X-pand into the Future

e u r e x *circular 049/04*

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⚠ **Action Required** ⚠ **High Priority**

Final Release Notes for CCP Release 2.0

Related Eurex Circulars: 017/04

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Content may be most important for:	**Attachments:**
➲ All Departments	1. CCP Release 2.0 Final Release Notes 2. CCP Release 2.0 Raw Data Report Examples for CE260/CE270 (MT536) (only available on the Eurex website)

In the context of the CCP Release 2.0 introduction, we announce the publication of the following documents:

- **CCP Release 2.0 Final Release Notes**

  This document describes the member-relevant functional and technical changes of CCP Release 2.0. The attached final version is an update of the preliminary version published in Eurex circular 017/04.

In addition, from April 19, 2004, the attached document will be offered for download from the Eurex web site under:

"www.eurexchange.com > Member Section >Software Releases CCP > CCP Release 2.0".

Please note that the technical documentation specified below will only be made available for download from the Eurex web site:

- **CCP Release 2.0 Raw Data Report Examples for CE260/CE270 (MT536)**

  These files provide examples of the S.W.I.F.T.-based raw data reports "Pending Delivery" (CE260) and "Settled Delivery" (CE270).

Functional documentation will be available in German and English, whereas technical documents, as before, will be provided in English only.

Kindly forward this circular and the attached document to the appropriate departments in your company.

CCP Release 2.0

Final Release Notes

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1 General Information

This document describes the changes to be implemented in CCP Release 2.0. These Release Notes are intended for CCP project co-ordinators, back office personnel and system administrators. It provides a description of new functionality and the technical changes needed to support it.

In comparison to the preliminary document version this Final Release Notes have been adapted with respect to the introduction schedule and due to minor changes in the reports for Capital Adjustments on Trades (CA180) and Settled Delivery (CE270). Furthermore the lists of XTFs and FCSC instruments have been updated.

CCP Release 2.0 extends the current CCP processing by including foreign equities that are held in Collective Safe Custody (FCSC) and settled via the CASCADE system of Clearstream Banking Frankfurt (CBF), Deutsche Boerse's market segment "Exchange Traded Funds (XTFs)", and supports Xetra Over-the-Counter (OTC) trades in German and foreign CSC securities.

The current Gross Delivery Management functionality will be enhanced on the members' Graphical User Interface (GUI) @X-PERT for the "Trade Overview" respectively "Detailed Trade Information" window and for the "Settlement Overview". The Buy-in Processing will be modified due to an extended processing schedule. This includes cash settlement and takes additional rights into consideration.

CCP Release 2.0 is mandatory and not backwards compatible. This latest version of the CCP software must be installed by members. Existing in-house and third party applications must be adapted to take account of changes in the VALUES API interface and raw data reports.

In CCP Release 2.0 the new Generic Access to Exchange version GATE 3.2 will be used. The currently used Windows and Sun platforms will support the software.

Production start for this release is planned in a two step approach. The main CCP Release 2.0 software components will be delivered and implemented in simulation and in production at the end of the second quarter of 2004. The adjusted software component for the Risk Based Margining Calculation will be available only in the second half of 2004 with the Eurex Release 7.0. Independent from this software delivery schedule the introduction of additional instruments is proposed for the first quarter of 2005 after reconfirmation by the market participants.

Details about the enhanced GUI functionality will be provided by the updated CCP User Guide. The report changes will be described in detail in the updated Description Report Layouts and Raw Data. For changes relating to VALUES API and GATE please refer to the separate VALUES API/GATE documentation.

This document is structured as follows:
Chapter 2 gives detailed information about functional changes related to CCP Release 2.0.
Chapter 3 describes the new features and enhancement on the Member GUI in detail.
Chapter 4 contains the report modifications including field descriptions.
Chapter 5 gives detailed information about the technical changes.
Finally, in the appendix in chapter 6 summarized information as the instruments lists are given.

2 Functional Changes

The functional changes introduced with CCP Release 2.0 are outlined in the following sections.

2.1 Settlement Overview

The current *Settlement Overview* displays settled, pending and late settlement information in relation to the next settlement run. Data is calculated for the “Offsetting Obligations”, “Surplus Obligations” and “Gross Obligations,” and is shown in corresponding tables.

The Settlement Overview will be completely redesigned in CCP Release 2.0 to contain two different views, a settlement “Forecast” view and a settlement “Results” view. The *Forecast* view shows a forecast of the indicative CCP internal settlement results, and the obligations to be settled externally in relationship to the next settlement run. The *Results* view shows the actual results of the settlement runs for the *Offsetting Obligations*, *Surplus Obligations* and *Gross Obligations*.

The member can toggle between these two views. Data will not be updated automatically or dynamically, but the latest data can always be accessed by actively loading it.

For a detailed description of the new views on the Member GUI see chapter 3.4.

2.2 Securities in “Foreign Collective Safe Custody (FCSC)”

In addition to the German equities in the scope of CCP Release 1.0, foreign equities held in Collective Safe Custody (FCSC) and settled via the CASCADE system of CBF will be introduced in CCP Release 2.0.

The new foreign instruments are tradable in Xetra and/or XONTRO (Frankfurt floor), have an issuer in one of the countries as listed below, and are held in FCSC at CBF or at a central securities depository (CSD) CBF has a link to, as follows:

- Austria (OeKB)
- Belgium (CIK)
- Finland (APK)
- France (Euroclear)
- Ireland (CBF)
- Italy (Monte Titoli)
- Luxembourg (CBF)
- Switzerland (SIS)

The list of the new instruments is included in the appendix. An update of this instruments list for the production launch will be delivered well timed.

This instrument scope enhancement leads to the introduction of the country identifier as additional trade information. For the resulting changes on the GUI in the *Trade Overview* and the *Detailed Trade Information* window see chapters 3.2.3 and 3.3.

2.3 “Exchange Traded Funds (XTFs)”

In CCP Release 2.0 the eligible instruments will be extended by all XTFs held in German CSC or in FCSC in the countries respectively CSDs, as follows:

- France (Euroclear)
- Ireland (CBF)
- Luxembourg (CBF)
- Switzerland (SIS)

Since CCP will process XTFs in the same way as equities, the introduction of this new instrument type consists only of the incorporation of new valid values on the Member GUI and in the reports.

The list of the new instruments is included in the appendix. An updated instruments list will be delivered well timed before production launch.

The product scope enhancement leads to the extension of the instrument type to distinguish XTFs, equities and subscription rights as additional trade information. For the resulting changes on the GUI in the *Trade Overview* and the *Detailed Trade Information* window see chapters 3.2.3 and 3.3. Regarding the changes in the printable reports and raw data files see chapters 4.1 and 4.2.

2.4 Custody Service

With introduction of FCSC securities the corporate actions processing of income events in Euro currency will not differ from the established CCP and CBF processing in regard to German equities held in CSC: Income payments in Euro will be instructed via the Bundesbank within the cash settlement runs related to SDS1 or SDS2. However, income events in non-Euro currencies will be processed via the Clearstream Banking Luxembourg (CBL) customer accounts within the continuous settlement processing cycles. This processing does not lead to changes in the CCP processing, but the custody positions resulting from non-Euro income events will be considered in the CBF and in the CCP custody payment reporting (CA160/161). No format changes of the CBF Custody Payments file will be required.

Non-income events in FCSC securities resulting in CSC securities will be processed at CCP and CBF in the same way as the corporate actions events for German CSC are processed already today.

For non-income events in FCSC securities resulting in NCSC securities a different processing will apply. The NCSC-ISIN and the respective trades are automatically set to the new release status “ISIN blocked”. However, the Gross Delivery Management action “Release” can further be executed on originally blocked trades.
The “ISIN blocked” trades are subject to the CCP settlement netting but no delivery instructions sent to CASCADE. The cash instructions for the offsetting blocks will be regulated as usual for CCP internal settlements via the Bundesbank. The corresponding delivery instructions for net surplus obligations and gross trades are settled via the CREATION system of Clearstream Banking. After a successful settlement of the NCSC instructions, the trades will be reported as “Externally Settled” on level CCP-Clearing Member as a new settlement status in the CCP system.
These custody positions in FCSC securities resulting in NCSC securities will be reported as already those in CSC securities in the CCP capital adjustments on trades reporting (CA180/181), but including the external settlement location and external settlement account information.

For the resulting changes on the GUI in the *Trade Overview* and the *Detailed Trade Information* window see chapters 3.2.3 and 3.3. Regarding the changes in the printable reports and raw data files see chapters 4.1 and 4.2.

2.5 Impact on Risk Management

Due to the fact that equities and XTFs held in FCSC and settled via CBF will be introduced with CCP Release 2.0 income events payable in non-Euro currencies are possible. Therefore, with introduction of Eurex Release 7.0 the Risk Based Margining Calculation will include these cash risk positions. This will then be reflected in the risk management reporting as follows:

- The layout of the Security/Cash Risk Position report (CC080) will be changed to consider the relevant dividend amounts.
- The Corporate Action Cash Transaction file (FPTHED) with the equity dividends and bonuses will be abolished.

For the resulting changes in the printable report and raw data file see chapters 4.1.9 and 4.2.9.

2.6 CCP Support of Xetra OTC Trades

In Xetra members are able to enter off-exchange trades in the system, which require counterparty approval. In CCP Release 2.0 Xetra OTC trades will be processed by the CCP.

2.6.1 Scope Definition

In addition to the trades included in CCP Release 1.0, i.e., traded on-exchange and received from the trading locations Xetra and XONTRO (FWB floor), CCP will also support trades made “over-the-counter” and entered in the Xetra OTC facility. The CCP will act as the legal counterparty for the Xetra OTC trades generated in the instruments supported by CCP. The defined securities are held in German Collective Safe Custody or in FCSC.

The CCP will only process OTC trades in the new instrument scope when the Xetra member has opted for the settlement code “DVP” (Delivery versus Payment). OTC trades in CCP instruments that are entered with the settlement codes “DAP” (Delivery and Payment) or “DFP” (Delivery Free of Payment) will still be processed as non-CCP trades via CBF’s LION system. This means CCP will not be the central counterparty for these trades.

According to the rules and regulations of the supported trading location Xetra, the settlement period of OTC trades can currently be set from T+2 to T+89. This will also be valid for trades supported by CCP, so the settlement date specified in the OTC trade remains unchanged in CCP. The contractual settlement period in CCP is at least T+2.

2.6.2 Trade Processing

The CCP immediately becomes the counterparty to both members as soon as the trader of the counterparty has approved for a Xetra trade in a CCP security with settlement code DVP, which has been entered via the Open OTC Trade Entry facility. Approved OTC trade information spread via the Xetra “Trade Confirmation” to the members will contain the member information of the CCP as counterparty, and as well the original counterparty information.

The layout of the Xetra Trade Confirmation will not be changed. The fields of the counterparty information for approved OTC trades in CCP instruments will be filled as for on-exchange trades in CCP instruments. The original counterparty ID will be provided in the trade confirmation in the field “Executor ID”, which ensures that the members still have the information of the original counterparty of the open OTC trade.

Open OTC trades for the original counterparts receive different trade numbers. The trade number of the open OTC trade will become the trade number of the resulting trades against the CCP.

In order to distinguish the types of the trades “on-exchange” and “off-exchange” in the CCP system the respective trade type will be added to the trade attributes. For the changes in the *Trade Overview* and the *Detailed Trade Information* window see chapters 3.2.3 and 3.3. Regarding the changes in the reports see chapters 4.1 and 4.2.

Where OTC trades are subject to settlement netting, they will be considered together with on-exchange trades (within the respective settlement netting unit).

2.7 Delivery Indication

In previous releases the trade information windows and the corresponding VALUES API request have not shown, whether a trade marked for net processing belonged to the offsetting obligation or/and the surplus obligation. This information is so far only contained in the Pending Delivery report (CE260).

In CCP Release 2.0 the *Trade Overview* will contain an additional column and the *Detailed Trade Information* window an additional field showing for each trade a delivery indication. This flag indicates, where a trade is allocated regarding the following delivery categories:

a) CCP internal delivery (offsetting obligation – net)

b) External delivery at the CSD (gross obligation or surplus obligation – net).

Due to a possible split of a net processed trade, a trade can also be delivered in both the offset and surplus obligation:

c) Trade split between internal/external delivery
(offsetting obligation – net, surplus obligation – net).

The delivery indicator will be displayed according to the mentioned delivery categories as “Internal Delivery ”, “External Delivery”, “Trade Split”. All other trades that either are not yet due regarding the contractual settlement date and have therefore the status “open”, or that have a release status “settled”, “buy-in blocked”, or “entirely blocked” are excluded from this delivery indication context. These trades will have the display “Not Applicable” in that column.

The delivery indication will be provided earliest after the STD and until the SDS2 batch processing. Outside this defined time span, the CCP internally offset trades with the status “closed” can further be displayed with the indicator “Internal Delivery”, while the remaining trades are designated with the indicator “Not Applicable”.

This functionality applies to both buy and sell trades.

For the resulting changes on the GUI in the *Trade Overview* and the *Detailed Trade Information* window see chapters 3.2.3 and 3.3.

2.8 Unique ID for Partial Trade Settlements

To enable members to distinguish the parts of single trades that have been partially released and settled within one settlement run, CCP Release 2.0 comprises the introduction of a unique identifier (ID).

This identifier will be indicated for every single settlement information reported in the Settled Delivery raw data file CE270/271/272 (SWIFT MT536 format). For the resulting changes in detail see chapter 4.2.

2.9 Extension of Buy-in Process

The Buy-in Process is initiated by Eurex Clearing AG to settle outstanding failed trades or deliveries which are to be settled at the CSD. The Buy-in Process will apply for the expanded instrument scope with CCP Release 2.0. The processing will be extended by a new procedure due to the consideration of additional rights, as well as by additional buy-in and cash settlement attempts.

In the following, the extended Buy-in Processing will be described in general; a more detailed description will be provided separately in the Buy-in User Guide and the Buy-in Tool Guide.

2.9.1 General Buy-in Processing

The regular Buy-in Process comprises a sequence of three buy-in attempts[1] each consisting of one buy-in auction that is performed after SDS2 and before STD, and cash settlement attempts in case the preceding buy-in attempts have been (partially) unsuccessful. As for CCP Release 1.0 the buy-in auctions are conducted using a web-based auction tool outside the CCP system that is accessible by Trading Members with authorized Buy-in Member status.[2] The auction duration will be 30 minutes.

A cash settlement for the remaining quantity can be initiated for the first time on S+30, and can then be attempted during eight days from S+30 till S+37.



With the extended Buy-in Processing the Buy-in auction and cash settlement sequence can be repeated with an open-end till the delivery obligation resulting from a late trade has been (completely)

[1] The number of days late as basis for first and second buy-in auction attempts will be reduced stepwise in accordance to the Clearing Conditions.
[2] A description of the Buy-in Tool Guide will be published separately.

fulfilled. There will be no restriction that each specific step has to be performed, but at least one buy-in auction will be initiated before a cash settlement can potentially take place. The buy-in auctions will be performed based on the ISIN code but not based on a failed trade, so multiple failed trades can be subject to one single auction.

Where the original buy-in quantity consisted of more than one failed trade, the oldest failed trade will be substituted first by the buy-in quantity so that a partial trade could be possible. The maximum buy-in price equals the reference price plus 100%, whereby the reference price equals the last settlement price. The minimum bid quantity is equal to 5% of the buy-in quantity. After a successful buy-in auction Eurex Clearing AG initiates a “Buy-in Block” for the original failed trade in order to enable buy-in settlement for STD.

According to the current procedure in place, a delivery for SDS1 is also allowed where the settlement of the buy-in trade is not successful due to undelivered shares because of a technical problem at the Buy-in Member. Where the buy-in seller has not delivered the shares for STD or at the latest for SDS1, Eurex Clearing AG can ask the next possible seller(s) on the auction list to step in. Once the next possible seller has agreed, this participant is obliged to deliver the shares for SDS1 or SDS2 run to ensure settlement on the same settlement day. Otherwise, the obligation of the original seller to deliver the shares will still be valid.

Where a buy-in is successful, the original failed trade is set to “buy-in settled” at the latest after SDS2 when the settlement day has been completed, which eliminates the original seller’s delivery obligation. The cash amount required for the buy-in trade is debited from the Clearing Member of the failed seller two days after the buy-in. It will be calculated unchanged as the price difference between the unit price of the failed trade and the average unit price of the buy-in trade(s) multiplied by quantity.

In CCP Release 2.0 Eurex Clearing AG will only initiate a cash settlement on a potential cash settlement day according to the buy-in schedule, where at least one corresponding buy trade needs to fulfill the following criteria:

- The buy trade belongs either to the surplus or is marked for gross processing.
- The buy trade is not fully settled at CCP-Clearing Member level.
- The buy trade is minimum 30 days late.

If there are more than one buy trade fulfilling these criteria, the buy trade with the oldest contractual settlement date will be considered first, and the member responsible for the buy trade will be informed about the upcoming cash settlement.

The cash settlement will be processed in the way in place since CCP Release 1.0. The cash settlement candidates will be identified after SDS2 to settle the failed sell trade. Depending on the quantity of the failed sell trade(s), one or more buy trades as well as a fraction of a buy trade can be determined.

For the cash settlement with value date next business day the cash amount required is calculated for debiting the Clearing Member of the failed seller as price difference between the defined cash settlement price and the failed trade price times quantity, and for crediting the Clearing Member of the buyer(s) as price difference between the defined cash settlement price and the trade price of the respective buy trade times quantity. The cash settlement price is defined as the last official settlement price plus an add-on of 100%, whereas the trade prices of the respective buy and sell trades serve as

floor. After SDS2 Eurex Clearing AG sets the failed sell trade and the corresponding buy trade(s) to "cash settled", which eliminates the original seller's delivery obligation.

The buy-in fees will be charged on trade basis per order number; a cash settlement fee is currently not in scope.

Due to excessive risk, Eurex Clearing AG has the right to initiate a buy-in outside schedule above, that is only valid for buy-in and cash settlement of late trades. In an emergency case Eurex Clearing AG can cancel a scheduled buy-in auction.

