X-pand into the Future

e u r e x *circular 027/02*

Date: Frankfurt, 22 March, 2002
Recipients: All Eurex members and vendors
Authorized by: Daniel Gisler

1. General Information about the use of 'CSD Selection per Product'
2. Additional information/fields in Raw Data Files RAWCE070 and RAWCE075
3. Adjustment of Reports RPTCE070, RPTCE075 and RPTCE080

Related Eurex Circulars: 024/02

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Content may be most important for:	**Attachments:**
➲ Middle + Back Office ➲ Auditing / Security Coordination	1. CSD Selection - General Information 2. CSD Selection - Raw Data File changes 3. CSD Selection - Report Changes

With effect from 02 April 2002, Eurex will change the layout of the Raw Data files **RAWCE070 and RAWCE075** to include additional information relating to Central Security Depository (CSD) selection. The following fields will be added at the end of the Raw Data files RAWCE070 and RAWCE075:

CSD-ID: This field contains the ID of the CSD which is used to process the Delivery vs. Payment / Receive vs. Payment instructions.

CSD-ACCOUNT: This field contains the CSD account number which is used for Delivery vs. Payment / Receive vs. Payment. The account can be an own account or an account of a custodian bank. The specified account depends on the clearing member and the underlying.

CUSTODIAN-ID: If a custodian account is used, this field contains the ID of the custodian bank. If an own account is used, this field contains blanks.

For a general description of the CSD selection functions see Attachment 1. For details of the modified raw data files see Attachment 2 and, from 2 April, 2002, the technical manual: "Member Interface Specification - File Interface Layouts", Sections 2.2.10 and 2.2.12 in the member section of the Eurex web-site "www.eurexchange.com".

In addition, the reports **RPTCE070, RPTCE075 and RPTCE080** will be enhanced by information relating to CSD selection. For details see Attachment 3 and, from 2 April, 2002, the functional manual "Eurex Report Reference Manual", Sections 6.60, 6.62 and 6.63, also in the member section of the Eurex web-site.

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CSD Selection – General Information

Background

With the functionality "CSD Selection per Product" Eurex Clearing AG allows a more flexible delivery management for their Clearing Members. This is achieved by the use of different securities accounts at the different CSDs that are supported by Eurex Clearing AG for the delivery process.

In addition to the use of own accounts at the CSDs, accounts of custodian institutes at the respective CSDs could be used (analogous to the use of correspondent banks for cash payments). Prerequisite here is that Eurex Clearing AG receives a power of attorney from the custodian institute involved in the settlement process.

Liability

Regardless of the inclusion of accounts of custodian institutes described above, the duty of fulfilling cash obligations and settlement obligations, and therefore also the liability in case of default, remains with the respective clearing member.

Prerequisites

For the use of additional settlement accounts Eurex Clearing AG has to be informed in writing. If accounts of a third party institute are used, a power of attorney is necessary. An appropriate form can be provided by Eurex Clearing AG for completion.

Once the necessary documents have been submitted to Eurex Clearing AG, the additional Settlement account will be set up in the Eurex system for use by the Clearing Member.

Example

A Clearing Member which has an own account at Clearstream Banking Frankfurt as well as an own account at SegaInterSettle, and in addition wants to use a custodian bank who has an account at Clearstream Banking, could use the following scenario to handle his deliveries:

- His own account at CBF to clear German equities
- His own account at SIS to clear Swiss equities
- XYZFR (which has an account at CBF) as custodian to clear other equities.

Support through the Clearing GUI @X-tract:

The Eurex Clearing GUI @X-tract supports the functionality through various windows under the menu item 'CSD'.

Window name	Short description of window
CSD Overview	On the new window *CSD Overview* clearing members can inquire all CSDs which Eurex supports.
CSD Maintenance	On the new window *CSD Maintenance,* clearing members can inquire detailed information about the CSDs which Eurex supports.
Custodian Overview	The *Custodian Overview* window allows clearing members to inquire the known custodians.

Window name	Short description of window
Custodian Maintenance	The *Custodian Maintenance* window allows clearing members to inquire detailed information about custodians.
Clearer Account Maintenance	A clearing member can have accounts at different CSDs. The accounts are either own accounts of the clearing member or custodian accounts. Clearing members inform Market Supervision about their CSD accounts or used custodian accounts. Market Supervision maintains the accounts related to a clearing member in the *Clearer Account Maintenance* window. Clearing members can only inquire the accounts which have been set up for them.
Clearer Security CSD Maintenance	The *Clearer Security CSD Maintenance* window allows the clearing member to modify a CM-defined security (ISIN)-CSD account relationship. A list box is used to display the CM defined Security (ISIN)-CSD account relationship. All ISIN-CSD-relations of a clearing member are displayed in the listbox. In a first step the listbox is pre-filled with CM-ISIN-CSD relations that are automatically created from the Eurex System. The clearing member has the possibility to enter special requests concerning the CSD account he wants to use for the settlement of a specific security.
Security CSD Overview	The *Security CSD Overview* window allows clearing members to inquire, per security, the CSDs at which they can be settled.

