CBL Securities Lending Programmes

Reporting Guide

16 June 2025

CBL Securities Lending Programmes - Reporting Guide

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Foreword

This guide (the "Reporting Guide") describes the reporting features of the Clearstream Banking Securities Lending programme available through ClearstreamXact connectivity channels.

All documents mentioned and referenced in this guide can be found on the Clearstream website, www.clearstream.com, under Global Securities Financing.

All times shown in this guide are Central European Time (CET).

Legal aspects

The official document governing the ASL Programme is called Securities Lending and Borrowing Rules and prevails over this Reporting Guide where appropriate.

The official document governing the ASLplus and ASL principal Programme is called Securities Lending Principal Agreement and prevails over this Reporting Guide where appropriate.

Client Services

The daily administration of the CBL Securities Lending Programme is handled by dedicated teams in Prague and Luxembourg as follows:

Group telephone:	Luxembourg/Prague	+352-243-38112
Group fax:	Luxembourg/Prague	+352-243-38201
Group email	Fails lending	failslending@clearstream.com
Group email:	Strategic lending	strategiclending@clearstream.com
Swift address:	CEDELULL	

The operations centre is open from 08:30 to 18:30 Central European Time.

For further information about this reporting guide, or if you have specific questions regarding Clearstream Banking fails lending (ASL and ASL principal) and strategic lending (ASLplus), please contact your local Global Securities Financing Sales teams, as follows:

Group telephone:	London	+44-(0)20-7862-7626
	Luxembourg:	+352-243-36868
Group email	Fails lending	failslending@clearstream.com
Group email:	Strategic lending	strategiclending@clearstream.com

Alternatively, you can contact Client Services or your Relationship Officer.

The Clearstream Banking website is at www.clearstream.com.

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1. Introduction

Clearstream Banking offers clients a range of connectivity options for receiving lending and borrowing reports.

This Reporting Guide covers the CBL Securities Lending Programmes, namely ASL, ASLplus and ASL principal and details the differences in terms of reporting when deemed necessary. It provides a detailed description of each report related specifically to lending and borrowing and is intended not so much as a technical specification, but to highlight the reports available so that clients can then consult the relevant technical documents for the reporting service used.

For a general overview of reporting covering all products throughout Clearstream Banking, please consult our Client Handbook or refer to the appropriate documentation on our website, www.clearstream.com

Note: All the examples shown in tables throughout this Reporting Guide are for information purposes only and do not represent a commitment by Clearstream Banking.

1.1 Accounts used

There are two main Clearstream internal accounts used within the Automated Securities Lending programme (ASL). References to these accounts can be found in the examples in this document.

- 57711 - Standard loan account

  This account is used to keep all lending anonymous. All ASL lent and borrowed securities use this counterparty account on loan openings and closings. All corporate action adjustments will pass through this transit account.

- 57767 - Securities collateral account

  All collateral is transferred to and from this account for the purpose of blocking and unblocking of collateral on the main account.

There are two main Clearstream internal accounts used within the Automated Securities Lending programme (ASL principal) for the TARGET2-Securities (T2S) programme. References to these accounts can be found in the examples in this document.

- 57711 - Standard loan account

  This account is used to keep all lending anonymous. All ASL principal lent and borrowed securities use this counterparty account on loan openings and closings. All corporate action adjustments will pass through this transit account.

- 57746 - Loan reservation account

  All reservations are transferred to and from this account for the purpose of blocking and unblocking lender reservations on the main account.

There are two main Clearstream internal accounts used within the ASLplus programme. References to these accounts can be found in the examples in this document.

- 57711 - Standard loan account

  This account is used to keep all lending anonymous. All ASLplus lent and borrowed securities use this counterparty account on loan openings and closings. All corporate action adjustments will pass through this transit account.

- 57746 - Loan reservation account

  All reservations are transferred to and from this account for the purpose of blocking and unblocking lender reservations on the main account.

CBL Securities Lending Programmes

1.2   Connectivity media and channels

Clearstream Banking connectivity channels give clients real time access to enhanced information and transaction reporting. There is a choice of web browser, file transfer or the Swift network. It offers secure multichannel, ISO 15022 compliant connectivity to Clearstream Banking.

Clients can choose to use one or more of these communication media channels through ClearstreamXact:

- **ClearstreamXact**, is a suite of connectivity products that provides secure multi-channel connectivity access to our ICSD and CSD business, offering clients a choice of connections to:
  - **Xact Web Portal** is a web-browser based, user to application (U2A) connectivity channel based on proven, up-to-date portal technology. The harmonised security and user management streamline access to a range of services.
  - **Xact File Transfer**, the dedicated file transfer service via internet or SwiftNet FileAct, for the bulk transfer of transaction files and the download of large report information.
  - **Xact via Swift** provides ISO 15022 compliant messaging through the Swift network and provides clients with the ability to communicate with Clearstream via Swift FIN and the SwiftNet network.

1.3   Choice of reporting

Below are the report types that contain securities lending and borrowing activity information. These reports are described in detail in each dedicated chapter of this reporting guide.

When setting up an account, clients are recommended to specify the reports that they want to receive / retrieve. This specification can be performed for existing accounts by sending a Swift MT599 message, scheduling on Xact Web Portal or a letter signed by authorised signatories for the attention of the Connectivity Services Department in Luxembourg. For information about scheduling report on Xact Web Portal, please refer to the dedicated Xact Web Portal User Manual.

The table below specifies the channels to receive/retrieve the reports and the report formats that are available:

Report Type	SFCR	SLBC	MT535	MT536	MT54x
Channel					
File Transfer	✓	✓	✓	✓	✓
Swift network	✓a		✓	✓	✓
Web browser			✓	✓	
Report format					
HTML			✓	✓	
PDF		✓	✓	✓	
ISO format			✓	✓	✓
XLS	✓	✓	✓	✓	
XML	✓	✓	✓	✓	
CSV			✓b	✓b	

a.   Only File Transfer, not ISO format
b.   Via Xact Web Portal web browser.

In addition to the reports above, Clearstream Banking also provides fee, collateral and corporate action reporting that are relevant to securities lending and borrowing.

2. Securities Lending and Borrowing Commissions

The Securities Lending and Borrowing Commissions Report (SLBCR) shows, per loan, the client's:

- Income generated as a lender; and /or
- Fees incurred as a borrower.

This report can be generated for frequencies: Daily, Weekly or Monthly and is available in PDF, XLS and XML format, detailing all loans (both closed and open) that have resulted in either income or fees (the commissions) in the period being reported (the "reporting period").

The report contains initial header information, a main body containing the commissions per loan information, plus a final summary page of totalled commissions. The report can be sorted by ISIN. The report is generated at the end of the Clearstream business day.

The summary pages of the SLBCR can have up to six pages depending upon instrument type, loan value currency and fee currency combinations that the report is covering.

The loan value and fee currencies for the different instrument types are as follows:

Instrument Type	Loan Value	Fee	Instrument Type	Loan Value	Fee
FIXED	USD	USD	NONFIXED	USD	USD
FIXED	EUR	EUR	NONFIXED	EUR	EUR
FIXED	USD	EUR	NONFIXED	USD	EUR

Reporting period

Each report includes commissions generated since the previous run of the report; therefore, the reported period will vary according to the frequency requested. The header of each report provides the dates of the reporting period covered by that specific report.

In general, the reporting periods are as follows:

- Daily: The report is generated each business day and covers a single business day, except for Mondays, where the report also includes commissions from the preceding weekend.
- Weekly: The report is generated each Friday and covers the seven-day period from the previous Monday to the forthcoming Sunday.
- Monthly: The report is generated on the last business day of the month and covers the whole calendar month; that is, the period from the 1st of the month to the last calendar day of that month (for example, 31 March, 30 April etc.).

