                                    TOTAL AMOUNT PER ISIN               :                      0.00

01|EUREX                                          PENDING DELIVERY BEFORE NTP                                                PAGE:       3
02|RPTCE265                                                                                                                AS OF DATE: 16-11-06
03|                                                                                                                          RUN DATE: 16-11-06
04|SETTLEMENT ACCT: 88800011          SETTLEMENT LOCATION: CBF      HEAD SETTLEMENT ACCT:              HEAD SETTLEMENT LOC:
05|CLEARING MEMBER: CCCFR     CURRENCY: EUR     INSTRUMENT: BB11     BUNDANL.V. 99/09              DE0001135119     TYPE: BOND
06|ACCOUNT TYP:              EXCHANGE MEMBER:                CONTRACT TYPE:               ORIGIN TYPE: T
07|
08|INFORMATION LISTED: NET DELIVERY INFORMATION
09|
10|                                                    MEMBER INT      ORD                                              NO. STATUS
11|TRADE    SETTL    TRAD TRD TRADE   LEG ORDER NUMBER /  ORDER NUMBER /  NET      TRADE            TRADE            D/L CCP-CM/  C
12|DATE     DATE     LOC  TYP NUMBER     ACCR INTEREST   TEXT            TYP NOMINAL/QUANTITY    SETTLEMENT AMOUNT      CM-CUST  A
13|-------- -------- ---- -  ------- --- ---------------- --------------- --  ------------------- ------------------ --  -------  -
14|27-04-06 07-05-06 XEUB O  9999974     999999999                        N       10,000,000.000-     11,336,342.47  29 LATE     N
15|                                          335,342.47                                                                  LATE
16|
17|TOTAL QTY/AMT OF NET DELIVERY ID: N/A                DELIV QTY: (34) -10,000,000.000     DELIV SETTLEM AMT: (35)   11,336,342.47
18|COUNTER CSD: CBF (36)                               CSD ACCT: 75250000 (37)
19|
20|                                                                                                      ------------------
21|                                                    TOTAL AMOUNT PER INFORMATION LISTED :      11,336,342.47
22|                                                                                                      ------------------
23|                                                    TOTAL AMOUNT PER ORIGIN TYP         :                      0.00
24|                                                                                                      ------------------
25|                                                    TOTAL AMOUNT PER CONTRACT TYPE      :      11,336,342.47
26|                                                                                                      ------------------
27|                                                    TOTAL AMOUNT PER EXCHANGE MEMBER    :      11,336,342.47
28|                                                                                                      ------------------
29|                                                    TOTAL AMOUNT PER ACCOUNT            :      11,336,342.47
30|                                                                                                      ------------------
31|                                                    TOTAL AMOUNT PER ISIN               :      11,336,342.47

01|EUREX                                          PENDING DELIVERY BEFORE NTP                                                PAGE:       4
02|RPTCE265                                                                                                                AS OF DATE: 16-11-06
03|                                                                                                                          RUN DATE: 16-11-06
04|SETTLEMENT ACCT: 88800011          SETTLEMENT LOCATION: CBF      HEAD SETTLEMENT ACCT:              HEAD SETTLEMENT LOC:
05|CLEARING MEMBER: CCCFR     CURRENCY: EUR     INSTRUMENT: BB28     BUNDANL.V. 05/15              DE0001135283     TYPE: BOND
06|ACCOUNT TYP: A1           EXCHANGE MEMBER: DDDFR          CONTRACT TYPE: SPOT          ORIGIN TYPE: D
07|
08|INFORMATION LISTED: DELIVERIES MARKED FOR GROSS PROCESSING
09|
10|                                                    MEMBER INT      ORD                                              NO. STATUS
11|TRADE    SETTL    TRAD TRD TRADE   LEG ORDER NUMBER /  ORDER NUMBER /  NET      TRADE            TRADE            D/L CCP-CM/  C
12|DATE     DATE     LOC  TYP NUMBER     ACCR INTEREST   TEXT            TYP NOMINAL/QUANTITY    SETTLEMENT AMOUNT      CM-CUST  A
13|-------- -------- ---- -  ------- --- ---------------- --------------- --  ------------------- ------------------ --  -------  -
14|20-06-06 02-08-06 XEUR O  8888887     1111111111111                    N       5,000,000.000-      5,112,465.75  19 LATE     N
15|DELIVERY ID: N/A (33)                        12,465.76-                                                                  LATE
```

```
16|                                                                                                  ------------------
17|                                                    TOTAL AMOUNT PER INFORMATION LISTED :       5,112,465.75
18|                                                                                                  ------------------
19|                                                    TOTAL AMOUNT PER ORIGIN TYP         :               0.00
20|                                                                                                  ------------------
21|                                                    TOTAL AMOUNT PER CONTRACT TYPE      :       5,112,465.75
22|                                                                                                  ------------------
23|                                                    TOTAL AMOUNT PER EXCHANGE MEMBER    :       5,112,465.75
24|                                                                                                  ------------------
25|                                                    TOTAL AMOUNT PER ACCOUNT            :       5,112,465.75
26|                                                                                                  ------------------
27|                                                    TOTAL AMOUNT PER ISIN               :       5,112,465.75

01|EUREX                                        PENDING DELIVERY BEFORE NTP                                        PAGE:       5
02|RPTCE265                                                                                          AS OF DATE: 16-11-06
03|                                                                                                  RUN DATE: 16-11-06
04|SETTLEMENT ACCT: 88800011          SETTLEMENT LOCATION: CBF      HEAD SETTLEMENT ACCT:              HEAD SETTLEMENT LOC:
05|CLEARING MEMBER: CCCFR     CURRENCY: EUR     INSTRUMENT:         DEUT.BOERSE EO GC ECB BA.       DE000A0AE077     TYPE: BOND
06|ACCOUNT TYP: A1           EXCHANGE MEMBER: CCCFR          CONTRACT TYPE: REPO          ORIGIN TYPE: T
07|
08|INFORMATION LISTED: DELIVERIES MARKED FOR GROSS PROCESSING
09|
10|                                                 MEMBER INT      ORD                                          NO. STATUS
11|TRADE    SETTL    TRAD TRD TRADE   LEG ORDER NUMBER /  ORDER NUMBER /  NET       TRADE            TRADE          D/L CCP-CM/  C
12|DATE     DATE     LOC  TYP NUMBER      ACCR INTEREST   TEXT            TYP NOMINAL/QUANTITY    SETTLEMENT AMOUNT      CM-CUST  A
13|-------- -------- ---- -  ------- --- ---------------- --------------- --  ------------------- ------------------- --  -------  -
14|30-10-06 12-11-06 XERE  O  0000003   2 0000000000002                    N           5,000.000-          5,000.00   2  LATE     N
15|DELIVERY ID: N/A                                0.00                                                                  BIBL
16|                                                                                                  ------------------
17|                                                    TOTAL AMOUNT PER INFORMATION LISTED : (38)      5,000.00
18|                                                                                                  ------------------
19|                                                    TOTAL AMOUNT PER ORIGIN TYP         : (39)          0.00
20|                                                                                                  ------------------
21|                                                    TOTAL AMOUNT PER CONTRACT TYPE      : (40)      5,000.00
22|                                                                                                  ------------------
23|                                                    TOTAL AMOUNT PER EXCHANGE MEMBER    : (41)      5,000.00
24|                                                                                                  ------------------
25|                                                    TOTAL AMOUNT PER ACCOUNT            : (42)      5,000.00
26|                                                                                                  ------------------
27|                                                    TOTAL AMOUNT PER ISIN               : (43)      5,000.00
28|                                                                                                  ------------------
29|                                                    TOTAL AMOUNT PER CLEARING MEMBER    : (44) 16,453,808.22
30|                                                                                                  ------------------
31|                                                    TOTAL AMOUNT PER SETTLEMENT ACCT    : (45) 16,453,808.22
32|
33|
34|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
35|    but legally fulfilled by receiving the confirmation of the receipt of payment.
36|
37|*** END OF REPORT ***
```

4.4.5 RPTCE565 EC-IS Pending Dlv Before NTP

Report Name:

EC–IS Pending Dlv Before NTP

Report ID:

RPTCE565 (Clearing Member).

RPTCE566 (Settlement Institution).

RPTCE567 (Trading Member).

Purpose:

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

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

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

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

Notes on format:

This report is available as raw data file:

RAWCE565 (Clearing Member) in SWIFT format MT536

RAWCE566 (Settlement Institution) in SWIFT format MT536

RAWCE567 (Trading Member) in SWIFT format MT536

Impact of Settlement account length extension to 35 characters:

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

This is applicable for the following reports:

RPTCE565 (Clearing Member)
RPTCE566 (Settlement Institution)
RPTCE567 (Trading Member).

Notes on creation:

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

Sorting order:

#	FIELD NAME
1	SETTLEMENT LOCATION

#	FIELD NAME
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.
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.

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

Layout:

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


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

4.4.6 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 at CSDs 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 STD, SDS1 or SDS2 (for BRP) and Night Time Processing (NTP) and during the day time processing (for CORPT).

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.

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. 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.

Notes on format:

This report is also available as raw data file:

RAWCE270 (Clearing Member) in SWIFT format MT536

RWACE271 (Settlement Institution) in SWIFT format MT536

RAWCE272 (Trading Member) in SWIFT format MT536

Further information can be found in the document MUI600 "Member File Based & SWIFT Interface".

Notes on format:

This report is available for Clearing Members, Trading Members and Settlement Institutions. Trading Members may only receive the report, if the Clearing Member agrees. For BRP, report is generated after SDS1, SDS2 and in the end-of-day batch for the STD run, i.e. three times per day and sent intra-day to the members. For CORPT, report generation takes place eight (up to 8) times a day. Thereby the results out of the RTS settlement at CBF of foreign currency trades on 16:00 and 18:15 still referring to the instructed business day, are usually considered in the reports for run 006 and 010.

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	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. BRP: Settlement Run. See chapter 5. CORPT: Report run (001...010).
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.

REF	FIELD NAME	DESCRIPTION
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: “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.
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	BRP: Blank CORPT: 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.
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	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

REF	FIELD NAME	DESCRIPTION
		POSITION INFORMATION - SETTLEMENT ON LEVEL CCP - CLEARING MEMBER ONLY"
36	COUNTER CSD	BRP: Blank CORPT: Settlement location (See chapter 5) of the Counterparty (CCP), where trades have been settled.
37	CSD ACCT	BRP: Blank CORPT: Account no. of Counterparty (CCP), where trades have been settled.
38	TOTAL AMOUNT PER INFORMATION LISTED	Total amount for the information listed.
39	TOTAL AMOUNT PER ORIGIN TYPE	Total amount per origin type.
40	TOTAL AMOUNT PER CONTRACT TYPE	Total amount per contract type.
41	TOTAL CASH RELEVANT AMOUNT	Total cash relevant amount.
42	TOTAL AMOUNT PER EXCHANGE MEMBER	Total amount per exchange member.
43	TOTAL AMOUNT PER ACCOUNT	Total amount per account.
44	TOTAL AMOUNT PER ISIN	Total amount per ISIN.
45	TOTAL AMOUNT PER CLEARING MEMBER	Total amount per clearing member.
46	TOTAL AMOUNT PER SETTLEMENT ACCT	Total amount per settlement account.

Layout:

```
  |        1         2         3         4         5         6         7         8         9         10        11        12        13
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                          SETTLED DELIVERY                                                          PAGE:        2
02|RPTCE270                                                                                                             AS OF DATE: 29-11-06
03|                                                                                                                     RUN DATE: 29-11-06
04|SETTLEMENT ACCT:      71230000 (1)             SETTLEMENT LOCATION:  CBF (2)             SETTLEMENT CYCLE: STD (3)
05|HEAD SETTLEMENT ACCT: (4)                     HEAD SETTLEMENT LOC: (5)                  CURRENCY: EUR (6)
06|CLEARING MEMBER:      XYZFR (7)              CASH REFERENCE:  229234839 (8)            TYPE: EQU (9)
07|INSTRUMENT: KAR(10) KARSTADT QUELLE AG O.N. (11)  DE0006275001 (12)                     CONT TYPE: (13)
08|ACCOUNT TYPE:    A1 (14)                      EXCHANGE MEMBER:      XYZFR (15)          ORIGIN TYPE: (16)
09|
10|INFORMATION LISTED: OFF-SETTING POSITION INFORMATION - SETTLEMENT ON LEVEL CCP - CLEARING MEMBER AND CLEARING MEMBER - CUSTOMER (17)
11|
12|                                                  MEMBER INT     ORD                                                        STATUS
13|TRAD TRD TRADE    SETTLEM  TRADE   LEG ORDER NUMBER /     ORDER NUMBER / NET                                            CCP-CM/
14|LOC  TYP DATE     DATE     NUMBER      ACCR INTEREST        TEXT        TYP  NOMINAL/QUANTITY   SETTLEMENT AMOUNT     CM-CUST
15|---- -  -------- -------- ------- --- ------------------ ---------------- -- ------------------ --------------------- ------
   (18) (19) (20)      (21)     (22)    (23) (24)              (26)           (28)  (29)               (30)                  (31)
                                             (25)               (27)                                                        (32)
16|XEUR  O  16-11-06 06-12-06 0004879                                        N          100,000.000         1,100,000.00- SETTLED
17|                                                0.00                                                                   SETTLED
18|XEUR  O  16-11-06 06-12-06 0004880                                        N          100,000.000-        1,100,000.00  SETTLED
19|                                                0.00                                                                   SETTLED
20|                                                                                                  ---------------------
21|                                                  TOTAL AMOUNT PER INFORMATION LISTED :                      0.00
22|                                                                                                  ---------------------
23|                                                  TOTAL AMOUNT PER ORIGIN TYPE        :                      0.00
24|                                                                                                  ---------------------
25|                                                  TOTAL AMOUNT PER CONTRACT TYPE      :                      0.00
26|                                                                                                  ---------------------
27|                                                  TOTAL CASH RELEVANT AMOUNT          : (41)                 0.00
28|                                                                                                  ---------------------
29|                                                  TOTAL AMOUNT PER EXCHANGE MEMBER    :                      0.00
```

```
                                                                                                    ---------------------
                                                TOTAL AMOUNT PER ACCOUNT           :                          0.00
                                                                                                    ---------------------
                                                TOTAL AMOUNT PER ISIN              :                          0.00

EUREX                                            SETTLED DELIVERY                                                    PAGE:       3
RPTCE270                                                                                                          AS OF DATE: 29-11-06
                                                                                                                   RUN DATE: 29-11-06
SETTLEMENT ACCT:      71230000                   SETTLEMENT LOCATION:  CBF                 SETTLEMENT CYCLE: STD
HEAD SETTLEMENT ACCT:                            HEAD SETTLEMENT LOC:                      CURRENCY: EUR
CLEARING MEMBER:      XYZFR                                                                TYPE: EQU
INSTRUMENT: TKA     THYSSENKRUPP AG O.N.         DE0007500001                              CONT TYPE:
ACCOUNT TYPE:    A1                              EXCHANGE MEMBER:      XYZFR               ORIGIN TYPE:

INFORMATION LISTED: NET DELIVERY INFORMATION

                                                          MEMBER INT    ORD                                              STATUS
TRAD TRD TRADE    SETTLEM  TRADE   LEG ORDER NUMBER /      ORDER NUMBER / NET                                            CCP-CM/
LOC  TYP DATE     DATE     NUMBER     ACCR INTEREST         TEXT        TYP  NOMINAL/QUANTITY   SETTLEMENT AMOUNT     CM-CUST
----  -  -------- -------- ------- --- ----------------- ---------------- --  ------------------ --------------------- -------
XEUR  O  16-11-06 06-12-06 0004958                                          N          90,000.000-         1,980,000.00  SETTLED
                                                 0.00                                                                   SETTLED

TOTAL QTY/AMT OF NET DELIVERY ID: 7400019 (33)     DELIV QTY: (34)     -90,000.000  DELIV SETTLEM AMT: (35)     1,980,000.00

XEUR  O  16-11-06 06-12-06 0004958                                          N          90,000.000-         1,980,000.00  SETTLED
                                                 0.00                                                                   SETTLED

TOTAL QTY/AMT OF NET DELIVERY ID: 7400020          DELIV QTY:          -90,000.000  DELIV SETTLEM AMT:          1,980,000.00

XEUR  O  16-11-06 06-12-06 0004958                                          N          90,000.000-         1,980,000.00  SETTLED
                                                 0.00                                                                   SETTLED

TOTAL QTY/AMT OF NET DELIVERY ID: 7400021          DELIV QTY:          -90,000.000  DELIV SETTLEM AMT:          1,980,000.00

XEUR  O  16-11-06 06-12-06 0004958                                          N          90,000.000-         1,980,000.00  SETTLED
                                                 0.00                                                                   SETTLED

TOTAL QTY/AMT OF NET DELIVERY ID: 7400022          DELIV QTY:          -90,000.000  DELIV SETTLEM AMT:          1,980,000.00

XEUR  O  16-11-06 06-12-06 0004958                                          N          30,078.000-           661,716.00  SETTLED
                                                 0.00                                                                   SETTLED

TOTAL QTY/AMT OF NET DELIVERY ID: 7400023          DELIV QTY:          -30,078.000  DELIV SETTLEM AMT:            661,716.00

                                                                                                    ---------------------
                                                TOTAL AMOUNT PER INFORMATION LISTED : (38)     8,581,716.00
                                                                                                    ---------------------
                                                TOTAL AMOUNT PER ORIGIN TYPE        : (39)     8,581,716.00
                                                                                                    ---------------------
                                                TOTAL AMOUNT PER CONTRACT TYPE      : (40)     8,581,716.00
                                                                                                    ---------------------
                                                TOTAL AMOUNT PER EXCHANGE MEMBER    : (42)     8,581,716.00
                                                                                                    ---------------------
                                                TOTAL AMOUNT PER ACCOUNT            : (43)     8,581,716.00
                                                                                                    ---------------------
                                                TOTAL AMOUNT PER ISIN               : (44)     8,581,716.00
                                                                                                    ---------------------
                                                TOTAL AMOUNT PER CLEARING MEMBER    : (45)     8,581,716.00
                                                                                                    ---------------------
                                                TOTAL AMOUNT PER SETTLEMENT ACCT    : (46)     8,581,716.00

*** 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.

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

4.4.7 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.