Additional Information about the use of the windows can be found in the Eurex @X-tract Clearing User Guide.

Reports

The identity of which CSD or which custodian is actually used for the settlement is shown on the following reports:

RPTCE070 "EXERCISE AND ASSIGN SUMMARY"
RPTCE075 "NOTIFICATION/ALLOC. SUMMARY"
RPTCE080 "PENDING DELIVERY"

Please be aware that custodian banks do not receive reports from Eurex, as is also the case with correspondent banks for cash payments. It is therefore the duty of the clearing member to inform his settlement institution about pending deliveries.

CSD Selection - Raw Data File Changes

The new file layouts of RAWCE070 and RAWCE075 are given below. The changes in the Raw Data Files/ Raw Data File Descriptions are marked **bold**. The changes in the Raw Data files have also been added to the manual: “Member Interface Specification - File Interface Layouts”, Sections 2.2.10 and 2.2.12 on the Eurex web-site.

Raw Data File RAWCE070 – Daily Exercise and Assignment

This report lists exercised long positions and assigned short positions of stock options contracts. As a supplementary report to the delivery list, this report supports the delivery release by the CSD and the internal bookings.

RPTCE070 – Daily Exercise and Assignment

```
     01  RWCE070-WS-REC.
         05  RAW-KEY-GRP-RWCE070.
             10  RAW-ID-COD-RWCE070                  PIC X(8).
             10  RAW-DAT-GRP-RWCE070.
                 15  RAW-EFF-DAT-RWCE070             PIC 9(8).
                 15  RAW-CRT-PROC-DAT-RWCE070        PIC 9(8).
             10  ENV-NO-TXT-RWCE070.
                 15  ENV-NO-1-TXT-RWCE070            PIC X(1).
                 15  ENV-NO-2-TXT-RWCE070            PIC X(1).
             10  MEMB-CLG-ID-COD-RWCE070             PIC X(5).
             10  CURR-TYP-COD-RWCE070                PIC X(3).
             10  PROD-TYP-COD-RWCE070                PIC X(4).
             10  SECU-ID-COD-RWCE070                 PIC X(4).
             10  MEMB-EXC-ID-COD-RWCE070.
                 15  MEMB-IST-ID-COD-RWCE070         PIC X(3).
                 15  MEMB-BRN-ID-COD-RWCE070         PIC X(2).
             10  ACCT-TYP-COD-GRP-RWCE070.
                 15  ACCT-TYP-COD-RWCE070            PIC X(1).
                 15  ACCT-TYP-NO-RWCE070             PIC X(1).
             10  SERI-CLAS-COD-RWCE070               PIC X(1).
             10  SERI-EXP-DAT-RWCE070.
                 15  EXPI-YR-DAT-RWCE070             PIC 9(2).
                 15  EXPI-MTH-DAT-RWCE070            PIC 9(2).
             10  EXER-PRC-RWCE070                    PIC 9(5).
             10  SERI-VERS-NO-RWCE070                PIC 9(1).
             10  REPT-REC-TYP-COD-RWCE070            PIC 9(1).
             10  DELV-CLG-HSE-TRN-NO-2-RWCE070       PIC 9(7).
         05  REPT-DATA-GRP-RWCE070.
             10  REPT-REC-1-GRP-RWCE070.
                 15  SECU-TRD-UNT-NO-RWCE070         PIC 9(4).9(4).
                 15  SECU-LST-CLS-PRC-RWCE070        PIC X(9).
                 15  TRAN-EXR-QTY-RWCE070            PIC -(6)9.
                 15  TRAN-ASN-QTY-RWCE070            PIC -(6)9.
                 15  TRAN-NET-EXR-ASN-AMT-RWCE070    PIC -(6)9.
                 15  REPT-EXR-QTY-RWCE070            PIC -(5)9.
                 15  REPT-ASN-QTY-RWCE070            PIC -(5)9.
                 15  REPT-NET-EXR-ASN-AMT-RWCE070    PIC -(6)9.
             10  REPT-REC-2-GRP-RWCE070.
                 15  DELV-RCV-HSE-SHR-QTY-2-RWCE070  PIC -(7)9.9(3).
                 15  DELV-RCV-HSE-PAY-AMT-2-RWCE070  PIC -(15)9.9(2).
                 15  CASH-STL-AMT-2-RWCE070          PIC -(15)9.9(2).
         05  SECU-ID-NO-RWCE070.
             10  SECU-ID-PFX-NO-RWCE070              PIC X(12).
         05  DELV-RECV-MBR-GRP-RWCE070.
             10  DELV-RECV-MBR-NAM-RWCE070           PIC X(5).
             10  DELV-RECV-MBR-ACT-RWCE070           PIC X(2).
         05  CSD-ID-RWCE070                          PIC X(6).
         05  CSD-ACCOUNT-RWCE070                     PIC X(12).
         05  CUSTODIAN-ID-RWCE070                    PIC X(5).
```

The data elements contained in the file *RAWCE070* are described in the following list. Field values are provided where applicable.