The Daily and Weekly reporting periods are affected if the calendar end of month falls on the weekend. In such cases, the reporting period used in the Friday report (for both Daily and Weekly) is adjusted to go up to and include the last calendar day of the month and the subsequent report (Monday for Daily, and the following Friday for Weekly) will be adjusted so as to start from the 1st of the new month.

Please find following examples of PDF and XML formats.

2.1 Securities Lending and Borrowing Commissions Report - PDF

Reported attributes

The following fields are shown per loan:

- Security code: both ISIN and Common Code given;

- Security description;

- Loan type: ASL, ASL principal, ASLplus, ASLplus-EVG, ASLplus-TERM including indication of the instrument type;

- Loan reference: CBL generated loan identifier;

- UTI: CBL generated "Unique Trade Identifier" for each loan. It is 52 characters long, the first 20 characters are the LEI of CBL followed by a combination of alphanumerics. The last 14 characters are CBL's timestamp in CET from when the UTI is created, given in "YYYYMMDDHHMMSS" format.

- Reference ID: for ASL/DASL, the client reference of the failed instruction that needed financing; for ASLplus, the client reference on the loan request; for ASL principal, the lending system reference related to the failed instruction (automatically generated by the lending system).

- Opening date: lending/borrowing start date;

- Closing date: lending/borrowing end date;

- Quantity: nominal amount lent/borrowed as used in the last "Commission - Current" calculation;

- Handling fee: administrative fee charged to the borrower when the loan was opened;

- Commission - Current: lending/borrowing income/fee per loan for the reporting period;

- Commission - Accrued: lending/borrowing income/fee per loan accrued from the loan's opening date;

- Loan value (USD): the calculated market value of "Quantity" for ASL loans, the automatically calculated value for ASL principal loans and the negotiated loan value for ASLplus loans;

- Security Price: for bonds, the latest available dirty price; for funds/equities, the price per unit with the ISO code of the issue currency;

- FX rate: exchange rate from the security's issue currency into USD;

- Rate: borrowing/lending fee rate used in the last "Commission - Current" calculation;

- Dividend Coupon Requirement: the borrower's dividend coupon requirement;

- Current commission start date: date from which the "Commission - Current" value relates;

- Current commission end date: date up to which the "Commission - Current" value relates;

- Market Value for Coll. Mgmt. Fee: The market value of the collateral pledged by the borrower for securing the ASL exposure. ASL loans only;

- Collateral Management Fee Rate: The rate used to calculate the collateral management fee. ASL loans only;

- Nominal variations: list of dates, quantities and commissions for cases where the quantity has fluctuated during the reporting period.

CBL Securities Lending Programmes

Report header and example from main body

Securities Lending & Borrowing Commissions Report

Emprunts automatiques	Report from *23-Jun-2017* to *23-Jun-2017*	Statement number: *252*
Frequency: *Daily*	Report generated on: *23-Oct-2017 13:22*	

Account: CBL - 12345 - BANK ABC

ISIN / Common Code - Security Instruction - Loan Type Instrument Type	Opening Date	Closing Date	Quantity	Handling Fee[1]		Commission - Current		Commission - Accrued	

AT0000A001X2 / 000024110583 - EUR 3,50 AUSTRIA, REP.OF (REGS) 06-2021

Borrowing - ASL - bnd	23-Jun-2017		FAMT 24.011.000	EUR	-10,00	EUR	-4.303,76	EUR	-4.303,76
Loan Reference:		LO37002	UTI: 549300OL514RA0SXJJ440L00000257711D2S6020190430150021						
Reference ID:		03268689	**Loan Value (USD):** 32.038.731,34						
			Bond Price (inc accrued interest): 119,494521						
			EUR/USD FX Rate: 1,11665						
			Rate: 1,35						
			Dividend/Coupon Requirement: 100						
			Current Commission Start Date: 23-Jun-2017						
			Current Commission End Date: 23-Jun-2017						
			Market Value for Coll. Mgmt. Fee: 35.788.137,27			EUR	-35,60	EUR	-106,80
			Collateral Management Fee Rate: 0,01						

AT0000A0VRF9 / 000080089856 - EUR 1,95 AUSTRIA, REP.OF (REGS) 12-2019

Borrowing - ASL - bnd	22-Jun-2017		FAMT 443.000	EUR	-4,00	EUR	-69,92	EUR	-87,40
Loan Reference:		LN51445							
Reference ID:		03268088	**Loan Value (USD):** 520.432,30						
			Bond Price (inc accrued interest): 105,206712						
			EUR/USD FX Rate: 1,11665						
			Rate: 1,35						
			Dividend/Coupon Requirement: 100						
			Current Commission Start Date: 23-Jun-2017						
			Current Commission End Date: 23-Jun-2017						
			Market Value for Coll. Mgmt. Fee: 581.920,93			EUR	-0,56	EUR	-1,68
			Collateral Management Fee Rate: 0,01						

[1] *Handling fees are reported each day per loan, but only charged once on the original opening.* USD/EUR FX Rate : 0,895536
[2] *The loan value and/or loan rate have changed since the last report. These are the current loan rate and value.*
[3] *Price is not always used to calculate the Loan Value (eg. ASLplus Fixed Income loans are normally based on a fixed LV).*
Report generated on: 23-Oct-2017 13:22
12345.EMPRUNTS_AUTOMATIQUES.SLBC.DAILY.COMPLETE.2115.20170623   *1 ...*

Report's final summary page

Securities Lending & Borrowing Summary - Fixed Income in EUR (with fees in EUR)

|					Commission - Current		Commission - Accrued	
Opened Loans								
ASL - Total loan value Lent	EUR	0,00	ASL - Total commission on Lent	EUR	0,00	EUR	0,00
DASL - Total loan value Lent	EUR	0,00	DASL - Total commission on Lent	EUR	0,00	EUR	0,00
ASLplus - Total loan value Lent	EUR	0,00	ASLplus - Total commission on Lent	EUR	0,00	EUR	0,00
ASLprincipal - Total loan value Lent	EUR	0,00	ASLprincipal - Total commission on Lent	EUR	0,00	EUR	0,00
STRATsec - Total loan value Lent	EUR	0,00	STRATsec - Total commission on Lent	EUR	0,00	EUR	0,00
Total	EUR	0,00	Total	EUR	0,00	EUR	0,00
ASL - Total loan value Borrowed	EUR	0,00	ASL - Total commission on Borrowed	EUR	0,00	EUR	0,00
DASL - Total loan value Borrowed	EUR	0,00	DASL - Total commission on Borrowed	EUR	0,00	EUR	0,00
ASLplus - Total loan value Borrowed	EUR	814.054.896,95	ASLplus - Total commission on Borrowed	EUR	-9.019,25	EUR	-39.239,87
ASLprincipal - Total loan value Borrowed	EUR	0,00	ASLprincipal - Total commission on Borrowed	EUR	0,00	EUR	0,00
STRATsec - Total loan value Borrowed	EUR	0,00	STRATsec - Total commission on Borrowed	EUR	0,00	EUR	0,00
Total	EUR	814.054.896,95	Total	EUR	-9.019,25	EUR	-39.239,87
Pldg. Collateral - Total Market Value	NA	NA	Total Commission on Pledged Collateral	NA	NA	NA	NA
			Total handling fees			EUR	0,00
Closed Loans								
ASL - Total loan value Lent	EUR	0,00	ASL - Total commission on Lent	EUR	0,00	EUR	0,00
DASL - Total loan value Lent	EUR	0,00	DASL - Total commission on Lent	EUR	0,00	EUR	0,00
ASLplus - Total loan value Lent	EUR	0,00	ASLplus - Total commission on Lent	EUR	0,00	EUR	0,00
ASLprincipal - Total loan value Lent	EUR	0,00	ASLprincipal - Total commission on Lent	EUR	0,00	EUR	0,00
STRATsec - Total loan value Lent	EUR	0,00	STRATsec - Total commission on Lent	EUR	0,00	EUR	0,00
Total	EUR	0,00	Total	EUR	0,00	EUR	0,00
ASL - Total loan value Borrowed	EUR	0,00	ASL - Total commission on Borrowed	EUR	0,00	EUR	0,00
DASL - Total loan value Borrowed	EUR	0,00	DASL - Total commission on Borrowed	EUR	0,00	EUR	0,00
ASLplus - Total loan value Borrowed	EUR	0,00	ASLplus - Total commission on Borrowed	EUR	0,00	EUR	0,00
ASLprincipal - Total loan value Borrowed	EUR	0,00	ASLprincipal - Total commission on Borrowed	EUR	0,00	EUR	0,00
STRATsec - Total loan value Borrowed	EUR	0,00	STRATsec - Total commission on Borrowed	EUR	0,00	EUR	0,00
Total	EUR	0,00	Total	EUR	0,00	EUR	0,00
Pldg. Collateral - Total Market Value	NA	NA	Total Commission on Pledged Collateral	NA	NA	NA	NA
			Total handling fees			EUR	0,00
All loans								
			Total commission on lent	EUR	0,00	EUR	0,00
			Total commission on borrowed	EUR	-9.019,25	EUR	-39.239,87
			Total Commission on Pledged Collateral	NA	NA	NA	NA
			Total Handling fees			EUR	0,00