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

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

Notes on format:

This report is also available as raw data file:

RAWCE570 (Clearing Member) in SWIFT format MT536

RWACE571 (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 eight (up to 8) times a day (but configurable up to 10 times).

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.
19	TRD TYP	Exchange trade type.

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

Layout:

```
012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                          EC-IS SETTLED DELIVERY                                                    PAGE:       2
02|RPTCE570                                                                                                          AS OF DATE: 06-01-03
03|                                                                                                                    RUN DATE: 06-01-03
04|SETTLEMENT ACCT: 32887212221 (1)                        SETTLEMENT LOCATION:  APK (2)       SETTLEMENT CYCLE: 010 (3)
05|HEAD SETTLEMENT ACCT:  (4)                             HEAD SETTLEMENT LOC: (5)            CURRENCY: EUR (6)
06|CLEARING MEMBER:      XYZFR (7)                    CASH REFERENCE:            (8)         TYPE: EQU (9)
07|INSTRUMENT: NOK(10) NOKIA CORP. (11)               FI0009000681 (12)                      CONT TYPE: (13)
08|ACCOUNT TYPE:    A1 (14)                           EXCHANGE MEMBER:      XYZFR (15)       ORIGIN TYPE: (16)
09|
10|INFORMATION LISTED: DELIEVRIES MARKED FOR GROSS PROCESSING (17)
11|
12|                                                  MEMBER INT    ORD                                                    STATUS
13|TRAD TRD TRADE    SETTLEM  TRADE   LEG ORDER NUMBER /    ORDER NUMBER / NET                                         CCP-CM/ C
14|LOC  TYP DATE     DATE     NUMBER      ACCR INTEREST       TEXT       TYP  NOMINAL/QUANTITY   SETTLEMENT AMOUNT    CM-CUST A
15|----  -  -------- -------- ------- --- ----------------- ---------------- --  ------------------ -------------------- ------- -
   (18) (19)  (20)     (21)     (22)    (23)  (24)              (26)          (28)  (29)               (30)                 (31)
                                          (25)                (27)                                                        (32) (33)
16|XEUR  O  17-11-08 20-11-08 0004879     CCPNET91234567                     N          100,000.000-        1,100,000.00  SETTLED Y
17|                                      0.00                                                                            N/A
19|DELIVERY ID: ECC1602D12345678 (34)                 DELIV QTY: (35)    -100,000.000  DELIV SETTLEM AMT: (36)     1,100,000.00
20|COUNTER CSD: APK   (37)                            CSD ACCT: 75250000 (38)

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



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

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

4.4.8 RPTCE275 Settled Delivery – Offsetting Block Information

Report Name:

Settled Delivery - Offset

Report ID:

RPTCE275 (Clearing Member).

RPTCE276 (Settlement Institution).

RPTCE277 (Trading Member).

Purpose:

The *CE27m Settled Delivery – Offset* will provide separated information for euro equity-style products held in CSC to be settled via CBF that have settled same-day as offsetting positions. It will contain the settlement results from the intraday batch runs SDS1 and SDS2 only, i.e. it will not include settlement information resulting from the STD night-time processing.

The report *CE27m Settled Delivery – Offset* will be optionally generated in addition to the mandatory report *CE27n Settled Delivery*. If a member selects *CE27m*, report *CE27n* does not include the respective settlement information of the sections displaying the off-setting position information differentiated for the settlement levels CCP – Clearing Member resp. Clearing Member - customer.

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. 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.

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

Notes on format:

This report is also available as raw data file:

RAWCE275 (Clearing Member) in SWIFT format MT536

RWACE276 (Settlement Institution) in SWIFT format MT536

RAWCE277 (Trading Member) in SWIFT format MT536

Further information can be found in the document "MUI600 Member File Based & SWIFT Interface".

Notes on creation:

For BRP, report is generated after SDS1, SDS2, i.e. two times per day and sent intra-day to the members.

Sorting order:

#	FIELD NAME
1	SETTLEMENT LOCATION

#	FIELD NAME
	(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	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. BRP: Settlement Run. See chapter 5.
4	HEAD SETTLEMENT ACCT	Headquarter settlement account.
5	HEAD SETTLEMENT LOC	Headquarter settlement location. See chapter 5: field Settlement location.
6	CURRENCY	Settlement currency. See chapter 5.
7	CLEARING MEMBER	Member ID of Clearing Member.
8	CASH REFERENCE	Filled with the cash transaction reference number of the corresponding cash transaction for the offsetting block (reference is identical to cash transaction REF as listed in CD250 Settled Cash Transaction report). It is only displayed for the sections "OFF-SETTING POSITION INFORMATION - SETTLEMENT ON LEVEL CCP - CLEARING MEMBER AND CLEARING MEMBER – CUSTOMER" and "OFF-SETTING POSITION INFORMATION - SETTLEMENT ON LEVEL CCP - CLEARING MEMBER ONLY"
9	TYPE	Instrument Type. See chapter 5. (Short form)
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. See chapter 5.

REF	FIELD NAME	DESCRIPTION
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. See chapter 5.
17	INFORMATION LISTED	Defines the type of information listed: "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"
18	TRAD LOC	Trading location. See chapter 5.
19	TRD TYP	Exchange trade type. See chapter 5.
20	TRADE DATE	Day when the trade has been performed.
21	SETTLEMEN DATE	Settlement date.
22	TRADE NUMBER	Trading number provided by trading location.
23	LEG	Leg. See chapter 5.
24	ORDER NUMBER	Provides the order number. Eurex Repo will fill it with "External Trade Reference".
25	ACCR INTEREST	BRP: Blank
26	MEMBER INT ORDER NUMBER	Member internal order number.
27	TEXT	Order free format text field for members' internal use.
28	ORD NET TYP	Order netting type. See chapter 5.
29	NOMINAL/QUANTITY	Quantity of shares from trade that is open.
30	SETTLEMENT AMOUNT	Trade settlement amount.
31	STATUS CCP-CM	CCP – CM status. See chapter 5.
32	CM-CUST	CM – Customer status. See chapter 5.
33	DELIVERY ID	Delivery instruction number identifying the delivery instruction.
34	DELIV QTY	Quantity of the net position.
35	DELIV SETTLEM AMT	Total settlement amount of the net position.
36	COUNTER CSD	BRP: Blank
37	CSD ACCT	BRP: Blank
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.

REF	FIELD NAME	DESCRIPTION
42	TOTAL AMOUNT PER EXCHANGE MEMBER	Total amount per exchange member.
43	TOTAL AMOUNT PER ACCOUNT	Total amount per account.
44	TOTAL AMOUNT PER ISIN	Total amount per ISIN.
45	TOTAL AMOUNT PER CLEARING MEMBER	Total amount per clearing member.
46	TOTAL AMOUNT PER SETTLEMENT ACCT	Total amount per settlement account.

Layout:

```
  |        1         2         3         4         5         6         7         8         9         10        11        12        13
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                              SETTLED DELIVERY - OFFSET                                          PAGE:        2
02|RPTCE275                                                                                                          AS OF DATE: 29-11-06
03|                                                                                                                  RUN DATE: 29-11-06
04|SETTLEMENT ACCT:      71230000 (1)                 SETTLEMENT LOCATION:  CBF (2)              SETTLEMENT CYCLE: SDS1 (3)
05|HEAD SETTLEMENT ACCT: (4)                         HEAD SETTLEMENT LOC: (5)                   CURRENCY: EUR (6)
06|CLEARING MEMBER:      XYZFR (7)                  CASH REFERENCE:  229234839 (8)             TYPE: EQU (9)
07|INSTRUMENT: KAR(10) KARSTADT QUELLE AG O.N. (11)  DE0006275001 (12)                          CONT TYPE: (13)
08|ACCOUNT TYPE:    A1 (14)                         EXCHANGE MEMBER:      XYZFR (15)           ORIGIN TYPE: (16)
09|
10|INFORMATION LISTED: OFF-SETTING POSITION INFORMATION - SETTLEMENT ON LEVEL CCP - CLEARING MEMBER AND CLEARING MEMBER - CUSTOMER (17)
11|
12|                                                          MEMBER INT     ORD                                                 STATUS
13|TRAD TRD TRADE    SETTLEM  TRADE   LEG ORDER NUMBER /     ORDER NUMBER / NET                                                 CCP-CM/
14|LOC  TYP DATE     DATE     NUMBER      ACCR INTEREST        TEXT        TYP   NOMINAL/QUANTITY   SETTLEMENT AMOUNT     CM-CUST
15|---- -  -------- -------- ------- --- ---------------- ---------------- --  ------------------- --------------------- -------
   (18) (19) (20)      (21)      (22)    (23) (24)              (26)          (28)  (29)                (30)                  (31)
                                             (25)               (27)                                                          (32)
16|XEUR  O  16-11-06 06-12-06 0004879                                      N          100,000.000          1,100,000.00- SETTLED
17|                                                0.00                                                                  SETTLED
18|XEUR  O  16-11-06 06-12-06 0004880                                      N          100,000.000-         1,100,000.00  SETTLED
19|                                                0.00                                                                  SETTLED
20|                                                                                                  ---------------------
21|                                                  TOTAL AMOUNT PER INFORMATION LISTED :                      0.00
22|                                                                                                  ---------------------
23|                                                  TOTAL AMOUNT PER ORIGIN TYPE        :                      0.00
24|                                                                                                  ---------------------
25|                                                  TOTAL AMOUNT PER CONTRACT TYPE      :                      0.00
26|                                                                                                  ---------------------
27|                                                  TOTAL CASH RELEVANT AMOUNT          : (41)                 0.00
28|                                                                                                  ---------------------
29|                                                  TOTAL AMOUNT PER EXCHANGE MEMBER    :                      0.00
30|                                                                                                  ---------------------
31|                                                  TOTAL AMOUNT PER ACCOUNT            :                      0.00
32|                                                                                                  ---------------------
33|                                                  TOTAL AMOUNT PER ISIN               :                      0.00

01|EUREX                                               SETTLED DELIVERY                                                   PAGE:        3
02|RPTCE275                                                                                                          AS OF DATE: 29-11-06
03|                                                                                                                  RUN DATE: 29-11-06
04|SETTLEMENT ACCT:      71230000                     SETTLEMENT LOCATION:  CBF                  SETTLEMENT CYCLE: SDS1
05|HEAD SETTLEMENT ACCT:                             HEAD SETTLEMENT LOC:                       CURRENCY: EUR
06|CLEARING MEMBER:      XYZFR                                                                  TYPE: EQU
07|INSTRUMENT: TKA     THYSSENKRUPP AG O.N.          DE0007500001                               CONT TYPE:
08|ACCOUNT TYPE:    A1                              EXCHANGE MEMBER:      XYZFR                ORIGIN TYPE:
09|
58|
59|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
60|    but legally fulfilled by receiving the confirmation of the receipt of payment.
61|
62|*** END OF REPORT ***
```

4.4.9 RPTCE280 Pending Delivery Instructions

Report Name:

Pending Delivery Instructions

Report ID:

RPTCE280 (Clearing Member).

RPTCE281 (Settlement Institution).

Purpose:

This report gets generated for delivery instructions resulting out of Single Instruction Netting (SIN[5]) 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 MUI600 “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

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

Fields

REF	FIELD NAME	DESCRIPTION
1	SETTLEMENT ACCT	Settlement account to be credited/ debited.
2	SETTLEMENT LOCATION	Settlement location. See chapter 5.
3	CLEARING MEMBER	Member ID of Clearing Member.
4	CURRENCY	Settlement currency. See chapter 5.
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         5         6         7         8         9         10        11        12        13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                    PENDING DELIVERY INSTRUCTIONS                                                    PAGE:        2
02|RPTCE280                                                                                                              AS OF DATE: 30-10-06
03|                                                                                                                        RUN DATE: 30-10-06
04|SETTLEMENT ACCT: 33330000 (1)  SETTLEMENT LOCATION: CBF (2)                                  CLEARING MEMBER: CCCMJ(3) (4)CURRENCY: EUR
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|BO41  BUNDESOBL.V.02/08 S.141  DE0001141414 12-11-06 POA1211R491167     114,000,000.000    114,001,414.000- CBF    75250000

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

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

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

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

```
03|                                                                                                                    RUN DATE: 30-10-06
04|SETTLEMENT ACCT: 73330000      SETTLEMENT LOCATION: CBF                                    CLEARING MEMBER: ABCFR       CURRENCY: EUR
05|
06|INSTRUMENT                                SETT.DAT  DELIVERY ID    QUANTITY            SETTLEMENT AMOUNT   CT.CSD CSD ACCT
07|----- ------------------------- ---------- -------- -------------- ------------------- ------------------- ------ ----------
08|
09|BO41  BUNDESOBL.V.02/08 S.141   DE0001141414  12-11-06  POA1211D491170      114,000,000.000-   114,011,414.000   CBF    75250000
10|BO41  BUNDESOBL.V.02/08 S.141   DE0001141414  12-11-06  POA1211R491169      114,000,000.000    114,011,414.000-  CBF    75250000

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

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

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

4.4.10 RPTCE320 External Deliveries

Report Name:

External Deliveries

Report ID:

RPTCE320 (Clearing Member)

RPTCE321 (Settlement Institution)

Purpose:

This report lists gross and surplus Euro and foreign currency trades in an instrument held in NCSC that resulted from a non-income corporate action event. These trades have received the status ISIN blocked. It does not list (parts of) trades in a NCSC instrument which are part of the offsetting block or which are not due for settlement.

Notes on creation:

This report is also available as raw data file:

RAWCE320 (Clearing Member)

RAWCE321 (Settlement Institution)

Notes on creation:

This report is available for Clearing Members, and Settlement Institutions. It 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	ISIN
3	CLEARING MEMBER
4	SETTLEMENT LOCATION
5	HEAD SETTLEMENT ACCOUNT
6	SETTLEMENT ACCT
7	PROCESSING METHOD
8	BUY/SELL
9	REFERENCE ID

Fields:

REF	FIELD NAME	DESCRIPTION
1	ISIN	ISIN of instrument.
2	CLEARING MEMBER	ID of the Clearing Member.
3	SETTLEMENT LOCATION	Settlement location. See chapter 5.
4	HEAD SETTLEMENT ACCOUNT	Headquarter settlement account in case of “Reg-über”. Without “Reg-über” equal to the field SETTLEMENT ACCT.
5	SETTLEMENT ACCT	Branch settlement account at CBF in case of “Reg-über”.
6	PROCESSING METHOD	Gross or net processing method: “Gross”, “Net”
7	BUY/SELL	Buy sell type. See chapter 5.
8	REFERENCE ID	Reference ID generated for summary of released/pending trades (blank for blocked trades). This reference ID is entered in the external settlement platform (text field)
9	CORRESPONDING CBL ACCOUNT	CBL Account mapped to the head settlement account.
10	CURRENCY	Currency of settlement amount. See chapter 5.
11	TRADING LOCATION	Trading location (See chapter 5) where the trade was generated.
12	TRADE TYPE	Exchange trade type. See chapter 5.
13	TRADING MEMBER	ID of trading member.
14	ACCOUNT TYPE	Account type. See chapter 5.
15	TRADE DATE	Day the trade was performed.
16	SETTLEMENT DATE	Contractual value date of the trade.
17	TRADE NUMBER	External system trade number.
18	ORDER NUMBER	External system order number (generated in trading location).
19	MEMBER INTERNAL ORDER NUMBER	External system member internal order number (generated on member side and entered in trading system).
20	TEXT	Individual free form text entered by the member in trading system.
21	INSTRUCTION QUANTITY	The quantity of the trade that is released and needs to be entered in Creation for settlement.
22	INSTRUCTION AMOUNT	The cash amount of the released quantity.
23	TOTAL INSTRUCTION QUANTITY	Total quantity to be newly instructed via an external settlement platform (for released /pending trades).
24	TOTAL INSTRUCTION AMOUNT	Corresponding settlement amount for total quantity (either to be instructed or blocked).