FIELD	DESCRIPTION
RAW-ID-COD-RWCE070	This field contains the identification code of the raw data stream. Values include: RAWCE070 - valid data record ENDCE070 - end of raw data stream
RAW-EFF-DAT-RWCE070	This field contains the effective date of the raw data stream. The format of this field is: YYYYMMDD
RAW-CRT-PROC-DAT-RWCE070	This field identifies the creation date of the raw data stream. The format of this field is: YYYYMMDD
ENV-NO-TXT-RWCE070	This field identifies the environment of this raw data file. Possible values are: 00 - production environment 01 - simulation environment
MEMB-CLG-ID-COD-RWCE070	This field contains the identification code of the clearing member.
CURR-TYP-COD-RWCE070	This field contains the identification code of the currency.
PROD-TYP-COD-RWCE070	This field contains the product type code.
SECU-ID-COD-RWCE070	This field contains the unique identification code that the exchange has assigned to the product.
MEMB-EXC-ID-COD-RWCE070	This group field contains the identification code of the exchange member.
ACCT-TYP-COD-GRP-RWCE070	This group field contains the account. Field values include: A1 - Agent P1 - Principal 1 M1 - Market maker1 P2 - Principal 2 M2 - Market maker2
SERI-CLAS-COD-RWCE070	This field contains the class of an options series. Field values include: C - Call P - Put This field is blank for futures contracts.
SERI-EXP-DAT-RWCE070	This field contains the year and month when an options series expires or a futures contract is settled. The format of this field is: YYMM
EXER-PRC-RWCE070	This field contains the price at which an options series can be exercised. This field is zero for futures contracts.
SERI-VERS-NO-RWCE070	This field contains the version number assigned to each options series at creation. A non-zero value in this field indicates that the series changed as a result of a capital adjustment.
REPT-REC-TYP-COD-RWCE070	This field indicates the record type. Field values include: 1 - Information about exercises and assignments arranged by exchange member, account type and contract. 2 - Detailed delivery instructions resulting from the exercise assignment process.
DELV-CLG-HSE-TRN-NO-2-RWCE070	This field contains the transaction number given by the exchange.
SECU-TRD-UNT-NO-RWCE070	This field contains the contract size.
SECU-LST-CLS-PRC-RWCE070	This field contains the last closing price of the underlying security.
TRAN-EXR-QTY-RWCE070	This field contains the number of exercised contracts.
TRAN-ASN-QTY-RWCE070	This field contains the number of assigned contracts.
TRAN-NET-EXR-ASN-AMT-RWCE070	This field contains the balance of contracts exercised. A positive balance means a net exercise and a negative balance means a net assignment.
REPT-EXR-QTY-RWCE070	This field contains the number of exercised contracts by transaction.
REPT-ASN-QTY-RWCE070	This field contains the number of assigned contracts by transaction.
REPT-NET-EXR-ASN-AMT-RWCE070	This field contains the number of contracts, which are settled by this delivery transaction.
DELV-RCV-HSE-SHR-QTY-2-RWCE070	This field contains the number of shares which a member receives (positive number) or has to deliver (negative number).
DELV-RCV-HSE-PAY-AMT-2-RWCE070	This field contains the amount, which a member receives (positive amount) or has to pay (negative amount).
CASH-STL-AMT-2-RWCE070	This field contains the cash settlement amount. A positive amount means credits and a negative amount means debit.
SECU-ID-NO-RWCE070	This field contains the collateral ISIN number.

FIELD	DESCRIPTION
DELV-RECV-MBR-NAM-RWCE070	This field contains the contracting side, determined by the assignment procedure.
DLV-RECV-MBR-ACT-RWCE070	This field contains the account the exchange member is allocated. For anonymous delivery through CSD, this field is blank.
CSD-ID-RWCE070	**This field contains the ID of the CSD which is used to process the Delivery vs. Payment / Receive vs. Payment instructions. This CSD-ID depends on the clearing member and underlying.**
CSD-ACCOUNT-RWCE070	**This field contains the CSD account number which is used for Delivery vs. Payment / Receive vs. Payment. The account can be an own account or an account from a custodian bank. The specified account is dependent from the clearing member and underlying.**
CUSTODIAN-ID-RWCE070	**If a custodian account is used, this field contains the ID of the custodian bank. If an own account is used, this field contains blanks.**

Raw data file RWCE075 – Notification/Allocation Summary

This report provides information on internal and external deliveries. As a complementary report to the delivery list, it supports the Clearing Member concerning the release of deliveries and serves as a basis for internal deliveries to the CSD.