End of Securities Lending and Borrowing Report

2.2 Securities Lending and Borrowing Commissions Report - XML

XML schematic overview
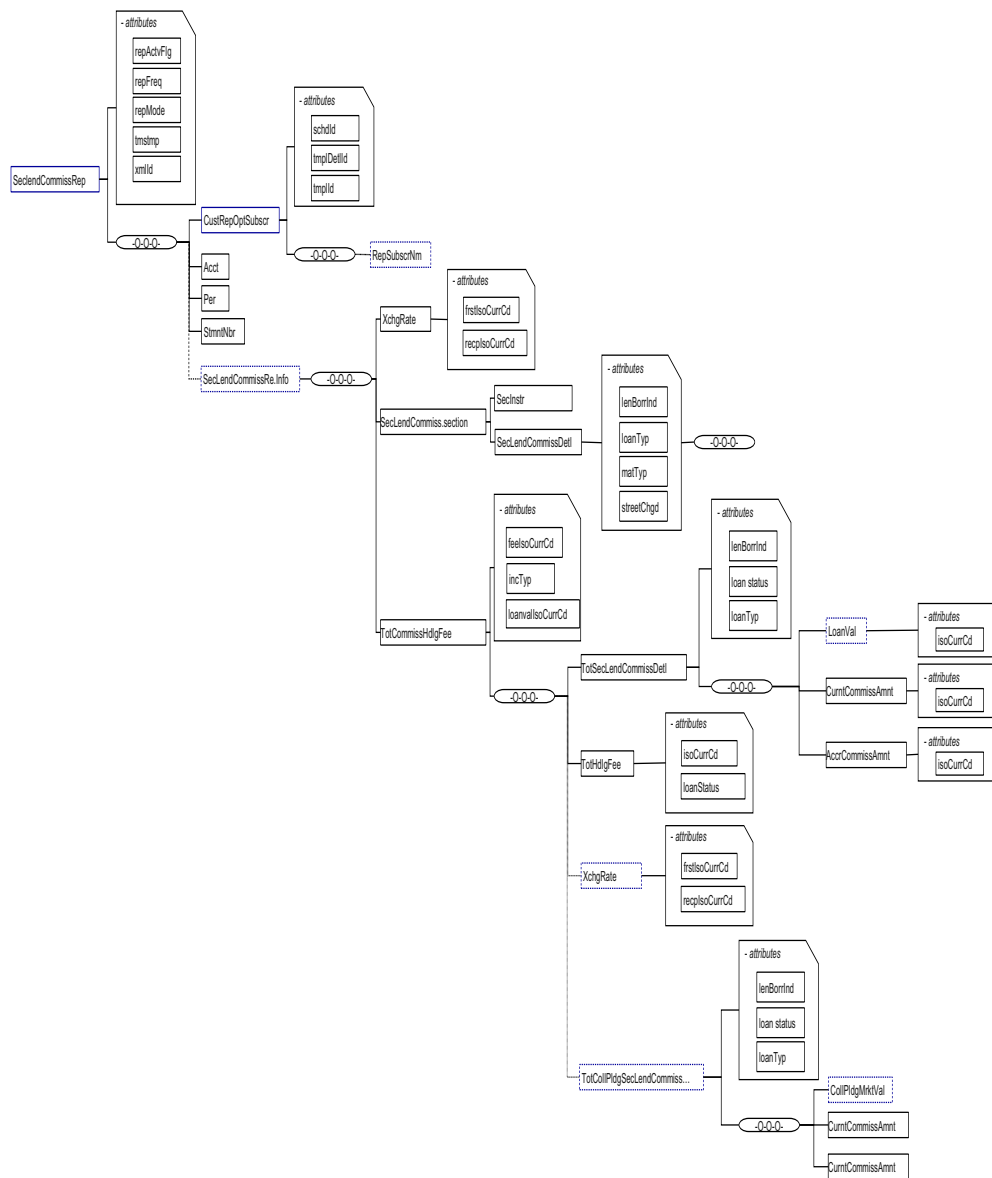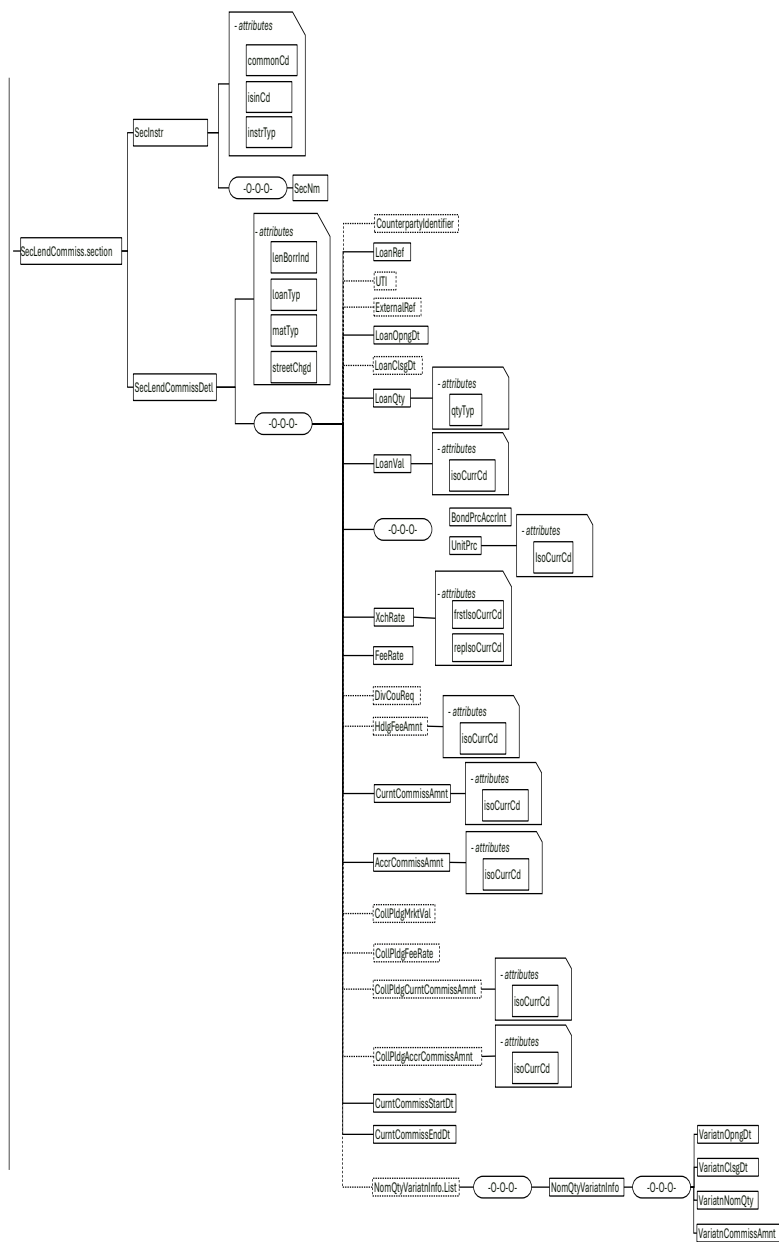
XML - DTD (Document Type Definition)

```
<?xml version="1.0" encoding="UTF-8"?>
<!--DTD generated by XMLSpy v2014 rel. 2 (x64) (http://www.altova.com)-->
<!--element and attribute declarations-->
<!ELEMENT Acct (AcctNm, AcctId)>
<!ELEMENT AcctId (#PCDATA)>
<!ATTLIST AcctId
          acctOrig (CBL | CEU | EOC | DOM | LUXCSD | OTHER) #REQUIRED
>
<!ELEMENT AcctNm (#PCDATA)>
<!ELEMENT TotHdlgFee (#PCDATA)>
<!ATTLIST TotHdlgFee
          loanStatus (OPEN | CLOSED | ALL | ALL_CONV) #REQUIRED
          isoCurrCd CDATA #REQUIRED
>
<!ELEMENT XchgRate (#PCDATA)>
<!ATTLIST XchgRate
          frstIsoCurrCd CDATA #REQUIRED
          recpIsoCurrCd CDATA #REQUIRED
>
<!ELEMENT LoanVal (#PCDATA)>
<!ATTLIST LoanVal
          isoCurrCd CDATA #REQUIRED
>
<!ELEMENT CurntCommissAmnt (#PCDATA)>
<!ATTLIST CurntCommissAmnt
          isoCurrCd CDATA #REQUIRED
>
<!ELEMENT CustRepOptSubscr (RepSubscrNm?)>
<!ATTLIST CustRepOptSubscr
          schdId CDATA #REQUIRED
          tmplId CDATA #REQUIRED
          tmplDetlId CDATA #REQUIRED
>
<!ELEMENT LoanClsgDt (#PCDATA)>
<!ELEMENT LoanOpngDt (#PCDATA)>
<!ELEMENT LoanQty (#PCDATA)>
<!ATTLIST LoanQty
          qtyTyp (FAMT | UNIT | AMOR) #REQUIRED
>
<!ELEMENT AccrCommissAmnt (#PCDATA)>
<!ATTLIST AccrCommissAmnt
          isoCurrCd CDATA #REQUIRED
>
<!ELEMENT CollPldgMrktVal (#PCDATA)>
<!ATTLIST CollPldgMrktVal
          isoCurrCd CDATA #REQUIRED
>
<!ELEMENT CollPldgFeeRate (#PCDATA)>
<!ELEMENT CollPldgCurntCommissAmnt (#PCDATA)>
<!ATTLIST CollPldgCurntCommissAmnt
          isoCurrCd CDATA #REQUIRED
>
<!ELEMENT CollPldgAccrCommissAmnt (#PCDATA)>
<!ATTLIST CollPldgAccrCommissAmnt
          isoCurrCd CDATA #REQUIRED
>
<!ELEMENT CurntCollPldgCommissAmnt (#PCDATA)>
<!ATTLIST CurntCollPldgCommissAmnt
          isoCurrCd CDATA #REQUIRED
>
<!ELEMENT AccrCollPldgCommissAmnt (#PCDATA)>
<!ATTLIST AccrCollPldgCommissAmnt
          isoCurrCd CDATA #REQUIRED
>
<!ELEMENT FeeRate (#PCDATA)>
<!ELEMENT LoanRef (#PCDATA)>
<!ELEMENT UTI (#PCDATA)>
<!ELEMENT CounterpartyIdentifier (#PCDATA)>
```