Where a scheduled corporate action event takes place on a regular buy-in day, the buy-in attempt will be deferred by one business day. For additional rights special processing will apply, as described in the next section.

2.9.2 Specific Buy-in Processing of Additional Rights

The Buy-in Processing for additional rights[3] will get in place as a new specific procedure following a three step approach:

1. CCP tries to stock up in the last auction at the FWB, provided that the additional right is traded on-exchange. Otherwise this step will be skipped.
2. CCP tries to stock up with the leading bank.
3. CCP discloses seller and buyer to enable a bilateral settlement between the counterparts.

No cash settlement will apply to additional rights.

Before the last floor auction of an additional right at FWB, Eurex Clearing AG identifies all late trades. During the time frame after SDS1 and before SDS2 the affected ISIN will be set to "ISIN blocked", with the effect that the respective trades are included in the settlement netting process whereas no delivery instructions are generated for surplus or gross obligations. The Gross Delivery Management actions "Release" and "Block" can further be executed on these trades.

This new release status will be introduced on the member GUI in the *Trade Overview* and *Detailed Trade Information* window, as well as in the reporting: In Daily Gross Delivery Management report (CB230) the action will be recorded, and in Pending Delivery report (CE260/261/262) the respective trades will be marked accordingly on CCP-CM level.

Where the CCP stocked up in the last FWB auction or with the leading bank, all concerned sell trades will receive the "buy-in blocked" status before STD. The affected late trades will be set to "buy-in settled", if successful delivery could be verified. The reference price for the calculation of the buy-in amounts is the price from the last auction or the negotiated price with the leading bank respectively.

Where stocking up was (partially) unsuccessful, before STD Eurex Clearing AG will set the trades to "externally settled" to close settlement processing in the CCP. These trades will be marked accordingly on the CCP – Clearing Member level in Settled Delivery report (CE270/271/272). Afterwards Eurex Clearing AG will disclose respective counterparts to the affected Clearing Members as well as Settlement Institutions for all not covered sell and buy trades as assignment of the claim. Therefore the members among themselves will settle their claims and duties.

[3] Additional rights are no CCP instruments.

Additionally, after SDS2 on the last day of the subscription period all sell and buy trades still not settled in the CCP will be disclosed.

A buy-in fee will be charged in the same way as for trades per order number.

For the resulting status display on the GUI in the *Trade Overview* and the *Detailed Trade Information* window see chapters 3.2.3 and 3.3. Regarding the changes in the printable reports and raw data files see chapters 4.1 and 4.2.

2.10 Eurex Clearing AG's Exceptional Handling of Trades

For exceptional handling or in emergency case Eurex Clearing AG will be enabled to block single trades, or to block an ISIN code pertaining to all trades in that security.

Eurex Clearing AG will apply the release status "Technical Buy-in Block" to exclude (parts of) sell or buy trades from further consideration in settlement netting and delivery processing, as well as the corporate action processing. These trades will be shown in the *Trade Overview* and *Detailed Trade Information* window. They will also be marked accordingly in the Pending Delivery report (CE260) as well as in the response to the CCP VALUES API request. Setting the status and removing it by "Technical Buy-in Release" will be recorded in the Daily Gross Delivery Management report (CB230).

Eurex Clearing AG will set the release status to "Technical ISIN Block" to completely suppress all settlement related processing of the CCP system for a specified ISIN code. No settlement netting will be performed for all trades in this ISIN and no delivery instructions will be further generated. Gross Delivery Management will still be possible for "technically buy-in blocked" trades including the automatic settlement of closed trades. The status will be included in the *Trade Overview* and *Detailed Trade Information* window, as well as in the Pending Delivery report (CE260), and in the response to the CCP VALUES API request. Setting the status and removing it by "Technical ISIN Release" will be recorded in the Daily Gross Delivery Management report (CB230).

For further details regarding the changes on the GUI in the *Trade Overview* and the *Detailed Trade Information* window see chapters 3.2.3 and 3.3.
Regarding the impacts of exceptional handling on the printable reports and raw data files see chapters 4.1 and 4.2.

3 Member GUI – New Features and Enhancements

In the following the enhancements on the Member GUI especially regarding *Trade Overview* and *Settlement Overview* are described.
The description of the browser based graphical user interface @X-PERT used by the member will be provided in the CCP User Guide.

3.1 Common GUI Enhancements

On the Member GUI windows filter fields are implemented needing a specific entry format. In order to make the GUI more user-friendly a feature to support filter fields according to the required field format will be introduced. This affects the entries in all date fields and the number fields settlement account "StlAct" and number "TrdNo". In all windows these entries will be automatically replenished as follows:

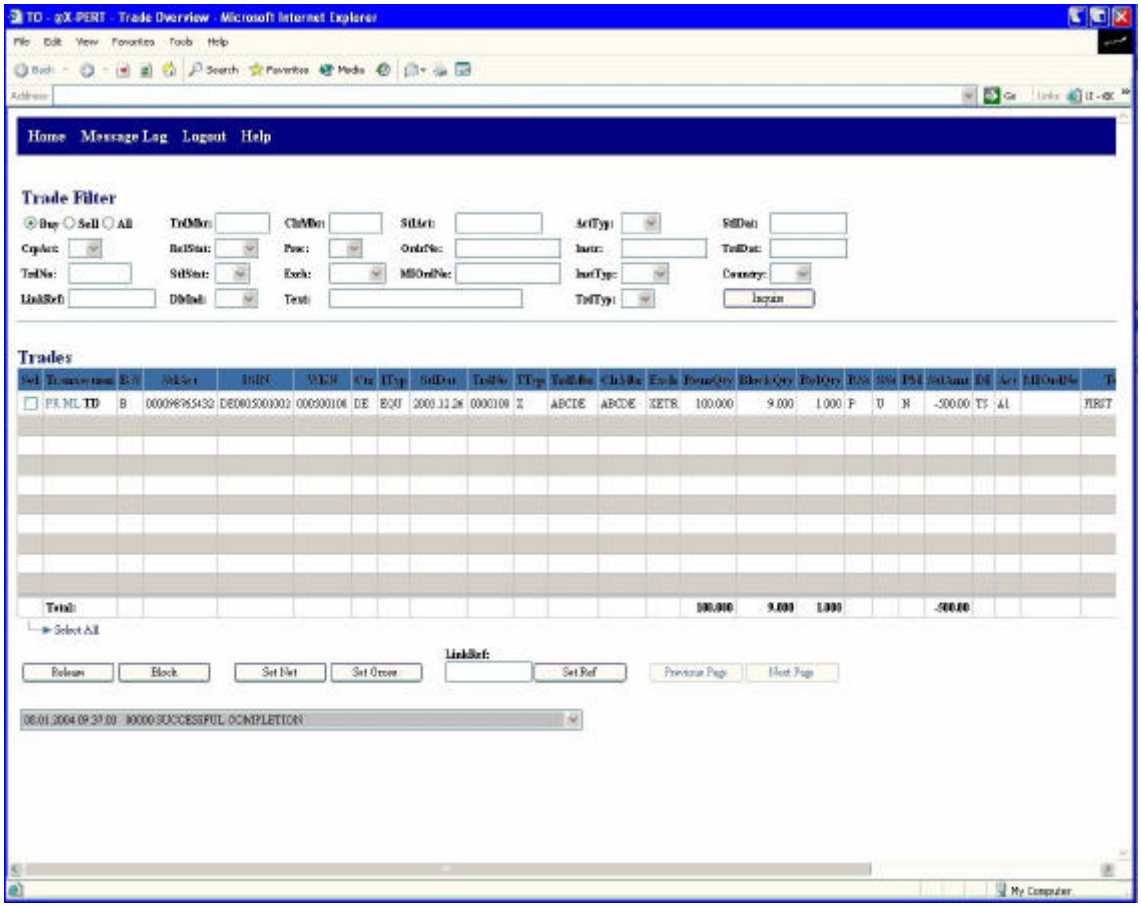
- For date fields, e.g., "StlDat", "TrdDat", "HistStdRpt", "HistRawRpt", the kinds of calendar date entry (German resp. Anglo-Saxon):
    - ddmmyyyy resp. yyyymmdd
    - dd-mm-yyyy resp. yyyy-mm-dd
    - dd/mm/yyyy resp. yyyy/mm/dd,

  will be accepted and transformed into "dd.mm.yyyy" or "yyyy.mm.dd". The already supported automatic transformation from a two-digits year "yy" to a four-digits year "yyyy" will be unaffected.
- The 12 characters alphanumeric field *StlAct* will automatically be extended up to eight digits by proceeding zeros (the last four characters remain spaces).
- The seven characters numeric field *TrdNo* will automatically be extended by leading zeros.

Validations and error handling will be further improved.

3.2 Trade Overview Window

On the *Trade Overview* a leading sign for total amounts will be introduced as well as the display of the settlement status for trades that are currently considered in the settlement processing.



Picture 1 - *Trade Overview* window

3.2.1 Signed Total Amounts

The “Trades” table displays the trade records in rows with the related settlement amounts and quantities of the trades, as well as total sums at the bottom of the table.

CCP Release 2.0 will implement a leading sign for the total sums of settlement amounts and trade quantities to support calculation of totals. The leading sign will be displayed from the member’s perspective. Only the negative sign “-“ will be shown on the GUI; where the calculated total sum equals zero no sign will be shown.

Within the total sums calculation, for buy trades the settlement amount is considered as negative, the quantities as positive; for sell trades the settlement amount is considered as positive, the quantities as negative. Hence, in case of an “All” trades selection on the “Trade Filter”, the calculated total sums are netted values between the buy and the sell side and result in a surplus either on the buy side or on the sell side.

Note that within the *Trades* table the values of the concerned amounts and quantities themselves will not be displayed with a sign for the trades.

3.2.2 Display of Settlement Status “Undefined”

In CCP Release 1.5 the functional enhancement was introduced to indicate the settlement status in the column “SSt” with space, as long as the inquired trade is currently considered in the settlement processing and no definite settlement status available.

The display of the settlement status as trade information in the *Trades* table on the Member GUI will be replaced in CCP Release 2.0 by the flag “Undefined (U)”, which was already a new valid value on the VALUES API interface in CCP Release 1.5.

3.2.3 New Trade Attributes

As described in chapter 2 Functional Changes, the incorporation of additional instruments and Xetra OTC trades leads to new valid values and new trade attributes serving as filter fields and/or *Trades* table information. In the following table these attributes respectively valid values are listed:

Filter Fields *Trade Overview*				
Identifier	**Type**	**Description**	**Syntax**	**CT**
RelStat	EO	Release status on CM-Customer level: Blocked, Released, Partially Released, Manually Linked, Autom. Linked, Settled, Buy-in Blocked, Technical Buy-in blocked[4], ISIN blocked, Technical ISIN blocked[4] (BL, R, PR, LM, LA, S, BI, TB, IB, TI) for sell trades. Pending, Manually Linked, Autom. Linked, Settled, Technical Buy-in blocked, ISIN blocked, Technical ISIN blocked[4] (P, LM, LA, S, TB, IB, TI) for buy trades.	max. 2 characters alphanumeric.	*
StlStat	EO	Settlement status on level CCP-CM: Pending, Settled, Late, Closed (P, S, L, C)	1 character alphanumeric.	*
InsTyp	EO	Instrument Type (“EQU” Equities, “XTF” Exchange Traded Funds, “SUB” subscription rights)	3 characters alphanumeric	
Country	EO	Country of the security (“AT” Austria, “BE” Belgium, “CH” Switzerland, “DE“ Germany, “FI” Finland, “FR“ France, “IE” Ireland, “IT” Italy, “LU” Luxembourg)	2 characters alphanumeric	
DlvInd	EO	Delivery Indication: Internal Delivery, External Delivery, Trade Split, Not Applicable (IN, EX, TS, NA)	2 character alphanumeric	*

[4] Is only used for exceptional handling.

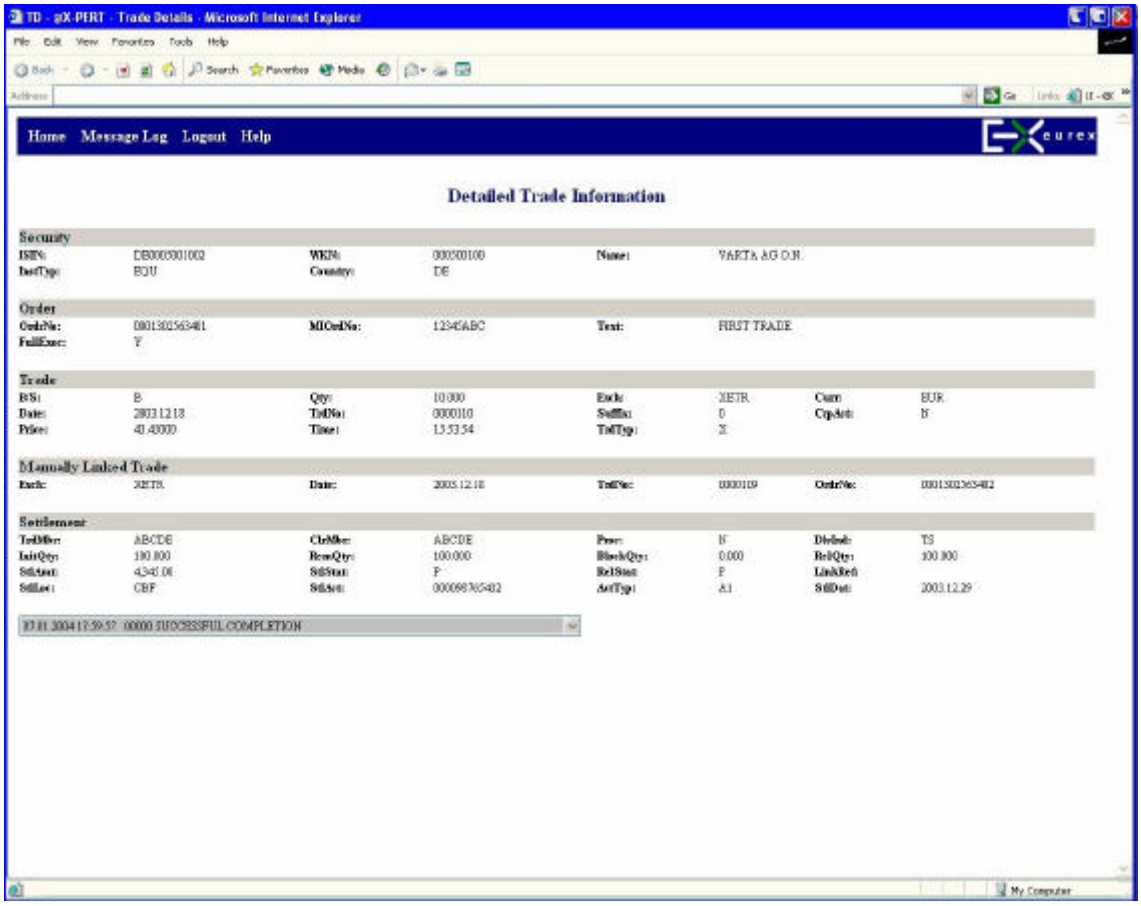
Filter Fields *Trade Overview*				
Identifier	**Type**	**Description**	**Syntax**	**CT**
TrdTyp	EO	Trade Type: shows the type of the trade ("X" on-exchange or "O" OTC)	1 character alphanumeric	

Table *Trade Overview*	
Column	**Description**
Ctr	Country – shows the country of the security
ITyp	Instrument Type – shows the type of the security
Ttyp	Trade Type
RSt	Release status on CM-Customer level: Blocked, Released, Partially Released, Manually Linked, Autom. Linked, Settled, Buy-in Blocked, Technical Buy-in blocked[5], ISIN blocked, Technical ISIN blocked[5] (BL, R, PR, LM, LA, S, BI, TB, IB, TI) for sell trades. Pending, Manually Linked, Autom. Linked, Settled, Technical Buy-in blocked, ISIN blocked, Technical ISIN blocked[5] (P, LM, LA, S, TB, IB, TI) for buy trades. Refers to the remaining quantity to be settled (*RemQty).* In case a trade is affected by an ISIN block and a buy-in block at the same time, the status "BI" is displayed. ISIN blocked/Technical ISIN blocked[5] is only displayed if the Delivery Indicator (*DlvInd*) of the respective trade is "EX", "TS" or "NA". In case of *DlvInd* = "IN" the actual release status of the trade is displayed.
SSt	Settlement status on level CCP-CM: Pending, Settled, Late, Closed, Undefined (P, S, L, C, U)
DI	Delivery Indication: Internal Delivery, External Delivery, Trade Split, Not Applicable (IN, EX, TS, NA)
Total:	For the columns *InitQty*, *RemQty*, *BlockQty*, *RelQty* and *StlAmt* a sum over all corresponding fields of the currently displayed trades is calculated and displayed with the respective sign in the last row of the trade table. The sum is figured up in consideration of the sign and hence the calculated total sums are a netted value between the buy and the sell side.

3.3 Detailed Trade Information Window

The new valid values and new trade attributes will be provided to the user in the *Detailed Trade Information* window as well. They will be added to the field groups *Security*, *Trade* and *Settlement*.

[5] Is only used for exceptional handling.



Picture 2 – *Detailed Trade Information* window

In the following table the attributes respectively valid values are listed per respective field group:

Fields *Detailed Trade Information*		
Identifier	**Type**	**Description**
Field Group *Security*		
InsTyp	D	Instrument type
Country	D	Country of the security
Field Group *Trade*		
TrdTyp	D	Trade Type: shows the type of the trade (“X” on-exchange or “O” OTC)

Fields *Detailed Trade Information*		
Identifier	**Type**	**Description**
Field Group *Settlement*		
DlvInd	D	Delivery Indication Internal Delivery, External Delivery, Trade Split, Not Applicable (IN, EX, TS, NA)
StlStat	D	Settlement status on level CCP-CM: Pending, Settled, Late, Closed, Undefined (P, S, L, C, U)
RelStat	D	Release status on CM-Customer level: Blocked, Released, Partially Released, Manually Linked, Autom. Linked, Settled, Buy-in Blocked, Technical Buy-in blocked[6], ISIN blocked, Technical ISIN blocked[6] (BL, R, PR, LM, LA, S, BI, TB, IB, TI) for sell trades. Pending, Manually Linked, Autom. Linked, Settled, Technical buy-in blocked, ISIN blocked, Technical ISIN blocked[6] (P, LM, LA, S, TB, IB, TI) for buy trades. ISIN blocked/Technical ISIN blocked[6] is only displayed if the Delivery Indicator (*DlvInd*) for the respective trade is “EX”, “TS” or “NA”. In case of *DlvInd* = ”IN” the actual release status of the trade is displayed.