RPTCE075 - Notification/Allocation Summary

```
01  RWCE075-WS-REC.
    05  RAW-KEY-GRP-RWCE075.
        10  RAW-ID-COD-RWCE075              PIC X(8).
        10  RAW-DAT-GRP-RWCE075.
            15  RAW-EFF-DAT-RWCE075         PIC 9(8).
            15  RAW-CRT-PROC-DAT-RWCE075    PIC 9(8).
        10  ENV-NO-TXT-RWCE075.
            15  ENV-NO-1-TXT-RWCE075        PIC X(1).
            15  ENV-NO-2-TXT-RWCE075        PIC X(1).
        10  MEMB-CLG-ID-COD-RWCE075         PIC X(5).
        10  MEMB-EXC-ID-COD-RWCE075.
            15  MEMB-IST-ID-COD-RWCE075     PIC X(3).
            15  MEMB-BRN-ID-COD-RWCE075     PIC X(2).
        10  CURR-TYP-COD-RWCE075            PIC X(3).
        10  PROD-TYP-COD-GRP-RWCE075.
            15  PROD-LINE-COD-RWCE075       PIC X(1).
            15  PROD-TYP-COD-RWCE075        PIC X(3).
        10  SECU-ID-COD-RWCE075             PIC X(4).
        10  SERI-EXP-DAT-RWCE075.
            15  EXPI-YR-DAT-RWCE075         PIC 9(2).
            15  EXPI-MTH-DAT-RWCE075        PIC 9(2).
        10  SECU-ID-NO-RWCE075              PIC X(12).
        10  NOT-MEMB-ID-COD-RWCE075         PIC X(5).
        10  NOT-ACCT-TYP-COD-RWCE075        PIC X(2).
        10  ALL-MEMB-ID-COD-RWCE075         PIC X(5).
        10  ALL-ACCT-TYP-COD-RWCE075        PIC X(2).
        10  DWZ-TRAN-NO-RWCE075             PIC 9(6).
    05  RAW-DATA-GRP-RWCE075.
        10  NOT-CON-QTY-RWCE075             PIC 9(8).
        10  ALL-CON-QTY-RWCE075             PIC 9(8).
        10  NET-CON-RWCE075                 PIC -(10)9.
        10  FACE-VAL-RWCE075                PIC -(10)9.9(2).
        10  INVOICE-VAL-RWCE075             PIC -(10)9.9(2).
    05  CSD-ID-RWCE075                      PIC X(6).
    05  CSD-ACCOUNT-RWCE075                 PIC X(12).
    05  CUSTODIAN-ID-RWCE075                PIC X(5).
```

The data elements contained in the file RAWCE075 are described in the following list. Field values are provided where applicable.

FIELD	DESCRIPTION
RAW-ID-COD-RWCE075	This field contains the identification code of the raw data stream. Values include: RAWCE075 - valid data record ENDCE075 - end of raw data stream
RAW-EFF-DAT-RWCE075	This field contains the effective date of the raw data stream. The format of this field is: YYYYMMDD
RAW-CRT-PROC-DAT-RWCE075	This field identifies the creation date of the raw data stream. The format of this field is: YYYYMMDD
ENV-NO-TXT-RWCE075	This field identifies the environment of this raw data file. Possible values are: 00 - production environment 01 - simulation environment
MEMB-CLG-ID-COD-RWCE075	This field contains the identification code of the clearing member.
MEMB-EXC-ID-COD-RWCE075	This group field contains the identification code of the exchange member.
CURR-TYP-COD-RWCE075	This field contains the identification code of the currency.
PROD-TYP-COD-GRP-RWCE075	This group field contains the product type code.
SECU-ID-COD-RWCE075	This field contains the unique identification code that the exchange has assigned to the product.
SERI-EXP-DAT-RWCE075	This field contains the year and month when an options series expires or a futures contract is settled. The format of this field is: YYMM
SECU-ID-NO-RWCE075	This field contains the ISIN number of the collateral.
NOT-MEMB-ID-COD-RWCE075	This field contains the code of the notified exchange member.
NOT-ACCT-TYP-COD-RWCE075	This field contains the account type of the notified exchange member.
ALL-MEMB-ID-COD-RWCE075	This field contains the code of the allocated exchange member.
ALL-ACCT-TYP-COD-RWCE075	This field contains the account type of the allocated exchange member.
DWZ-TRAN-NO-RWCE075	This field contains the transaction number assigned by the exchange.
NOT-CON-QTY-RWCE075	This field contains the number of notified contracts.
ALL-CON-QTY-RWCE075	This field contains the number of allocated contracts.
NET-CON-RWCE075	This field contains the number of contracts that have to be delivered through or received from CSD.
FACE-VAL-RWCE075	This field contains the nominal amount that a member receives (positive amount) or has to deliver (negative amount).
INVOICE-VAL-RWCE075	This field contains the settlement amount that a member receives (positive amount) or has to pay (negative amount).
CSD-ID-RWCE075	**This field contains the ID of the CSD which is used to process the Delivery vs. Payment / Receive vs. Payment instructions. This CSD-ID depends on the clearing member and underlying.**
CSD-ACCOUNT-RWCE075	**This field contains the CSD account number which is used for Delivery vs. Payment / Receive vs. Payment. The account can be an own account or an account from a custodian bank. The specified account is dependent from the clearing member and underlying.**
CUSTODIAN-ID-RWCE075	**If a custodian account is used, this field contains the ID of the custodian bank. If an own account is used, this field contains blanks.**