Note: All trade quantities and trade amounts belong only to gross trades and to the surplus part of a trade. Quantities and Amounts related to the offsetting block are not considered within this report.

Layout:

```
  |        1         2         3         4         5         6         7         8         9         10        11        12        13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                EXTERNAL DELIVERIES                                                    PAGE:        2
02|RPTCE320                                                                                                                AS OF DATE: 28-09-06
03|                                                                                                                          RUN DATE: 28-09-06
04|
05|ISIN: CH0021607004 (1)                                 Clearing Member: ABCFR (2)                                (3) Settlement Loc:   CBF
06|Head Settlement Account CSD: 88800011 (4)              Settlement Account CSD: 88800011 (5)                   (6) Processing Method:   Net
07|Buy/Sell: Buy (7)                                      Reference ID: 441 (8)                        (9) Corresponding CBL Account: 61234
08|Currency: EUR (10)
09|
10|Trad Trad Trad  Acc Trade    Settlemt Trade      Order Number     Member Internal  Text                Instruct       Instruct
11|Loc  Typ  Membr Typ Date     Date     Number                      Order Number                         Quantity       Amount
12|---- ---- ----- --- -------- -------- ---------- ---------------- ---------------- ---------------- -------------- --------------
    (11) (12) (13) (14) (15)     (16)     (17)       (18)             (19)             (20)               (21)           (22)
13|XFRA  X   ABCFR  A2 10-08-06 14-08-06 0002520007 006200002978     006200002978                            15.000         450.00-
14|XFRA  X   ABCFR  A2 10-08-06 14-08-06 0002520009 006200003929     006200003929                             1.000          30.00-
15|XFRA  X   ABCFR  A2 10-08-06 14-08-06 0002520009 006200023882     006200023882                             1.000          30.00-
16|XFRA  X   ABCFR  A2 10-08-06 14-08-06 0002520009 006200002713     006200002713                             3.000          90.00-
17|
18| TOTAL Instructed QTY/AMT                                  Instruct QTY:       20.000               Instruct AMT:       600.00-
19|

01|EUREX                                                EXTERNAL DELIVERIES                                                    PAGE:        3
02|RPTCE320                                                                                                                AS OF DATE: 28-09-06
03|                                                                                                                          RUN DATE: 28-09-06
04|
05|ISIN: CH0021607004                                     Clearing Member: ABCFR                                    Settlement Loc:   CBF
06|Head Settlement Account CSD: 88800022                  Settlement Account CSD: 88800022                       Processing Method:   Net
07|Buy/Sell: Buy                                          Reference ID: 442                            Corresponding CBL Account: 67781
08|Currency: EUR
09|
10|Trad Trad Trad  Acc Trade    Settlemt Trade      Order Number     Member Internal  Text                Instruct       Instruct
11|Loc  Typ  Membr Typ Date     Date     Number                      Order Number                         Quantity       Amount
12|---- ---- ----- --- -------- -------- ---------- ---------------- ---------------- ---------------- -------------- --------------
13|XFRA  X   ABCFR  A1 10-08-06 14-08-06 0002520005 RTD418          RTD418                                   10.000         300.00-
14|XFRA  X   ABCFR  A1 10-08-06 14-08-06 0002520003 RTD418          RTD418                                   10.000         300.00-
15|
16| TOTAL Instructed QTY/AMT                                  Instruct QTY: (23)   20.000               Instruct AMT: (24)   600.00-
17|
18|
19|*** END OF REPORT ***
```

4.5 Securities Lending Reports

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

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

Formats: X - Alphanumeric
9 - Numerics if applicable a decimal point is used
S - Sign, used in combinations of numerics.

Example:

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

+123456789012.12

Additional rules for numeric format:

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

Examples for additional rules:

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

4.5.1 RPTCL300 Rebate Lending Fee

Report Name:

Rebate Lending Fee

Report ID:

RPTCL300 (Clearing Member)

RPTCL302 (Trading 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.

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

Notes on format:

This report is only available as pipe separated report.

Notes on creation:

This report is available for Clearing Members and Trading Members.

Sorting order:

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

Fields:

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
1	REPORT ID	A	X(8)	Identification of the data. Values include: "RPTCL300" – Valid data record "ENDCL300" – End of data.
2	REPORT EFFECTIVE DATE	D	YYYYMMDD	Business day on which the data is created.
3	REPORT PROCESSING DATA	D	YYYYMMDD	Creation day of the data
4	ENVIRONMENT NUMBER	N	X(2)	Environment number this data file belongs to. Possible values are: "20" – Production environment "21" – Simulation environment
5	CLEARING MEMBER	A	X(5)	Identification of the Clearing Member
6	TRADING MEMBER	A	X(5)	Identification of the Exchange Member
7	COMMON REFERENCE	A	X(12)	Common reference used as link between street view and allocation view.
8	BUY/SELL INDICATOR	A	X(1)	Buy sell type of the term leg: B for Buy, S for Sell
9	TRADING LOCATION	A	X(4)	Trading location's MIC
10	TRADE DATE	D	YYYYMMDD	Trading date
11	ORDER NUMBER	F	X(16)	Order Number
12	EXTERNAL TRADE NUMBER	A	X(7)	Trade number as provided from the trading location or generated by CCP system
13	LOAN SECURITY	A	X(12)	ISIN used as loan security
14	REBATE FEE DATE	D	YYYYMMDD	date for which the rebate or lending fee is calculated
15	PENDING QTY	N	S9(12).9(3)	Quantity used for the rebate or lending fee calculation
16	PRINCIPAL COLLATERAL AMOUNT	N	S9(12).9(2)	Principal collateral amount as determined on the previous day
17	COLLATERAL CURRENCY	A	X(3)	Principal collateral currency
18	SETTLEMENT DATE FRONT LEG	D	YYYYMMDD	Contractual Settlement date of the front leg
19	SETTLEMENT DATE TERM LEG	D	YYYYMMDD	Contractual Settlement date of the term leg; will be 20991231 for open-ended loans
20	SETTLEMENT LOCATION	A	X(3)	Settlement location: CBF : Clearstream Banking Frankfurt CBL : Clearstream Banking Luxemburg SIS : SegaInterSettle AG
21	SETTLEMENT ACCOUNT	A	X(35)	Settlement account the loan securities is settled

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
22	ACCOUNT TYPE	A	X(2)	A1 : Agent PP : Proprietary
23	COUNTERPARTY TRADING MEMBER	A	X(5)	Identification of the Counterparty Exchange Member
24	EXTERNAL ORDER ID	A	X(16)	External member order number
25	MEMBER TEXT FIELD	A	X(36)	Text field as received
26	FEE BENCHMARK	A	X(5)	Benchmark for rebate calculation; FIXED: no benchmark. EONIA: EONIA as benchmark other Benchmarks will be communicated timely.
27	FEE BASIS POINTS	N	S9(6).9(4)	Lending Fee in basis point; Lending Fee will be empty in case of collateral type cash;
28	REBATE BASIS POINTS	N	S9(6).9(4)	Rebate in basis point; in case of collateral of type BIC or BIP field is empty. 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.
29	BENCHMARK VALUE	N	S9(5).9(6)	Value of the Fee benchmark; in case of FIXED empty.
30	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
31	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
32	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
33	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
34	BILLING CURRENCY	A	X(3)	Billing Currency, if provided this represents the currency (ISO-Code) in which lending fee/rebates will be calculated
35	BILLING CURRENCY RATE	N	9(8).9(5)	Currency rate used to convert collateral to lending fee/rebate currency
36	CALCULATED AMOUNT	N	S9(12).9(2)	Calculated rebate or lending fee amount.

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
37	VALUE DATE	D	YYYYMMDD	Value date of rebate/lending fee payment

Layout:

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

RPTCL300|20110307|20110307|20|ABCFR|XYZFR|AB1234567817|B|PIRM|20110220|0123456789012341|1234561|DE0007236101|20110303|+100000.000|-9450000.00|USD|20110302|20991231|CBF|70030000|PP|DEFFR||LNK123|FIXED||+2.0000||||||USD|1.00000|-5.25|20110411

RPTCL300|20110307|20110307|20|ABCFR|XYZFR|AB1234567817|B|PIRM|20110220|0123456789012341|1234561|DE0007236101|20110304|+100000.000|-9230000.00|USD|20110302|20991231|CBF|70030000|PP|DEFFR||LNK123|FIXED||+2.0000||||||USD|1.00000|-5.13|20110411

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

RPTCL300|20110307|20110307|20|ABCFR|XYZFR|AB1234567813|S|PIRM|20110220|0123456789012345|1234565|DE0007236101|20110302|-100000.000|+6900000.00|EUR|20110302|20991231|CBF|70030000|A1|DEFFR||LNK123|FIXED||+5.0000|||||USD|1.00000|+9.58|20110411

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

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

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

4.5.2 RPTCL200 Loan MTM

Report Name:

Loan MTM

Report ID:

RPTCL200 (Clearing Member)

RPTCL202 (Trading Member)

Purpose:

This report contains the related Mark to Market 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: in the first release records of type E04 will not be considered for Mark to Market calculation but will be considered in Risk Based Margining only.

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

Notes on format:

This report is only available as pipe separated report.

Notes on creation:

This report is available for Clearing Members and Trading Members.

Sorting order:

#	FIELD NAME
1	Clearing Member
2	Trading Member
3	Trading Location
4	Trade Date

#	FIELD NAME
5	Order Number
6	External trade number
7	LOAN SECURITY
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	COMMON REFERENCE	A	X(12)	Common reference used as link between street view and allocation view.
8	BUY/SELL INDICATOR	A	X(1)	Buy sell type according to record type FLP or TLP: B for Buy, S for Sell
9	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
10	TRADING LOCATION	A	X(4)	Trading location's MIC
11	TRADE DATE	D	YYYYMMDD	Trading date
12	EXTERNAL SYSTEM ORDER NUMBER	N	X(16)	External System Order Number as provided by 3PFP
13	EXTERNAL TRADE NUMBER	A	X(7)	Trade number as provided from the trading location or generated by CCP system
14	LOAN SECURITY	A	X(12)	ISIN used for the loan
15	REQUEST REFERENCE	A	X(16)	CCP used reference related to the originally loaded loan

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
16	PENDING QTY	N	S9(12).9(3)	Pending Quantity of the loan; will always be empty for record type E05
17	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
18	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
19	COLLATERAL CURRENCY	A	X(3)	Currency of the Mark to Market amount.
20	MARK TO MARKET PRICE	N	9(8).9(5)	Price used by CCP to calculate Mark to Market amount.
21	PRICE CURRENCY	A	X(3)	Currency of price – respectively dividend currency in case of record type E05
22	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
23	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.
24	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
25	COUNTERPARTY TRADING MEMBER	A	X(5)	Identification of the Counterparty Exchange Member
26	EXTERNAL ORDER ID	A	X(16)	External member order number
27	MEMBER TEXT FIELD	A	X(36)	Text field as received
28	COLLATERAL TYPE	A	X(3)	CSH: Loan against cash BIP: Non-cash collateral pledged BIC: Non-cash collateral transferred
29	COLLATERAL LOCATION	A	X(3)	Identification of the Tri Party Agent. CBL or EOC
30	COLLATERAL ACCOUNT	A	X(35)	Account the collateral is booked
31	COLLATERAL ISIN	A	X(12)	Used basket ISIN
32	MARK-UP PERCENTAGE	N	9(1).9(2)	The percentage of the markup as multiplier used for the Mark to Market calculation
33	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|AB123456713|B|TLP|PIRM|20110310|1123456789012341|1234561|DE0007236100|NEW1103101234567|+100.000|-9100.00|-8970.00|USD|69.00000|EUR|-130.00|-130.00|1.30000|CBAFR||LNK123|CSH| |||1.00||

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

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

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

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

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

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

4.5.3 RPTTL100 Loan Confirmations

Report Name:

Loan Confirmations

Report ID:

RPTTL100 (Clearing Member)

RPTTL102 (Trading Members)

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 ECAG due to non settlement of the front leg (for back-loading, non settlement of the principal collateral).

The creation of this report takes place in continues reporting processing; the report is assigned to the reporting group CORPT.

Notes on format:

This report is only available as pipe separated report.

Notes on creation:

This report is available for Clearing Members and Trading Members.

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

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
4	ENVIRONMENT NUMBER	N	X(2)	Environment number this data file belongs to. Possible values are: “20” – Production environment “21” – Simulation environment.

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
5	CLEARING MEMBER	A	X(5)	Identification of the Clearing Member
6	TRADING MEMBER	A	X(5)	Identification of the Exchange Member
7	COMMON REFERENCE	A	X(12)	Common reference used as link between street view and allocation view.
8	RECORD TYPE	A	X(3)	The record is related to: NEW : new loan BKL : Back loaded loan CNC : Cancellation RAL ; Re-Allocation RAP : Partial Reallocation
9	TRADING LOCATION	A	X(4)	Trading location's MIC
10	TRADE DATE	D	YYYYMMDD	Trade date
11	ORDER NUMBER	F	X(16)	Order Number
12	EXTERNAL TRADE NUMBER	A	X(7)	Trade number as provided from the trading location or generated by CCP system
13	LOAN SECURITY	A	X(12)	ISIN used for the loan
14	REQUEST REFERENCE	A	X(16)	CCP used reference; field is only filed if a request has been received; in case of cancellation by ECAG the field is not filled.
15	PENDING QTY	N	S9(12).9(3)	Pending Quantity of the loan
16	COLLATERAL AMOUNT	N	S9(12).9(2)	Collateral amount of the loan as calculated by ECAG
17	COLLATERAL TYPE	A	X(3)	CSH: Loan against cash BIP: Non-cash collateral pledged BIC: Non-cash collateral transferred
18	COLLATERAL CURRENCY	A	X(3)	Currency of the Mark to Market amount.
19	COLLATERAL ISIN	A	X(12)	Used basket ISIN
20	COLLATERAL LOCATION	A	X(3)	Identification of the Tri Party Agent. CBL or EOC
21	MARK-UP PERCENTAGE	N	9(1).9(2)	The percentage of the markup as multiplier used for the Mark to Market calculation
22	SETTLEMENT FRONT LEG	D	YYYYMMDD	Settlement date of the front leg
23	SETTLEMENT TERM LEG	D	YYYYMMDD	Settlement date of the term leg, will also be 20991231 for open-ended loans
24	SETTLEMENT LOCATION	A	X(3)	Settlement location: CBF : Clearstream Banking Frankfurt SIS : SegaInterSettle AG
25	SETTLEMENT ACCOUNT	A	X(35)	Settlement account the loan securities are settled
26	ACCOUNT TYPE	A	X(2)	A1 : Agent PP : Proprietary

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
27	COUNTERPARTY TRADING MEMBER	A	X(5)	Identification of the Counterparty Exchange Member
28	EXTERNAL ORDER ID	A	X(16)	External member order number
29	MEMBER TEXT FIELD	A	X(36)	Text field as received
30	BUY/SELL INDICATOR	A	X(1)	Buy sell type of the front leg : B for Buy, S for Sell

Layout:

New Loan:

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

Cancellation request

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

Back loading:

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

Cancellation by ECAG

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

4.5.4 RPTTL770 Loan Returns

Report Name:

Loan Returns

Report ID:

RPTTL770 (Clearing Member)

RPTTL772 (Trading Member)

Purpose:

The report contains received recalls, returns and related buy-in requests and the related withdrawals as received by ECAG from a 3PFP. In addition (partial) Re-allocation requests that are not yet processed successfully are reported.

In case a request is related to another request the corresponding area is filled to explain the relationship.

In case a buy-in request is received ECAG 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.

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

Notes on format:

This report is only available as pipe separated report.

Notes on creation:

This report is available for Clearing Members and Trading Members.