3.4 Settlement Overview Window

The *Settlement Overview* window will contain two different views, the *Forecast* and the *Results* view. The *Forecast* view gives a forecast of the indicative settlement results for the offset, surplus and gross obligations related to the next settlement run, whereas the *Results* view shows the actual results of the settlement runs for these obligations. The views can be selected separately.

The settlement *Forecast* is updated periodically in the CCP System, except when a settlement run is being processed. The *Results* view is updated after each respective settlement run. The actual data can be accessed by choosing the respective load button.

In the upper left part of the page, the date of the status update and the cash deferral option (for the selected settlement account) are displayed.

The *Status Criteria* area consists of six entry fields, which are *TrdMbr*, *ClrMbr*, *Instrument*, *StlAct*, *Act* and *CashAct*. These can be used to enter filter criteria in order to control the aggregation of data. The level of information cannot be more detailed than the default settlement netting unit (SNU)[7] was defined..

[6] Is only used for exceptional handling.
[7] A settlement netting unit defines the level, based on which settlement netting is performed, i.e., all trades belonging to the same settlement netting unit are netted together. The maximal SNU level is defined per ISIN, CM and Settlement Account, which can be further reduced to Account Type level or to Trading Member (TM) level.

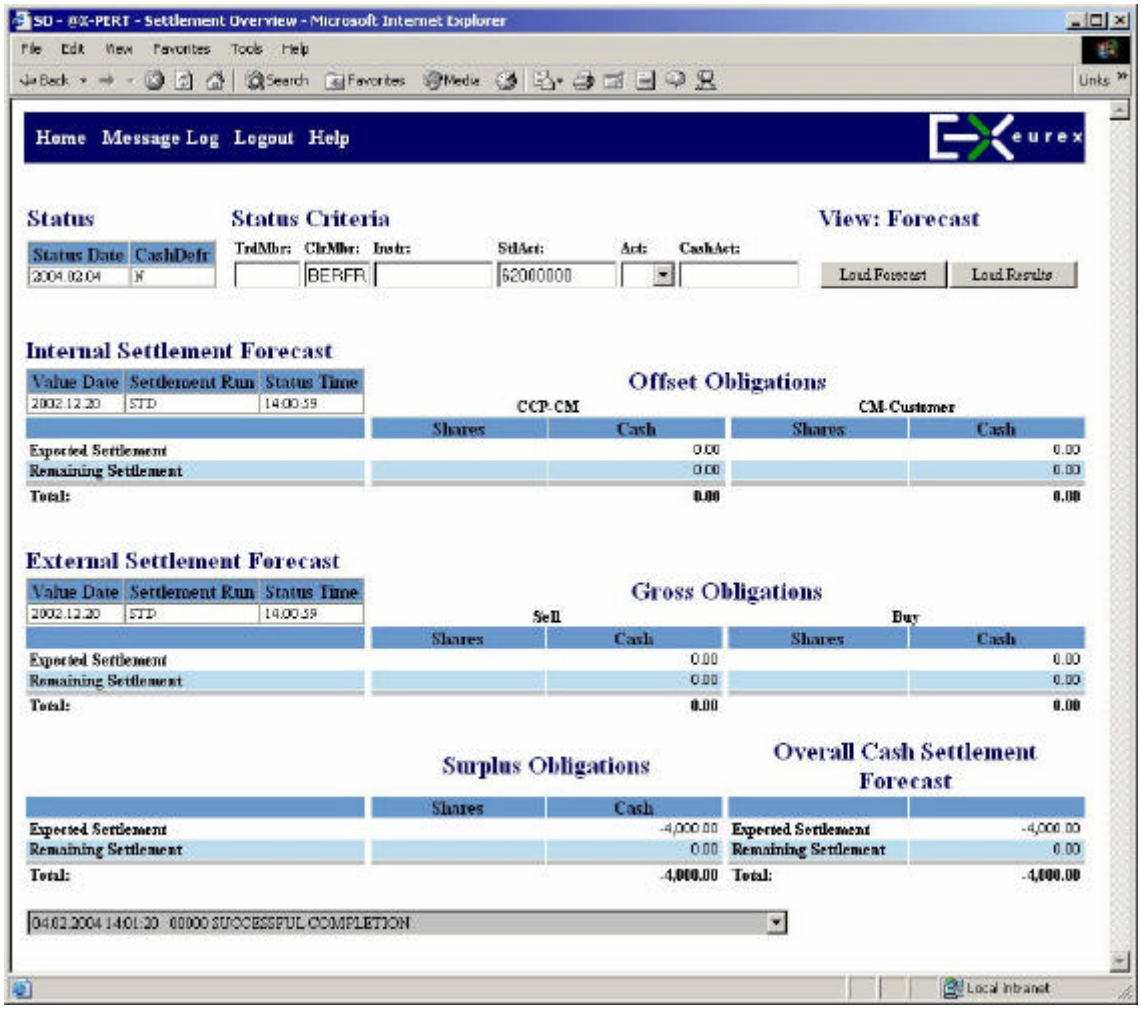
In the upper right part of the page, two buttons are displayed, which allow to select between the *Forecast* view (*Load Forecast* button) and the *Results* view (*Load Results* button). The information is only updated on the window, if one of the two buttons is clicked. The information is not automatically nor dynamically updated.

Negative cash values mark a possible debit amount, and positive cash values a possible credit amount.

The *Settlement Overview* page is accessible via the navigation menu. After opening the page, all status fields are empty. The *Forecast* view is the default view.

The message drop down list of the page shows confirmation and error message of the last transactions.

3.4.1 Settlement Overview – Forecast View



Picture 3 – *Settlement Overview* window – *Forecast* view

There are three areas providing status information about the settlement forecast, the “Internal Settlement Forecast” and the “External Settlement Forecast” and the “Overall Cash Settlement”.

Internal Settlement Forecast, External Settlement Forecast and *Overall Cash Settlement Forecast* are divided into three separate information groups:

- “Expected Settlement”: Pending and late buy quantities and sell quantities with the release status “released” are displayed in this group.
- “Remaining Settlement”: Pending and late buy quantities are only included in this row within the Offset Obligations. Sell quantities with the release status “blocked” are displayed in this group. Trades with the release status “buy-in blocked” are not included.

The “Value Date“ related to the indicated settlement run is shown in the upper left side of each of the sections *Internal Settlement Forecast* and *External Settlement Forecast.*

The next “Settlement Run” is shown in the sections *Internal Settlement Forecast* and *External Settlement Forecast.* The settlement run does not indicate the current system status, but the settlement run to which the forecast is related.

The “Status Time” shows the time stamp of the last calculation done for the displayed values.

The *Internal Settlement Forecast* displays status information about the *Offset Obligations*. These obligations are the results of the offsetting block that would be created for the next settlement run. They are displayed as shares and cash per CCP-CM (Clearing Member) level and CM-Customer level. The information will be provided separately as *Expected Settlement* and *Remaining Settlement* information. Shares refer to the offsetting block size and will be displayed with the respective cash difference between sell and buy side for the expected and remaining settlement.

This calculation considers the cash deferral method of the respective settlement account:

- “Cash Deferral NO”:
    - Level CCP-CM
      For this level all trades contained in the offsetting block are settled in STD for the contractual settlement day. Therefore the total quantity of shares and the total amount of cash is always displayed in the row *Expected Settlement*. This information is only displayed on this level in the STD forecast for the respective contractual settlement date of the trade.
    - Level CM-Customer
      The total expected number of settled shares and corresponding cash amounts is displayed in the row *Expected Settlemen*t. Blocked quantities are shown in the row *Remaining Settlement* as they are not considered for settlement within the next settlement run. In case of an automatic settlement (release of a “closed” trade or part thereof between the settlement runs) the respective quantities and amounts are not considered in the next online netting forecast anymore as they have already been marked as effectively settled.
- ”Cash Deferral YES”:
  The total expected number of settled shares and cash amounts have to be displayed in the row *Expected Settlement*. The total blocked quantities and the respective cash amounts are

displayed in the row *Remaining Settlement*. This applies to both levels CCP-CM and CM-Customer.

- "Cash Deferral NO" and "Cash Deferral YES":
  In case of aggregated information over several settlement accounts (member filters over several settlement accounts with different cash deferral flags) all quantities and amounts are added together per field.

A total sum for each column (shares and cash) is displayed in the row *Total*.

The *External Settlement Forecast* displays information about the *Gross Obligations*, *Surplus Obligations* and the *Overall External Cash Settlement Forecast*.

Gross Obligations resulting from trades that are marked for gross processing and for which gross delivery instructions are generated, are displayed as shares and cash for the buy and sell side. They are displayed as shares and cash accumulated for the buy and sell side. A positive number of shares indicate the receipt of shares, whereas a negative number of shares indicate the delivery.

The information is divided into *Expected Settlement* and *Remaining Settlement*. Quantities and amounts on the buy side are only displayed in the row *Expected Settlement* as no association of buy trades is possible during online netting. Values for the sell side can be displayed in both rows respectively.

A total sum for each column (shares and cash) is displayed in the row *Total.*

Surplus Obligations are the basis for net delivery instructions that would be created for the next settlement run. They are displayed as shares and cash. A positive number of shares indicate a surplus on the buy side, whereas a negative number of shares indicate a surplus on the sell side. Released quantities are displayed in the row *Expected Settlement* and blocked quantities are shown in the row *Remaining Settlement* (only possible for a surplus on the sell side).

Note that the general display rule "share = plus and amount = minus" and vice versa is not valid when aggregating surpluses from different SNUs. Because of different trade prices "plus/plus" and "minus/minus" are possible as well.

The *Overall Cash Settlement Forecast* display the total sum of cash positions displayed in the *Gross Obligations and Surplus Obligations* for each of the rows, *Expected Settlement*, *Remaining Settlement* and *Total*.

Fields *Settlement Overview*				
Field	**Type**	**Description**		
Field Group *Status*				
Status Date	D	Date of last settlement status update		
CashDefr	D	Status of cash deferral. This indicator is only displayed, if a settlement account was entered as status criterion, otherwise the field is blank. In case the logged-in user is a settlement institution and a settlement account is entered in the filter field *StlAct*, which is associated to more than one Clearing Member, the cash deferral field *CashDefr* is blank, if different values apply.		
Field Group *Status Criteria*			**Syntax**	**CT**
TrdMbr	EO	Trading Member ID	5 characters alphanumeric.	
ClrMbr	EO	Clearing Member ID	5 characters alphanumeric.	
Instrument	EO	International Security Identification Number or WKN	ISIN 12 characters and WKN 6 or 9 characters alphanumeric.	
StlAct	EO	Settlement account	max. 12 characters alphanumeric. [8]	
Act	EO	Account type (A1 or PP)	2 characters alphanumeric.	*
CashAct	EO	Cash account at the Bundesbank. Information is inquired for all assigned settlement accounts of the respective member. In case of an assigned central account all corresponding branch accounts are included as well.	max. 12 characters alphanumeric.	

[8] Is automatically extended up to 8 digits by proceeding zeros (the last 4 characters remain spaces).

Buttons *Settlement Overview*	
Identifier	**Description**
Load Forecast	Load the settlement forecast information
Load Results	Load the settlement results information

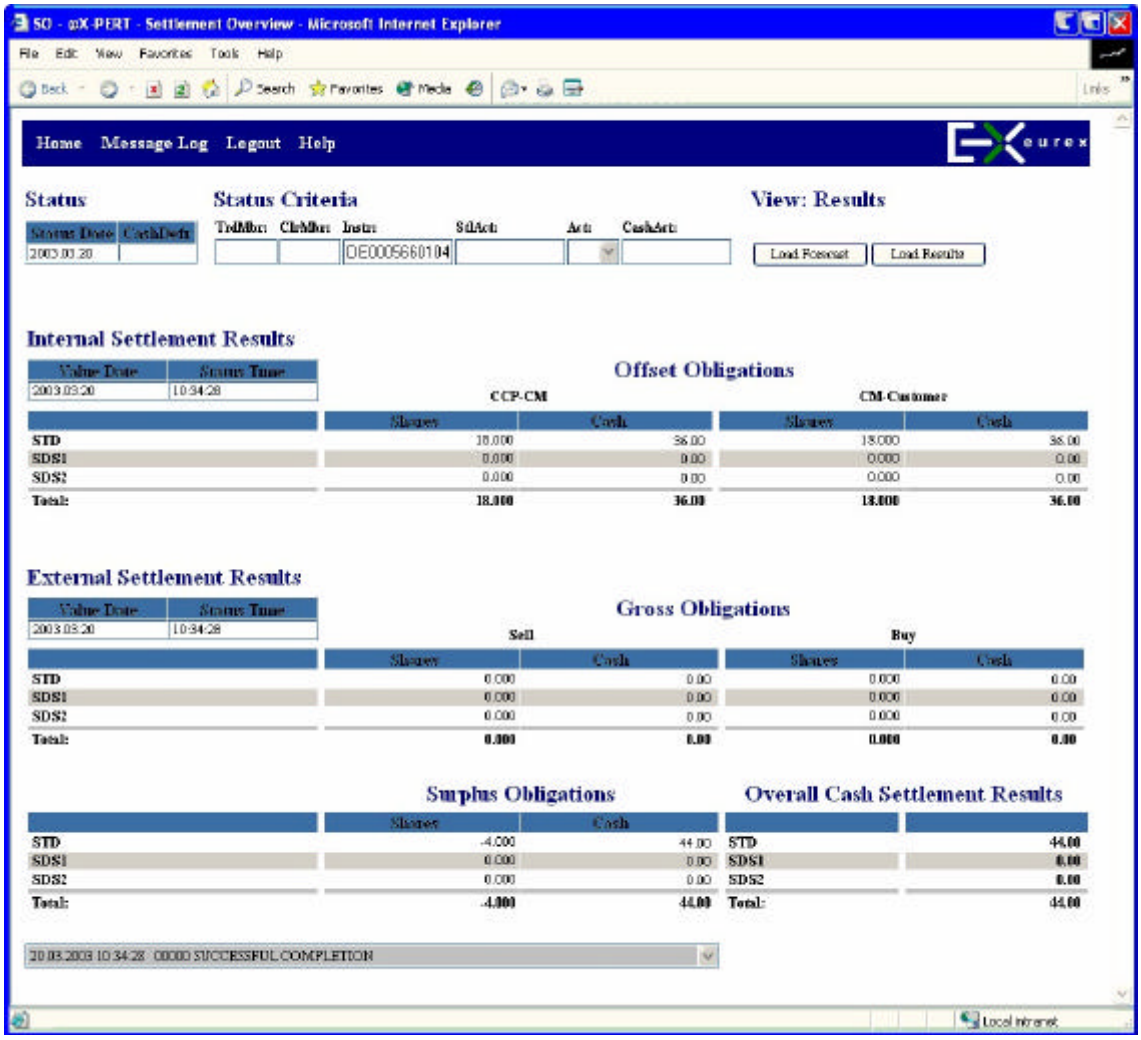
Forecast		
Field Group *Internal Settlement Forecast*		
Value Date	D	Shows value date of the displayed settlement run
Settlement Run	D	Shows the related settlement run for the displayed values
Status Time	D	Time of last settlement status update
Field Section *Offset Obligations*		
Group “CCP-CM”	D	Header above the share and cash column for the level CCP-Clearing Member
Column “Shares”	D	Column under “CCP-CM”; shows security quantity (if Instrument is entered)
Column “Cash”	D	Column under “CCP-CM”; shows cash amount (amounts are displayed with 2 decimal places)
Group “CM-Customer”	D	Header for the share and cash column for the level Clearing Member - Customer
Column “Shares”	D	Column under “CM-Customer”; shows security quantity (if instrument is entered)
Column “Cash”	D	Column under “CM-Customer”; shows cash amount (amounts are displayed with 2 decimal places)
Row “Expected Settlement”	D	Row for all columns; shows data for trades expected to be settled
Row “Remaining Settlement”	D	Row for all columns; shows data for trades not expected to be settled
Row “Total”	D	Row for all columns; shows total sum of each column
Field Group *External Settlement Forecast*		
Value Date	D	Shows value date of the displayed settlement run
Settlement Run	D	Shows the next settlement run for the displayed values
Status Time	D	Time of last settlement status update

Field Section *Gross Obligations*		
Group “Buy”	D	Header above the share and cash column
Column “Shares”	D	Shows security quantity (if instrument is entered)
Column “Cash”	D	Shows cash amount (amounts are displayed with 2 decimal places)
Group “Sell”	D	Header above the share and cash column
Column “Shares”	D	Shows security quantity (if instrument is entered)
Column “Cash”	D	Shows cash amount (amounts are displayed with 2 decimal places)
Row “Expected Settlement”	D	Row for all columns; shows data for trades expected to be settled
Row “Remaining Settlement”	D	Row for all columns; shows data for trades not expected to be settled
Row “Total”	D	Row for all columns; shows total sum of each column

Field Section *Surplus Obligations*		
Column “Shares”	D	Shows security quantity (if instrument is entered)
Column “Cash”	D	Shows cash amount (amounts are displayed with 2 decimal places)
Row “Expected Settlement”	D	Row for all columns; shows data for trades expected to be settled
Row “Remaining Settlement”	D	Row for all columns; shows data for trades not expected to be settled
Row “Total”	D	Row for all columns; shows total sum of each column

Field Section *Overall Cash Settlement Forecast*		
Row “Expected Settlement”	D	Shows the total sum of the row out of all cash amounts (2 decimal places) that are displayed in the sections “Gross Obligations” and “Surplus Obligations” in the row “Expected Settlement”
Row “Remaining Settlement”	D	Shows the total sum of the row out of all cash amounts (2 decimal places) that are displayed in the sections “Gross Obligations” and “Surplus Obligations” in the row “Remaining Settlement”
Row “Total”		Shows the total sum of the column

3.4.2 Settlement Overview – Settlement Result View



Picture 4 – *Settlement Overview* window - *Results* view

There are three areas giving status information about the settlement results, the “Internal Settlement Results”, the “External Settlement Results” and the “Overall Cash Settlement Results”.