CSD Selection – Report Changes

The reports RPTCE070, RPTCE075 and RPTCE080 are enhanced by information related to CSD selection. The revised report layouts are shown below. The adjusted layout of the reports has also been included in the functional manual "Eurex Report Reference Manual" - Chapters 6.60, 6.62 and 6.63 in the member section of the Eurex web-site.

The changes to the Reports/Report descriptions are marked in **bold**.

RPTCE070 Daily Exercise and Assignment

RPTCE070 Daily Exercise and Assignment
Short description: This report lists exercised long positions and assigned short positions of stock options contracts. As a supplementary report to the delivery list, this report supports the delivery release by the CSD and the internal bookings.
Restrictions: None.
Notes on the contents: This report contains information about the daily exercises and assignments in each series, arranged by clearing member, currency, product type, exchange member, and account type. There is also a list of delivery instructions resulting from the exercise process. It shows the contracting party, either EUREX-CSD, a non-clearing member or a proprietary account of the clearing member. The data is sorted by exchange member and Underlying. *Cash settlement* only contains an amount when the settlement is made in cash.
Notes on the format: This report is also available as a raw data file (RAWCE070)**.**

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Clearing member ID
2	PRODUCT	Valid code of the product
3	CURRENCY	Currency of the product
4	UNDERLYING	Code of the underlying
5	ISIN	International security identification number
6	**CSD**	**ID of the CSD which is used to process the DvP/RvP (deliver versus payment / receive versus payment) instructions. This CSD-ID depends on the clearing member and underlying.**
7	**CUSTODIAN ID**	**ID of the custodian bank if the CSD account belongs to a custodian bank. Empty if the account is an own account.**
8	UNDERLYING CLOSE	Closing price of the underlying or the underlying security
9	EXG MBR	Code of the exchange member
10	AC TY	Account type
11	CONTRACT	Code of the series or contract
12	CONTRACTS EXER	Number of the exercised contracts
13	CONTRACTS ASSG	Number of the assigned contract
14	NET EXER (ASSG)	Balance of *contracts exercised* and *contracts assigned*; a positive balance is a net exercise and a negative balance is a net assignment
15	DLVY TRAN NO	Transaction preference