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```
        <!ELEMENT Per (PerStart, PerEnd)>
        <!ELEMENT PerEnd EMPTY>
        <!ATTLIST PerEnd
                dt CDATA #REQUIRED
                effctvTmstmp CDATA #REQUIRED
                busEvnt (DTP | R0100 | R0200 | R0300 | R0400 | R0500 | R0630 | R0730 | R0830 |
R0930 | R1030 | R1130 | R1200 | R1300 | R1330 | R1430 | R1530 | R1600 | R1630 | R1700 | R1800
| R1900 | R2100 | R2300 | R0000) #REQUIRED
                busTime CDATA #IMPLIED
        >
        <!ELEMENT PerStart EMPTY>
        <!ATTLIST PerStart
                dt CDATA #REQUIRED
                effctvTmstmp CDATA #REQUIRED
                busEvnt (DTP | R0100 | R0200 | R0300 | R0400 | R0500 | R0630 | R0730 | R0830 |
R0930 | R1030 | R1130 | R1200 | R1300 | R1330 | R1430 | R1530 | R1600 | R1630 | R1700 | R1800
| R1900 | R2100 | R2300 | R0000) #REQUIRED
                busTime CDATA #IMPLIED
        >
        <!ELEMENT RepSubscrNm (#PCDATA)>
        <!ELEMENT ExtRef (#PCDATA)>
        <!ELEMENT HdlgFeeAmnt (#PCDATA)>
        <!ATTLIST HdlgFeeAmnt
                isoCurrCd CDATA #REQUIRED
        >
        <!ELEMENT SecLendCommiss.section (SecInstr, SecLendCommissDetl+)>
        <!--Root element-->
        <!ELEMENT SecLendCommissRep (CustRepOptSubscr, Acct, Per, StmntNbr,
        SecLendCommissRep.info?)>
        <!ATTLIST SecLendCommissRep
                xmlId CDATA #REQUIRED
                tmstmp CDATA #REQUIRED
                repFreq (DAILY | WEEKLY | MONTHLY) #REQUIRED
                repMode (COMPLETE) #REQUIRED
                repActvFlg (Y | N) #REQUIRED
        >
        <!ELEMENT SecLendCommissDetl (CounterpartyIdentifier?, LoanRef, UTI?, ExtRef?, LoanOpngDt,
        LoanClsgDt?, LoanQty, LoanVal, (BondPrcAccrInt | UnitPrc), XchgRate, FeeRate, DivCoupReq?,
        HdlgFeeAmnt?, CurntCommissAmnt, AccrCommissAmnt, CollPldgMrktVal?, CollPldgFeeRate?,
        CollPldgCurntCommissAmnt?, CollPldgAccrCommissAmnt?, CurntCommissStartDt,
        CurntCommissEndDt, NomQtyVariatnInfo.List?)>
        <!ATTLIST SecLendCommissDetl
                loanTyp (ASLplus | ASL | DASL | ASLprincipal)
        #REQUIRED
                lenBorrInd (SB | SL) #REQUIRED
                streetChgd (N | Y) #REQUIRED
                matTyp (OpenEnded | TERM | EVRGRN) #REQUIRED
        >
        <!ELEMENT SecInstr (SecNm)>
        <!ATTLIST SecInstr
                isinCd CDATA #IMPLIED
                commonCd CDATA #REQUIRED
                instrTyp (CASH | BOND | EQUITY | FUND) #REQUIRED
        >
        <!ELEMENT SecNm (#PCDATA)>
        <!ELEMENT StmntNbr (#PCDATA)>
        <!ELEMENT CurntCommissStartDt (#PCDATA)>
        <!ELEMENT CurntCommissEndDt (#PCDATA)>
        <!ELEMENT NomQtyVariatnInfo.List (NomQtyVariatnInfo+)>
        <!ELEMENT VariatnClsgDt (#PCDATA)>
        <!ELEMENT VariatnOpngDt (#PCDATA)>
        <!ELEMENT VariatnNomQty (#PCDATA)>
        <!ATTLIST VariatnNomQty
                qtyTyp (FAMT | UNIT | AMOR) #REQUIRED
        >
        <!ELEMENT VariatnCommissAmnt (#PCDATA)>
        <!ATTLIST VariatnCommissAmnt
                isoCurrCd CDATA #REQUIRED
        >
        <!ELEMENT NomQtyVariatnInfo (VariatnOpngDt, VariatnClsgDt, VariatnNomQty,
        VariatnCommissAmnt)>
        <!ELEMENT DivCoupReq (#PCDATA)>
```