Internal Settlement Results (*Offset Obligations*) on level CCP-CM for the settlement runs are displayed straight after the end of the settlement netting process at CCP. On level CM-Customer the internal settlement results are provided after the feedback from the CSD has been processed.

External Settlement Results (Surplus Obligations and *Gross Obligations*) are not available until the feedback from the CSD is received. Therefore, *External Settlement Results* from STD are available the next morning (value date of STD).

The *Overall Cash Settlement Results* display the total sum of cash positions displayed in the *Gross Obligations and Surplus Obligations* for each settlement run (STD, SDS1, SDS2) and for a *Total*.

The *Value Date* of the displayed settlement runs is shown in the upper left side of each of the sections *Internal Settlement Results* and *External Settlement Results.*

The *Status Time* shows the time stamp of the last calculation done for the displayed values.

The *Internal Settlement Results* display in the *Offset Obligations* section the results from the settlement within the offsetting block. The results of the settlement cycle (STD to SDS2) of one value date are displayed per settlement run as long as the CCP has not started to incorporate the next STD results (CCP settlement netting). With each settlement run the results are added successively to the respective row in addition to the already determined settlement information from the run(s) before.

The obligations are displayed as shares and cash per CCP-CM level and CM-Customer level. Quantities settled on both levels (*StlStat* = "S") will be displayed in the respective line (STD/SDS1/SDS2) in the column *CCP-CM* and *CM-Customer.* Quantities settled only on the level CCP-CM (*StlStat* = "C") are included in the obligations on CCP-CM level only for the actual value day of the cash flow.

A total sum for each column is displayed in the row *Total.*

The *External Settlement Results* display in the *Gross Obligations* section the results from the settlement of the gross delivery instructions sent to the CSD. The results of the settlement cycle (STD to SDS2) of one value date are displayed per settlement run until the end of business day. With each settlement run the results are added successively to the respective row in addition to the already determined settlement information from the run(s) before. The obligations are separated into the buy and the sell side. They are displayed as shares and cash accumulated for the buy and sell side. A positive number of shares indicate the receipt of shares, whereas a negative number of shares indicate the delivery.

The *External Settlement Results* display in the *Surplus Obligations* section the results from the settlement of the net delivery instructions sent to the CSD. The results of the settlement cycle (STD to SDS2) of one value date are displayed per settlement run until the end of business day. With each settlement run the results are added successively to the respective row in addition to the already determined settlement information from the run(s) before. A positive number of shares indicate a surplus on the buy side, whereas a negative number of shares indicate a surplus on the sell side.

Note also here that the general display rule "share = plus and amount = minus" and vice versa is not valid when aggregating surpluses from different SNUs. Because of different trade prices "plus/plus" and "minus/minus" are possible as well.

New trades (from T + 0 until STD calculation for contractual settlement day) are not included in the respective calculations. Furthermore, entirely blocked trades are not included except the block was performed between two online netting updates. Hence they are not displayed on this page.

Results		
Field Group *Internal Settlement Results*		
Value Date	D	Shows value date of the displayed settlement cycle
Status Time	D	Time of last settlement status update

Field Section *Offset Obligations*		
Group “CCP-CM”	D	Header above the share and cash column for the level CCP-Clearing Member
Column “Shares”	D	Column under “CCP-CM”; shows security quantity (if instrument is entered)
Column “Cash”	D	Column under “CCP-CM”; shows cash amount (amounts are displayed with 2 decimal places)
Group “CM-Customer”	D	Header for the share and cash column for the level CM-Customer
Column “Shares”	D	Column under “CM-Customer”; shows security quantity (if instrument is entered)
Column “Cash”	D	Column under “CM-Customer”; shows cash amount (amounts are displayed with 2 decimal places)
Row “STD”	D	Row for all columns; shows data for trades settled in STD
Row “SDS1”	D	Row for all columns; shows data for trades settled in SDS1
Row “SDS2”	D	Row for all columns; shows data for trades settled in SDS2
Row “Total”	D	Row for all columns; shows total sum of each column

Field Group *External Settlement Results*		
Value Date	D	Shows value date of the displayed settlement cycle
Status Time	D	Time of last settlement status update

Field Section *Gross Obligations*		
Group “Buy”	D	Header above the share and cash column
Column “Shares”	D	Shows security quantity (if instrument is entered)
Column “Cash”	D	Shows cash amount (amounts are displayed with 2 decimal places)
Group “Sell”	D	Header above the share and cash column
Column “Shares”	D	Shows security quantity (if instrument is entered)
Column “Cash”	D	Shows cash amount (amounts are displayed with 2 decimal places)
Row “STD”	D	Row for all columns; shows data for trades settled in STD
Row “SDS1”	D	Row for all columns; shows data for trades settled in SDS1
Row “SDS2”	D	Row for all columns; shows data for trades settled in SDS2
Row “Total”	D	Row for all columns; shows total sum of each column

Field Section *Surplus Obligations*		
Column “Shares”	D	Shows security quantity (if instrument is entered)
Column “Cash”	D	Shows cash amount (amounts are displayed with 2 decimal places)
Row “STD”	D	Row for all columns; shows data for trades settled in STD
Row “SDS1”	D	Row for all columns; shows data for trades settled in SDS1
Row “SDS2”	D	Row for all columns; shows data for trades settled in SDS2
Row “Total”	D	Row for all columns; shows total sum of each column

Field Section *Overall Cash Settlement Results*		
Row “STD”	D	Shows the total sum of the row out of all cash amounts (2 decimal places) that are displayed in the sections “Gross Obligations” and “Surplus Obligations” in the row “STD”
Row “SDS1”	D	Shows the total sum of the row out of all cash amounts (2 decimal places) that are displayed in the sections “Gross Obligations” and “Surplus Obligations” in the row “SDS1”
Row “SDS2”	D	Shows the total sum of the row out of all cash amounts (2 decimal places) that are displayed in the sections “Gross Obligations” and “Surplus Obligations” in the row “SDS2”
Row “Total		Shows the total sum of the column

4 Reports Modified by CCP Release 2.0

In the following two sections the changes of the printable and raw data reports are described.
A complete report layout and raw data file description will be provided separately in the Description Report Layout and Raw Data document.

4.1 Printable Reports (RPT)

4.1.1 Compensation Partner RPTCA130/RPTCA131

The layout of the report CA130/CA131 will be changed to include the information about the headquarter settlement account and the trade type.

The header information of each section will be extended by the field HEAD SETTLEMENT ACCT which will be filled with the headquarter settlement account.

Moreover, the new column TRDTYP will be added to the printable report. This column will be filled with “O” for OTC trades and with “X” for on-exchange trades.

```
  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                          COMPENSATION PARTNER                                                    PAGE:       1
02|RPTCA130                                                                                                          AS OF DATE: 09-04-03
03|                                                                                                                    RUN DATE: 09-04-03
04|CLEARING MEMBER : ABCFR (1)     BANK CORPORATION  (2)
05|SETTLEMENT LOC. : CBF (3)       SETTLEMENT ACCT : 123456789012 (4)   HEAD SETTLEMENT ACCT: 12345678 (5)
06|ENTITLEMENT DATE: 07-04-03 (6)
09|ISIN:            DE0007224404  SENATOR ENTERTAINMENT AG             (7/8)             CURRENCY: EUR (9)
08|CORPORATE ACTION: BONU          (10)                                PROCESSING TYPE   : RE-RUN   (11)
09|EX DATE        : 08-04-03       (12)                                RATIO             :         9.0000000 :       7.0000000 (14/15)
10|                                                                    NEW ISIN          : DE0007224461 (13)
11|SETTL. STATUS   : SETTLED/PENDING     (16)
12|                                                                          CURRENT         CURRENT         CURRENT       COMPEN-
13|EXCH ACT TRAD TRD  TRADE    TRADE       ORDER           ORIGINAL         QUANTITY        QUANTITY        QUANTITY      SATION
14|MEMB TYP  LOC TYP  DATE     NUMBER      NUMBER          QUANTITY         SETTL/SETTL     SETTL/PEND.     PEND./PEND.     ID
15|----- -- ---- -  -------- ---------- ---------------- ---------------- --------------- --------------- --------------- --------
16|(17) (18)(19) (20)   (21)      (22)         (23)            (24)             (25)            (26)            (27)          (29)
17|ACCAI PP XETR  X  03-04-03 0000163   0000000041034008        100.000-           0.000         100.000-          0.000
18|ACCAI PP XETR  X  03-04-03 0000152   0000000041034043      6,600.000        2,500.000       4,100.000           0.000
19|ACCAI PP XETR  O  03-04-03 0000159   0000000041033988      2,000.000-       1,500.000-        500.000-          0.000
20|ACCAI PP XETR  X  03-04-03 0000158   0000000041034001      3,000.000-           0.000       3,000.000-          0.000
21|ACCAI PP XETR  O  03-04-03 0000162   0000000041034019        200.000-           0.000         200.000-          0.000
22|ACCAI PP XETR  X  03-04-03 0000161   0000000041034034        300.000-           0.000         300.000-          0.000
23|                                                       ---------------- --------------- --------------- ---------------
24|                                            TOTAL : (28)   1,000.000       1,000.000           0.000           0.000


01|EUREX                                          COMPENSATION PARTNER                                                    PAGE:       2
02|RPTCA130                                                                                                          AS OF DATE: 09-04-03
03|                                                                                                                    RUN DATE: 09-04-03
04|CLEARING MEMBER : ABCFR         BANK CORPORATION
05|SETTLEMENT LOC. : CBF           SETTLEMENT ACCT : 85350000          HEAD SETTLEMENT ACCT: 12345678
06|ENTITLEMENT DATE: 07-04-03
07|ISIN:            DE0007241614  TEAMWORK INF.MAN.AG KONV.                          CURRENCY: EUR
08|CORPORATE ACTION: CONV                                               PROCESSING TYPE   : CANCELLATION   (10)
09|EX DATE        : 08-04-03                                           RATIO             :       100.0000000 :       1.0000000
10|                                                                    NEW ISIN          : DE0007443608
11|SETTL. STATUS   : PENDING/PENDING
12|                                                                        CURRENT         CURRENT         CURRENT       COMPEN-
13|EXCH ACT TRAD TRD  TRADE    TRADE       ORDER           ORIGINAL         QUANTITY        QUANTITY        QUANTITY      SATION
14|MEMB TYP  LOC TYP  DATE     NUMBER      NUMBER          QUANTITY         SETTL/SETTL     SETTL/PEND.     PEND./PEND.     ID
15|----- -- ---- -  -------- ---------- ---------------- ---------------- --------------- --------------- --------------- --------
16|
17|ACCAE PP XETR  X  03-04-03 0000210   0000000041035909    200,000.000-      50,000.000-         0.000     150,000.000-
18|ACCAE PP XETR  O  03-04-03 0000209   0000000041035912    300,000.000-           0.000          0.000     300,000.000-
19|ACCAF PP XETR  X  03-04-03 0000206   0000000041035972    600,000.000     150,000.000          0.000     450,000.000
20|                                                       ---------------- --------------- --------------- ---------------
21|                                          TOTAL :        100,000.000     100,000.000          0.000           0.000  946
..
```

New fields:

REF	FIELD NAME	DESCRIPTION
5	HEAD SETTLEMENT ACCT	Headquarter settlement account.
20	TRDTYP	”O” for OTC trade and “X” for on-exchange

4.1.2 Custody Payments Statement RPTCA160/RPTCA161

The layout of the report CA160/CA161 will be changed to include the information about the trade type and the settlement run. Moreover, the layout will be changed to reflect payments in EUR as well as in other currencies.

To show EUR payments as well as non-EUR payments, the currency will be used as highest sorting criterion for the report generation. The field CURRENCY will be moved after the field SETTLEMENT LOCATION.

In the header information, the former field LZB ACCOUNT will be substituted by the field CASH ACCOUNT. For EUR payments this field will be filled with the LZB account, for non-EUR payments this field will be filled with the CBL customer account.

Moreover the header information will be extended by the field SETTLEMENT RUN. For EUR payments, this field will be filled with the corresponding settlement run (SDS1, SDS2), for non-EUR payments a blank will be displayed.

The new column TRDTYP will be added to the printable report. This column will be filled with “O” for OTC trades and with “X” for on-exchange trades.

All total sums will be shown, followed by the corresponding currency, e.g. for a EUR payment the sum TOTAL will be renamed to TOTAL (EUR) etc. Moreover, the sum TOTAL PER LZB ACCOUNT, CM AND VALUE DATE will be renamed to TOTAL PER CASH ACCOUNT, CM AND VALUE DATE (EUR).

The following disclaimer will be shown on each side of the report:

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

```
 0        1        2        3        4        5        6        7        8        9        10       11       12       13
 01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                CUSTODY PAYMENT STATEMENT                                          PAGE:       1
02|RPTCA160                                                                                                          AS OF DATE: 16-11-01
03|                                                                                                                   RUN DATE: 16-11-01
04|SETTLEMENT ACCT : 133045678901 (1)                    SETTLEMENT LOCATION: CBF (2)   CURRENCY:    EUR (3)
05|CLEARING MEMBER : ABCFR (4)                           ACCOUNT:            PP (6)    CASH ACCOUNT:  12345678 (7)
06|EXCHANGE MEMBER : ABCFR (5)
07|
08|ISIN               : DE3333333331  SARDINEN IN SENF SOSSE AG     (8/9)
09|VALUE DATE         : 19-11-01     (10)        ENTITLEMENT DAY: 16-11-01     (11)    SETTLEMENT RUN: SDS1  (12)
10|
11| TRADE   TRAD  TRD TRADE    ORDER          B                          CUSTODY PAYMENT      CUSTODY PAYMENT
12|  DATE    LOC  TYP NUMBER   NUMBER         S STS   NOMINAL/QUANTITY          DEBIT               CREDIT
13|-------- ----- -  ------- ---------------- - --- -------------------- --------------------- ---------------------
  |  (13)   (14) (15)  (16)       (17)       (18)(19)        (20)               (21)                 (22)
14|15-11-01 XETR   X  7000001 9999999277163257 S                2,000-             1,355.00
15|15-11-01 XETR   X  7000002 9999999277163911 S                2,000-             1,355.00
16|15-11-01 XETR   O  7000003 9999999277161112 B                4,000                                 2,710.00
17|15-11-01 XFRA   X  7001234 9999999111163258 B                4,000                                 2,710.00
18|                                                                          --------------------- ---------------------
19|TOTAL DEBIT/ CREDIT (EUR)                        : (23)                          2,710.00             5,420.00

20|                                                                          ---------------------------------------
21|TOTAL (EUR)                                      : (24)                                                2,710.00
22|                                                                                                      ==========
23|TOTAL PER EXCHANGE MEMBER AND VALUE DATE (EUR)   : (25)                                                8,420.00
24|                                                                                                      ==========
25|TOTAL PER CASH ACCOUNT, CM, AND VALUE DATE (EUR)   (26)                                               10,734.12-
26|                                                                                                      ==========
27|TOTAL PER CLEARING MEMBER AND VALUE DATE (EUR)   : (27)                                                7,777.00-
28|                                                                                                      ==========
29|TOTAL PER SETTLEMENT ACCOUNT AND VALUE DATE (EUR): (28)                                               33,333.39
30|                                                                                                      ==========
```

New fields:

REF	FIELD NAME	DESCRIPTION
12	SETTLEMENT RUN	Settlement Run in which the specific cash transaction was/will be settled (SDS1, SDS2, STD, “Blank“). For non-EUR cash transactions blank is displayed.
15	TRDTYP	“O” for OTC trade “X” for on-exchange

4.1.3 Capital Adjustments on Trades RPTCA180/RPTCA181

The layout of the report CA180/CA181 will be changed to include the information about the external settlement account and the external settlement location, as well as the trade type.

The field SETTLEMENT ACCT in the header information will be extended by the display EXT SETTLEMENT ACCT in case of corporate actions positions in non-CSC securities. This field will then additionally be filled with the settlement account held at the external settlement location. Additionally, the field SETTLEMENT LOCATION will be extended by the display EXT SETTLEMENT LOCATION denominating the institution where the settlement account for the NCSC corporate actions positions is held, i.e., “CBF” (Clearstream Banking Frankfurt) or “CBL” (Clearstream Banking Luxembourg).