Sorting order:

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

Fields:

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

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
4	ENVIRONMENT NUMBER	N	X(2)	Environment number this data file belongs to. Possible values are: "20" – Production environment "21" – Simulation environment.
5	CLEARING MEMBER	A	X(5)	Identification of the Clearing Member
6	TRADING MEMBER	A	X(5)	Identification of the Exchange Member
7	COMMON REFERENCE	A	X(12)	Common reference used as link between street view and allocation view.
8	TRADING LOCATION	A	X(4)	Trading location's MIC
9	TRADE DATE	D	YYYYMMDD	Trading date
10	EXTERNAL SYSTEM ORDER NUMBER	N	X(16)	External System Order Number
11	EXTERNAL TRADE NUMBER	A	X(7)	Trade number as provided from the trading location or generated by CCP system
12	LOAN SECURITY	A	X(12)	ISIN used for the loan
13	PENDING QTY	N	S9(12).9(3)	Pending Quantity of the loan; Positive for lender and negative for borrower.
14	BUY/SELL INDICATOR	A	X(1)	Buy sell type of the term leg B for Buy, S for Sell
RECALL AREA				
15	RECALL REFERENCE	A	X(16)	CCP used reference for the Recall received
16	RECALL QTY	N	S9(12).9(3)	Quantity as received for the Recall; positive for lender and negative for borrower. In case of a withdrawal vice versa.
17	RECALL RECEIVED DATE	D	YYYYMMDD	Date when Recall was received by ECAG
18	BUY-IN POSSIBLE DATE	D	YYYYMMDD	Calculated date where 1st Buy-in is possible
RETURN AREA				
19	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.
20	RETURN QTY	N	S9(12).9(3)	Quantity as received for the Return; positive for lender and negative for borrower. In case of a withdrawal vice versa.
21	RETURN EXECUTION DATE	D	YYYYMMDD	Date when Return will be executed 1st time
BUY-IN AREA				
22	BUY-IN REFERENCE	A	X(16)	CCP used reference for the Buy-in received
23	BUY-IN RECEIVED DATE	D	YYYYMMDD	Date when Buy-in was received by ECAG

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
24	BUY-IN EXECUTION DATE	D	YYYYMMDD	Date when Buy-in will be executed 1st time
RE-ALLOCATION AREA				
25	(Partial) RE-ALLOCATION REFERENCE	A	X(16)	CCP used reference for the (partial) Re-Allocation received
26	RE-ALLOCATION QTY	N	S9(12).9(3)	Quantity of the related (partial) reallocation
27	EXTERNAL SYSTEM ORDER NUMBER	N	X(16)	External System Order Number for the newly created loan

Layout:

Recall received

RPTTL770|20110404|20110404|20|XYZFR|ABCFR|AB1234567810|PIRM|20110320|102345
6789012341|1234561|DE0007236101|+100.000|B|REC1104041234567|+60.000|201104
04|20110413|||||||||

Return received for a recall

RPTTL770|20110405|20110405|20|XYZFR|ABCFR|AB1234567810|PIRM|20110320|102345
6789012341|1234561|DE0007236101|+100.000|B|REC1104041234567|+60.000|201104
04|20110413|RET1104031234567|+20.000|20110407||||||

Return received

RPTTL770|20110404|20110404|20|XYZFR|ABCFR|AB1234567810|PIRM|20110320|102345
6789012341|1234561|DE0007236101|+100.000|B|||||RET1104031234568|+30.000|201
10405||||||

Withdrawal received for a recall

RPTTL770|20110406|20110406|20|XYZFR|ABCFR|AB1234567810|PIRM|20110320|102345
6789012341|1234561|DE0007236101|+100.000|B|REC1104041234567|-
60.000|20110404|||||||||||

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

RPTTL770|20110406|20110406|20|XYZFR|ABCFR|AB1234567810|PIRM|20110320|102345
6789012341|1234561|DE0007236101|+100.000|B|REC1104041234567|+20.000|201104
05|20110411|RET1104031234567|+20.000|20110406|BYI1104061234567|20110406|201
10411|||

Scheduled Forced Return due to buy-in request

RPTTL770|20110406|20110406|20|XYZFR|ABCFR|AB1234567815|PIRM|20110320|102345
6789012346|1234566|DE0007236101|+100.000|B|REC1104051234567|+20.000|201104
05|20110411|FORCED|+20.000|20110406|BYI1104061234567|20110406|20110411|||RP

4.5.5 TCL260 Loan Obligations

Report Name:

Loan Obligations

Report ID:

RPTCL260 (Clearing Member)

RPTCL262 (Trading Member)

Purpose:

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

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

Notes on format:

This report is only available as pipe separated report.

Notes on creation:

This report is available for Clearing Members and Trading Members.

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
7	COMMON REFERENCE	A	X(12)	Common reference used as link between street view and allocation view.

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
8	RECORD TYPE	A	X(3)	FLP front leg not settled yet TLP term leg not fully settled yet
9	TRADING LOCATION	A	X(4)	Trading location's MIC
10	TRADE DATE	D	YYYYMMDD	Trading date
11	ORDER NUMBER	F	X(16)	Order Number
12	EXTERNAL TRADE NUMBER	A	X(7)	Trade number as provided from the trading location or generated by CCP system
13	LOAN SECURITY	A	X(12)	ISIN used for the loan
14	REQUEST REFERENCE	A	X(16)	CCP used reference for the loan received
15	PENDING QTY	N	S9(12).9(3)	Pending Quantity of the loan
16	BUY/SELL INDICATOR	A	X(1)	Buy sell type according to record type FLP or TLP: B for Buy, S for Sell
17	COLLATERAL AMOUNT	N	S9(12).9(2)	Principal Collateral amount as calculated by ECAG
18	COLLATERAL CURRENCY	A	X(3)	Currency of the Principal Collateral amount.
19	USED PRICE	N	9(8).9(5)	Price used by CCP to calculate Principal Collateral amount.
20	PRICE CURRENCY	A	X(3)	Currency of price
21	USED CURRENCY RATE	N	9(8).9(5)	Currency rate used to convert price to collateral currency
22	SETTLEMENT FRONT LEG	D	YYYYMMDD	Settlement date of the front leg
23	SETTLEMENT TERM LEG	D	YYYYMMDD	Settlement date of the term leg, will also be 20991231 for open-ended loans
24	SETTLEMENT LOCATION	A	X(3)	Settlement location: CBF : Clearstream Banking Frankfurt CBL: Clearstream Banking Luxemburg SIS : SegaInterSettle AG
25	SETTLEMENT ACCOUNT	A	X(35)	Settlement account the loan securities is settled
26	ACCOUNT TYPE	A	X(2)	A1 : Agent PP : Proprietary
27	COUNTERPARTY TRADING MEMBER	A	X(5)	Identification of the Counterparty Exchange Member
28	EXTERNAL ORDER ID	A	X(16)	External member order number
29	MEMBER TEXT FIELD	A	X(36)	Text field as received
30	COLLATERAL TYPE	A	X(3)	CSH: Loan against cash BIP: Non-cash collateral pledged BIC: Non-cash collateral transferred
31	COLLATERAL LOCATION	A	X(3)	Identification of the Tri Party Agent. CBL or EOC
32	COLLATERAL ACCOUNT	A	X(35)	Account the collateral is booked

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
33	COLLATERAL ISIN	A	X(12)	Used basket ISIN
34	MARK-UP PERCENTAGE	N	9(1).9(2)	The percentage of the markup as multiplier used for the Mark to Market calculation
35	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.
36	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
37	FEE BASIS POINTS	N	S9(6).9(4)	Lending Fee in basis point if applicable else empty
38	REBATE BASIS POINTS	N	S9(6).9(4)	Rebate in basis point; in case of collateral of type BIC or BIP field is empty. 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.
39	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
40	TAX RATE	N	S9(1).9(6)	TAX 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
41	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
42	MINIMUM FEE TOTAL	N	S9(12).9(2)	This value the minimum rebate or lending fee to be paid for the loan as received; only applicable for loans against non-cash collateral
43	MINIMUM FEE USED	N	S9(12).9(2)	This value the minimum rebate or lending fee to be paid for the loan as already charged; only applicable for loans against non-cash collateral
44	BILLING CURRENCY	A	X(3)	Billing Currency, if provided this represents the currency (ISO-Code) in which lending fee/rebates will be calculated

Layout:

RPTCL260|20110322|20110322|20|ABCFR|ABCFR|AB1234567810|FLP|PIRM|20110320|11234567890123 45|1234561|DE0007236101|NEW1103201234567|+100.000|B|-8970.00|USD|69.00000|EUR|1.30000|20110323|20991231|CBF|70030000|PP|DEFFR||LNK123|CSH||||||FIXED||+2.0000||||||

RPTCL260|20110322|20110322|20|MNOFR|DEFFR|AB1234567811|FLP|PIRM|20110320|11234567890123 45|1234564|DE0007236101|NEW1103201234568|-100.000|S|+8970.00|USD|69.00000|EUR|1.30000|20110323|20991231|CBF|70030000|A1|XYZFR||LNK123|CSH||||||EONIA||+2.0000||||||

4.5.6 RPTCL290 Street View Records

Report Name:

Street View Records

Report ID:

RPTCL290 (Clearing Member)

RPTCL292 (Trading Member)

Purpose:

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

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

Notes on format:

This report is only available as pipe separated report.

Notes on creation:

This report is available for Clearing Members and Trading Members.

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.

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
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
7	RECORD TYPE	A	X(3)	FLP front leg not settled yet TLP term leg not fully settled yet
8	TRADING LOCATION	A	X(4)	Trading location's MIC
9	TRADE DATE	D	YYYYMMDD	Trading date
10	COMMON REFERENCE	A	X(12)	Common Reference that links several allocation view trades one street view record..
11	LOAN SECURITY	A	X(12)	ISIN used for the loans linked to a street view trade
12	PENDING QTY	N	S9(12).9(3)	Accumulated quantity of all loans summarized in the street view record.
13	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.
14	COLLATERAL AMOUNT	N	S9(12).9(2)	Accumulated principal collateral amount of all the single loans contained in the record.
15	COLLATERAL CURRENCY	A	X(3)	Currency of the Principal Collateral amount.
16	USED PRICE	N	9(8).9(5)	Price used by CCP to calculate Principal Collateral amount.
17	PRICE CURRENCY	A	X(3)	Currency of price
18	USED CURRENCY RATE	N	9(8).9(5)	Currency rate used to convert price to collateral currency
19	COLLATERAL TYPE	A	X(3)	CSH: Loan against cash BIP: Non-cash collateral pledged BIC: Non-cash collateral transferred
20	COLLATERAL ISIN	A	X(12)	Used basket ISIN
21	COLLATERAL LOCATION	A	X(3)	Identification of the Tri Party Agent. CBL or EOC

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
22	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
23	FEE BASIS POINTS	N	S9(6).9(4)	Lending Fee in basis point if applicable else empty
24	REBATE BASIS POINTS	N	S9(6).9(4)	Rebate in basis point; in case of collateral of type BIC or BIP field is empty.
25	TAX RATE	N	S9(1).9(6)	TAX 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
26	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|FLP|PIRM|20110320|AB1234567890|DE0007236101|+100.000|B|-9100.02|USD|60.00000|EUR|1.51667|CSH|||FIXED||+1.2500||5

4.5.7 RPTTL760 Loan Maintenance

Report Name:

Loan Maintenance

Report ID:

RPTTL760 (Clearing Member)

RPTTL762 (Trading Member)

Purpose:

The report contains changes of loans.

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).

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

Notes on format:

This report is only available as pipe separated report.

Notes on creation:

This report is available for Clearing Members and Trading Members.

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.
5	CLEARING MEMBER	A	X(5)	Identification of the Clearing Member

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
6	TRADING MEMBER	A	X(5)	Identification of the Exchange Member
7	COMMON REFERENCE	A	X(12)	Common reference used as link between street view and allocation view.
8	TRADING LOCATION	A	X(4)	Trading location's MIC
9	TRADE DATE	D	YYYYMMDD	Trading date
10	ORDER NUMBER	F	X(16)	Order Number
11	EXTERNAL TRADE NUMBER	A	X(7)	Trade number as provided from the trading location or generated by CCP system
12	LOAN SECURITY	A	X(12)	ISIN used for the loan
13	MAINTENANCE TYPE	A	X(3)	The record is related to: NEW: New loan TLP Term leg still not fully settled RRT Re-Rate CAN Corporate Action Non-Income CNC Cancellation BKL Back-Loading RAL Re-Allocation RAP partial Re-Allocation RAC Re-Allocation Completed (for the former Lender side and the borrower) TLS Term leg (partially) settled.
14	REQUEST REFERENCE	A	X(16)	if maintenance is triggered by 3PFP
15	PENDING QTY	N	S9(12).9(3)	Pending Quantity of the loan
16	BUY/SELL INDICATOR	A	X(1)	Buy sell type related to leg maintenance action is related: B for Buy, S for Sell
17	COLLATERAL AMOUNT	N	S9(12).9(2)	Principal Collateral amount as calculated by ECAG
18	COLLATERAL CURRENCY	A	X(3)	Currency of the Principal Collateral amount.
19	USED PRICE	N	9(8).9(5)	Price used by CCP to calculate Principal Collateral amount.
20	PRICE CURRENCY	A	X(3)	Currency of price
21	USED CURRENCY RATE	N	9(8).9(5)	Currency rate used to convert price to collateral currency
22	SETTLEMENT FRONT LEG	D	YYYYMMDD	Settlement date of the front leg
23	SETTLEMENT TERM LEG	D	YYYYMMDD	Settlement date of the term leg, will be 20991231 for open-ended loans
24	SETTLEMENT LOCATION	A	X(3)	Settlement location: CBF : Clearstream Banking Frankfurt CBL: Clearstream Luxemburg SIS : SegaInterSettle AG
25	SETTLEMENT ACCOUNT	A	X(35)	Settlement account the loan securities is settled

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
26	ACCOUNT TYPE	A	X(2)	A1 : Agent PP : Proprietary
27	COUNTERPARTY TRADING MEMBER	A	X(5)	Identification of the Counterparty Exchange Member
28	EXTERNAL ORDER ID	A	X(16)	External member order number
29	MEMBER TEXT FIELD	A	X(36)	Text field as received
30	COLLATERAL TYPE	A	X(3)	CSH: Loan against cash BIP: Non-cash collateral pledged BIC: Non-cash collateral transferred
31	COLLATERAL LOCATION	A	X(3)	Identification of the Tri Party Agent. CBL or EOC
32	COLLATERAL ACCOUNT	A	X(35)	Account the non-cash collateral is booked
33	COLLATERAL ISIN	A	X(12)	Used basket ISIN
34	MARK-UP PERCENTAGE	N	9(1).9(2)	The percentage of the markup as multiplier used for the Mark to Market calculation
35	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.
36	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
37	FEE BASIS POINTS	N	S9(6).9(4)	Lending Fee in basis point if applicable else empty.
38	REBATE BASIS POINTS	N	S9(6).9(4)	Rebate in basis point; in case of collateral of type BIC or BIP field is empty. 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.
39	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
40	TAX RATE	N	S9(1).9(6)	TAX 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

REF	FIELD NAME	TYPE	FORMAT	DESCRIPTION
41	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
42	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
43	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
44	BILLING CURRENCY	A	X(3)	Billing Currency, if provided this represents the currency (ISO-Code) in which lending fee/rebates will be calculated

Layout:

RPTTL760|20110322|20110322|20|ABCFR|ABCFR|AB1234567810|PIRM|20110320|10234
56789012341|1234561|DE0007236101|NEW|NEW1103221234567|+100.000|B|-
8970.00|USD|69.00000|EUR|1.30000|20110322|20991231|CBF|70030000|PP|MEMFR||L
NK123|CSH||||1.00||FIXED||+2.0000||||||

RPTTL760|20110322|20110322|20|ABCFR|XYZFR|AB1234567812|PIRM|20110320|102345
6789012343|1234563|DE0007236101|RRT|RRT1103221234568|+100.000|B|-
8970.00|USD|69.00000|EUR|1.30000|20110322|20991231|CBF|70030000|A1|MEMFR||L
NK123|CSH||||1.00||FIXED||+1.0000||||||

RPTTL760|20110322|20110322|20|ABCFR|XYZFR|AB1234567812|PIRM|20110320|102345
6789012343|1234563|DE0007236102|CAN||+200.000|B|-
8970.00|USD|69.00000|EUR|1.30000|20110322|20991231|CBF|70030000|A1|MEMFR||L
NK123|CSH||||1.00||FIXED||+1.0000||||||