```
<!ELEMENT TotSecLendCommissDetl (LoanVal?, CurntCommissAmnt, AccrCommissAmnt)>
<!ATTLIST TotSecLendCommissDetl
          lenBorrInd (SB | SL) #REQUIRED
          loanStatus (OPEN | CLOSED | ALL | ALL_CONV) #REQUIRED
          loanTyp (DASL | ASL | ASLplus | ASLprincipal | STRATsec | ALL) #REQUIRED
>
<!ELEMENT TotCommissHdlgFee (TotSecLendCommissDetl+, TotHdlgFee+, XchgRate?,
TotCollPldgSecLendCommissDetl*)>
<!ATTLIST TotCommissHdlgFee
          incTyp (FIXED | NONFIXED) #REQUIRED
          loanValIsoCurrCd CDATA #REQUIRED
          feeIsoCurrCd CDATA #REQUIRED
>
<!ELEMENT SecLendCommissRep.info (XchgRate, SecLendCommiss.section+, TotCommissHdlgFee+)>
<!ELEMENT BondPrcAccrInt (#PCDATA)>
<!ELEMENT UnitPrc (#PCDATA)>
<!ATTLIST UnitPrc
          isoCurrCd CDATA #REQUIRED
>
<!ELEMENT TotCollPldgSecLendCommissDetl (CollPldgMrktVal?, CurntCollPldgCommissAmnt,
AccrCollPldgCommissAmnt)>
<!ATTLIST TotCollPldgSecLendCommissDetl
          lenBorrInd (SB | SL) #REQUIRED
          loanStatus (OPEN | CLOSED | ALL | ALL_CONV) #REQUIRED
          loanTyp (DASL | ASL | ASLplus | ASLprincipal | STRATsec | ALL) #REQUIRED
```

CBL Securities Lending Programmes

XML - Detailed description

Element	Attribute	Description
SecLendCommissRep		Root element of the report
Parent of: (CustRepOptSubscr, Acct, Per, StmntNbr, SecLendCommissRep.info?)		
	xmlId	Identifier of the generated XML
	tmstmp	Timestamp of generation of the XML
	repFreq	Reporting frequency: "DAILY", "WEEKLY", "MONTHLY"
	repMode	Reporting mode: always "COMPLETE"
	repActvFlg	Report activity flag: ("Y" if there was anything to report; otherwise, "N")
CustRepOptSubscr, Acct, Per, StmntNbr		Standard elements, common for majority of Clearstream reports
SecLendCommissRep.info		Groups detail sections with the totals summarised; optional element, does not exist if there was nothing reported
Parent of: (XchgRate, SecLendCommiss.section+, TotCommissHdlgFee+)	incType	Type of security fee is coming from: "FIXED" (for example, bonds) or "NONFIXED" (for example, equities)
TotCommissHdlgFee	loanValIsoCurrCd	Currency code of the loan valuations: "USD" or "EUR"
Parent of: TotSecLendCommissDetl+, TotHdlgFee+ TotCollPldgSecLendCommissDetl+	feeIsoCurrCd	Currency code of the fees: "USD" or "EUR"
XchgRate		Global exchange rate from USD to EUR (reported once per XML file)
	frstIsoCurrCd	From currency: "USD" (only given in Monthly report if fee currency is USD)
	recpIsoCurrCd	Destination currency (EUR)
SecInstr	instrTyp	Type of security: "BOND", "EQUITY" or "FUND"
Parent of: (SecNm)	isinCd	ISIN code of security
	commonCd	Common Code of security
SecNm		Name of security
SecLendCommissDetl		Details of a single loan

Element	Attribute	Description
Parent of: (CounterpartyIdentifier?, LoanRef, UTI?, ExtRef?, LoanOpngDt, LoanClsgDt?, LoanQty, LoanVal, BondPrcAccrInt, XchgRate, FeeRate, HdlgFeeAmnt?, CurntCommissAmnt, AccrCommissAmnt, CurntCommissStartDt, CurntCommissEndDt, NomQtyVariatnInfo.List?)		
	loanTyp	Loan type group ("DASL", "ASL", "ASLplus", "ASLprincipal"
	lenBorrInd	Client's role - loan lender ("SL") or borrower ("SB")
	streetChgd	"Y" / "N" flag indicating whether loan value or fee rate of an ASLplus loan has changed since the last report of the same frequency; always "N" for other loan types
	matTyp Maturity Type	("OpenEnded" or "EVRGRN" or "TERM")
LoanRef		CBL loan reference
UTI		CBL generated "Unique Trade Identifier" for each loan. It is 52 characters long, the first 20 characters are the LEI of CBL followed by a combination of alphanumerics. The last 14 characters are CBL's timestamp in CET from when the UTI is created, given in "YYYYMMDDHHMMSS" format.
ExtRef		External reference For "ASL"/"DASL" loans, the client reference of the failed instruction that needed financing For ASLplus loans, the Client's reference on the initial loan request For "ASL principal" (ASL principal) loans, the lending system reference related to the failed instruction (automatically generated by the lending system). Only reported to the borrower
LoanOpngDt		Loan opening date (or start of contribution for lenders)
LoanClsgDt		Loan closing date; optional (only exists if loan has closed; or, for lenders, if they have ceased to contribute)
LoanQty		Instrument quantity
	qtyTyp	Quantity type ("FAMT", "UNIT", "AMOR")

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Element	Attribute	Description
LoanVal		Loan value associated to the instrument quantity
	isoCurrCd	Currency in which the loan's value is expressed: "USD" or "EUR"
BondPrcAccrInt or UnitPrc	isoCurrCd	Latest available dirty price: % for bonds, unit price for equities/funds For UnitPrc only: Currency of the equity/fund price
XchgRate		Exchange rate from instrument's currency into USD or EUR on the day of reporting
	frstIsoCurrCd	Instrument's issue currency (bonds) or price currency (equities/funds)
	recpIsoCurrCd	Destination currency is loan value currency ("USD" or "EUR")
FeeRate		Fee rate used in the latest commission calculation
DivCoupReq		Dividend/Coupon requirement requested by borrower for managing loan (shown to the borrower only)
HdlgFeeAmnt		Administrative fee charged to the borrower when the loan was opened
	isoCurrCd	Currency of the handling fee: always "EUR" if reported
CurntCommissAmnt		Sum of fees/commissions over the reporting period (expressed as a negative number for borrowers)
	isoCurrCd	Currency of the current commission: "EUR" or "USD"
AccrCommissAmnt		Accrued fee/commission since the reported loan opening date (expressed as a negative number for borrowers)
	isoCurrCd	Currency of the accrued commission: "EUR" or "USD"
CollPldgMrktVal		For "ASL"/"DASL" borrowers only - Market value of the collateral pledged to this loan
	isoCurrCd	Currency of CollPldgMrktVal: only "USD" used
CollPldgFeeRate		For "ASL"/"DASL" borrowers only - Collateral management service fee rate as a percentage
CollPldgCurntCommissAmnt		For "ASL"/"DASL" borrowers only - Collateral management service fee amount today
	isoCurrCd	Currency of CollPldgCurntCommissAmnt: only "EUR" used

Element	Attribute	Description
CollPldgAccrCommissAmnt		For "ASL"/"DASL" borrowers only - Collateral management service fee amount accrued on loan to date
	isoCurrCd	Currency of CollPldgAccrCommissAmnt: only "EUR" used
CurntCommissStartDt		Date from which the "CurntCommissAmnt" value relates
CurntCommissEndDt		Date up to which the "CurntCommissAmnt" value relates
NomQtyVariatnInfo.List (NomQtyVariatnInfo+)		List of dates, quantities and commissions over the reporting period where the quantity has fluctuated
Parent of: (VariatnOpngDt, VariatnClsgDt, VariatnNomQty, VariatnCommissAmnt)		
VariatnOpngDt		The start date of a quantity fluctuation
VariatnClsgDt		The end date of a quantity fluctuation
VariatnNomQty		The quantity on which fees were calculated during the period given by "VariatnOpngDt" to "VariatnClsgDt"
	qtyTyp	Quantity type ("FAMT", "UNIT", "AMOR")
VariatnCommissAmnt		The part of the "CurntCommissAmnt" that accrued during the period given by "VariatnOpngDt" to "VariatnClsgDt"
	isoCurrCd	Currency of the accrued commission: "EUR" or "USD"
TotSecLendCommissDetl		Sum of fees/commissions and loan values for given attributes.
TotCollPldgSecLendCommissDetl		Sum of collateral management fees/commissions and loan values for given attributes.

Note: The report contains 18 such elements without any particular order. Not all combinations of attributes are reported (for example, lent-ASL-all statuses).

Element	Attribute	Description
Parent of: (LoanVal?, CurntCommissAmnt, AccrCommissAmnt)		
	lenBorrInd	Client's role - loan lender ("SL") or borrower ("SB")
	loanStatus	Loan status - "OPEN", "CLOSED", "ALL" or "ALL_CONV" (open and closed)
	loanTyp	Loan type group - "DASL", "ASL", "ASLplus", "ASLprincipal", "STRATsec" or "ALL" (all loan type groups)

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Element	Attribute	Description
LoanVal		Total value of reported loans
	isoCurrCd	Currency in which the loan's value is expressed: "EUR" or "USD"
CurntCommissAmnt		Total current fees/commissions of reported loans (expressed as a negative number for borrowers)
	isoCurrCd	Currency of current commissions total: "EUR" or "USD"
AccrCommissAmnt		Total accrued fees/commissions of reported loans (expressed as a negative number for borrowers)
	isoCurrCd	Currency of accrued commissions total: "EUR" or "USD"
TotHdlgFee		Total handling fees for given loan status (always expressed as a negative number)
	loanStatus	Loan status - "OPEN", "CLOSED", "ALL" or "ALL_CONV" (open and closed)
	isoCurrCd	Currency of handling fee total (only when currency is "EUR")

Important notes

In TotSecLendCommissDetl and in TotHdlgFee elements, in addition to loanStatus attribute values OPEN, CLOSE and ALL, ALL_CONV is used for the summary page of monthly reports, where fees are in USD. The element will contain the sum of fees in EUR using the end of month USD/EUR exchange rate.

The new optional sub-element XchgRate in TotCommissHdlgFee is only used in Monthly report if fees are in USD.

XML - example