Moreover, the new column TRDTYP will be added to the printable report. This column will be filled with “O” for OTC trades and with “X” for on-exchange trades.

```
 0        1        2        3        4        5        6        7        8        9        10       11       12       13
 01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                CAPTIAL ADJUSTMENTS ON TRADES                                      PAGE:       1
02|RPTCA180                                                                                                          AS OF DATE: 16-11-00
03|                                                                                                                   RUN DATE: 16-11-00
04|SETTLEMENT ACCT      : 123456789012 (1)                                SETTLEMENT LOCATION     : CBF     (2)
04|EXT SETTLEMENT ACCT  : 98765        (1)                                EXT SETTLEMENT LOCATION : CBL     (2)
05|CLEARING MEMBER      : MBRFR        (3)
```

```
06|EXCHANGE MEMBER      : MBRFR       (4)                        ACCOUNT              : A1      (5)
07|
08|ORIGINAL SECURITY    : DE0005350003 DRESDNER BANK AG NA O.N. (6)  ENTITLEMENT DATE      : 16-11-01 (7)
09|ACRP CASH LONG FACTOR :  (8)                                     ACRP CASH SHORT FACTOR  :  (9)
10|
11|
12| - - - T R A D E  - - -    ORDER      B SETTLMNT                      NOMINAL/                      ASSOCIATED CASH   D
13| DATE    LOC TYP NUMBER    NUMBER     S  DATE   STS    ISIN    CUR    QUANTITY      SETTLEMENT AMOUNT   RISK POSITION    A
14|-------- ---- - ------- ---------------- - -------- - ------------ --- ---------------- ------------------ ------------------ -
  |  (10)   (11) (12) (13)        (14)     (15) (16) (17)    (18)   (19)      (20)              (21)          (22)        (23)
15|15-11-00 XETR X 7000001 9999999277163257 S 19-11-00   DE0005350003 EUR       2,000.000-     20,000,000.00
16|15-11-00 XETR X 7000001 9999999277163257 S 19-11-00   DE1234567891 EUR       2,000.000-          0.00                  A
17|15-11-00 XFRA O 7000002 9999999277163258 B 19-11-00   DE0005350003 EUR       4,000.000      36,000,000.00-
18|15-11-00 XFRA O 7000002 9999999277163258 B 19-11-00   DE1234567891 EUR       4,000.000          0.00                  A
19|
20|EUREX                                  CAPTIAL ADJUSTMENTS ON TRADES                                    PAGE:       2
21|RPTCA180                                                                                              AS OF DATE: 16-11-00
22|                                                                                                       RUN DATE: 16-11-00
23|SETTLEMENT ACCT      : 123456789012 (1)                        SETTLEMENT LOCATION    : CBF     (2)
24|CLEARING MEMBER      : MBRFR       (3)
25|EXCHANGE MEMBER      : MBRFR       (4)                        ACCOUNT              : A1      (5)
26|
27|ORIGINAL SECURITY    : DE3111111111 ELEKTRONIX AG          (6)  ENTITLEMENT DATE      : 16-11-01 (7)
28|ACRP CASH LONG FACTOR :  (8)                                     ACRP CASH SHORT FACTOR  :  (9)
29|
30|
31| - - - T R A D E  - - -    ORDER      B SETTLMNT                      NOMINAL/                      ASSOCIATED CASH   D
32| DATE    LOC TYP NUMBER    NUMBER     S  DATE   STS    ISIN    CUR    QUANTITY      SETTLEMENT AMOUNT   RISK POSITION    A
33|-------- ---- - ------- ---------------- - -------- - ------------ --- ---------------- ------------------ ------------------ -
  |  (10)   (11) (12) (13)        (14)     (15) (16) (17)    (18)   (19)      (20)              (21)          (22)        (23)
34|16-11-00 XETR X 3999999 9999999277163257 S 20-11-00   DE3111111111 EUR       2,000.000-     10,700,340.00                 D
35|16-11-00 XETR X 3999999 9999999277163257 S 20-11-00   DE1222222222 EUR       4,000.000-     10,700,340.00                 A
36|16-11-00 XETR X 4444444 9999999277163258 B 20-11-00   DE3111111111 EUR       4,000.000      14,000,680.00-                D
37|16-11-00 XETR X 4444444 9999999277163258 B 20-11-00   DE1222222222 EUR       8,000.000      14,000,680.00-                A
```

New 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: e.g. “CBF” (always displayed) External settlement location: e.g. “CBL” (only displayed and filled, if corporate action results in a NCSC instrument)
14	TRDTYP	”O” for OTC and “X” for on-exchange

4.1.4 Daily Gross Delivery Management RPTCB230/RPTCB231

The layout of the report CB230/CB231 will be changed to include the information about the trade type. Moreover, the ISIN block activity, the technical buy-in block activity and the technical ISIN block activity will additionally be shown on the report.

The new column TRDTYP will be added to the printable report. This column will be filled with “O” for OTC trades and with “X” for on-exchange trades.

If the ISIN Block respectively ISIN Release of a trade is to be reported, the transaction type TRAN will be filled with the value “IBL” resp. “IRL”.

If the Technical Buy-in Block resp. Technical Buy-in Release of a trade is to be reported, the transaction type TRAN will be filled with “TBBL” resp. “TBRL”.

If the Technical ISIN Block resp. Technical ISIN Release of a trade is to be reported, the transaction type TRAN will be filled with “TIBL” resp. “TIRL”.

```
  0        1        2        3        4        5        6        7        8        9        10       11       12       13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                DAILY GROSS DELIVERY MGMT.                                          PAGE:        2
02|RPTCB230                                                                                                          AS OF DATE: 20-12-02
03|                                                                                                                   RUN DATE: 20-12-02
04|
05|SETTLEMENT ACCT : 44440000  (1)                SETTLEMENT LOCATION: CBF  (2)
06|CLEARING MEMBER : ABCFR ABC BANK (DEUTSCHLAND) AG  (3/4)
07|EXCHANGE MEMBER : XYZWW WXY Banking AG
08|                    (5)      (6)
09|            TRAD TRD  TRADE   TRADE    MAINT    MAINT   ORDER           NOMINAL/                                    PERFORMED
10|     ISIN    LOC  TYP  DATE    NUMBER   DATE     TIME    NUMBER          QUANTITY     TRAN   QUANTITY    TRAD ID     BY
11|------------ ----  -  -------- ------- -------- -------- ---------------- ------------ ---- ------------ -------- -----------
  |     (7)    (8)  (9)   (10)     (11)     (12)     (13)        (14)          (15)       (16)     (17)       (18)       (19)
12|DE0007164030 XFRA  X  18-12-02 2000022 20-12-02 13:17:19 0000000000000141         6.00 REL          5.00          ABCFRMBRSPV
```

New field:

REF	FIELD NAME	DESCRIPTION
9	TRDTYP	“O” for OTC trade and “X” for on-exchange

4.1.5 Daily Clearing and Settlement Fees RPTCB300

The layout of the report CB300 will be changed to include the information about the instrument type, the domestic indicator and the trade type.

The header information will be extended by the field INSTRUMENT TYPE which will be filled with the instrument type of the security, e.g. EQUITY or XTF. Additionally, the field DOMESTIC INDICATOR will be added to the header information. This field indicates, if the pricing is subject to domestic or foreign pricing model, i.e., it is not related to the country of depository.

Moreover, the new column TRDTYP will be added to the printable report. This column will be filled with “O” for OTC trades and with “X” for on-exchange trades.

```
01|EUREX                                    DAILY CLEARING AND SETTL. FEES                                    PAGE:    1
02|RPTCB300                                                                                              AS OF DATE: 09-10-02
03|                                                                                                       RUN DATE: 09-10-02
04|CLEARING MEMBER: DBKFR   (1)          SETTLEMENT LOCATION: CBF   (2)      SETTLEMENT ACCT: 123456789012   (3)
05|ISIN:           DE0007100001   (4)    PROCESSING METHOD:   GROSS   (5)    CURRENCY: EUR   (6)
06|INSTRUMENT TYPE: EQUITY   (7)         DOMESTIC INDICATOR.  DOMESTIC (8)
07|
08|ACCT TRAD  TRAD TRD  TRADE     TRADE                  NUMBER
09|TYPE MEMBR LOC  TYP  DATE      NUMBER    ORDER NUMBER  OF EXEC        FEE
10|---- ----- ----  -  --------  ---------- ---------------- --------- ---------------
  |(9)  (10) (11) (12) (13)       (14)          (15)          (16)       (17)
11|  PP MBRFR XETR  X  08-10-02    7001001 1234567890123456         1          0.7000
12|  PP MBRFR XETR  O  08-10-02    7001005 1234567890123460         1          0.7000
13|                                                          --------- ---------------
14|TOTAL GROSS:      (18)                                           2          1.4000
15|
16|TOTAL GROSS/NET:  (20)                                           2          1.4000
```

New fields:

REF	FIELD NAME	DESCRIPTION
7	INSTRUMENT TYPE	Instrument type of the security (e.g, EQUITY or XTF)
8	DOMESTIC INDICATOR	Domestic indicator: The pricing is subject to domestic or foreign pricing model (DOMESTIC or FOREIGN)
12	TRDTYP	“O” for OTC trade and “X” for on-exchange

4.1.6 Settled Cash Transactions RPTCD250/251

To harmonize the reporting regarding the cash transactions for offsetting shares, in CCP Release 2.0 all cash transactions will be considered in the Settled Cash Transaction report. This means, where a cash relevant settlement takes place and the total settlement amount of a settlement netting unit is equal to zero, the according cash transaction (transaction type 472 or 474) will be listed however.

4.1.7 Pending Delivery RPTCE260/RPTCE261/RPTCE262

The new column TRDTYP will be added to the printable report. This column will be filled with “O” for OTC trades and with “X” for on-exchange trades.

The field TYPE can additionally be filled with XTF, depending on the type of instrument to be reported.

For the CCP-CM Status, the new value IBL (ISIN Block) and TIBL (Technical ISIN Block) will be introduced. For the CM-Customer Status, the new value TBBL (Technical Buy-in Block) will be introduced.

Moreover, the section OPEN TRADES FROM THE CURRENT BUSINESS DAY will be renamed to OPEN TRADES. This section contains all open trades which are not due for settlement yet.

```
  0        1        2        3        4        5        6        7        8        9        10       11       12       13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                PENDING DELIVERY REPORT                                                    PAGE:       1
02|RPTCE260                                                                                                                  AS OF DATE: 15-11-00
03|                                                                                                                           RUN DATE: 15-11-00
04|SETTLEMENT ACCT: 12345678 (1)     SETTLEMENT LOCATION: CBF (2)  HEAD SETTLEMENT ACCT: 12345678 (3)  HEAD SETTLEMENT LOC: CBF  (4)
05|CLEARING MEMBER: YABFR (5) CURRENCY: EUR (6) INSTRUMENT: DRB (7)  DRESDNER BANK AG NA O.N.  (8)   DE0005350003 (9) TYPE: EQUITY(10)
06|ACCOUNT: PP  (11)      EXCHANGE MEMBER: DEFFR  (12)
07|
08|INFORMATION LISTED: NET DELIVERY INFORMATION (13)
09|
10|                                                  MEMBER INT     ORD                                    NO.  CCP-  CM-
11|TRADE    SETTL    TRAD TRD  TRADE  ORDER          ORDER NUMBER /  NET      TRADE              TRADE     DAYS CM   CUST  C
12|DATE     DATE     LOC  TYP  NUMBER NUMBER           TEXT         TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT LATE STAT  STAT  A
13|-------- -------- ---- -  ------- ---------------- ----------------  -  ---------------- ---------------- ---- ----  ----  -
  |  (14)     (15)   (16) (17)  (18)       (19)          (20)/(21)     (22)      (23)             (24)     (25) ( 26) (27)(28)
14|14-11-00 16-11-00 XETR  O  0000002 0000000277163258 0000123456789012   N        4400.000-      444,400.00     0 PEND  RELE  N
15|                                                   0123456789012345678901234567890123456789012345
16|14-11-00 16-11-00 XETR  X  0000001 0000000277163257 0000123456789012   N         200.000-       20,300.00     0 PEND  RELE  N
17|                                                   0123456789012345678901234567890123456789012345
18|
19|TOTAL QTY/AMT OF NET DELIVERY ID: 7000040 (29) DELIV QTY:  4,600.000- (30) DELIV SETTLEM AMT:    464,700.00 (31)
20|
21|14-11-00 16-11-00 XETR  O  0000003 0000000277163260 0000123456789012   N        4400.000-      444,400.00     0 PEND  BLOC  N
22|                                                   0123456789012345678901234567890123456789012345
23|14-11-00 16-11-00 XETR  X  0000004 0000000277163261 0000123456789012   N         200.000-       20,300.00     0 PEND  BLOC  N
24|                                                   0123456789012345678901234567890123456789012345
25|
26|TOTAL QTY/AMT OF NET DELIVERY ID: N/A          DELIV QTY: 4,600.000-      DELIV SETTLEM AMT:    464,700.00
27|                                                                                                 ----------------
28|                                                   TOTAL AMOUNT PER INFORMATION LISTED :         929,400.00
29|
  |
35|
36|SETTLEMENT ACCT: 12345678          SETTLEMENT LOCATION: CBF      HEAD SETTLEMENT ACCT: 12345678       HEAD SETTLEMENT LOC: CBF
37|CLEARING MEMBER: YABFR      CURRENCY: EUR      INSTRUMENT: DRB      DRESDNER BANK AG NA O.N.         DE0005350003      TYPE: EQUITY
38|ACCOUNT: PP            EXCHANGE MEMBER: DEFFR
39|
40|INFORMATION LISTED: OFF-SETTING POSITION INFORMATION - CASH SETTLEMENT PENDING ON LEVEL CCP - CLEARING MEMBER
41|
42|                                                  MEMBER INT     ORD                                    NO.  CCP-  CM-
43|TRADE    SETTL    TRAD TRD  TRADE  ORDER          ORDER NUMBER /  NET      TRADE              TRADE     DAYS CM   CUST  C
44|DATE     DATE     LOC  TYP  NUMBER NUMBER           TEXT         TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT LATE STAT  STAT  A
45|-------- -------- ---- -  ------- ---------------- ----------------  -  ---------------- ---------------- ---- ----  ----  -
46|13-11-00 15-11-00 XETR  O  0000012 0000000277163254 0000123456789012   N          400.000        40,000.00-    1 LATE  LATE  N
47|                                                   REF 1
48|14-11-00 16-11-00 XETR  O  0000011 0000000277163255 0000123456789012   N          200.000-       20,300.00     0 PEND  BLOC  N
49|                                                   REF 2
50|14-11-00 16-11-00 XETR  O  0000004 0000000277163261 0000123456789012   N          200.000-       20,300.00     0 PEND  BLOC  N
51|                                                   0123456789012345678901234567890123456789012345
52|                                                                                                 ----------------
53|                                                   TOTAL AMOUNT PER INFORMATION LISTED :             600.00
```

```
54|
…
23|SETTLEMENT ACCT: 12345678          SETTLEMENT LOCATION: CBF      HEAD SETTLEMENT ACCT: 12345678       HEAD SETTLEMENT LOC: CBF
24|CLEARING MEMBER: YABFR     CURRENCY: EUR      INSTRUMENT: DRB      DRESDNER BANK AG NA O.N.         DE0005350003      TYPE: EQUITY
25|ACCOUNT: PP             EXCHANGE MEMBER: DEFFR
26|
27|INFORMATION LISTED: OFF-SETTING POSITION INFORMATION – SETTLEMENT PENDING ON LEVEL CLEARING MEMBER - CUSTOMER
28|
29|                                                  MEMBER INT      ORD                                        NO.  CCP-  CM-
30|TRADE    SETTL    TRAD TRD  TRADE  ORDER          ORDER NUMBER /  NET       TRADE              TRADE      DAYS CM    CUST  C
31|DATE     DATE     LOC  TYP  NUMBER NUMBER           TEXT          TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT LATE STAT  STAT  A
32|-------- -------- ----  -  ------- ---------------- ----------------  -  --------------- ----------------- ---- ----  ----  -
33|12-11-00 14-11-00 XETR  O  0000042 0000000377163271                  N         600.000         60,000.00-    2 CLOS  LATE  N
34|
35|13-11-00 15-11-00 XETR  O  0000041 0000000377163274                  N         300.000-        30,450.00     1 CLOS  LATE  N
36|
37|13-11-00 15-11-00 XETR  O  0000043 0000000377163277                  N         150.000-        15,225.00     1 CLOS  LATE  N
38|
39|14-11-00 15-11-00 XETR  O  0000044 0000000377163279                  N         150.000-        15,225.00     0 CLOS  BLOC  N
40|
41|                                                                                                 ----------------
42|                                                  TOTAL AMOUNT PER INFORMATION LISTED :            900.00
…
38|SETTLEMENT ACCT: 12345678          SETTLEMENT LOCATION: CBF      HEAD SETTLEMENT ACCT: 12345678       HEAD SETTLEMENT LOC: CBF
39|CLEARING MEMBER: YABFR     CURRENCY: EUR      INSTRUMENT: DRB      DRESDNER BANK AG NA O.N.         DE0005350003      TYPE: EQUITY
40|ACCOUNT: PP             EXCHANGE MEMBER: DEFFR
41|
42|INFORMATION LISTED: DELIVERIES MARKED FOR GROSS PROCESSING
43|
44|
45|                                                  MEMBER INT      ORD                                        NO.  CCP-  CM-
46|TRADE    SETTL    TRAD TRD  TRADE  ORDER          ORDER NUMBER /  NET       TRADE              TRADE      DAYS CM    CUST  C
47|DATE     DATE     LOC  TYP  NUMBER NUMBER           TEXT          TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT LATE STAT  STAT  A
48|-------- -------- ----  -  ------- ---------------- ----------------  -  --------------- ----------------- ---- ----  ----  -
49|12-11-00 14-11-00 XETR  O  0000056 0000000377163284 0000123456789012  N         600.000         60,000.00-    2 LATE  LATE  N
50|DELIVERY ID: 7000081                               MEMBER TEXT 1
51|13-11-00 15-11-00 XETR  O  0000057 0000000377163285 0000123456789012  N         300.000-        30,450.00     1 LATE  LATE  N
52|DELIVERY ID: N/A                                   MEMBER TEXT 2
53|13-11-00 15-11-00 XETR  O  0000058 0000000377163286 0000123456789012  N         300.000-        30,450.00     1 LATE  LATE  N
54 DELIVERY ID: N/A                                   MEMBER TEXT 3
55|                                                                                                 ----------------
56|                                                  TOTAL AMOUNT PER INFORMATION LISTED :            900.00
57|
…
91|SETTLEMENT ACCT: 12345678          SETTLEMENT LOCATION: CBF      HEAD SETTLEMENT ACCT: 12345678       HEAD SETTLEMENT LOC: CBF
92|CLEARING MEMBER: YABFR     CURRENCY: EUR      INSTRUMENT: DRB      DRESDNER BANK AG NA O.N.         DE0005350003      TYPE: EQUITY
93|ACCOUNT: PP             EXCHANGE MEMBER: DEFFR
94|
95|INFORMATION LISTED:  OPEN TRADES
96|
97|                                                  MEMBER INT      ORD                                        NO.  CCP-  CM-
98|TRADE    SETTL    TRAD TRD  TRADE  ORDER          ORDER NUMBER /  NET       TRADE              TRADE      DAYS CM    CUST  C
99|DATE     DATE     LOC  TYP  NUMBER NUMBER           TEXT          TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT LATE STAT  STAT  A
00|-------- -------- ----  -  ------- ---------------- ----------------  -  --------------- ----------------- ---- ----  ----  -
01|15-11-00 19-11-00 XETR  O  0000090 0000000377163254                  N         600.000         60,000.00-    0 PEND  PEND  N
02|
03|15-11-00 19-11-00 XETR  O  0000091 0000000377163255                  N         300.000-        30,450.00     0 PEND  BLOC  N
04|
05|15-11-00 19-11-00 XETR  O  0000092 0000000377163256                  N         300.000-        30,450.00     0 PEND  BLOC  N
06|
07|                                                                                                 ----------------
08|                                                  TOTAL AMOUNT PER INFORMATION LISTED :            900.00
09|                                                                                                 ----------------
10|                                                  TOTAL AMOUNT PER EXCHANGE MEMBER    :        932,700.00
…
20|                                                                                                 ----------------
21|                                                  TOTAL AMOUNT PER ACCOUNT            :        417,200.00
…
30|                                                                                                 ----------------
31|                                                  TOTAL AMOUNT PER ISIN               :        234,900.00
…
40|                                                                                                 ----------------
41|                                                  TOTAL AMOUNT PER CLEARING MEMBER    :        970,900.00
…
50|                                                                                                 ----------------
51|                                                  TOTAL AMOUNT PER SETTLEMENT ACCT    :        700,900.00
```

New field:

REF	FIELD NAME	DESCRIPTION
17	TRDTYP	“O” for OTC trade and “X” for on-exchange

4.1.8 Settled Delivery RPTCE270/RPTCE271/RPTCE272

The new column TRDTYP will be added to the printable report. This column will be filled with “O” for OTC trades and with “X” for on-exchange trades.