REF	FIELD NAME	DESCRIPTION
16	DLV PTY CSD/MBR	Display of the contracting side that was determined by the assignment procedure. CSD is for anonymous deliveries through the CSD
17	DLV PTY MB AC	Shows the account allocated by the exchange member. This field is empty for anonymous delivery through the CSD.
18	CONTRACTS RECEIVE (DELV)	Number of the contracts settled by delivery transaction
19	UNITS RECEIVE (DELIVER)	Number of shares which a member receives (positive number) or has to deliver (negative number)
20	SETTLEMENT RECEIVABLE (PAYABLE)	Amount that a member receives (positive amount) or has to pay (negative amount)
21	CASH SETTLEMENT RECEIVABLE (PAYABLE)	Cash settlement amount; a positive amount is a credit, a negative amount is a debit
22, 26 30	TOTAL CONTRACTS RECEIVE	Net sum of the contracts settled • by members account (22) • by member (26) • by Eurex product (30)
23, 27, 31	TOTAL UNITS RECEIVE (DELIVER)	Sum of the shares that a member receives (positive) or has to deliver (negative) • by members account (23) • by member (27) • by Eurex product (31)
24 28, 32	TOTAL SETTLEMENT RECEIVABLE (PAYABLE)	Sum of the amount that a member receives (positive) or has to deliver (negative) • by members account (22) • by member (26) • by Eurex product (30)
25, 29, 33	TOTAL CASH SETTLEMENT RECEIVABLE (PAYABLE)	Cash settlement sum that a clearing member receives (positive amount) or has to pay (negative amount) • by members account (25) • by member (29) • by Eurex product (33)

```
          1         2         3         4         5         6         7         8         9         10        11        12        13
 01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                          DAILY EXERCISE AND ASSIGNMENT                                          PAGE:        1
02|RPTCE070                                                                                                      AS OF DATE: 27-01-01
03|                                                                                                                RUN DATE: 27-01-01
04|
05|CLEARING MEMBER: ABCFR ABC BANK (1)                    PRODUCT: SIE (2)                                    CURRENCY: EUR (3)
06|UNDERLYING: SIE  SIEMENS AG -NA- (4)       ISIN: DE0007236002 (5)   CSD: DBC (6)  CUSTODIAN ID: XYZFR (7) UNDERLYING CLOSE: 251.00 (8)
07|
08|
09|                                                                  DLV PTY                                                  CASH
10|                                                 NET   DLVY    -------- CONTRACTS     UNITS          SETTLEMENT         SETTLEMENT
11| EXG  AC                   ---CONTRACTS----  EXER   TRAN    CSD/  MB RECEIVE      RECEIVE          RECEIVABLE         RECEIVABLE
12| MBR  TY       CONTRACT      EXER    ASSG    (ASSG)  NO     MBR   AC (DELV)      (DELIVER)        (PAYABLE)          (PAYABLE)
13|----- --  ---------------  -------- ------- ------ -----   ------ -- -------- --------------- ------------------ ------------------
14| (9)  (10)        (11)        (12)    (13)    (14)   (15)    (16) (17)  (18)        (19)            (20)               (21)
15|
16|ABCFR A1    C SIE  MAR 01 500    0         5    5-  30009    ABCFR P1       5-            250-        125,000.00              0.00
17|ABCFR A1    C SIE  APR 01 500   50        33   17   30014    CSD           17             850         425,000.00-            0.00
18|
19|                                                                          (22)        (23)            (24)               (25)
20|                                                                        -------- --------------- ------------------ ------------------
21|                                          MEMBER ACCOUNT TOTAL:           12             600         300,000.00-            0.00
22|                                                                        -------- --------------- ------------------ ------------------
23|
24|
25|
26|ABCFR P1    C SIE  MAR 01 500   60         0   60   30007    CSD           45           2,250       1,125,000.00-            0.00
27|                                                   30008    PQRFR A1      10             500         250,000.00-            0.00
28|                                                   30009    ABCFR A1       5             250         125,000.00-            0.00
29|                                                                        -------- --------------- ------------------ ------------------
30|                                          MEMBER ACCOUNT TOTAL:           60           3,000       1,500,000.00-            0.00
31|                                                                        -------- --------------- ------------------ ------------------
32|
33|                                                                          (26)        (27)            (28)               (29)
34|                                                                        -------- --------------- ------------------ ------------------
35|                                                  MEMBER TOTAL:           72           3,600       1,800,000.00-            0.00
36|                                                                        -------- --------------- ------------------ ------------------
37|
38|PQRFR A1    C SIE  MAR 01 500    0        10   10-  30008    ABCFR P1      10-            500-        250,000.00              0.00
39|                                                                        -------- --------------- ------------------ ------------------
40|                                          MEMBER ACCOUNT TOTAL:           10-            500-        250,000.00              0.00
41|                                                                        -------- --------------- ------------------ ------------------
42|                                                                        -------- --------------- ------------------ ------------------
43|                                                  MEMBER TOTAL:           10-            500-        250,000.00              0.00
44|                                                                        -------- --------------- ------------------ ------------------
45|                                                                          (30)        (31)            (32)               (33)
46|                                                                        ======== =============== ================== ==================
47|PRODUCT TOTAL:                                                             62           3,100       1,550,000.00-            0.00
48|                                                                        ======== =============== ================== ==================
49|
50|
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RPTCE075 Notification/Allocation Summary

RPTCE075 Notification/Allocation Summary Report
Short Description: This report provides information on internal and external deliveries. As a complementary report to the delivery list, it supports the CSD concerning the release of deliveries and serves as a basis for internal deliveries to the CSD.
Restrictions: This report is only available to clearing members.
Notes on the contents: This report contains information concerning internal and external deliveries resulting from notification or allocation notice (per reference number). The contracting party is listed for internal deliveries (either a non-clearing member or a clearing member proprietary account). The contracting party is not displayed on the report for external deliveries that are carried out through the CSD.
Notes on the format: This report is also available as a raw data file (RAWCE075).

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Clearing member ID
2	PRODUCT TYPE	Product type
3	CURRENCY	Currency of the product
4	CONTRACT	Code of the series or contract
5	SECURITY NUMBER	International Security Identification Number
6	SECURITY NAME	Name of the security
7	NOTIFIED EXC MBR ID	Code of the exchange member for the notified contracts
8	NOTIFIED AC	Account type
9	NOTIFIED CONTRACTS	Number of the notified contracts
10	ALLOCATED EXC MBR ID	Code of the exchange member for the EXC MBR allocated contracts
11	ALLOCATED AC	Account type
12	ALLOCATED CONTRACTS	Number of the allocated contracts
13	CSD DELIVERIES CONTRACTS RECEIVE / (DELIVER)	Number of the contracts settled per delivery
14	CSD DELIVERIES FACE VALUE RECEIVABLE/ (DELIVERABLE)	Nominal amount for bonds that a member receives (positive amount) or has to deliver (negative amount), number of units for shares
15	CSD DELIVERIES INVOICE VALUE RECEIVABLE/ (PAYABLE)	Settlement amount that a member receives (positive amount) or has to pay (negative amount)
16	CSD DELIVERIES DELV TRN NO	Delivery transaction number
17	**CUSTD ID**	**ID of the custodian bank if the CSD account belongs to a custodian bank. Empty if the account is an own account.**