```xml
<?xml version="1.0" encoding="ISO-8859-1"?>
<SecLendCommissRep xmlId="2369834141" tmstmp="2018-11-02T17:18:04" repFreq="DAILY"
repMode="COMPLETE" repActvFlg="Y">
<CustRepOptSubscr schdId="3278193" tmplId="2460872" tmplDetlId="2653513">
<RepSubscrNm>145851458726473SLBC</RepSubscrNm>
</CustRepOptSubscr>
<Acct>
<AcctNm>SOME BANK</AcctNm>
<AcctId acctOrig="CBL">12345</AcctId>
</Acct>
<Per>
<PerStart dt="2018-07-18" effctvTmstmp="2018-10-17T17:06:39" busEvnt="DTP" busTime="21:15:00"/>
<PerEnd dt="2018-07-18" effctvTmstmp="2018-11-02T17:17:51" busEvnt="DTP" busTime="21:15:00"/>
</Per>
<StmntNbr>00001</StmntNbr>
<SecLendCommissRep.info>
    <XchgRate frstIsoCurrCd="USD" recpIsoCurrCd="EUR">0.860030</XchgRate>
    <SecLendCommiss.section>
      <SecInstr isinCd="IT0004536949" commonCd="000045617530" instrTyp="BOND">
        <SecNm>EUR 4,25 ITALY, REP.OF (BTP) 09-2020</SecNm>
      </SecInstr>
      <SecLendCommissDetl loanTyp="ASLplus" lenBorrInd="SB" streetChgd="N" matTyp="OpenEnded">
        <LoanRef>LT99793</LoanRef>
        <UTI>549300OL514RA0SXJJ440LT9979357711D2S60201806628150021</UTI>
        <ExtRef>XI17272</ExtRef>
        <LoanOpngDt>2018-06-29</LoanOpngDt>
        <LoanClsgDt></LoanClsgDt>
        <LoanQty qtyTyp="FAMT">100000000.000000</LoanQty>
        <LoanVal isoCurrCd="EUR">109000000.000000</LoanVal>
        <BondPrcAccrInt>107.376848</BondPrcAccrInt>
        <XchgRate frstIsoCurrCd="EUR" recpIsoCurrCd="EUR">1.000000</XchgRate>
        <FeeRate>0.050000</FeeRate>
        <DivCoupReq>100.000000</DivCoupReq>
        <HdlgFeeAmnt isoCurrCd="EUR"></HdlgFeeAmnt>
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        <AccrCommissAmnt isoCurrCd="EUR">-2725.020000</AccrCommissAmnt>
        <CurntCommissStartDt>2018-07-18</CurntCommissStartDt>
        <CurntCommissEndDt>2018-07-18</CurntCommissEndDt>
      </SecLendCommissDetl>
    </SecLendCommiss.section>
    <SecLendCommiss.section>
      <SecInstr isinCd="FR0010994376" commonCd="000058055867" instrTyp="BOND">
        <SecNm>GBP 3,75 CADES 11-2018</SecNm>
      </SecInstr>
      <SecLendCommissDetl loanTyp="ASLplus" lenBorrInd="SB" streetChgd="N" matTyp="TERM">
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        <UTI>549300OL514RA0SXJJ440LU6803157711D2S7020190717150021</UTI>
        <ExtRef>REIT1</ExtRef>
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        <LoanClsgDt>2018-07-21</LoanClsgDt>
        <LoanQty qtyTyp="FAMT">200000.000000</LoanQty>
        <LoanVal isoCurrCd="EUR">270000.000000</LoanVal>
        <BondPrcAccrInt>103.565890</BondPrcAccrInt>
        <XchgRate frstIsoCurrCd="GBP" recpIsoCurrCd="EUR">1.128919</XchgRate>
        <FeeRate>1.000000</FeeRate>
        <DivCoupReq>100.000000</DivCoupReq>
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        <CurntCommissAmnt isoCurrCd="EUR">-7.500000</CurntCommissAmnt>
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        <CurntCommissEndDt>2018-07-18</CurntCommissEndDt>
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    </SecLendCommiss.section>
    <SecLendCommiss.section>
      <SecInstr isinCd="ES00000126C0" commonCd="000106646066" instrTyp="BOND">
        <SecNm>EUR 1,40 SPAIN, KINGDOM OF 14-2020</SecNm>
      </SecInstr>
```

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```
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      <LoanClsgDt></LoanClsgDt>
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      <BondPrcAccrInt>103.508219</BondPrcAccrInt>
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      <FeeRate>0.060000</FeeRate>
      <DivCoupReq>100.000000</DivCoupReq>
      <HdlgFeeAmnt isoCurrCd="EUR"></HdlgFeeAmnt>
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      <AccrCommissAmnt isoCurrCd="EUR">-2326.140000</AccrCommissAmnt>
      <CurntCommissStartDt>2018-07-18</CurntCommissStartDt>
      <CurntCommissEndDt>2018-07-18</CurntCommissEndDt>
    </SecLendCommissDetl>
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"
"
"
<TotCommissHdlgFee incTyp="FIXED" loanValIsoCurrCd="EUR" feeIsoCurrCd="EUR">
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```xml
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  <TotSecLendCommissDetl lenBorrInd="SB" loanStatus="OPEN" loanTyp="DASL">
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  <TotSecLendCommissDetl lenBorrInd="SB" loanStatus="CLOSED" loanTyp="DASL">
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  </TotSecLendCommissDetl>
  <TotSecLendCommissDetl lenBorrInd="SB" loanStatus="CLOSED" loanTyp="ASLprincipal">
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```
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        <TotHdlgFee loanStatus="OPEN" isoCurrCd="EUR">0.000000</TotHdlgFee>
        <TotHdlgFee loanStatus="ALL" isoCurrCd="EUR">0.000000</TotHdlgFee>
      </TotCommissHdlgFee>
   </SecLendCommissRep.info>
</SecLendCommissRep>
```