The field TYPE can additionally be filled with XTF, depending on the type of instrument to be reported.

For the CCP-CM Status, the new value EXTE (Externally settled) will be introduced.

For future exceptional handling in case of re-run/cancellation processing of non-income corporate actions events the new value EXTPROC (Externally processed) will be introduced for the CCP-CM Status and the CM-Customer Status.

```
  0        1        2        3        4        5        6        7        8        9        10       11       12       13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                SETTLED DELIVERY REPORT                                                 PAGE:       1
02|RPTCE270                                                                                                                AS OF DATE: 16-11-00
03|                                                                                                                          RUN DATE: 16-11-00
04|SETTLEMENT ACCT:      12345678     (1)              SETTLEMENT LOCATION:  CBF (2)              SETTLEMENT CYCLE: STD (3)
05|HEAD SETTLEMENT ACCT: 12345678     (4)              HEAD SETTLEMENT LOC:  CBF (5)
06|CLEARING MEMBER:      YABFR (6)                                                              CURRENCY: EUR (7)
07|INSTRUMENT: DRB (8) DRESDNER BANK AG NA O.N. (9)    DE0005350003 (10)                      TYPE: EQUITY (11)
08|ACCOUNT:    PP  (12)                               EXCHANGE MEMBER:      DEFFR (13)
09|
10|INFORMATION LISTED: NET DELIVERY INFORMATION (14)
11|
12|                                                  MEMBER INT    ORD
13|TRAD TRD TRADE    SETTLEM  TRADE        ORDER       ORDER NUMBER / NET                                                  CCP-CM  CM-CUST
14|LOC  TYP DATE     DATE     NUMBER       NUMBER         TEXT       TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT  STATUS   STATUS
15|----  -  -------- -------- ------- ---------- ---------------- -  --------------- ----------------  -------  -------
  |(15) (16)  (17)     (18)    (19)          (20)         (21)/(22)   (23)       (24)          (25)        (26)     (27)
16|XFRA  O  14-11-00 16-11-00 0000002 0000000277163258 0000123456789012  N        4,400.000-      444,400.00  SETTLED SETTLED
17|                                                    ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
18|XFRA  O  13-11-00 15-11-00 0000001 0000000277163257 0000123456789012  N          200.000-       20,300.00  SETTLED SETTLED
19|                                                    ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
20|
21|TOTAL QTY/AMT OF NET DELIVERY ID: 7000080 (28) DELIV QTY:  4,600.000-(29)  DELIV SETTLEM AMT:   464,700.00 (30)
22|
23|XFRA  O  14-11-00 16-11-00 0000009 0000000277163260 0000123456789012  N        4,400.000-      444,400.00  SETTLED SETTLED
24|                                                    ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
25|XFRA  O  13-11-00 15-11-00 0000012 0000000277163261 0000123456789012  N          200.000-       20,300.00  SETTLED SETTLED
26|                                                    ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
27|
28|TOTAL QTY/AMT OF NET DELIVERY ID: 7000081     DELIV QTY:  4,600.000-     DELIV SETTLEM AMT:   464,700.00
29|
30|                                                                                          ----------------
31|                                                          TOTAL AMOUNT PER INFORMATION LISTED:   929,400.00
32|
33|
…
64|SETTLEMENT ACCT:      12345678                   SETTLEMENT LOCATION:   CBF                 SETTLEMENT CYCLE: STD
65|HEAD SETTLEMENT ACCT: 12345678                   HEAD SETTLEMENT LOC:   CBF
66|CLEARING MEMBER:      YABFR                                                                 CURRENCY:  EUR
67|INSTRUMENT: DRB     DRESDNER BANK AG NA O.N.     DE0005350003                              TYPE: EQUITY
68|ACCOUNT:    PP                                   EXCHANGE MEMBER: DEFFR
69|
70|INFORMATION LISTED: OFF-SETTING POSITION INFORMATION – SETTLEMENT ON LEVEL CLEARING MEMBER – CUSTOMER ONLY
71|
72|                                                    MEMBER INT    ORD
73|TRAD TRD TRADE    SETTLEM  TRADE        ORDER       ORDER NUMBER / NET                                                  CCP-CM  CM-CUST
74|LOC  TYP DATE     DATE     NUMBER       NUMBER         TEXT       TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT  STATUS   STATUS
75|----  -  -------- -------- ------- ---------- ---------------- -  --------------- ----------------  -------  -------
76|XFRA  O  14-11-00 16-11-00 0000020 0000000277163291 0000123456789012  N          400.000        40,000.00-  SETTLED SETTLED
77|                                                    ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
78|XFRA  O  14-11-00 16-11-00 0000027 0000000277163294 0000123456789012  N          200.000-       20,450.00  SETTLED SETTLED
79|                                                    ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
80|XFRA  O  14-11-00 16-11-00 0000029 0000000277163298 0000123456789012  N          200.000-       20,450.00  SETTLED SETTLED
81|                                                    ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
82|                                                                                          ----------------
83|                                                            TOTAL AMOUNT PER INFORMATION LISTED:          900.00
84|
…
86|SETTLEMENT ACCT:      12345678                   SETTLEMENT LOCATION:   CBF                 SETTLEMENT CYCLE: STD
87|HEAD SETTLEMENT ACCT: 12345678                   HEAD SETTLEMENT LOC:   CBF
88|CLEARING MEMBER:      YABFR                      CASH REFERENCE:        000000087 (31)      CURRENCY:  EUR
89|INSTRUMENT: DRB     DRESDNER BANK AG NA O.N.     DE0005350003                              TYPE: EQUITY
90|ACCOUNT:    PP                                   EXCHANGE MEMBER:      DEFFR
91|
92|INFORMATION LISTED: OFF-SETTING POSITION INFORMATION –SETTLEMENT ON LEVEL CCP – CLEARING MEMBER AND CLEARING MEMBER - CUSTOMER
93|
```

```
94|                                                MEMBER INT   ORD
95|TRAD TRD TRADE    SETTLEM  TRADE        ORDER       ORDER NUMBER / NET                                        CCP-CM  CM-CUST
96|LOC  TYP DATE     DATE     NUMBER       NUMBER        TEXT       TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT  STATUS  STATUS
97|---- -  -------- -------- ------- ---------- ---------------- -  --------------- ----------------  ------- -------
98|XFRA  O  14-11-00 16-11-00 0000020 0000000277163290 0000123456789012  N          600.000        60,000.00-  SETTLED SETTLED
99|                                                ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
00|XFRA  O  14-11-00 16-11-00 0000027 0000000277163293 0000123456789012  N          300.000-       30,475.00   SETTLED SETTLED
01|                                                ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
02|XFRA  O  14-11-00 16-11-00 0000029 0000000277163297 0000123456789012  N          300.000-       30,475.00   SETTLED SETTLED
03|                                                ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
04|                                                                                    ----------------
05|                                                  TOTAL AMOUNT PER INFORMATION LISTED:          950.00
06|
…
08|SETTLEMENT ACCT:      12345678                  SETTLEMENT LOCATION:  CBF                  SETTLEMENT CYCLE: STD
09|HEAD SETTLEMENT ACCT: 12345678                  HEAD SETTLEMENT LOC:  CBF
10|CLEARING MEMBER:      YABFR                     CASH REFERENCE:       000000087            CURRENCY: EUR
11|INSTRUMENT: DRB     DRESDNER BANK AG NA O.N.    DE0005350003                               TYPE: EQUITY
12|ACCOUNT:    PP                                  EXCHANGE MEMBER: DEFFR
13|
14|INFORMATION LISTED: OFF-SETTING POSITION INFORMATION – SETTLEMENT ON LEVEL CCP – CLEARING MEMBER ONLY
15|
16|                                                MEMBER INT   ORD
17|TRAD TRD TRADE    SETTLEM  TRADE        ORDER       ORDER NUMBER / NET                                    CCP-CM  CM-CUST
18|LOC  TYP DATE     DATE     NUMBER       NUMBER        TEXT       TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT  STATUS  STATUS
19|---- -  -------- -------- ------- ---------- ---------------- -  --------------- ----------------  ------- -------
20|XFRA  O  13-11-00 15-11-00 0040021 0000000277164490 0000123456789012  N          400.000        40,000.00-  CLOSED  LATE
21|                                                ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
22|XFRA  O  14-11-00 16-11-00 0040022 0000000277164491 0000123456789012  N          200.000-       20,300.00   CLOSED  BLOCKED
23|                                                ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
24|XFRA  O  14-11-00 16-11-00 0040023 0000000277164492 0000123456789012  N          200.000-       20,300.00   CLOSED  BLOCKED
25|                                                ABCDEFGHIJABCDEFGHIJABCDEFGHIJABCDEF
26|                                                                                    ----------------
27|                                                  TOTAL AMOUNT PER INFORMATION LISTED:          600.00
28|                                                                                    ----------------
29|                                                  TOTAL CASH RELEVANT AMOUNT:                  1550.00
30|
…|
32|SETTLEMENT ACCT:      12345678                  SETTLEMENT LOCATION:  CBF                  SETTLEMENT CYCLE: STD
33|HEAD SETTLEMENT ACCT: 12345678                  HEAD SETTLEMENT LOC:  CBF
34|CLEARING MEMBER:      YABFR                                                              CURRENCY: EUR
35|INSTRUMENT: DRB     DRESDNER BANK AG NA O.N.    DE0005350003                               TYPE: EQUITY
36|ACCOUNT:    PP                                  EXCHANGE MEMBER:      DEFFR
37
38|INFORMATION LISTED: DELIVERIES MARKED FOR GROSS PROCESSING
39|
40|                                                MEMBER INT   ORD
41|TRAD TRD TRADE    SETTLEM  TRADE        ORDER       ORDER NUMBER / NET                                    CCP-CM  CM-CUST
42|LOC  TYP DATE     DATE     NUMBER       NUMBER        TEXT       TYPE NOMINAL/QUANTITY SETTLEMENT AMOUNT  STATUS  STATUS
43|---- -  -------- -------- ------- ---------- ---------------- -  --------------- ----------------  ------- -------
44|XFRA  O  14-11-00 16-11-00 0010021 0000000288163397 0000123456789012  N          600.000        60,000.00-  SETTLED SETTLED
45|DELIVERY ID: 7000110                           TEXT1
46|XFRA  O  14-11-00 16-11-00 0010021 0000000288163398 0000123456789012  N          300.000-       30,475.00   SETTLED SETTLED
47|DELIVERY ID: 7000120                           TEXT2
48|XFRA  O  14-11-00 16-11-00 0010021 0000000288163399 0000123456789012  N          300.000-       30,475.00   SETTLED SETTLED
49|DELIVERY ID: 7000134                           TEXT3
50|                                                                                    ----------------
51|                                                  TOTAL AMOUNT PER INFORMATION LISTED:          950.00
52|                                                                                    ----------------
53|                                                  TOTAL AMOUNT PER EXCHANGE MEMBER   :      932,800.00
…
71|                                                                                    ----------------
72|                                                  TOTAL AMOUNT PER ACCOUNT           :      340,950.00
…
90|                                                                                    ----------------
91|                                                  TOTAL AMOUNT PER ISIN              :      430,000.00
…
98|                                                                                    ----------------
99|                                                  TOTAL AMOUNT PER CLEARING MEMBER   :      560,123.00
…
05|                                                                                    ----------------
06|                                                  TOTAL AMOUNT PER SETTLEMENT ACCT   :      700,000.00
```

New field:

REF	FIELD NAME	DESCRIPTION
16	TRDTYP	“O” for OTC trade and “X” for on-exchange

4.1.9 Security/Cash Risk Position RPTCC080

The new fields ORIGINAL CASH AMOUNT and CUR will be added to the printable report. These values apply only, if the original currency of the cash amount is different than the settlement currency.[9]

```
  0        1        2        3        4        5        6        7        8        9        10       11       12       13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                                SECURITY/CASH RISK POSITION                                    PAGE:        1
02|RPTCC080                                                                                                          AS OF DATE: 16-11-00
03|                                                                                                                   RUN DATE: 16-11-00
04|                (1)        (2)                                    (3)                                                    (4)
05|CLEARING MEMBER: ABCFR BANK CORPORATION                        ACCOUNT: A1                                        CURRENCY: EUR
06<EXCHANGE MEMBER: ABCFR BANK CORPORATION                      MARGIN GROUP: BMWGS                                  MARGIN CLASS: BMW5
07|                (5)        (6)                                    (7)                                                    (8)
08|ISIN: DE0005190003 - BAY.MOTOREN WERKE AG ST                SETTLEMENT DATE: 18-11-00
09|                (9)        (10)                                   (11)
10|      POSITION       TRADE  TRADE     TRADE        ORDER       SECURITY POSITION     ORIGINAL CASH     CUR    CASH AMOUNT
11|        TYPE          LOC   DATE      NUMBER       NUMBER                            AMOUNT
12|------------------- ----- -------- ---------- ---------------- ------------------ ------------------ --- ------------------
..|        (12)         (13)   (14)      (15)         (16)             (17)               (18)          (19)      (20)
13|NET DELIVERY                                                          100.000          2,467.00- GBP          3,300.00-
14|BUY-IN PAYMENT                                                         0.000          1,557.44- GBP          2,222.22-
15|CASH SETTLEMENT                                                       0.000            753.55  GBP          1,111.11
16|                                                                  ------------------ ------------------ --- ------------------
17|NET RISK POSITION                                                    100.000          3,270.89- GBP          4,411.11-
18|                                                                  ================== ================== === ==================
19|
20|NET RISK POSITION                                                    100.000          3,270.89- GBP          4,411.11-
21|GROSS BUY             XETR 16-11-00 1000000002 11000000000000012     200.000          4,568.96- GBP          6,000.00-
22|GROSS BUY             XETR 16-11-00 1000000003 11000000000000013     100.000          3,106.05- GBP          4,000.00-
23|                                                                  ------------------ ------------------ --- ------------------
24|RISK POSITION LONG          AM USAGE : USED FOR DOWNSIDE ONLY        400.000         10,945.90- GBP         14,411.11-
25|                                (21)                              ================== ================== === ==================
26|
27|GROSS SELL              XETR 16-11-00 1000000004 11000000000000014     300.000-         6,978.88  GBP         10,000.00
28|                                                                  ------------------ ------------------ --- ------------------
29|RISK POSITION SHORT         AM USAGE : USED FOR UPSIDE ONLY          300.000-         6,978.88  GBP         10,000.00
30|                                                                  ================== ================== === ==================
```

New fields:

REF	FIELD NAME	DESCRIPTION
18	ORIGINAL CASH AMOUNT	Cash amount in its original currency (only if in a different currency than settlement currency).
19	CUR	Currency of the original cash amount (only if different from settlement currency)

4.2 Raw Data Files (RAW)

4.2.1 Compensation Partner RAWCA130/RAWCA131

Each data record will be extended by the field “Headquarter Settlement Account” (format: 8 digits, alphanumeric) and the field TrdTyp (format: 1 digit, alphanumeric).

The new raw data format will be as follows (please note that the Headquarter Settlement Account can be found at no. 8 and the TrdTyp at no. 22).

[9] Original currencies different from the settlement currency Euro can occur with the inclusion of FCSC instruments. The required adaptations of this report is associated with the introduction of Eurex Release 7.0.

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	3	A		Settlement location: e.g. "CBF".
7	Settlement Account	12	A		Branch settlement account.
8	Headquarter Settlement Account	8	A		Headquarter Settlement Account
9	Entitlement Date	8	N	YYYYMMDD	Entitlement date of corporate action event.
10	ISIN	12	A		ISIN of the event affected security.
11	Currency	3	A		Settlement currency of the trades.

RAWCA130		Compensation Partner			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
12	Corporate Action	4	A		Description of corporate action as specified in CBF Custody File in field "KADI-Vorgang 1". "CONV" – Conversion. "SPLF" – Stock split. "PARI" – Pari-Passu. "RHTS" – Rights issue. "BONU" – Bonus issue.
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)
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	2	A		Account type: "A1" or "PP".