5 Values Overview

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

Field Name	Possible Values	Description
Account type	A1, A2, A3, A4, A5, A6, A7, A8, A9 PP In addition to A1 and PP the following reports can contain A2-A9	Agent Proprietary
Account type proprietary	 M1 E1 I1 Q1 L1	If a special price calculation takes place in case of Proprietary-Flow the Account Type Proprietary is printed in addition to the Account Type. Otherwise the field is initialized with "NO". Designated Sponsor Best Executor Issuer Liquidity Manager Liquidity Provider
Account type SNU	Blank A1 PP	Used, if trades are netted/aggregated by account type Agent Proprietary
Buy sell type	B S	Buy Sell
Cash settlement location	CBL EOC BBK SNB Short name of a Payment Bank: BAR CIT DEU HSB JPG JPC NWB RBS	Clearstream Banking Luxemburg Euroclear Bank Bundesbank Swiss National Bank Barclays Bank plc Citibank N.A. Deutsche Bank AG HSBC Bank plc JPMorgan Chase Bank N.A. London JPMorgan Chase Bank N.A. NY National Westminster Bank Plc The Royal Bank of Scotland

Field Name	Possible Values	Description
	"XXX" (Placeholder)	New payment banks introduced with CCP 6.0. Possibly in Sweden, Norway Denmark or Poland
CCP CM status	BUYI CASH CLOS CNCL EXTE SETL PEND IBL TIBL PART LATE Reverse	Buy-in settled Cash settled Settled on level CCP-CM for trades within offsetting block Cancellation of single trades without settlement date when update with settlement date is received and a new trade is created for the same Externally settled Settled Pending and not late ISIN blocked Technical ISIN blocked Partially settled, partially closed or closed repo trade Not settled, though contractual settlement day is in the past Reversed due to reversal from US market (DK-Process)
CM – Customer status	BLOC RLSD BIBL TBBL SETL PEND PART LATE	Blocked and not late (only sell trades) Released and not late (only sell trades) Buy-in blocked (only sell trades) Technical buy-in blocked Settled Pending and not late Partially settled, partially closed or closed repo trade Not settled, though contractual settlement day is in the past
Contract type	L S R	Loan Spot Repo
Contract type SNU	Blank L S R	Used, if trades are netted/aggregated by contract type Loan Spot Repo
Currency	CHF	Swiss Franc

Field Name	Possible Values		Description
	EUR GBP SEK JPY AUD CAD USD PLN NOK DKK		Euro Great Britain Pound Swedish Krona Japan Yen Australian Dollar Canadian Dollar US Dollar Polish Zloty Norwegian Krona Danish Krone
Exchange trade type	O X		Xetra OTC Eurex Bonds Eurex Repo Eurex Xetra on exchange
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 GDR	Long form: BOND EQUITY XTF FUND SUBSCRIPTION RIGHT ADR GDR	 Bond Equity Exchange Traded Fund Retaining and Distributing Funds Subscription Right American Depository Receipt 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		Euroclear Finland

Field Name	Possible Values	Description
	CBF CBL CCO CIK DTC EOC IBC MOT NEC SIC SIS HEL ISD INT OEB VPC VPD VPS KDP	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) Icelandic Securities Depository (for future use) Interbolsa Portugal (for future use) Oesterreichische Kontrollbank Austria (for future use) Euroclear Sweden (for future use) VP Securities Services Denmark (for future use) VP Securities (Norwegian CSD) Polish National Depository For Securities
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	SDS1 SDS2 STD DTP1 DTP2 NTP Blank	
Trade type information	BASIS	Basis (Bond)

Field Name	Possible Values	Description
	SPOT	Spot (Bond)
	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
	LNCHS	Loan against cash collateral
	EXER	Eurex Exercises
	ASGN	Eurex Assignments
	NOTI	Eurex Notifications
	ALLO	Eurex Allocations
	FORC	Forced Delivery
	DELE	Deleted Delivery
	VOLA	Cash legs resulting from equity options volatility strategies trades
Trading location	ECAG	Used in cross trading location netted position
	ECSL	Used to identify Eurex Clearing Securities Lending transactions
	PIRM	Used to identify Eurex Clearing Securities Lending transactions
	XEUB	Eurex Bonds
	XERE	Eurex Repo
	XEUR	Eurex
	XFRA	Xontro Frankfurt respective Xetra Frankfurt 2
	XEEX	European Energy Exchange
	XETR	Xetra
	XETI	Xetra International Orderbook Frankfurt
	XISX	International Stock Exchange (ISE)
Transaction type	410	Eurex ISE Cash Compensation RCV
	412	Eurex ISE Cash Compensation PAID

Field Name	Possible Values	Description
	414	Eurex ISE Cash Compensation CNCL RCV
	416	Eurex ISE Cash Compensaton Paid
	422	Payment EC-IS Paid – Settlement Account
	424	Payment EC-IS RCV – Settlement Account
	426	Payment EC-IS Paid – Clearing Member
	428	Payment EC-IS RCV – Clearing Member
	430	Buy-in Cash AMT EC-IS Paid – Clearing Member
	432	Buy-in Cash AMT EC_IS RCV – Clearing Member
	434	CASH Settlement EC_IS RCV – Clearing Member
	436	CASH Settlement EC-IS PAID – Clearing Member
	442	Repo rate compensation received
	444	Repo rate compensation paid
	446	Coupon Adjustment Compensation cancel received
	448	Coupon Adjustment Compensation cancel paid
	450	Buy-in cash amount paid
	451	Buy-in cash amount received
	452	Cash settlement received
	454	Cash settlement paid
	456	Dividend compensation received
	458	Dividend compensation paid
	460	Dividend corporate action event corrections received
	462	Dividend corporate action event corrections paid
	464	Dividend trade cancellation received
	466	Dividend trade cancellation paid
	468	Price difference received
	470	Price difference paid
	472	Cash offsetting shares received
	474	Cash offsetting shares paid
	476	Equity interest of delay received
	478	Equity fine and interest of delay paid
	480	Coupon Compensation paid
	482	Coupon Compensation received

Field Name	Possible Values	Description
	484	Coupon Compensation cancel received
		Coupon Compensation cancel paid
	486	EUREX Cash Compensation received
	496	EUREX Cash Compensation paid
	498	
		LOAN ICI RCV
	500	LOAN ICI PAID
	501	MARK TO MARKET RCV
	502	MARK TO MARKET PAID
	503	LENDING FEE RCV
	504	LENDING FEE PAID
	505	REBATE FEE RCV
	506	REBATE FEE PAID
	507	MANUF.DIVID RCV
	508	MANUF.DIVID PAID
	509	MANUF.DIVID CA CANC RCV
	510	MANUF.DIVID CA CANC PAID
	511	MANUF.COUPON RCV
	512	MANUF.COUPON PAID
	513	MANUF.COUPON CA CANC RCV
	514	MANUF.COUPON CA CANC PAID
	515	LOAN BUY-IN CSH AMNT RCV
	516	LOAN BUY-IN CSH AMNT PAID
	517	CASH SETTLEMENT RCV
	518	CASH SETTLEMENT PAID
	519	
		Note: If there are values shown for the types “456” – “462”, then these have been entered by Clearing Supervision.

6 Appendix

The following abbreviations are used throughout the document:

Abbreviation	Stands for
3PFP	Third Party Flow Provider
ADR	American Depository Receipt
BOD	Begin of day
BRP	Batch oriented reporting
BuBa, BBK	Deutsche Bundesbank
CA	Corporate Action
CB	Central Bank
CBF	Clearstream Banking Frankfurt
CBL	Clearstream Banking Luxembourg
CCB	Cash Correspondent Bank
CCP	Central Counter Party
CHF	Swiss Franks
CM	Clearing Member
CORPT	Continuous Reporting
CRE	Common Report Engine
CREST	Central Securities Depository for UK and Ireland
CSD	Central Securities Depository
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
IC	Integrated Clearer
ICSD	International Central Securities Depository
IoD	Interest of Delay
ISI	Immediate Settlement Instruction
LDF	Late Delivery Fine
MSU	Minimum Settlement Unit
NTP	Night Time Processing
PB	Payment Bank
PoA	Power of Attorney

RE	Risk Engine
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
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
TM	Trading Member
USD	US Dollar
XTF	Exchange Traded Fund

CCP Release 7.0

Description of Reports Raw Data - Update due to UCITS IV Directive

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1 Introduction

The purpose of this document is to describe the content of the raw data files for Clearing Members, Trading Members and Settlement Institutions.

This document also provides an overview of the available reports. The report layouts are described in detail in Member documentation “Description Reports Layout”.

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 CCP@X-PERT GUI.

This document consists of seven chapters:

Chapter 1 Introduction

Chapter 2 General Layout

Chapter 3 Overview of Raw Reports

Chapter 4 Raw Data Files Description

Chapter 5 Values Overview

Chapter 5 Appendix

This document refers to participants with the following roles:

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

Additionally the description of Raw Data file transmitted in SWIFT format MT536 and SWIFT like format MT512 is provided in a separate document – “Member File Based & SWIFT Interface”.

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

This version replaces all former versions. Changes introduced with CCP Release 7.0 are marked in yellow. No new raw reports are introduced for Securities Lending. Please note that new print reports are introduced for Securities Lending that are in a pipe separated format. For details see “Description Reports Layout” document.

2 General Layout

2.1 General Layout of Raw Data Files

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

The report overview is provided according to the following format:

- Data records
- End of report records.

All data records start with the three characters “RAW”, followed by a set of common fields, followed in turn by a set of report specific fields.

End of report records start with the three characters “END” followed by the report ID code.

Report example:

- Data records

Common fields:

RAW<report ID><report effective date><report processing date><environment number>

Report-specific fields:

<report-specific field><report specific field><report specific field><…

- End of report records

End of report:

END<report ID>

Depending on the type of the report, the environment number changes. In addition, the production and the simulation environment can be differentiated numerically. All reports created on CCP obtain the CCP environment numbers for production and simulation.

Environment	Eurex	CCP
Production environment	00	20
Simulation environment	01	21

2.2 General Layout of Risk Margin Calculation Files

Records in the files for risk margin calculation are provided only as “Data” records type. Each file for risk margin calculation contains fixed length records in ASCII data format. The last record in the file will not contain data, but will mark the end of the file and contain the number of data records.

2.3 Raw Data Interface

The raw data reports are designed to enable the straight through processing of reported data by the member's back office. Since these reports are not intended to give information at a glance, the data is not presented in a printable form, but written out to a file in the form of records. These records contain all the relevant data fields in alphanumeric format. The data can either be imported into standard office applications (e.g., MS Excel®) or processed by larger scale data consolidation routines. This allows the data to be processed directly by automated data processing for the purpose of member specific, customized reports or data consolidation according to the member's own requirements.

2.4 Raw Data File Description

Each raw data file contains fixed length records in ASCII data format.

The information contained in the raw data reports correlates to the information and sorting order given by the standard layout reports. Calculated summary fields are not included in the raw data reports. These fields can be calculated individually during the post-processing of data according to specific member preferences.

"Data Type": N – Numeric (right-aligned)
A – Alphanumeric (left-aligned, trailing spaces)
F – Freetext (left-aligned, trailing spaces)

Example of formats for the "Field Length" and "Special Format" columns in the tables below:

Example	Description
22 (+015.5)	Overall length of 22 characters: 15 before the decimal point (at least one zero), "." as separator, 5 behind the decimal point. There are leading zeros. There are trailing zeros after the decimal point. There is a leading sign.
14 (+7.5)	Overall length of 14 characters: 7 before the decimal point (at least one zero), "." as separator, 5 behind the decimal point. There are **no** leading zeros. There are trailing zeros after the decimal point. There is a leading sign.
19 (13.5)	Overall length of 19 characters: 13 before the decimal point (at least one zero), "." as separator, 5 behind the decimal point. There is **no** sign. There are **no** leading zeros. There are trailing zeros after the decimal point.
012	Overall length of 12 characters, without decimal point, without sign. There are leading zeros.
12	Overall length of 12 characters, without decimal point, without sign. There are **no** leading zeros.
-12	Overall length of 13 characters, without decimal point. There are **no** leading zeros. The leading sign is "-" or space.

Example	Description
22 ([-]15.5)	Overall length of 22 characters: 15 before the decimal point (at least one zero), "." as separator, 5 behind the decimal point. There are leading spaces. There are trailing zeros after the decimal point. The leading sign is "-" or space.
21 ([]15.5)	Overall length of 21 characters: 15 before the decimal point (at least one zero), "." as separator, 5 behind the decimal point. There are leading spaces. There are trailing zeros after the decimal point.
22 (-15.5)	Overall length of 22 characters: 15 before the decimal point (at least one zero), "." as separator, 5 behind the decimal point. There are **no** leading spaces. There are trailing zeros after the decimal point. The leading sign is "-" or space.

2.5 File Processing and Maintenance

In contrast to printable reports, raw data files have to be processed additionally by member-specific in-house applications to enable their use.

The deletion of old raw data files lies in the responsibility of the members.

3 Overview of Raw Reports

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

Reporting group	Description
BRP	"BRP" to refer to batch oriented processing for Euro (EUR) equities with settlements at CBF. The respective reports are provided by the CCP after processing the settlement results from CBFs STD/SDS1/SDS2 settlement cycles. Refers to Detailed Delivery Reports.
CORPT	"CORPT" to refer to continuous reporting for fixed income and equities (8 reporting runs) with settlements not in scope of "BRP" (e.g. EUR bond, Swiss Francs (CHF) equity and bonds, Russian ADR in USD, equities from EC-International Service). The respective reports are time triggered by the CCP (8 times during a CCP business day) reflecting the settlement results from the respective (I)CSD's received within these time windows.
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, XTFs, Funds, ADR, GDR and Subscription Rights
OTHER	Risk Engine reporting

The following table lists all CCP reports. The table also shows frequency of the reports, the availability depending on the member role and finally the availability of raw data.

Report ID	Report Title	Reporting group	Report Distribution	Freq.[1)]	Availability[2)]			Format[3]
					TM	CM	SI	
RAWCA130	Compensation Partner	EOD	CCP MISS, Common Report Engine	D		X	X	RAW
RAWCA160	Custody Payment Statement	EOD		D		X	X	RAW
RAWCA180	Capital Adjustments on Trades	EOD		D		X	X	RAW
RAWCA550	EC-IS Net Clearing CA	EOD	CCP MISS, SNA, SWIFT, Common Report Engine	D		X	X	SWIFT MT566
RAWCB220	Daily Fines	EOD	CCP MISS,	D		X		RAW

[1] D – Daily; ID - Intra-day

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

[3] Reports in SWIFT format are described in the document "Member File Based & SWIFT Interface".

Report ID	Report Title	Reporting group	Report Distribution	Freq.[1)]	Availability[2)]			Format[3]
					TM	CM	SI	
RAWCB230	Daily Gross Delivery Mgmt.	EOD	Common Report Engine	D		X	X	RAW
RAWCB530	EC-IS Daily Gross Dlv Mgmt	EOD		D		X	X	RAW
RAWCC011	Current Liquidating Margin	OTHER	EUREX MISS, CCP MISS, Common Report Engine	D	X	X		TXT/XML
RAWCC040	Liquidating Value I	OTHER		D	X	X		TXT/XML
RAWCC045	Additional Margin	OTHER		D	X	X		TXT/XML
RAWCC050	Daily Margin	OTHER		D	X	X		TXT/XML
RAWCC055	Daily Margin Offset	OTHER		D	X	X		TXT/XML
RAWCC060	Daily Margin Summary	OTHER		D		X		TXT/XML
RAWCC080	Security / Cash Risk Position	OTHER		D	X	X		TXT/XML
RAWCD150	Cash Obligations	EOD	CCP MISS, Common Report Engine	D		X	X	RAW
RAWCD250	Settled Cash Transactions	EOD		D		X	X	RAW
RAWCD550	EC-IS Settled Cash Trans	EOD		D		X	X	RAW
RAWCD280	Pending Price Differences	EOD		D		X	X	RAW
RAWCD540	EC-IS Cash Instructions	CORPT (After each Cash netting Run)	CCP MISS / SWIFT, Common Report Engine	D		X	X	SWIFT MT202
RAWCE260	Pending Delivery	BRP / CORPT	CCP MISS, SNA; for CORPT additionally SWIFT; Common Report Engine	D	X	X	X	SWIFT MT536
RAWCE265	Pending Delivery Before NTP	CORPT	CCP MISS, SNA and SWIFT network, Common Report Engine	D	X	X	X	SWIFT MT536
RAWCE565	EC-IS Pending Dlv Before NTP	CORPT		D	X	X	X	SWIFT MT536

Report ID	Report Title	Reporting group	Report Distribution	Freq.[1)]	Availability[2)]			Format[3]
					TM	CM	SI	
RAWCE270	Settled Delivery	BRP / CORPT	CCP MISS, SNA; for CORPT additionally SWIFT; Common Report Engine	ID	X	X	X	SWIFT MT536
RAWCE570	EC-IS Settled Delivery	CORPT	CCP MISS, SNA and SWIFT network, Common Report Engine	ID	X	X	X	SWIFT MT536
RAWCE275	Settled Delivery - Offset	BRP		ID	X	X	X	SWIFT MT536
RAWCE280	Pending Delivery Instructions	CORPT		D		X	X	SWIFT MT536
RAWCE580	EC-IS Pending Dlv Instructions	CORPT		ID	X	X	X	SWIFT MT54x
RAWCE290	Eurex Deliveries	EOD	CCP MISS, SNA, Common Report Engine	D	X	X	X	SWIFT MT512
RAWCE590	EC-IS Eurex Deliveries	CORPT		D	X	X	X	SWIFT MT512
RAWCE295	Net Position Confirmation	EOD		D	X	X	X	SWIFT MT512
RAWCE595	EC-IS Net Position Conf	EOD / CORPT		D	X	X	X	SWIFT MT512
RAWCE320	External Deliveries	EXS	CCP MISS, Common Report Engine	D		X	X	RAW
RAWCE395	Net Clearing Report	EOD	CCP MISS, SNA, SWIFT, Common Report Engine	D	X	X	X	SWIFT MT518
RAWCE695	EC-IS Net Clearing Report	EOD / CORPT		D	X	X	X	SWIFT MT518
RAWTC750	REPO Contracts	EOD	CCP MISS, Common Report Engine	D	X	X	X	RAW
RAWTC755	REPO Fixings	CORPT		ID	X	X	X	RAW

For reports CE595 and CE695, new instances are created in the morning of each business day for trades from Eurex/ISE Link.