3. Securities Financing Collateral Report

3.1 Purpose

The Securities Financing Collateral Report is available for each lender contributing to at least one active Loan in any of the Automated Securities Lending programmes. The report gives an end-of-day snapshot of all in-flight loans with details provided of each loan to which they contribute (Principal details) and of all collateral pledged in their favour (collateral details).

The report is provided in subsections per lending product, each of which is terminated with subtotal information that provides an overview of the USD and EUR values of the lender's exposure from that product type versus the total USD and EUR values of the collateral pledged in their favour.

The report is always a complete report; no delta report is available.

3.2 Availability and format

The Securities Financing Collateral Report is available to lenders in XLS and XML format.

Subscription is mandatory and for lenders only. Each lender must specify the required frequency (Daily, Weekly or Monthly) and the destination address.

3.3 Content

The Securities Financing Collateral Report consists of a Report Header and a Report Body. The Report Body is subdivided by lending product and these subsections are each further subdivided by Principal details, Collateral details and Sub-totals, as follows:

- Report Header
- Report Body:
    - Lending product 1 section:
        Principal details;

        Collateral details;

        Sub-total details;
    - Lending product 2 section:
        Principal details;

        Collateral details;

        Sub-total details;
- etc.

Each report shows details in separate subsections for each of the products in which the lender is active. Each subsection provides details of each loan principal to which the lender has contributed that lending product, followed by details of each piece of collateral that has been allocated to them as coverage of their exposure in that lending product.

Subtotal information is provided at the end of each lending product subsection.

3.4   XML report specifications

Report file naming conventions

The file name sent by Xact File Transfer will follow the Clearstream file naming conventions:

Note: Clients who require a particular report for more than one account will receive an appropriate XML file for each account. Reports in XML format are not grouped.

The naming structure for XML report files is as follows:

ACCOUNT.CUSTOMERREPORTNAME.REPTYP.FREQ.MODE.ENDPERIOD.BDATE.GROUPID.XML

where:

ACCOUNT = Client account number (5 Digits).

CUSTOMERREPORTNAME = Client Report Name. The name input by the client at report subscription in Xact Web Portal (maximum 60 characters).

CUSTOMERREPORTNAME can contain only characters that are supported by UNIX file names.

REPTYP = Report type. This can have the following values: SFCR

FREQ = Report frequency. This can have the following values: DAILY, WEEKLY, MONTHLY,

MODE = Always: COMPLETE

ENDPERIOD = Business day processing time (HHMM) using a 24hr clock

BDATE = Business date (YYYYMMDD)

GROUPID = A number uniquely identifying the report subscription.

XML = File extension: fixed as XML

Report field descriptions

Note:

- Column "M/O" indicates whether an attribute is Mandatory and Optional and, when provided, the number of occurrences.

- All dates are given in YYYY-MM-DD format.

- All times are given in 24-hour HH:MM:SS format.

- The number of decimal places reported is mentioned in the Description column against each numeric.

- Insignificant decimals are not reported (for example, "1.000" is reported as "1").

- The Example column contains values from the first lending product that appears in the file example enclosed later. Attributes that are not applicable for the respective lending product are shown in italics.

Report Header

Sequence/Tag	Attribute	M/O	Example	Description
1	**SecFinCollRep**	M(1)		Root element of report:
	repActvFlg	M(1)	"Y"	Report activity flag. Possible values: "Y"; "N"
	xmlId	M(1)	"301662172"	Unique Identifier of all generated XML
	repFreq	M(1)	"DAILY"	Reporting frequency. Possible values: "DAILY"; "WEEKLY"; "MONTHLY"
	repMode	M(1)	"COMPLETE"	Reporting mode - only ever "COMPLETE"
	tmstmp	M(1)	"2007-12-05T14:53:33"	Report generation time stamp
1.1	**CustRepOptSubscr**	M(1)		Subscription options: (these are all Technical attributes)
	tmplId	M(1)	"2231901"	Template identifier
	schdId	M(1)	"2300914"	Schedule identifier
	sumryRepFlg	M(1)	"N"	Report can contain summary information - only ever "N"
	borrRepFlg	M(1)	"N"	Report can contain borrower view information - only ever "N"
	lendRepFlg	M(1)	"Y"	Report can contain lender view information - only ever "Y"
	loanPrncDetlRepFlg	M(1)	"Y"	Report can contain principal details. Possible values: "Y"; "N"
	loanCollDetlRepFlg	M(1)	"Y"	Report can contain collateral details. Possible values: "Y"; "N"
	tmplDetId	M(1)	"2272514"	Template details identifier
	subtotRepFlg	M(1)	"Y"	Report can contain subtotal information - only ever "Y"
1.1.1	**RepSubscrNm**	O(0,1)	Securities Financing Collateral Report	Report name - as specified by the client in Xact Web Portal
1.2	**Per**	M(1)		Report generation information section:
1.2.1	**PerStart**	M(1)		Period start information:
	busEvnt	M(1)	"DTP"	Start business event of reporting period - only ever "DTP"
	busTime	M(1)	"19:30:00"	Report generation start time stamp
	dT	M(1)	"2007-09-03"	Report generation start date
1.2.2	**PerEnd**	M(1)		Period end information:
	busEvnt	M(1)	"DTP"	End business event of reporting period - only ever "DTP"
	busTime	M(1)	"19:30:00"	Report generation end time stamp
	dT	M(1)	"2007-09-04"	Report generation end date
1.3	**StmntNbr**	M(1)		Unique number identifying the lender report of the client