RAWCA130		Compensation Partner			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
21	Trade Loc	4	A		Trading location – market identification: “XETR”, “XFRA”.
22	TrdTyp	1	A		“O” for OTC trade and ”X” for on-exchange
23	Trade Date	8	N	YYYYMMDD	Trading date.
24	Trade Number	10	N	010	Trading number as provided from the trading location.
25	Order Number	16	F	016	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.	15	N	±10.3	The actual quantity of the trade in the state pending/pending on the processing day. Note: Sell trades are indicated with a minus sign.
30	Compensation ID	8	N		Identification of the compensation to link the trades involved in one compensation (filed with “00000000” in case of settlement status settled/pending).
31	Settlement Amount	16	N	±11.3	Settlement amount for trades that are still pending on level CCP-CM and

RAWCA130		Compensation Partner			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					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”.

4.2.2 Custody Payments Statement RAWCA160/RAWCA161

Each data record will be amended by the renamed field “Cash Account” (format: 8 digits, alphanumeric), which will have been the former LZB Account, as well as by the fields “Settlement Run” (format: 4 digits, alphanumeric) and “TrdTyp” (format: 1 digit, alphanumeric).

The new raw data format will be as follows (please note that the Cash Account can be found at no. 10, the Settlement run can be found at no. 13, the TrdTyp can be found at no. 18).

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	3	A		Settlement location: e.g. “CBF”.

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	2	A		Account type: “A1” or “PP”.
10	Cash Account	8	A		Cash account number (e.g. LZB or CBL customer account) that is assigned to the corresponding CSD settlement account.
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 in which the specific cash transaction was settled.
14	Currency	3	A		Currency of the dividend.
15	ISIN	12	A		ISIN of the event affected security.
16	Trade Date	8	N	YYYYMMDD	Trading date.
17	Trade Loc	4	A		Trading location – market identification: “XETR”, “XFRA”.
18	TrdTyp	1	A		“O” for OTC trade and ”X” for on-exchange
19	Trade Number	10	N	010	Trading number as provided from the trading location.
20	SFX	5	N	05	Trading number suffix.
21	Order Number	16	F	016	Order number.
22	MI Order Number	16	F	016	Member internal order number.
23	Date Settled	8	N	YYYYMMDD	Date on which the trade was settled; empty, if the trade is still pending.
24	B/S	1	A		“B” – Buy / “S” – Sell indicator.

RAWCA160		Custody Payment Statement			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
25	Nominal / Quantity	17	N	±12.3	Nominal / quantity security amount considered for income event.
26	Custody Payment Credit/Debit	15	N	±11.2	Cash payment credit / debit.

4.2.3 Capital Adjustments on Trades RAWCA180/RAWCA181

Each data record will be extended by the fields “External Settlement Location” (format: 5 digits, alphanumeric), “External Settlement Account” (format: 5 digits, alphanumeric), “TrdTyp” (format: 1 digit, alphanumeric).

The new raw data format will be as follows (please note that the External Settlement Location can be found at no. 7, the External Settlement Account at no. 8, and the TrdTyp at no 16).

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: e.g. “CBF”.
6	Settlement Account	12	A		Branch settlement account.
7	External Settlement	5	A		External Settlement Location (only filled if corporate action results in a

RAWCA180		Capital Adjustments on Trades			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
	Location				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.
10	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
11	Account	2	A		Account type: “A1” or “PP”.
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	Trade Loc	4	A		Trading location – market identification: “XETR”, “XFRA”.
16	TrdTyp	1	A		“O” for OTC trade and ”X” for on-exchange
17	Trade Number	10	N	010	Trading number as provided from the trading location.
18	SFX	5	N	05	Trading number suffix.
19	Order Number	16	F	16	Order number.
20	MI Order Number	16	F	16	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	B/S	1	A		“B” – Buy / “S” – Sell indicator.
24	ISIN	12	A		ISIN of the security.
25	Currency	3	A		Settlement currency.
26	Nominal/ Quantity	17	N	+12.3	Nominal / quantity security amount.
27	Settlement	15	N	+11.2	Settlement amount.

RAWCA180		Capital Adjustments on Trades			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
	Amount				
28	Action	1	A		"A" – New trade 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.

4.2.4 Daily Gross Delivery Management RAWCB230/RAWCB231

Each data record will be extended by the field "TrdTyp" (format: 1 digit, alphanumeric). For the field "Transaction", the values IBL, IRL, TBBL, TBRL, TIBL, TIRL are additionally introduced.

The new raw data format will be as follows (please note that the TrdTyp can be found at no. 12, the Transaction at no. 19).

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: "20" – Production environment. "21" – Simulation environment.
5	Settlement Location	5	A		Settlement location: e.g. "CBF".

RAWCB230		Daily Gross Delivery Mgmt.			
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	ISIN	12	A		ISIN of the security.
10	Trade Date	8	N	YYYYMMDD	Trading date.
11	Trad Loc	4	A		Trading location – market identification: “XETR”, “XFRA”.
12	TrdTyp	1	A		“O” for OTC trade and ”X” for on-exchange
13	Trade Number	10	N	010	Trading number as provided from the trading location.
14	SFX	5	N	05	Trading number suffix.
15	Order Number	16	F	016	Order number.
16	Maintenance Time	8	N	HH:MM:SS	Maintenance time; time at which the function was executed.
17	Maintenance Date	8	N		Maintenance date; date at which the modification was executed.
18	Nominal / Quantity	17	N	+12.3	Nominal / quantity security amount. (No quantity is shown in case of an ISIN block / release transaction)
19	Transaction	9	A		Free form text field. “RELEASE”. “BLOCKING”. “SET NET” (Processing). “SET GROSS” (Processing). “LINK”. “UNLINK”. ”BIBL” (Buy-in Block). ”BIRL” (Buy-in Release). “IBL” (ISIN Block). “IRL” (ISIN Release)

RAWCB230		Daily Gross Delivery Mgmt.			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
					”TBBL” (Technical Buy-in Block) ”TBRL” (Technical Buy-in Release) “TIBL” (Technical ISIN Block) ”TIRL” (Technical ISIN Release)
20	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.
21	Linked Trade Number	10	N	010	External Trading ID for (manually) linked trades; empty for automatically linked trades.
22	Performed by	11	A		ID of the member/user who performed the modification. “STL-INS-DAT”, if the source was the settlement instruction data carrier.

4.2.5 Daily Clearing and Settlement Fees RAWCB300

Each data record will be extended by the field “Instrument Type” (format: 3 digits, alphanumeric), “Domestic Indicator” (format: 1 digit, alphanumeric), “TrdTyp” (format: 1 digit, alphanumeric).

The new raw data format will be as follows (please note that the Instrument Type can be found at no. 13, the Domestic Indicator at no. 14 and the TrdTyp at no 16).

RAWCB300		Daily Clearing and Settl. Fees			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: “RAWCB300” – Valid data record. “ENDCB300” – 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.

RAWCB300		Daily Clearing and Settl. Fees			
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	Member ID of Trading member	5	A		Identification of the Trading Member.
7	Settlement Location	3	A		Settlement location: e.g. “CBF”.
8	Settlement Acct	12	A		Branch settlement account.
9	Acct Type	2	A		Account type: “A1” or “PP”.
10	ISIN	12	A		ISIN of the security for which the information is shown.
11	Processing Method	1	A		Values: Gross = ”G”, Net = “N”.
12	Currency	3	A		Fee currency.
13	Instrument Type	3	A		Instrument type of the security (e.g, EQU or XTF)
14	Domestic Indicator	1	A		Domestic indicator: The pricing is subject to domestic or foreign pricing model (D or F).
15	Trad Loc	4	A		Trading location – market identification: “XETR”, “XFRA”.
16	TrdTyp	1	A		“O” for OTC trade and ”X” for on-exchange
17	Trade Date	8	N	YYYYMMDD	Trading date.
18	Trade Number	10	A	There are leading zeros	Trading number as provided from the trading location.
19	Order Number	16	F	There are leading zeros	Order number.

RAWCB300		Daily Clearing and Settl. Fees			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
20	Number of Exec	9	N	There are leading zeros	Number of partial executions corresponding to the trade.
21	Fee	15	N	Overall length of 15 characters: 10 before the decimal point (at least one zero), "." as separator, 4 behind the decimal point. There is no sign. There are no leading zeros. There are trailing zeros after the decimal point.	Daily clearing and settlement average fee for the trade and its executions.

4.2.6 Settled Cash Transactions RAWCD250/RAWCD251

To harmonize the reporting regarding the cash transactions for offsetting shares, in CCP Release 2.0 all cash transactions will be considered in the Settled Cash Transaction report. This means, even though the total settlement amount in a settlement netting unit might be equal to zero, the according cash transaction (transaction type 472 or 474) will be included in the raw data file.

4.2.7 Pending Delivery RAWCE260/RAWCE261/RAWCE262

The following subfield will be added to field 70E (Transaction Details Narrative):

Trade Type	
Definition:	This field shows the type of the trade which can be either O (OTC) or X (on exchange).
Syntax :	/TTYP 1!x

For the Security Type (label /TYPE), additionally the valid value XTF will be introduced.

For the CCP-CM Status (label /CCPSTAT), the new valid values IBL (ISIN Block) and TIBL (Technical ISIN Block) will be introduced.

For the CM-Customer Status (label /CMSTAT), the new value TBBL (Technical Buy-in Block) will be introduced.

A possible example of a filling of 70E is as follows:

70E::TRDE///CLGM ABCDE/EXCH ABCDE

/WKN 508590/IDAY 20040219

/NETT S/LATE 00/TNSFX 00000/TTYP X

/ORDNB 0001302671010

/REFN

/TEXT TC21-TC24

/ORDNETT O/CCPSTAT SETTLED

/CMSTAT SETTLED/DELVID OFFSET

/TYPE STOCK/REPORTREF RAWCE262

The complete and detailed layout description of the report RAWCE260/RAWCE261/RAWCE262 will be given in the document “Member File based Interface”.

4.2.8 Settled Delivery RAWCE270/RAWCE271/RAWCE272

The following subfields will be added to field 70E (Transaction Details Narrative):

Trade Type	
Definition:	This field shows the type of the trade which can be either O (OTC) or X (on exchange).
Syntax :	/TTYP 1!x

Settlement ID	
Definition:	Per each (partial) settlement information, this label will be filled with a unique identifier.
Syntax:	/ID 16!n

For the Security Type (label /TYPE), additionally the valid value XTF will be introduced.

For the CCP-CM Status (label /CCPSTAT), the new value EXTE (Externally settled) will be introduced.

The new value EXTPROC (Externally processed) will be implemented for the CCP-CM Status (label /CCPSTAT) and for the CM-CUST Status (label /CMSTAT).

A possible example of a filling of 70E is as follows:

70E::TRDE///CLGM ABCDE/EXCH ABCDE/CASH Y

/WKN 508590/IDAY 20040219

/NETT S/LATE 00/TNSFX 00000/TTYP X

/ORDNB 0001302671010

/REFN

/CREF 002905805 /ID 0000001234567890

/TEXT TC21-TC24

/ORDNETT O/CCPSTAT SETTLED

/CMSTAT SETTLED/DELVID OFFSET

/TYPE STOCK/REPORTREF RAWCE272

The complete and detailed layout description of the report RAWCE260/RAWCE261/RAWCE262 will be given in the document “Member File based Interface”.

4.2.9 Security/Cash Risk Position RAWCC080

Each data record will be extended by the fields “Original Cash Amount” (format: 16 digits, numeric) and “Cur” (format: 3 digits, alphanumeric).[10]

The new raw data format will be as follows (please note that the Original Cash Amount can be found at no. 20, the Cur at no. 21).

[10] These adaptations will be introduced with the launch of Eurex Release 7.0.

RAWCC080		Security/Cash Risk Position			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: “RAWCC080” – Valid data record. “ENDCC080” – 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: “00” – Production environment. “01” – Simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Member ID of Exchange Member	5	A		Identification of the Exchange Member.
7	Account	2	A		Account type: “A1” or “PP”.
8	Margin Group	5	A		Margin group.
9	Margin Class	5	A		Margin class.
10	Currency	3	A		Settlement currency of the product.
11	ISIN	12	A		ISIN of the security.
12	Settlement Date	8	N	YYYYMMDD	Settlement date.

RAWCC080		Security/Cash Risk Position			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
13	Position Type	6	A		Description of the position type: “BUY-IN” – Buy-in payment. “C-STLM” – Cash settlement. “GRSSEL” – Gross sell. “GRSBUY” – Gross buy. “NETDLV” – Net delivery. “INCOME” – Income event. “PRCDIF” – Price differences. “ACRP” – Associated cash risk position. “MISC” – Miscellaneous.
14	Trading Location	4	A		Only for gross risk positions: Trading location - market identification: “XETR”, “XFRA”. Left blank otherwise.
15	Trade Date	8	N	YYYYMMDD	Only for gross risk positions: Day when the trade has been performed. Left blank otherwise.
16	Trade Number	10	N	010	Only for gross risk positions: Trading number as provided from the trading location. Left blank otherwise.
17	Order Number	16	F	016	Only for gross risk positions: Order number. Left blank otherwise.
18	MI Order Number	16	F	016	Only for gross risk positions: Member internal order number. Left blank otherwise.

RAWCC080		Security/Cash Risk Position			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
19	Security Position	17	N	±12.3	For gross risk positions: Quantity of security amount to be received (positive) or to be delivered (negative). Filled with “0” otherwise.
20	Original Cash Amount	16	N	±12.2	Cash amount in its original currency (only if currency different from settlement currency).
21	Cur	3	A		Currency of the original cash amount (only if different from settlement currency).
22	Cash Amount	16	N	±12.2	Cash amount (settlement currency).
23	Am Usage	1	N		Indicates whether the position is used for the additional margin calculation. “0” – Not used. “1” – Used for upside only. “2” – Used for downside only. “3” – Used for up- and downside.

5 Technical Changes

5.1 Introduction

With CCP Release 2.0 no changes regarding the technical prerequisites and network structure will be implemented. The current environment will be used for CCP Release 2.0.

For the common architecture component GATE (Generic Access To Exchanges) the version 3.2 will be used with CCP Release 2.0. The new GATE 3.2 will be rolled out before the CCP Release 2.0 to decouple it from the CCP production launch.

For details about the changes relating to VALUES API and GATE please refer to the separate VALUES API/GATE documentation.

5.2 Operating System Combinations

The current Operating System Combinations will be supported for CCP Release 2.0. As described in Eurex circular no. 111/03 these are:

	MISS Platform		
HTTP(S) Client	Windows 2000, SP4	Windows 2000, SP2	Sun Solaris 8
MS Windows 2000, SP2 IE 5.5	X	X	X
MS Windows 2000, SP4 IE 5.5	X	X	X
MS Windows XP, Patches IE 6.0	X	X	X
MS Windows XP, SP1 und SP1a IE 6.0	X	X	X
Sun Solaris 8 Netscape 4.7			X

5.3 Operating Method

The simulation software for the CCP front-end is delivered to the participants within a kit prior to starting the simulation. A separate production software kit will be distributed via the CCP connection to the participants' MISS and published in the internet for download.

The prerequisite for installing the CCP software is installed GATE 3.2 software.

The participant is responsible for the installation of the software by means of the installation script, which is delivered at the same time.

The software for CCP Release 2.0 will be delivered directly via the network.

6 Appendix – Instruments Lists

The instruments listed in the following are additionally supported with CCP Release 2.0.
A last update of these lists for the production launch will be delivered just-in-time.

List of FCSC-Instruments

I. Austria (Number of instruments: 54)

ISIN	INSTRUMENT NAME
AT0000603709	AGRANA BET.AG INH.
AT0000617808	ATB AUSTRIA ANTRIEBST.
AT0000620158	AUSTRIAN AIRLINES
AT0000625108	OBERBANK AG
AT0000625132	OBERBANK AG VZ
AT0000629639	BAUMAX AG 10 VZ
AT0000640552	BURGENLD HLDG
AT0000644505	LENZING AG
AT0000652011	1.BK OEST.SPARK.
AT0000676903	RHI AG
AT0000707104	CLC AG
AT0000720008	TELEKOM AUSTRIA AG
AT0000729108	GERICOM AG
AT0000730007	ANDRITZ AG
AT0000734835	MIBA AG VZ -B-
AT0000737705	BWT AG
AT0000737853	BLUE C CONS. INH. EO 1
AT0000741053	EVN AG
AT0000743059	OMV AG
AT0000746409	OESTERR. EL-WIRT.INH. A
AT0000747555	UPDATE SOFTWARE AG
AT0000748108	INVESTKREDIT BK
AT0000758305	PALFINGER AG
AT0000764600	HTP HIGH TEC
AT0000764659	CYBERTRON TELEKOM AG
AT0000767553	BETANDWIN.COM INT.ENT. AG
AT0000776307	SANOCHEM. PHARMAZEUT.
AT0000785407	FABASOFT AG
AT0000785555	SEMPERIT AG HLDG
AT0000793658	ADCON TELEMETRY I.K.
AT0000800800	PANKL RACING SYS
AT0000804505	AGRA TAGG.KRAFT.OS 100
AT0000808209	SW UMWELTT.STOI.+WO.OS100
AT0000820659	BRAIN FORCE SOFTWARE AG

ISIN	INSTRUMENT NAME
AT0000831706	WIENERBERGER
AT0000834007	WOLFORD AG
AT0000848809	TOPCALL INTL O.N.
AT0000903851	BOEHLER-UDDEHOLM
AT0000908603	BEKO HLDG AG
AT0000910997	BBAG OESTERR. BRAU
AT0000911805	FLUGHAFEN WIEN AG
AT0000925904	BRAU UNION
AT0000930409	AVW INVEST AG
AT0000930425	AVW INVEST AG VZ
AT0000937453	VA TECH. AG
AT0000937503	VOESTALPINE AG
AT0000943352	CONSTANTIA-VERPACK.
AT0000943402	CONSTANTIA-ISO HLDG
AT0000954359	PLAUT AG
AT0000995006	BANK AUSTRIA CREDITA. AG
AT0000905351	S+T SYST.INTEG.TECH.
AT0000908157	EYBL INTERNATIONAL
AT0000946652	SCHOELLER-BLECKMANN OILF.