3.1 Detailed Delivery Reports

For the Detailed Delivery Reports CE260, CE265, CE565, CE270, CE570, CE275, CE280 and CE580 there are two creation timelines. The first is the batch oriented reporting (BRP) and the second the continuous reporting (CORPT). The BRP timeline is event triggered only, i.e. report creation depends on the settlement runs. The CORPT timeline is event and time triggered. Time triggered means report creation takes place at a fixed but configurable time per day. For CORPT reporting, if the member selects a report, the member will receive all 8 versions which are produced for each business day.

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

Batch oriented reporting (BRP)			Continuous reporting (CORPT)		
	Creation Cycle	Report ID		Creation Cycle	Report ID
Event triggered	BOD		Event triggered	BOD	RAWCE260/CE590*/ CE595*/CE695*/ * for EC-IS only
			Time triggered	RC001	RAWCE270/CE570/CE580
				RC002	RAWCE270/CE570/CE580
				RC003	RAWCE270/CE570/CE580
				RC004	RAWCE270/CE570/CE580
				RC005	RAWCE270/CE570/CE580
				RC006	RAWCE270/CE570/CE580
				RC007	RAWCE270/CE570/CE580
Event triggered	SDS1	RAWCE270 RAWCE275		DTP1	
	SDS2	RAWCE270 RAWCE275		DTP2	
	STD	RAWCE270		NTP	
Event triggered	EOD	RAWCE260	Event triggered	EOD	RAWCE265/CE565 RAWCE270/CE570 RAWCE280/CE290/CE580 RAWCE295/CE395 RAWCE595/CE695

3.1.1 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 should be used. 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.

3.1.2 Trade Identification

In order to identify trades uniformly on various reports the “TRADE NUMBER” is used, whereas its value is the one received from the trading location. A similar mechanism is valid for deliveries.

Technically it means that trades in the reports are uniquely identified by the following values: “TRADING LOCATION”, “TRADE NUMBER”, “LEG NUMBER” (only for Repo trades), “TRADE DATE”, “ISIN” and “ORDER NUMBER”.

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”.

3.1.3 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. RAWCE260).
- Current ID plus 1 for the Settlement Institution's version (e.g. RAWCE261).
- Current ID plus 2 for the Trading Member's version (e.g. RAWCE262).

3.1.4 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 represents the situation on the entitlement day. On all days before the entitlement day they are reported “cum”. On all days after the entitlement day they are reported “ex”.

The corporate action processing for EC-International Service trades takes place at the respective local CSD. ECAG receives feedback on trades impacted by corporate action processing on or after the entitlement day. Till the feedback is received by ECAG the trades will be reported as “cum” and once the updates are received the trades will be reported as “ex”.

For the events having impact on underlying (e.g. ISIN Change), in the reports CE565 and CE570 the field “Corporate Action Indicator” represents whether the trade is “cum” or “ex”. When the indicator is “Y” then the trade is Ex.

Report RAWCA550 EC-IS CA Confirmation contains corporate action entitlement settlement information for income events and events having no impact on underlying (i.e. rights and forward split without ISIN change).

Report ID	Name of the report	Reported … at the entitlement day
RAWCA130	CA130 Compensation Partner	Cum for Re-Run / Ex for Cancel Run
RAWCA160	CA160 Custody Payment Statement	Cum

Report ID	Name of the report	Reported … at the entitlement day
RAWCA180	CA180 Capital Adjustment on Trades	Cum/Ex
RAWCA550	CA550EC-IS CA Confirmation	Ex
RAWCB220	CB220 Daily Fines	N/A
RAWCB230	CB230 Daily Gross Delivery Management	N/A
RAWCB530	CB530 EC-IS Daily Gross Dlv Mgmt	N/A
RAWCD150	CD150 Cash Obligations	Ex
RAWCD250	CD250 Settled Cash Transactions	N/A
RAWCD540	EC-IS Cash Instructions	N/A
RAWCD550	CD550 EC-IS Settled Cash Trans	N/A
RAWCD280	CD280 Pending Price Differences	Cum
RAWCE260	CE260 Pending Delivery	BRP: Ex / CORPT: Ex
RAWCE265	CE265 Pending Delivery Before NTP	Ex
RAWCE295	CE295 Net Position Confirmation	Cum
RAWCE595	CE595 EC-IS Net Position Conf	Cum
RAWCE395	CE395 Net Clearing Report	Cum
RAWCE695	CE695 EC-IS Net Clearing Report	Cum
RAWCE565	CE565 EC-IS Pending Dlv Before NTP	Ex / Cum
RAWCE270	CE270 Settled Delivery	BRP: SDS1 / SDS2: Cum, STD: Ex CORPT: N/A
RAWCE570	CE570 EC–IS Settled Delivery	Ex / Cum
RAWCE275	CE275 Settled Delivery - Offset	BRP: SDS1 / SDS2: Cum
RAWCE280	CE280 Pending Delivery Instructions	Ex
RAWCE580	CE580 EC–IS Pending Dlv Instructions	Cum
RAWCE290	CE290 Eurex Deliveries	Cum
RAWCE590	CE590 EC-IS Eurex Deliveries	CUM
RAWCE320	CE320 External Deliveries	Ex
RAWTC750	TC750 REPO Contracts	N/A
RAWTC755	TC755 REPO Fixings	N/A

3.2 Overview of Risk Margin Calculation Files

3.2.1 Proposed Files for Risk Margin Calculation

The files provided by the CCP allow members to use calculated theoretical values (i.e., risk arrays), security and coupon parameters to verify the margin calculation and to margin their customers and trading members.

The following files for margin calculation are provided for both the Equity and Fixed Income markets:

Code	File Name
FPMGBP	Security Margin Class and Group Information
FPTHEE	Theoretical Values: Equities
FPTHES	Theoretical Values: Unconditional Subscription Rights
FPTHEB	Theoretical Values: Bonds
FPTHEC	Theoretical Values: Coupons

3.2.2 Description of Risk Margin Calculation Files

The risk margin calculation files are described in detail in EUREX member interface specifications – File interface layouts and support members in performing risk margin calculation. These files are not member-specific, i.e. the same files are sent to all members and are available on the Internet. The files are sent in complete form, i.e. they do not only contain the changes from the last update.

3.3 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: CE270, CE570 and CE580 reports furthermore are numbered according to their corresponding settlement run.

For reports sent via SNA the report name can be defined by the participant itself in cooperation with DBAG. Reports sent via SWIFT are sent in the SWIFT format.

Reports CE590, CE595 and CE695 are created in the morning of each business day. Different instances of these reports are created for the Eurex/ISE Link trades with extension as '_GCUS'.

4 Raw Data Files Description

4.1 Corporate Action Raw Data Files

4.1.1 Raw Data File RAWCA130 - Compensation Partner

This raw data file 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. Entries from UK products (CREST) and entries from EC-International Service are not considered in this report.

The following table presents the information that will be provided to the members as raw data.

RAWCA130		**Compensation Partner**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCA130" – Valid data record. "ENDCA130" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Settlement Location	5	A		Settlement location. See chapter 5.
7	Settlement Account	12	A		Branch settlement account.
8	Headquarter Settlement Account	12	A		Headquarter Settlement Account. If no "RegÜber" relation exists the head settlement account is filled as the settlement account
9	Entitlement Date	8	N	YYYYMMDD	Entitlement date of corporate action event.

RAWCA130		Compensation Partner			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
10	ISIN	12	A		ISIN of the event affected security.
11	Currency	3	A		Settlement currency of the trades. See chapter 5.
12	Corporate Action	4	A		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
13	Processing Type	1	A		Description of processing as specified in CBF Custody File field "Verarbeitungsart": "0" – Original Run. "C" – Cancellation. "R" – Re-run.
14	Ex Date	8	N		Ex-date of the event.
15	New ISIN	12	A		ISIN of the right or of the security that is to be changed. Empty in case of a pure change of the nominal value.
16	Ratio Numerator	17	N	9.7	Ratio numerator. (In case of a re-run filled with CBF adjustment ratio enumerator. In case of a cancellation filled with CBF adjustment ratio denominator)
17	Ratio Denominator	17	N	9.7	Ratio denominator. (In case of a re-run filled with CBF adjustment ratio denominator. In case of a cancellation filled with CBF adjustment ratio enumerator)

RAWCA130		Compensation Partner			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
18	Settlement Status	1	A		Trade delivery status on the level CCP – Clearing Member / Clearing Member – customer at entitlement day: "C" – settled/pending ("closed"). "P" – pending/pending.
19	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
20	Account Type	2	A		Account type. See chapter 5.
21	Trading Location	4	A		Trading location. See chapter 5.
22	Trade Type	1	A		Exchange trade type. See chapter 5.
23	Trade Date	8	N	YYYYMMDD	Trading date.
24	Trade Number	10	A		Trading number as provided from the trading location.
25	Order Number	16	F	16	Order number.
26	Original Quantity	15	N	±10.3	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.
27	Current Quantity Settl./Settl.	15	N	±10.3	The actual quantity of the trade in the state settled/settled on the processing day. Note: Sell trades are indicated with a minus sign.
28	Current Quantity Settl./Pend.	15	N	±10.3	The actual quantity of the trade in the state settled/pending on the processing day. Note: Sell trades are indicated with a minus sign.
29	Current Quantity Pend./Pend. SG	15	N	±10.3	The actual quantity of the trade in the state pending/pending on the processing day (for net trades only the surplus quantity).

RAWCA130		Compensation Partner			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					Note: Sell trades are indicated with a minus sign.
30	Current Quantity Pend./Pend. OB	15	N	±10.3	The actual quantity of the trade in the state pending/pending on the processing day and is assigned to the offsetting block (for net trades only). Note: Sell trades are indicated with a minus sign.
31	Compensation ID FOP	8	N		Identification of the FOP compensation to reference the trades involved in one compensation (filled with “00000000” in case of settlement status settled/pending).
32	Compensation ID DVP	8	N		Identification of the DVP compensation to reference the trades involved in one compensation (filled with “00000000” in case of settlement status settled/pending).
33	Settlement Amount	16	N	±11.3	Settlement amount for trades that are still pending on level CCP – CM and pending on level CM – customer. Buy trades are indicated with a minus sign. For trades which were settled/pending on the entitlement day or which were pending/pending per entitlement day but are settled/settled or settled/pending per current day, the settlement amount is filled with “0”.

4.1.2 Raw Data File RAWCA160 - Custody Payment Statement

The raw data file provides cash payments out of corporate action events (original-runs, re-runs and cancellation-runs) with all trades that are affected by the event. It 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.

It is generated during the end-of-day processing. Entries from UK products (CREST) and entries from EC-International Service are not considered in this report.

The following table presents the information that will be provided to the members as raw data.

RAWCA160		**Custody Payment Statement**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCA160" – Valid data record. "ENDCA160" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment.
5	Settlement Location	5	A		Settlement location. See chapter 5.
6	Settlement Account	12	A		Branch settlement account.
7	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
8	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
9	Account Type	2	A		Account type. See chapter 5.
10	Cash Stl Account	22	A		Cash account number that is assigned to the corresponding cash settlement location.
11	Value Date	8	N	YYYYMMDD	Value date of the cash bookings.
12	Entitlement Date	8	N	YYYYMMDD	Entitlement date of corporate action event.
13	Settlement Run	4	A		Settlement run. See chapter 5.
14	Currency	3	A		Currency of the dividend. See chapter 5.

RAWCA160		Custody Payment Statement			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
15	ISIN	12	A		ISIN of the event affected security.
16	Trade Date	8	N	YYYYMMDD	Trading date.
17	Trading Location	4	A		Trading location. See chapter 5.
18	Trade Type	1	A		Exchange trade type. See chapter 5.
19	Trade Number	10	A		Trading number as provided from the trading location.
20	SFX	5	N		Trading number suffix.
21	Contract Type	1	A		Contract type. See chapter 5.
22	Order Number	16	F		Order number.
23	MI Order Number	16	F		Member internal order number.
24	Date Settled	8	N	YYYYMMDD	Date on which the trade was settled; empty, if the trade is still pending.
25	Buy/Sell Indicator	1	A		Buy sell type. See chapter 5.
26	Nominal / Quantity	17	N	±12.3	Nominal / quantity security amount considered for income event.
27	Payment Credit/Debit	15	N	±11.2	Payment credit / debit
28	Cash Stl Location	5	A		Cash settlement location. See chapter 5.
29	Cash Stl Location BIC	11	A		BIC of cash settlement location (e.g. RBOSGB2LXXX)
30	Reverse Compensation Flag	1	A		"R" Reverse Compensation on settled trade due to Corporate Action. " " otherwise.
31	CA Type	1	A		I for Income, T for Tax liquidity[4]

[4] Updated due to UCITS IV Directive (UCITS = Undertakings for Collective Investment in Transferable Securities). Will become effective on 2 January 2012.

4.1.3 Raw Data File RAWCA180 - Capital Adjustments on Trades

The raw data file contains information about the impact of original runs of corporate action non-income events on trades. The original trade is always shown first.
The raw data file is generated during the end-of-day processing. Entries from UK products (CREST) and entries from EC-International Service are not considered in this report.

The following table presents the information that will be provided to the members as raw data.

RAWCA180		**Capital Adjustments on Trades**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCA180" – Valid data record. "ENDCA180" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment.
5	Settlement Location	5	A		Settlement location. See chapter 5.
6	Settlement Account	12	A		Branch settlement account.
7	External Settlement Location	5	A		External Settlement Location (See chapter 5 : field Settlement location) (only filled if corporate action results in a NCSC instrument)
8	External Settlement Account	5	A		External Settlement Account (only filled if corporate action results in a NCSC instrument)
9	Member ID of Clearing Member	5	A		Identification of the Clearing Member.

RAWCA180		Capital Adjustments on Trades			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
10	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
11	Account Type	2	A		Account type. See chapter 5.
12	Original ISIN	12	A		ISIN of the original trade.
13	Entitlement Date	8	N	YYYYMMDD	Entitlement date of corporate action event.
14	Trade Date	8	N	YYYYMMDD	Trading date.
15	Trading Location	4	A		Trading location. See chapter 5.
16	Trade Type	1	A		Exchange trade type. See chapter 5.
17	Trade Number	10	A		Trading number as provided from the trading location.
18	SFX	5	N		Trading number suffix.
19[5]	Order Number	16	F		Order number. In case of a Reverse Compensations the Order Number starts with the prefix “CCPREV”.
20	MI Order Number	16	F		Member Internal Order Number.
21	Settlement Date	8	N	YYYYMMDD	Contractual settlement date.
22	Date Settled	8	N	YYYYMMDD	Date on which the trade was settled; empty, if the trade is still pending.
23	Buy/Sell Indicator	1	A		Buy sell type. See chapter 5.
24	ISIN	12	A		ISIN of the security.
25	Trade Currency	3	A		Currency of the trade. See chapter 5.
26	Nominal/ Quantity	17	N	$\pm$12.3	Nominal / quantity security amount.
27	Settlement Amount	15	N	$\pm$11.2	Settlement amount.
28	Action	1	A		“A” – New trade or replacement trade of deleted trade (i.e. modification). “D” – Trade, which is deleted.