```
          1         2         3         4         5         6         7         8         9         10        11        12        13
01|EUREX                                    NOTIFICATION/ALLOCATION SUMMARY REPORT                                        PAGE:        1
02|RPTCE075                                                                                                    AS OF DATE: 27-01-01
03|                                                                                                             RUN DATE: 27-01-01
04|
05|CLEARING MEMBER: CMCFR CMC BANK CORPORATION (1)      PRODUCT TYPE:    BOND FUTURE (2)                        CURRENCY: EUR (3)
06|       CONTRACT: FGBL MAR 01 (4)
07|
08|
09|
10|                                                                    --------------------CSD DELIVERIES-------------------
11|                            ------NOTIFIED----- -----ALLOCATED----- CONTRACTS     FACE VALUE      INVOICE VALUE
12|SECURITY                      EXC                 EXC             RECEIVE/     RECEIVABLE/      RECEIVABLE/    DELV   CUSTD
13|NUMBER        SECURITY NAME  MBR ID AC CONTRACTS MBR ID AC CONTRACTS (DELIVER)   (DELIVERABLE)      (PAYABLE)     TRN NO  ID
14|------------ --------------- ------ -- --------- ------ -- --------- ----------- ----------------- --------------- ------ -----
15|   (5)          (6)          (7)   (8)     (9)    (10) (11)    (12)     (13)            (14)             (15)       (16)   (17)
16|DE0001134617 FGBL MAR 01-10  NMCFR  P1         1 NMDFR  P1          1
17|                                                 NMDFR  P1          1         1         250,000.00     -257,146.00  12345 DEFFR
18|
19|DE0001134625 FGBL MAR 01-09  CMCFR  P1         1 NMDFR  P1          1
20|                                                 NMDFR  P1          1         1         250,000.00     -254,823.00  12346 DEFFR
21|
22|DE0001134633 FGBL APR 01-08  CMCFR  A1         1 CMCFR  A1          1
23|                            NMCFR  P1         1                              -1        -250,000.00      261,792.00  12357 DEFFR
24|
25|
26|
27|
28|
29|
30|
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RPTCE080 Pending Delivery

RPTCE080 Pending Delivery
Short description: This report displays deliveries that have not been settled, late deliveries that are deleted and forced deliveries.
Restrictions: This report is only available to clearing members**.**
Notes on the contents: Pending deliveries are arranged by exercise day, delivery day, security and series (with options) or futures contract. This report contains details of cash credits and debits by series or futures contract, and cash settlement amounts. Amounts are listed in the cash settlement column for underlyings settled in cash (e.g. options on name-registered stocks). The fields face value/shares to be received (delivered) and invoice value/currency to be received (paid) are blank. All fields are filled when capital adjustments are performed since delivery and cash settlements take place. Large delivery instructions for stocks are split into several smaller ones by the Eurex system to reduce the risk of individual delivery failures. A delivery instruction is split into several smaller delivery instructions with the same security ID but a new transaction number. Therefore, this report may contain a large number of entries.
Notes on the format: None.

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Clearing member ID
2	CURRENCY	Currency of the product
3	PRODUCT TYPE	Product type
4	EXERCISE DATE	Exercise date of the option position
5	DUE DATE	Expiration date of the delivery
6	SECURITY ID	International Security Identification Number
7	**CSD ID**	**ID of the CSD which is used to process the DvP/RvP (deliver versus payment / receive versus payment) instructions. The CSD ID depends on the clearing member and on the underlying.**
8	CSD DLVY TRANS NO	Delivery transaction number
9	SERIES/CONTRACT	Code of the series or name of the contract
10	FACE VALUE/SHARES TO RECEIVE/ (DELIVER)	Nominal value of the government bond futures or number of shares that a member receives (positive number) or delivers (negative number) per transaction
11	INVOICE VALUE/ CURRENCY TO RECEIVE/ (PAY)	Amount to be received/paid because of exercise/assignment. Positive number is *to be received*, negative number is *to pay*
12	CASH SETTLEMENT AMOUNT	Cash settlement amount a member receives or pays per transaction
13	**CUSTD**	**ID of the custodian bank if the CSD account belongs to a custodian bank. Empty if the account is an own account.**

REF	FIELD NAME	DESCRIPTION
14	REMARK	STORNO = Late delivery storno FORCED = Forced delivery
15, 18	TOTAL FACE VALUE/ TOTAL SHARES TO RECEIVE (DELIVER)	Sum of the nominal values of the government bond futures; sum of the shares that a member receive s(positive amount) or pays (negative amount) • per day (15) • total (18)
16, 19, 21	TOTAL INVOICE VALUE/ CURRENCY TO RECEIVE/ (PAY)	Sum of the amounts that a member receives (positive amount) or pays (negative amount) • per day (16) • per product type (19) • total (21)
17, 20, 22	TOTAL CASH SETTLEMENT AMOUNT	Sum of the cash settlement amounts that a member receives (positive amount) or pays (negative amount) • per day (17) • per product type (20) • total (22)