II. Belgium (Number of instruments: 5)

ISIN	INSTRUMENT NAME
BE0003470755	SOLVAY S.A. A
BE0003637486	ELECTRABEL P.S.
BE0003755692	AGFA-GEVAERT N.V.
BE0003796134	DEXIA SA
BE0003801181	FORTIS

III. Finland (Number of instruments: 23)

ISIN	INSTRUMENT NAME
FI0009000145	POHJOLA GRP PLC
FI0009000277	TIETOENATOR OYJ
FI0009000285	AMER GROUP A
FI0009000459	HUHTAMAEKI OYJ
FI0009000566	KONE CORP. B EO 1
FI0009000665	M-REAL CORP. B EO 1,70
FI0009000681	NOKIA CORP. EO-,06
FI0009002422	OUTOKUMPU OY A
FI0009002943	RAISIO YHTYMAE O. V
FI0009003305	SAMPO PLC A
FI0009004824	KEMIRA OY

ISIN	INSTRUMENT NAME
FI0009005961	STORA ENSO OYJ R
FI0009005987	UPM KYMMENE CORP.
FI0009007132	FORTUM OYJ EO 3,40
FI0009007264	ELEKTROBIT GRP
FI0009007819	PERLOS CORP. EO-,60
FI0009007835	METSO CORP. EO 1,70
FI0009008122	SATAMA INTERACTIVE EO-,02
FI0009008569	SAUNALAHTI GROUP
FI0009008676	EQ ONLINE CORP. FM 5
FI0009801310	F-SECURE OYJ
FI0009900898	TALENTUM B
FI0009902530	NORDEA BANK FDR EO 0,40

IV. France (Number of instruments: 39)

ISIN	INSTRUMENT NAME
FR0000031122	STE AIR FRANCE INH.EO 8,5
FR0000038259	EUROF.SCIENTIF.INH.EO 0,1
FR0000045072	CREDIT AGRICOLE INH. EO 3
FR0000052607	BULL S.A. EO 2
FR0000054900	TELEVIS. FSE 1 INH.EO 0,2
FR0000079196	ORANGE SA INH. EO 1
FR0000120073	AIR LIQUIDE INH. EO 11
FR0000120172	CARREFOUR S.A. INH.EO 2,5
FR0000120271	TOTAL S.A. B EO 10
FR0000120321	OREAL (L') INH. EO 0,2
FR0000120404	ACCOR SA INH. EO 3
FR0000120503	BOUYGUES SA INH. EO 1
FR0000120529	SUEZ S.A. EO 2
FR0000120537	LAFARGE EO 4
FR0000120578	SANOFI-SYNTHELABO INH.EO2
FR0000120628	AXA S.A. INH. EO 2,29
FR0000120644	GROUPE DANONE EO 1
FR0000120693	PERNOD-RICARD O.N.
FR0000121014	LVMH EO 0,3
FR0000121220	SODEXHO ALLIANCE INH.EO 4
FR0000121329	THALES S.A. EO 3
FR0000121485	PINAULT-PRINT.-R.INH.EO 4
FR0000121501	PEUGEOT SA EO 1
FR0000121972	SCHNEIDER ELEC. INH. EO 8
FR0000124141	VEOLIA ENVIRONNE. EO 5
FR0000125007	ST GOBAIN EO 4
FR0000125338	CAP GEMINI INH. EO 8
FR0000125585	CASINO, GUICH.INH. EO1,53

ISIN	INSTRUMENT NAME
FR0000125924	ASS. GEN. DE FRANCE
FR0000127771	VIVENDI UNIVERS.INH.EO5,5
FR0000130007	ALCATEL S.A. EO 2
FR0000130395	REMY COINTREAU EO 1,60
FR0000130460	AVENTIS S.A.INH. EO 3,82
FR0000130809	STE GENERALE INH. EO 1,25
FR0000131104	BNP PARIBAS INH. EO 2
FR0000131906	RENAULT INH. EO 3,81
FR0000133308	FRANCE TELECOM INH. EO 4
FR0000184533	THOMSON INH. EO 3,75
FR0005175080	TRANSGENE SA

V. Ireland (Number of instruments: 1)

ISIN	INSTRUMENT NAME
IE0072559994	DEPFA BANK PLC EO 3

VI. Italy (Number of instruments: 40)

ISIN	INSTRUMENT NAME
IT0000062072	GENERALI EO 1
IT0000062825	R.A.S. EO 0,60
IT0000062957	MEDIOBCA EO 0,50
IT0000064854	UNICREDITO ITAL. EO 0,50
IT0000068525	SAIPEM EO 1
IT0000072618	BCA INTESA EO 0,52
IT0000072725	PIRELLI C. EO 0,52
IT0000078193	ALLEANZA ASSIC. EO 0,5
IT0000082963	BCA FIDEURAM EO 0,26
IT0001052049	TELECOM ITALIA MOB.EO0,06
IT0001063210	MEDIASET S.P.A. EO 0,52
IT0001119087	BULGARI S.P.A. EO 0,07
IT0001137345	AUTOGRILL S.P.A. EO 0,52
IT0001182671	ALITALIA A EO 0,37
IT0001254884	BCA NAZ.LAV. EO 0,50
IT0001269361	SANPAOLO IMI EO 2,80
IT0001279501	MEDIOLANUM, LA EO 0,10
IT0001334587	BCA MONTE D.PASCHI EO0,64
IT0001347308	BUZZI UNICEM EO 0,60
IT0001369427	BUZZI UNICEM RISP. NC
IT0001389920	TELECOM ITALIA MEDIA SPA
IT0001398541	GRUPPO EDITORIALE L'ESPR.
IT0001453924	TISCALI SPA EO 0,50
IT0001463071	FONDIARIA - SAI EO 1

ISIN	INSTRUMENT NAME
IT0001464921	FINECOGROUP SPA EO 0,09
IT0001465159	ITALCEMENTI EO 1
IT0001469383	MONDADORI ED. EO 0,26
IT0001477402	AISOFTWARE SPA EO 0,52
IT0001976403	FIAT ORD. EO 5
IT0001976411	FIAT PRIV. EO 5
IT0001976429	FIAT SPARAKT.O.ST. EO 5
IT0003039010	RCS MEDIAGROUP EO 1
IT0003106777	BENETTON GRP EO 1,30
IT0003121495	CAPITALIA EO 1
IT0003121644	PARMALAT FIN. EO 1
IT0003128367	ENEL S.P.A. EO 1
IT0003132476	ENI S.P.A. EO 1
IT0003152417	EDISON SPA EO 1
IT0003479638	SEAT PAGINE GIALLE(NUOVA)
IT0003497168	TELECOM ITALIA EO 0,55

VII. Switzerland (Number of instruments: 99)

ISIN	INSTRUMENT NAME
CH0000428661	BB MEDTECH INH. SF 2
CH0000668464	JELMOLI HLDG INH. SF 50
CH0000668472	JELMOLI HLDG NA SF 10
CH0000816824	UNAXIS HOLDING NA SF 20
CH0000888401	MOEVENPICK INH. SF 15
CH0001441580	BB BIOTECH INH. SF 1
CH0001752309	GEORG FISCHER NA SF 100
CH0001840450	OZ HLDG INH. SF 1
CH0001957486	KARDEX INH. SF 100
CH0002013826	COS COMPUTER SYS INH.SF30
CH0002088976	VALORA HLDG NA SF 10
CH0002173752	PARGESA HLDG INH. SF 1000
CH0002187810	PHOENIX MECANO INH. SF 1
CH0002352935	ZEHNDER GRP INH. SF 100
CH0002376454	SULZER NAM. SF 0,03
CH0002377130	SUNSTAR-HLDG INH. SF 1000
CH0002400809	MAAG HLDG AG INH. SF 50
CH0002497458	SGS S.A. NA SF 20
CH0002860895	SAICP AG INH. SF 20
CH0003245351	ROLL HLDG -VON INH.SF-,10
CH0003376818	SWISSFIRST AG INH. SF 1
CH0003390066	MIKRON HLDG NA SF 0,10
CH0003471668	ENR RUSSIA INH. SF 50

ISIN	INSTRUMENT NAME
CH0003504856	KUONI REIS.HLDG NA B SF50
CH0003541510	FORBO HLDG AG NA SF 28
CH0003671440	RIETER HLDG NA SF 5
CH0004422975	CREINVEST INH. SF 100
CH0005665242	TERRA TRUST INV.INH.SF 60
CH0005819724	CIBA SPEZ.CH.HLDG NA SF 6
CH0006328758	PELIKAN HOLDG INH. SF 65
CH0006544859	CENTERPULSE NA SF 30
CH0006603085	K+N BETEILIG.B INH.SF-,01
CH0008012236	GURIT-HEBERLEIN INH.SF100
CH0008038223	GEBERIT AG NA DISP. SF 1
CH0008310515	FANTASTIC CORP. SF 0,03
CH0008525609	ZKB FINANZ VIS.INH. SF 50
CH0008742519	SWISSCOM AG NAM. SF 1
CH0009062099	SCHAFFNER HLDG NA SF50
CH0009115129	4M TECHS HLDG NA SF 7,50
CH0009320091	FEINTOOL INTL HOLDG NAM
CH0010358494	MCH MESSE S. NA SF 100
CH0010474218	DAY SOFTWARE HLDG SF 10
CH0010497714	THINK TOOLS LTD. INH.SF10
CH0010532478	ACTELION LTD SF 2,50
CH0010567961	FLUGHAFEN ZUERICH NA SF50
CH0010645932	GIVAUDAN AG NA SF 10
CH0010751920	SERONO SA INH. B SF 25
CH0010870480	LEICA GEOSYSTEMS NA SF 50
CH0010892344	MACH HITECH AG INH.
CH0010947627	HPI HLDG NA SF 10
CH0011025217	CYTOS BIOTECHN. NA SF-,10
CH0011029946	INFICON HLDG AG NA SF 10
CH0011037469	SYNGENTA AG NA SF 10
CH0011044788	ESEC HLDG SA NAM. SF 10
CH0011075394	ZURICH FINL SVCS NA SF 9
CH0011339204	ASCOM HLDG NA SF 5,5
CH0011607683	TORNOS HOLDING AG NA SF 5
CH0011795959	KABA HOLDING NA SF 10
CH0012005267	NOVARTIS NAM. SF 0,50
CH0012032030	UBS NAM. SF 0,80
CH0012032113	ROCHE HLDG AG INH. SF 1
CH0012056047	NESTLE NAM. SF 1
CH0012083009	JUL. BAER HLDG INH.SF0,50
CH0012100191	TECAN GRP AG NAM.SF 1
CH0012138530	CRED.SUISSE GRP NA SF 1
CH0012138605	ADECCO SA NAM. SF 1

ISIN	INSTRUMENT NAME
CH0012142631	CLARIANT NA SF 5
CH0012214059	HOLCIM LTD. NAM. SF 2
CH0012221716	ABB LTD. NA SF 2,50
CH0012255151	SWATCH GRP AG INH.SF 2,25
CH0012268360	KUDELSKI SA INH. SF 10
CH0012280076	STRAUMANN HLDG NA SF 0,10
CH0012287352	ZKB PHARMA VIS.INH. SF 10
CH0012324627	SWISSLOG HLDG AG NA SF 2
CH0012332372	SCHWEIZ.RUECKV.N.SF 0,10
CH0012335540	VONTOBEL HLDG AG NA SF 1
CH0012337421	MICRONAS SEM.HLDG NA SF 1
CH0012345143	SAURER AG NAM. SF 11,50
CH0012352065	SEZ HLDG NA SF 1
CH0012410517	BALOISE HLDG NA SF 0,10
CH0012453913	TEMENOS GROUP AG NA SF 5
CH0012530207	BACHEM HLDG NA B SF 0,05
CH0012541816	KUEHNE + NAGEL INTL SF 5
CH0012549785	PHONAK HLDG NA SF 0,05
CH0012561640	UNILABS INH. SF 1
CH0012572522	ISOTIS S.A. SF 1
CH0012583404	MOBILEZONE INH. SF-10
CH0012607195	LOGITECH INTL SA NA SF 1
CH0012997711	CONVERIUM HOLDING NA SF10
CH0013269698	SWISS INTL NAM. SF 32
CH0013841017	LONZA GROUP AG NA SF 1
CH0014030040	NOBEL BIOCARE HLDG SF 2
CH0014298019	BERNA BIOTECH NAM. SF 0,4
CH0014344011	BUCHER INDS INH. SF 1
CH0014345117	CIE FINAN.TRAD. INH.
CH0014852781	SWISS LIFE HLDG NAM.SF 50
CH0014882689	EROTIC MEDIA AG INH. SF10
CH0016458363	EROTIC MEDIA AG INH. SF 1

List of XTFs

Switzerland (Number of instruments: 1)

ISIN	INSTRUMENT NAME
CH0008899764	XMTCH ON SMI

II. Germany (Number of instruments: 48)

ISIN	INSTRUMENT NAME
DE0002511243	ISHARES-IBOXX EO LIQ. DZ
DE0002643889	ISHARES PLC - S+P 500 DZ
DE0005933923	MDAX EX
DE0005933931	DAX EX
DE0005933949	DJ STOXX 50 EX
DE0005933956	DJ EURO STOXX 50 EX
DE0005933964	SMI EX
DE0005933972	TECDAX EX
DE0006289309	DJ EURO STOXX BANKS EX
DE0006289317	DJ EURO STOXX TELECOM EX
DE0006289325	DJ EURO STOXX TECHNOL. EX
DE0006289333	DJ EURO STOXX HEALTHC. EX
DE0006289341	DJ STOXX 600 BANKS EX
DE0006289358	DJ STOXX 600 TELECOM EX
DE0006289366	DJ STOXX 600 TECHNOL. EX
DE0006289374	DJ STOXX 600 HEALTHC. EX
DE0006289382	DJ GLOBAL TITANS 50 EX
DE0006289390	DJ IND.AVERAGE EX
DE0006289408	FTSE 100 EX
DE0006289416	DJ STOXX 600 INSURANCE EX
DE0006289424	DJ STOXX 600 MEDIA EX
DE0006289432	DJ ST.600 N.-CY.GO.+S.EX
DE0006289440	DJ STOXX 600 RETAIL EX
DE0006289457	DJ STOXX 600 UTILITIES EX
DE0006289465	EB.REXX GOVERNMENT GER.EX
DE0006289473	EB.REXX GOVER.GER.1.5-2.5
DE0006289481	EB.REXX GOVER.GER.2.5-5.5
DE0006289499	EB.REXX GOVE.GER.5.5-10.5
DE0006344716	DJ STOXX 600 AUTOM.EX
DE0006344724	DJ STOXX 600 BAS.RES.EX
DE0006344732	DJ STOXX 600 CHEMICALS EX
DE0006344740	DJ STOXX 600 CONSTRUCT.EX
DE0006344757	DJ ST.600 CYC.GOOD.+S.EX
DE0006344765	DJ STOXX 600 ENERGY EX
DE0006344773	DJ STOXX 600 FINANC.S.EX
DE0006344781	DJ ST.600 FOOD + BEV.EX

ISIN	INSTRUMENT NAME
DE0006344799	DJ ST.600 IND.GOODS+S.EX
DE0008474289	DWS DEUTSCH.AKT.TYP O
DE0008490814	DWS US AKTIEN TYP O
DE0008490822	DWS EUROP.AKT.TYP O
DE0008490830	DWS ASIATISCH.AKT.TYP
DE0009769810	DWS US TECHNOAKT.TYP O
DE0009769828	DWS GOLDMINENAKT.TYP O
DE0009769851	DWS PHARMA-AKTIENTYP O
DE0009769976	DWS BIOTECH-AKT.TYP O
DE0009848002	DWS INTERNET-AKT.TYP O
DE0009848010	DWS INTERNAT.-AKT.TYP O
DE0009848051	DWS SMALL + MIDCAP TYP O

III. France (Number of instruments: 2)

ISIN	INSTRUMENT NAME
FR0007054358	LYXOR DJ EURO ST. 50
FR0007063177	LYXOR MSCI US TECH MASTER

IV. Luxembourg (Number of instruments: 26)

ISIN	INSTRUMENT NAME
LU0154139132	XMTCH LUX ON MSCI EURO A
LU0154140650	XMTCH LUX ON DJ HLTH.TI.A
LU0154141468	XMTCH LUX ON DJ BANKS T.A
LU0154141542	XMTCH LUX ON DJ TECH.TI.A
LU0136234068	FRESCO-F.EO ST.50 INH.A
LU0136234654	FRESCO-F.DJ IND.AVE.INH.A
LU0136237327	FRESCO-F.DJ US(L.C.)INH.A
LU0136240115	FRESCO-F.DJ US TECH.INH.A
LU0136240974	FRESCO-F.DJ JP T.100 INHA
LU0136242590	FRESCO-F.DJ UK T.50 INH.A
LU0140540146	UNICO I-TRACKER-MSCI WOR.
LU0140540492	UNICO I-TRAC.-MSCI EUROPE
LU0147308422	FRESCO-DJ GE.TIT.30 INH.A
LU0068770873	DWS INDIA INH.
LU0136659587	UNICO CONCLUSIO-EUR.EQU.R
LU0136666103	UNICO CONCLUSIO-GL EQU. R
LU0141745918	XAVEX S./X-DWS DYN.BD R1C
LU0141746643	XAVEX S./X-DWS DYN.BD R1D
LU0146864797	DWS RUSSIA INH.
LU0146865505	DWS CHINA INH.
LU0153683734	XAVEX S./X-DWS EU.GRO.R2C
LU0153684203	XAVEX S./X-DWS EU.SOV.R2C

ISIN	INSTRUMENT NAME
LU0153684625	XAVEX S./X-DWS EU.VAL.R2C
LU0153686679	XAVEX S./X-DWS US GRO.R2C
LU0153686919	XAVEX S./X-DWS US VAL.R2C
LU0153687305	XAVEX S./X-DWS YIELDL.R2C

V. Ireland (Number of instruments: 2)

ISIN	INSTRUMENT NAME
IE0008470928	EU.ETF-ISHARES DJ STX 50
IE0008471009	EU.ETF-ISHS DJ EO STX 50