[5] In case of a Reverse Compensations the Order Number starts with the prefix “CCPREV”.

RAWCA180		Capital Adjustments on Trades			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					" " – Trade, which is not modified. Note: a modification is shown by a "D" line followed by an "A" line.
29	Settlement Currency	3	A		Settlement currency. See chapter 5.
30	Processing Type	5	A		Kind of Corporate Action event: "ORIG" - Original run "CANCL" - Cancellation run "RERUN" - Rerun

4.2 Trade Raw Data Files

4.2.1 Raw Data File RAWCB230 - Daily Gross Delivery Mgmt.

This raw data file contains all gross delivery management transactions performed on the current day by the Clearing Member, Settlement Institution or on behalf of by Clearing Supervision.
Gross delivery management can be performed via the CCP Member GUI (@X-PERT), Values API and the Delivery Instruction Data Carrier file. Additionally this file includes the buy-in block and release activity performed by Clearing Supervision.

It is generated during the end-of-day processing. Entries from EC-International Service are not considered in this report but are included in the CB530 EC-IS Daily Gross Dlv Mgmt.

The following table presents the information that will be provided to the members as raw data.

RAWCB230		Daily Gross Delivery Mgmt.			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCB230" – Valid data record. "ENDCB230" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are:

RAWCB230		Daily Gross Delivery Mgmt.			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					"20" – Production environment. "21" – Simulation environment.
5	Settlement Location	5	A		Settlement location. See chapter 5.
6	Settlement Account	12	A		Branch settlement account.
7	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
8	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
9	ISIN	12	A		ISIN of the security.
10	Trade Date	8	N	YYYYMMDD	Trading date.
11	Trading Location	4	A		Trading location. See chapter 5.
12	Trade Type	1	A		Exchange trade type. See chapter 5.
13	Trade Number	10	A		Trading number as provided from the trading location.
14	SFX	5	N		Trading number suffix.
15	Leg Number	3	A		Leg. See chapter 5.
16	Order Number	16	F		Order number.
17	Maintenance Time	8	N	HH:MM:SS	Maintenance time; time at which the function was executed.
18	Maintenance Date	8	N		Maintenance date; date at which the modification was executed.
19	Nominal / Quantity	17	N	$\pm$12.3	Nominal / quantity security amount. (No quantity is shown in case of an ISIN block / release transaction)
20	Transaction	9	A		Free form text field. "INS" trade insert on behalf "NEW" new trade automatically loaded from trading locations (except Xetra / Xontro) "DEL" trade deletion on behalf

RAWCB230		Daily Gross Delivery Mgmt.			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					"RELEASE" "BLOCKING" "SET NET" (Processing) "SET GROSS" (Processing) "LINK" "UNLINK" "BIBL" (buy-in block) "BIRL" (buy-in release) "IBL" (ISIN block) "IRL" (ISIN release) "TBBL"[6] (Technical Buy-in block) "TBRL" (Technical Buy-in release) "TIBL" (Technical ISIN block) "TIRL" (Technical ISIN release) "CLOS" trade closing for open and open-variable repos "RACH" rate change for pending variable open-variable repos Note: A transaction is "REL" (release) if the released quantity has been increased. It is "BLCK" (block) if the released quantity has been reduced.
21	Quantity	17	N	$\pm$12.3	Quantity that has been blocked, released, Buy-In / ISIN / Technical Buy-In / Technical ISIN blocked, Buy-In / ISIN / Technical Buy-In / Technical ISIN released, linked or unlinked.
22	Linked Trade Number	10	A		External Trading ID for (manually) linked trades; empty for automatically linked trades.
23	Performed by	11	A		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.

[6] Only used for exception handling

RAWCB230		Daily Gross Delivery Mgmt.			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
24	Settlement Currency	3	A		Settlement currency. See chapter 5.

4.2.2 Raw Data File RAWCB530 EC-IS Daily Gross Dlv Mgmt

This raw data file contains all gross delivery management transactions performed on the current day by the Clearing Member, Settlement Institution or on behalf of by Clearing Supervision. Only trades relevant to EC-International Service are considered in this report.

Since GDM is limited to queries only for EC-International Service, RAWCB530 EC-IS Daily Gross Dlv Mgmt includes only activities performed by Clearing Supervision.

Additional field values of the RAWCB530 EC-IS Daily Gross Dlv Mgmt report are presented in chapter 5 Values Overview.

RAWCB530		Daily Gross Delivery Mgmt.			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCB530" – Valid data record. "ENDCB530" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment.
5	Settlement Location	5	A		Settlement location. See chapter 5.
6	Settlement Account	35	A		Branch settlement account.
7	Member ID of Clearing Member	5	A		Identification of the Clearing Member.

RAWCB530		Daily Gross Delivery Mgmt.			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
8	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
9	ISIN	12	A		ISIN of the security.
10	Trade Date	8	N	YYYYMMDD	Trading date.
11	Trading Location	4	A		Trading location. See chapter 5.
12	Trade Type	1	A		Exchange trade type. See chapter 5.
13	Trade Number	10	A		Trading number as provided from the trading location.
14	SFX	5	N		Trading number suffix.
15	Leg Number	3	A		Leg. See chapter 5.
16	Order Number	16	F		Order number.
17	Maintenance Time	8	N	HH:MM:SS	Maintenance time; time at which the function was executed.
18	Maintenance Date	8	N		Maintenance date; date at which the modification was executed.
19	Nominal / Quantity	17	N	$\pm$12.3	Nominal / quantity security amount. (No quantity is shown in case of an ISIN block / release transaction)
20	Transaction	9	A		Free form text field e.g. “NEW” new trade automatically “DEL” trade deletion on behalf ”BIBL” (buy-in block) ”BIRL” (buy-in release) “IBL” (ISIN block) “IRL” (ISIN release) ”TBBL”[7] (Technical Buy-in block) ”TBRL” (Technical Buy-in release) “TIBL” (Technical ISIN block) ”TIRL” (Technical ISIN release)

[7] Only used for exception handling

RAWCB530		Daily Gross Delivery Mgmt.			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
21	Quantity	17	N	±12.3	Quantity that has been blocked, released, Buy-In / ISIN / Technical Buy-In / Technical ISIN blocked, Buy-In / ISIN / Technical Buy-In / Technical ISIN released, linked or unlinked.
22	Linked Trade Number	10	A		Empty
23	Performed by	11	A		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.
24	Settlement Currency	3	A		Settlement currency. See chapter 5.

4.2.3 Raw Data File RAWTC750 - Repo Contracts

The raw data file contains repo contract data only. For every leg the settlement status on the levels CCP-CM and CM-Customer is displayed separately.

It is generated during the end-of-day processing. Entries from EC-International Service are not considered in this report.

The following table presents the information that will be provided to the members as raw data.

RAWTC750		Repo Contract			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWTC750" – Valid data record "ENDTC750" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.

RAWTC750		Repo Contract			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
3	Report Processing Data	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values: "20" – Production environment "21" – Simulation environment
5	Clearing Member	5	A		Identification of the Clearing Member
6	ISIN	12	A		ISIN of the security for which the information is shown.
7	Account Type	2	A		Account type. See chapter 5.
8	Settlement Currency	3	A		Security settlement currency. See chapter 5.
9	Trade Date	8	N	YYYYMMDD	Trading date.
10	Trading Member	5	A		Identification of the trading member
11	Trading Location	4	A		Trading location. See chapter 5.
12	Trade Number	10	A		Trading number as provided from the trading location.
13	Leg Number	3	A		Leg. See chapter 5.
14	Order Number	16	F		Order Number
15	Buy/Sell Indicator	1	A		Buy sell type. See chapter 5.
16	Contractual Settlement Date	8	N	YYYYMMDD	Contractual settlement date. For open and open-variable repos the settlement date of the term leg is set to 31-12-2099, if the term leg is still open.
17	Effective Settlement Date	8	N	YYYYMMDD	Effective Settlement Date
18	Nominal Amount	20	N	$\pm$15.3	Nominal / quantity security amount.

RAWTC750		Repo Contract			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
19	Payable Amount	19	N	±15.2	Payable amount for the repo trade. For open, variable and open-variable repos, the daily calculated amount is displayed.
20	Repo Rate	13	N	±5.6	Repo interest rate (for open, variable and open-variable repos, the actual rate is displayed).
21	Repo Interest Amount	16	N	±12.2	Repo interest amount (for open, variable and open-variable repos, the actual amount based on repo rate and basis points is displayed).
22	Trade Type Information	4	A		Trade Type Information. See chapter 5.
23	CCP-CM Status	4	A		CCP – CM status. See chapter 5.
24	CM-CUST Status	4	A		CM – Customer status. See chapter 5.
25	+/- Basis Points	7	N	±4.1	Basis Points to adjust the repo interest rate.
26	Reference Rate	5	A		Short name of Repo reference rate: Euribor daily: e.g. 'EUB D' or EONIA daily: e.g. 'EON D', otherwise empty.
27	Closing Status	1	A		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); C: closed for all other cases.

4.2.4 Raw Data File RAWTC755 - Repo Fixings

The raw data file contains 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. For every leg the settlement status on the levels CCP-CM and CM-Customer is displayed separately.

It is generated 7 times intraday and during the end-of-day processing. Entries from EC-International Service are not considered in this report.

The following table presents the information that will be provided to the members as raw data.

RAWTC755		**Repo Contract**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWTC755" – Valid data record "ENDTC755" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Data	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values: "20" – Production environment "21" – Simulation environment
5	Clearing Member	5	A		Identification of the Clearing Member
6	ISIN	12	A		ISIN of the security for which the information is shown.
7	Account Type	2	A		Account type. See chapter 5.
8	Settlement Currency	3	A		Security settlement currency. See chapter 5.
9	Trade Date	8	N	YYYYMMDD	Trading date.
10	Trading Member	5	A		Identification of the trading member
11	Trading Location	4	A		Trading location. See chapter 5.
12	Trade Number	10	A		Trading number as provided from the trading location.
13	Leg Number	3	A		Leg. See chapter 5.

RAWTC755		Repo Contract			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
14	Order Number	16	F		Order Number
15	Buy/Sell Indicator	1	A		Buy sell type. See chapter 5.
16	Contractual Settlement Date	8	N	YYYYMMDD	Contractual settlement date. For open and open-variable repos the settlement date of the term leg is set to 31-12-2099, if the term leg is still open.
17	Effective Settlement Date	8	N	YYYYMMDD	Effective Settlement Date
18	Nominal Amount	17	N	±12.3	Nominal / quantity security amount.
19	Payable Amount	16	N	±12.2	Payable amount for the repo trade. For open, variable and open-variable repos, the daily calculated amount is displayed.
20	Repo Rate	12	N	±4.6	Repo interest rate (for open, variable and open-variable repos, the actual rate is displayed).
21	Repo Interest Amount	16	N	±12.2	Repo interest amount (for open, variable and open-variable repos, the actual amount based on repo rate and basis points is displayed).
22	Trade Type Information	4	A		Trade Type Information. See chapter 5.
23	CCP-CM Status	4	A		CCP – CM status. See chapter 5.
24	CM-CUST Status	4	A		CM – Customer status. See chapter 5.
25	+/- Basis Points	5	N	±2.1	Basis Points to adjust the repo interest rate.
26	Reference Rate	5	A		Short name of Repo reference rate: Euribor daily: e.g. 'EUB D' or EONIA daily: e.g. 'EON D', otherwise empty.

RAWTC755		Repo Contract			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
27	Closing Status	1	A		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); C: closed for all other cases.

4.3 Cash Raw Data Files

4.3.1 Raw Data File RAWCD150 - Cash Obligations

The raw data file 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 respective cash settlement location.

It is generated during the end-of-day processing. Entries from UK products (CREST) and entries from EC-International Service are not considered in this report.

The following table presents the information that will be provided as raw data.

RAWCD150		**Cash Obligations**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCD150" – Valid data record. "ENDCD150" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment.
5	Contractual Settlement Day	8	N	YYYYMMDD	Business day when the settlement has to be done.
6	Value Date	8	N	YYYYMMDD	Value date.
7	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
8	Currency	3	A		Currency of the trade. See chapter 5.
9	Cash Stl Location	5	A		Cash Settlement Location. See chapter 5.
10	Cash Stl Account	22	A		Bank account number.

RAWCD150		Cash Obligations			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
11	Settlement Location	5	A		Settlement location. See chapter 5.
12	Settlement Account	12	A		Branch settlement account.
13 14	Member Settings	1 1	A A	Y/N Y/N	Aggregation on account type level. Aggregation on Exchange Member level.
15	Account Type	2	A		Account type SNU. See chapter 5.
16	Member ID of Exchange Member	5	A		Member ID of the Exchange Member. Empty if no aggregation on Exchange Member level is chosen.
17	ISIN	12	A		ISIN of the security.
18	Trade Date	8	N	YYYYMMDD	Trading date.
19	Trading Location	4	A		Trading location. See chapter 5.
20	Trade Number	10	A		Trading number as provided from the trading location.
21	SFX	5	N		Trading number suffix.
22	Leg Number	3	A		Leg. See chapter 5.
23	Order Number	16	F		Order number.
24	Buy/Sell Indicator	1	A		Buy sell type. See chapter 5.
25	Cash Obligation CCP – CM	15	N	$\pm$11.2	CCP – Cash Settlement Bank. Cash amount to be booked for the cash settlement of the offsetting block on the level CCP – CM.
26	Cash Obligation CM – Customer	15	N	$\pm$11.2	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.

RAWCD150		Cash Obligations			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
27	Difference	15	N	±11.2	Difference after the NTP 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.
28	Status CM – Customer	8	A		Provides the settlement status of the trade on the level CM – Customer: “PENDING” “SETTLED” “BLOCKED” “RELEASED” “P RELEAS” “M LINKED” “A LINKED” “ASSIGNED” “P ASSIGN” “LATE”
29	Cash Stl. Location BIC	11	A		BIC of the cash settlement location. E.g. RBOSGB2LXXX

4.3.2 Raw Data File RAWCD250 – Settled Cash Transactions

The raw data file represents all cash transactions that have been booked on the current business day (value date equals current business day) as well as those that have been initiated during the end-of-day processing with value date for the next business day. Cash transactions initiated for the current business day as value date will be reported as settled.

It is created during end-of-day processing. Entries from EC-International Service are not considered in this report but are included in the CD550 EC-IS Settled Cash Trans.

The following table presents the information that will be provided as raw data.

RAWCD250		Settled Cash Transactions			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: “RAWCD250” – Valid data record “ENDCD250” – End of raw data

RAWCD250		Settled Cash Transactions			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: “20” – Production environment “21” – Simulation environment
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Settlement Currency	3	A		Security Settlement Currency. See chapter 5.
7	Cash Stl Location	5	A		Cash settlement location. See chapter 5.
8	Cash Stl Account	22	A		Bank account number
9	Value Date	8	N	YYYYMMDD	Value Date
10	Settlement Run	4	A		Settlement run. See chapter 5.
11	Settlement Account	12	A		Headquarter Settlement account for automatic generated transaction. For manually entered transactions the settlement account entered by CS is shown.
12	Settlement Location	5	A		Settlement location. See chapter 5.
13	Account Type	2	A		Account type SNU. See chapter 5.
14	Member ID of Exchange Member	5	A		Member ID of the Exchange Member. Empty if no aggregation on Exchange Member level is chosen.
15	Transaction Date	8	N	YYYYMMDD	Date when the transaction is created.
16	Transaction Time	6	N	HHMMSS	Time when the transaction is created.
17	Reference ID	9	N		Cash transaction number

RAWCD250		Settled Cash Transactions			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
18	Transaction Type	3	A		Transaction type. See chapter 5.
19	Debit	16	N	±12.2	Debit amount.
20	Credit	16	N	±12.2	Credit amount.
21	Cash Stl Location BIC	11	A		BIC of cash settlement location. E.g. RBOSGB2LXXX
22	ISIN	12	A		ISIN of the underlying trade in case of automatically / manually instructed cash transactions.
23	Trade ID	7	N		Trade ID of the underlying trade in case of automatically instructed cash transactions.
24	Order Number	16	F		Order Number of the underlying trade in case of automatically instructed cash transactions

4.3.3 RAW Data File RAWCD550 EC-IS Settled Cash Trans

The raw data file represents all cash transactions that have been booked on the current business day relevant for EC-International Service.