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          1         2         3         4         5         6         7         8         9         10        11        12        13
 01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                PENDING DELIVERY                                                    PAGE:        1
02|RPTCE080                                                                                                          AS OF DATE: 27-02-01
03|                                                                                                                   RUN DATE: 27-02-01
04|
05|CLEARING MEMBER: ABCFR ABC BANK CORPORATION (1)                                                                    CURRENCY: EUR (2)
06|   PRODUCT TYPE: BOND FUTURE (3)
07|
08|                                    CSD                              FACE VALUE/      INVOICE VALUE/
09|                     UNDERLYING     DLVY                              SHARES TO        CURRENCY TO          CASH
10|EXERCISE   DUE     SECURITY        TRANS                             RECEIVE/         RECEIVE/         SETTLEMENT
11|  DATE     DATE      ID      CSD ID  NO       SERIES/CONTRACT        (DELIVER)          (PAY)           AMOUNT    CUSTD REMARK
12|-------- -------- ------------ ------ ------ ---------------------- ----------------- ----------------- ------------- ----- ------
13|   (4)      (5)      (6)        (7)   (8)          (9)                    (10)              (11)            (12)     (13)   (14)
14|11-03-01 13-03-01 DE0001234565  DBC    33456 FGBL MAR 01               250,000.00        255,000.00-           0.00  XYZFR STORNO
15|                  DE0003458766         12334 FGBL MAR 01               500,000.00        540,000.00-           0.00
15|                  DE0003458766         12335 FGBL MAR 01               500,000.00        540,000.00-           0.00
16|
17|                  DE0005436786         12355 FGBL MAR 01               250,000.00        256,000.00-           0.00        FORCED
18|                                                                   ----------------- ----------------- -------------
19|                                                                         (15)              (16)            (17)
20|TOTAL SECURITY:                                                      1,000,000.00      1,051,000.00-           0.00
21|                                                                         (18)              (19)            (20)
22|                                                                   ----------------- ----------------- -------------
23|TOTAL PRODUCT TYPE:                                                  1,000,000.00      1,051,000.00-           0.00
24|
25|
26|
27|CLEARING MEMBER: ABCFR ABC BANK CORPORATION (1)                                                                    CURRENCY: EUR (2)
28|PRODUCT TYPE: STOCK OPTION (3)
29|
30|                                    CSD                              FACE VALUE/      INVOICE VALUE/
31|                     UNDERLYING     DLVY                              SHARES T0        CURRENCY TO          CASH
32|EXERCISE   DUE     SECURITY        TRANS                             RECEIVE/         RECEIVE/         SETTLEMENT
33|  DATE     DATE      ID      CSD ID  NO       SERIES/CONTRACT        (DELIVER)          (PAY)           AMOUNT    CUSTD REMARK
34|-------- -------- ------------ ------ ------ ---------------------- ----------------- ----------------- ------------- ----- ------
35|   (4)      (5)      (6)        (7)   (8)          (9)                    (10)              (11)            (12)     (13)   (14)
36|27-02-01 01-03-01 DE0005140008  DBC    18946  P DBK  MAR 01  9500            500.000          47,500.00-           0.00  XYZFR
37|
38|                                                                   ----------------- ----------------- -------------
39|TOTAL SECURITY:                                                         500.000          47,500.00-           0.00
40|                                                                         (15)              (16)            (17)
41|
42|27-02-01 01-03-01 DE0008404005  DBC    18891  P ALV  MAR 01 40000       2,100.000         840,000.00-           0.00  XYZFR
43|
44|                                                                   ----------------- ----------------- -------------
45|TOTAL SECURITY:                                                       2,100.000         840,000.00-           0.00
46|                                                                         (15)              (16)            (17)
47|
48|27-02-01 01-03-01 FI0009000681  DBC    17269  P NOA3 MAR 01  3400          100.000           3,400.00-           0.00  XYZFR
49|                                       17308  P NOA3 MAR 01  3600          200.000           7,200.00-           0.00
50|
51|                                                                   ----------------- ----------------- -------------
52|TOTAL SECURITY:                                                         300.000          10,600.00-           0.00
53|                                                                         (15)              (16)            (17)
54|
55|
56|                                                                   ----------------- ----------------- -------------
57|TOTAL PRODUCT TYPE:                                                   2,900.000         898,100.00-           0.00
58|                                                                         (18)              (19)            (20)
59|
60|
61|                                                                                   ================= =============
62|                                                                                         (21)            (22)
63|TOTAL CLEARING MEMBER:                                                               -1,949,100.00           0.00
64|                                                                                   ================= =============
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