Additional field values of the RAWCD550 EC-IS Settled Cash Trans report are presented in chapter 5 Values Overview.

The following table presents the information that will be provided as raw data.

RAWCD550		EC-IS Settled Cash Transactions			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCD550" – Valid data record "ENDCD550" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.

RAWCD550		EC-IS Settled Cash Transactions			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment "21" – Simulation environment
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Settlement Currency	3	A		Security Settlement Currency. See chapter 5.
7	Cash Stl Location	5	A		Cash settlement location. See chapter 5.
8	Cash Stl Account	22	A		Bank account number
9	Value Date	8	N	YYYYMMDD	Value Date
10	Settlement Run	4	A		Settlement run. See chapter 5.
11	Settlement Account	35	A		Headquarter Settlement account for automatic generated transaction. For manually entered transactions the settlement account entered by CS is shown.
12	Settlement Location	5	A		Settlement location. See chapter 5.
13	Account Type	2	A		Account type. See chapter 5
14	Member ID of Exchange Member	5	A		Member ID of the Exchange Member. Empty if no aggregation on Exchange Member level is chosen.
15	Transaction Date	8	N	YYYYMMDD	Date when the transaction is created.
16	Transaction Time	6	N	HHMMSS	Time when the transaction is created.
17	Reference ID	9	N		Cash transaction number
18	Transaction Type	3	A		Transaction type. See chapter 5.
19	Debit	16	N	$\pm$12.2	Debit amount.
20	Credit	16	N	$\pm$12.2	Credit amount.
21	Cash Stl Location BIC	11	A		BIC of cash settlement location. E.g. RBOSGB2LXXX

RAWCD550		EC-IS Settled Cash Transactions			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
22	ISIN	12	A		ISIN of the underlying trade in case of automatically / manually instructed cash transactions.
23	Trade ID	7	N		Trade ID of the underlying trade in case of automatically instructed cash transactions.
24	Order Number	16	F		Order Number of the underlying trade in case of automatically instructed cash transactions

4.3.4 Raw Data File RAWCD280 - Pending Price Differences

Please note: With the migration from XONTRO to Xetra Frankfurt 2 this report does not contain any data any more.

The raw data file contains price differences occurred during the current and the previous business day. It is generated during end-of-day processing. Entries from UK products (CREST) and entries from EC-International Service are not considered in this report.

The following table presents the information that will be provided as raw data.

RAWCD280		Pending Price Differences			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: “RAWCD280” – Valid data record. “ENDCD280” – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: “20” – Production environment.

RAWCD280		Pending Price Differences			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					"21" – Simulation environment.
5	Settlement Location	5	A		Settlement location. See chapter 5.
6	Settlement Account	12	A		Branch settlement account.
7	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
8	Settlement Currency	3	A		Security settlement currency. See chapter 5.
9	Exchange Member	5	A		Identification of the Exchange Member.
10	ISIN	12	A		ISIN of the security.
11	Difference Prices from Previous Day	15	N	±11.2	Price differences based on trades from the previous business day.
12	Difference Prices Received on Current Day	15	N	±11.2	Price differences based on trades of current day.
13	Difference Price Entered by Clearing Supervision on Current Business Day	15	N	±11.2	Price differences entered by Clearing Supervision in the case of exceptional handling on current business day.

4.4 Settlement Raw Data Files

4.4.1 Raw Data File RAWCB220 – Daily Fines

The raw data file contains daily fines and interest of delay, which results from delayed deliveries in Euro equities to be settled at CBF. It is generated during the end-of-day processing.

The following table presents the information that will be provided as raw data.

RAWCB220		Daily Fines			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWCB220" – Valid data record. "ENDCB220" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment.
5	Member ID of Clearing Member	5	A		Member ID of Clearing Member.
6	Security Settlement Currency	3	A		Security settlement currency. See chapter 5.
7	Type of Instrument	3	A		Instrument type. See chapter 5.
8	Fine P/Day	8	N	$\pm$2.4	Fine percentage rate per day.
9	Minimum Fine	15	N	$\pm$11.2	Minimum fine charged.
10	Maximum Fine	15	N	$\pm$11.2	Maximum fine charged.
11	Interest of Delay Percentage Rate	8	N	$\pm$2.4	Interest of delay percentage rate per year.

RAWCB220		Daily Fines			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
12	Settlement Day	8	N	YYYYMMDD	Next settlement date of cash payments out of fines and interest of delay.
13	ISIN	12	A		ISIN of the security.
14	Volume Late	16	N	±12.2	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.
15	Fines Accrued Current Month	15	N	±11.2	Fines accumulated till current business day for the ISIN within current month (exclusive current business day).
16	Interest of Delay Accrued Current Month	15	N	±11.2	IOD (debited and credited) accumulated till current business day for the ISIN within current month (exclusive current business day).
17	Fine Amount Debit	15	N	±11.2	Fine amount debited for the current business day.
18	IOD Amount Debit	15	N	±11.2	Interest of delay amount debited for the current business day.
19	IOD Amount Credit	15	N	±11.2	Interest of delay amount credited for the current business day.

4.4.2 Raw Data File RAWCE320 – External Deliveries

This report lists gross and surplus trades in an instrument held in NCSC that resulted from a non-income corporate action. These trades have received the status ISIN blocked. It does not list (parts of) trades in a NCSC instrument which are part of the offsetting block or which are not due for settlement. Entries from UK products (CREST) and EC-International Service are not shown on the report.

RAWCE320		**External Deliveries**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: “RAWCE320” – Valid data record. “ENDCE320” – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values are: “20” – Production environment. “21” – Simulation environment.
5	ISIN	12	A		ISIN of the security
6	Clearing Member	5	A		ID of the clearing member
7	Settlement Location	5	A		Settlement location. See chapter 5.
8	Head Settlement Account	12	A		Headquarter settlement account in case of CBF (RegÜber). Else equal to field Settlement account.
9	Settlement Account	12	A		Branch settlement account in case of CBF (RegÜber). Else Settlement account.
10	Processing Method	1	A		Gross or net processing method: “G”, “N”
11	Buy / Sell Indicator	1	A		Buy sell type. See chapter 5.

RAWCE320		External Deliveries			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
12	Reference ID	7	N		Reference ID generated for summary of released/pending trades (blank for blocked trades). This reference ID is entered in the external settlement platform.
13	Corresponding CBL Account	5	A		CBL account mapped to the headquarter settlement account
14	Currency	3	A		Currency of the settlement amount. See chapter 5.
15	Trading Location	4	A		Trading location (See chapter 5) where the trade was generated.
16	Trade Type	1	A		Exchange trade type. See chapter 5.
17	Trading Member	5	A		ID of trading member
18	Account Type	2	A		Account type. See chapter 5
19	Trade Date	8	N	YYYYMMDD	Day the trade was performed
20	Settlement Date	8	N	YYYYMMDD	Contractual value date of the trade
21	Trade Number	10	N		External system trade number
22	Order Number	16	F		External system order number
23	Member Internal Order Number	16	F		External system member internal order number
24	Text	16	F		Individual free form text entered by the member in trading system
25	Instruction Quantity	15	N	$\pm$10.3	Quantity of the trade that is released and needs to be entered in Creation for settlement
26	Instruction Amount	15	N	$\pm$11.2	Cash amount of the released quantity

5 Values Overview

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

Field Name	Possible Values	Description
Account type	A1, A2, A3, A4, A5, A6, A7, A8, A9 PP	Agent Proprietary
Account type proprietary	 M1 E1 I1 Q1 L1	If a special price calculation takes place in case of Proprietary-Flow the Account Type Proprietary is printed in addition to the Account Type. Otherwise the field is initialized with "NO". Designated Sponsor Best Executor Issuer Liquidity Manager Liquidity Provider
Account type SNU	Blank A1 PP	Used, if trades are netted/aggregated by account type Agent Proprietary
Buy sell type	B S	Buy Sell
Cash settlement location	CBL EOC BBK SNB Short name of a Payment Bank: BAR CIT DEU HSB JPG JPC NWB RBS "XXX" (Placeholder)	Clearstream Banking Luxemburg Euroclear Bank Bundesbank Swiss National Bank Barclays Bank plc Citibank N.A. Deutsche Bank AG HSBC Bank plc JPMorgan Chase Bank N.A. London JPMorgan Chase Bank N.A New York National Westminster Bank Plc Royal Bank of Scotland New payment banks introduced with CCP 6.0. Possibly in Sweden, Norway Denmark or Poland
CCP CM status	BUYI	Buy-in settled

Field Name	Possible Values	Description
	CASH	Cash settled
	CLOSED	Settled on level CCP-CM for trades within offsetting block
	EXTE	Externally settled
	SETTLED	Settled
	PENDING	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
	CNCL	Cancellation of single trades without final contractual settlement date when update with settlement date is received and a new trade is created for the same.
	REVERSE	Settled trades as reversed due to reversals from the US market (DK-process).
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
Contract type	L	Loan
	S	Spot
	R	Repo
Contract type SNU	Blank	Used, if trades are netted/aggregated by contract type
	L	Loan
	S	Spot
	R	Repo
Currency	AUD	Australian Dollar
	CAD	Canadian Dollar
	CHF	Swiss Franc

Field Name	Possible Values	Description
	EUR	Euro
	GBP	Great Britain Pound
	JPY	Japan Yen
	SEK	Swedish Krona
	USD	US Dollar
	DKK	Danish Krone
	NOK	Norwegian Krone
	PLN	Polish Zloty
Exchange trade type	O	Xetra OTC
		Eurex Bonds
		Eurex Repo
		Eurex
	X	Xetra on exchange
Leg	Blank	Spot trade
	1	Front leg of a repo / loan
	2	Term leg of a repo / loan
Instrument type	ADR	American Depository Receipts
	GDR	Global Depository Receipts
	BON	Bond
	EQU	Equity
	SUB	Subscription Rights
	XTF	Exchange Traded Funds
	FUN	Retaining and Distributing Funds
Service type	GDINB / GDINR	GDM information
	GDACB / GDACR	GDM activities
	GDADB / GDADR	GDM additional services
	RMSRB / RMSRR	Risk management services
	REPTB / REPTR	Reports
	MSDSB / MSDSR	Master data service
	EXECB / EXECR	Exceptional effort compensation
	COFEB / COFER	Communication Fee
Settlement location	APK	Euroclear Finland
	CBF	Clearstream Banking Frankfurt
	CBL	Clearstream Banking Luxemburg
	CCO	Euroclear UK & Ireland
	CIK	Euroclear Belgium

Field Name	Possible Values	Description
	DTC	The Depository Trust and Clearing Corporation
	EOC	Euroclear
	IBC	Iberclear Spain
	MOT	Monte Titoli Italy
	NEC	Euroclear Netherlands
	SIC	Euroclear France
	SIS	SegaInterSettle AG
	HEL	Hellenic Exchanges S.A. Holding, Clearing, Settlement & Registry Greece (for future use)
	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	(Krajowy Depozyt Papierów) (Polish CSD)
Settlement location SNU	CBF	Clearstream Banking Frankfurt
	CBL	Clearstream Banking Luxemburg
	EOC	Euroclear
	SIS	SegaInterSettle AG
	CCO	CRESTCo
	Blank	Used, if trades are netted/aggregated per Settlement location.
Settlement run	SDS1	
	SDS2	
	STD	
	DTP1	
	DTP2	
	NTP	

Field Name	Possible Values	Description
	Blank	
Trade Type Information	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
Trading location	ECAG	Used in cross trading location netted position
	ECSL	Used to identify Eurex Clearing Securities Lending transactions
	PIRM	Used to identify Eurex Clearing Securities Lending transactions
	XEUB	Eurex Bonds
	XERE	Eurex Repo
	XEUR	Eurex
	XFRA	Xetra Frankfurt 2
	XEEX	European Energy Exchange
	XETI	XETRA International Orderbook Frankfurt
	XISX	International Stock Exchange (ISE)
	XETR	Xetra
Transaction type	422	PAYMENT EC-IS PAID – Settlement Account
	424	PAYMENT EC-IS RCV– Settlement Account
	426	PAYMENT EC-IS PAID – Clearing Member
	428	PAYMENT EC-IS RCV – Clearing Member
	430	BUY-IN CASH AMT EC-IS PAID – Clearing Member
	432	BUY-IN CASH AMT EC-IS RCV – Clearing Member

Field Name	Possible Values	Description
	434	CASH SETTLEMENT EC-IS RCV – Clearing Member
	436	CASH SETTLEMENT EC-IS PAID – Clearing Member
	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
	442	REPO RATE COMPENSATION RECEIVED
	445	REPO RATE COMPENSATION PAID
	446	COUPON ADJUSTMENT COMPENSATION CANCEL RECEIVED
	448	COUPON ADJUSTMENT COMPENSATION CANCEL PAID
	450	BUY-IN CASH AMOUNT PAID
	451	BUY-IN CASH AMOUNT RECEIVED
	452	CASH SETTLEMENT RECEIVED
	454	CASH SETTLEMENT PAID
	456	DIVIDEND COMPENSATION RECEIVED
	458	DIVIDEND COMPENSATION PAID
	460	DIVIDEND CORPORATE ACTION EVENT CORRECTIONS RECEIVED
	462	DIVIDEND CORPORATE ACTION EVENT CORRECTIONS PAID
	464	DIVIDEND TRADE CANCELLATION RECEIVED

Field Name	Possible Values	Description
	466	DIVIDEND TRADE CANCELLATION PAID
	468	PRICE DIFFERENCE RECEIVED
	470	PRICE DIFFERENCE PAID
	472	CASH OFFSETTING SHARES RECEIVED
	474	CASH OFFSETTING SHARES PAID
	476	EQUITY INTEREST OF DELAY RECEIVED
	478	EQUITY FINE AND INTEREST OF DELAY PAID
	480	COUPON COMPENSATION PAID
	482	COUPON COMPENSATION RECEIVED
	484	COUPON COMPENSATION CANCEL RECEIVED
	486	COUPON COMPENSATION CANCEL PAID
	496	EUREX CASH COMPENSATION RECEIVED
	498	EUREX CASH COMPENSATION PAID
	500	LOAN ICI RCV
	501	LOAN ICI PAID
	502	MARK TO MARKET RCV
	503	MARK TO MARKET PAID
	504	LENDING FEE RCV
	505	LENDING FEE PAID
	506	REBATE FEE RCV
	507	REBATE FEE PAID
	508	MANUF.DIVID RCV
	509	MANUF.DIVID PAID

Field Name	Possible Values	Description
	510	MANUF.DIVID CA CANC RCV
	511	MANUF.DIVID CA CANC PAID
	512	MANUF.COUPON RCV
	513	MANUF.COUPON PAID
	514	MANUF.COUPON CA CANC RCV
	515	MANUF.COUPON CA CANC PAID
	516	LOAN BUY-IN CSH AMNT RCV
	517	LOAN BUY-IN CSH AMNT PAID
	518	CASH SETTLEMENT RCV
	519	CASH SETTLEMENT PAID
		Note: If there are values shown for the types “456” – “462”, then these have been entered by Clearing Supervision.

6 Appendix

Following abbreviations are used throughout the document:

Abbreviation	Stands for
ADR	American Depository Receipt
BOD	Begin of day
BRP	Batch oriented reporting
BuBa / BBK	Deutsche Bundesbank
CA	Corporate Action
CB	Central Bank
CBF	Clearstream Banking Frankfurt
CBL	Clearstream Banking Luxembourg
CCB	Cash Correspondent Bank
CCO	CRESTco
CCP	Central Counter Party
CHF	Swiss Franks
CM	Clearing Member
CORPT	Continuous Reporting
CRE	Common Report Engine
CREST	Central Securities Depository for UK and Ireland
CRP	Continuous reporting
CSD	Central Securities Depository
DIN	Dual Instruction Netting
DTP	Day Time Processing
DvP	Delivery versus Payment
ECAG	Eurex Clearing AG
EC-International Service	Eurex Clearing International Service
EOD	End of Day
EUR	Euro
Euroclear (EOC)	Euroclear
Euroclear Bank	Euroclear Bank
GBP	Great Britain Pound
GC (Pooling)	General Collateral (Pooling)
GDR	Global Depository Receipts
GDM	Gross Delivery Management
IC	Integrated Clearer
ICSD	International Central Securities Depository
IoD	Interest of Delay
ISE	International Securities Exchange
ISI	Immediate Settlement Instruction
LDF	Late Delivery Fine
MSU	Minimum Settlement Unit
NTP	Night Time Processing
PB	Payment Bank
PoA	Power of Attorney
RE	Risk Engine
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
SS	Surplus-Surplus
STD	Standard settlement
SUB	Subscription rights
TM	Trading Member
USD	US Dollar
XTF	Exchange Traded Fund