CBL Securities Lending Programmes

Report Body

Sequence/Tag	Attribute	M/O	Example	Description
2	**PartLoanProduct.section**	O(0,n)		Participant section:
	lenBorrInd	M(1)	"SL"	Client's role - only ever "SL"
2.1	**Acct**	M(1)		Lender's account details:
2.1.1	**AcctId**	M(1)	12345	Account number
	acctOrig	M(1)	"CBL"	Origin of the account - only ever "CBL"
2.1.2	**AcctNm**	M(1)	SOME BANK PLC-FIXED INCOME	Name of the account

Lending product

Sequence/Tag	Attribute	M/O	Example	Description
2.2	**LoanProduct.section**	M(1,n)		Lending product: (repeated for each applicable lending product)
	loanProductTyp	M(1,4)	"ASLplus"	Lending product type. Possible values: "ASLguaranteed"; "ASLplus"; "ASLsecured"; "DASL"; "ASLprincipal"; "STRATsec"
				Note: Those lending products where the lender is eligible to lend are always reported. If the lender has no activity in an eligible product, the section is still provided but with zero subtotals.

Principal details

Sequence/Tag	Attribute	M/O	Example	Description
2.2.1	**LoanPrnc.list**	O(0,1)		List of lent principal pieces: (repeated for each lent principal)
2.2.1.1	**LoanPrncDetl**	M(1,n)		Lent principal piece details:
	instrTyp	M(1)	"BOND"	Instrument type of principal. Possible values: "BOND"; "EQUITY"; "FUND"
	loanTypRep	M(1)	"ASLplus-bnd"	Reported loan type code. Possible values: "ASLguaranteed"; "ASLsecured"; "DASLsecured"; "ASLprincipal-bnd"; "ASLprincipal-equ"; "ASLplus-bnd"; "ASLplus-equ"; "ASLplus-TERM-bnd"; "ASLplus-TERM-equ"; "ASLplus-EVG-bnd", "ASLplus-EVG-equ"
	isoCurrCd	M(1)	"EUR"	ISO currency code principal security was issued in
2.2.1.1.1	**LoanRef**	M(1)	LM45722	CBL loan reference
2.2.1.1.2	**UTI**	M (1)	549300OL514RA0SXJJ440L00000257711D2S6020190430150021	
				CBL generated "Unique Trade Identifier" for each loan. It is 52 characters long, the first 20 characters are the LEI of CBL followed by a combination of alphanumerics. The last 14 characters are CBL's timestamp in CET from when the UTI is created, given in "YYYYMMDDHHMMSS" format.
2.2.1.1.3	**LoanOpngDt**	M(1)	2007-08-31	Start date of the loan
2.2.1.1.4	**BorrAcct**	O(0,1)		Borrower account:
				Not populated for undisclosed loan types: "ASLsecured" and "ASLguaranteed".
2.2.1.1.4.1	**Acct**	M(1)		Account details:
2.2.1.1.4.1.1	**AcctId**	M(1)	57711	Account number

Sequence/Tag	Attribute	M/O	Example	Description
	acctOrig	M(1)	"CBL"	Origin of the account - only ever "CBL"
2.2.1.1.4.1.2	**AcctNm**	M(1)	CBL STANDARD LOAN ACCOUNT	Name of the account
2.2.1.1.5	**SecInstr**	O(0,1)		Principal's security details:
	isinCd	O(1)	"XS0193640629"	Security's ISIN code
	commonCd	M(1)	"000019364062"	Security's Common code
2.2.1.1.5.1	**SecNm**	M(1)	EUR 4,875 HBOS TREAS.SERV.PLC 04-2019	Security's descriptive name
2.2.1.1.6	**ResidualFact**	M(1)	1	The residual factor (also known as "pool factor"). Percentage expressed in decimals (for example, 1 = 100%), rounded to 6 decimal places
2.2.1.1.7	**NomQty**	M(1)	900000	Nominal amount lent of the security, rounded to 2 decimal places
2.2.1.1.8	**XchgRate**	M(1)	1.3646	FX rate from security's issue currency to USD, rounded to 6 decimal places
	frstIsoCurrCd	M(1)	"EUR"	ISO currency code principal security was issued in
	recpIsoCurrCd	M(1)	"USD"	ISO currency of conversion: "USD"
2.2.1.1.9	**XchgRate**	M(1)	1	FX rate from security's issue currency to EUR, rounded to 6 decimal places
	frstIsoCurrCd	M(1)	"EUR"	ISO currency code principal security was issued in
	recpIsoCurrCd	M(1)	"EUR"	ISO currency of conversion: "EUR"
2.2.1.1.10	**MrktPrc**	M(1)	102.3144	Current market price: The "dirty" price of the security (that is, clean price adjusted by any applicable accrued interest and residual factor), expressed as a percentage (for most bonds) but as a per-unit amount (for equities and funds), rounded to 6 decimal places
	isoCurrCd	O(1)	*"XXX"*	For security pledges: ISO currency in which the market price is expressed if given as a per-unit amount. **Note:** Not provided for regular bonds priced as a percentage. Normally provided for equities and funds only.
2.2.1.1.11	**MrktVal**	M(1)	1256563.94	Market value expressed in USD, rounded to 2 decimal places
	isoCurrCd	M(1)	"USD"	ISO currency code in which this market value is expressed (that is, "USD")
2.2.1.1.12	**MrktVal**	M(1)	920829.51	Market value expressed in EUR, rounded to 2 decimal places
	isoCurrCd	M(1)	"EUR"	ISO currency code in which this market value is expressed (that is, "EUR")
2.2.1.1.13	**MrktVal**	O(1)	*9999.99*	Market value of lent amount expressed in the currency code in which the security was issued, rounded to 2 decimal places
	isoCurrCd	M(1)	*"XXX"*	ISO currency code in which this market value is expressed (that is, ISO code of the currency in which the principal security was issued) **Note:** This valuation is only given if the security's issue currency is neither "USD" nor "EUR".
2.2.1.1.14	**InstId**	M(1)	000009999	Institution ID
2.2.1.1.15	**InstDescp**	M(1)	ABC BANK (LUX)	Institution's descriptive name

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Collateral details

Sequence/Tag	Attribute	M/O	Example	Description
2.2.2	**LoanColl.list**	O(0,1)		List of collateral pieces: (repeated for each collateral piece)
2.2.2.1	**LoanCollDetl**	M(1,n)		Collateral piece details:
	instrTyp	M(1)	"BOND"	Instrument type of collateral. Possible values: "BOND" for bond; "EQUITY" for equity; "FUND" for fund; "CASH" for cash or guarantee as collateral
	loanTypRep	M(1)	"ASLplus-bnd"	Reported loan type code. Possible values: "ASLguaranteed"; "ASLplus-bnd"; "ASLplus-equ"; "ASLsecured"; "DASLsecured"; "ASLprincipal-bnd"; "ASLprincipal-equ"
	isoCurrCd	M(1)	"USD"	ISO currency code of collateral. For a security, it is the currency in which the security was issued; for cash, it is the currency of the cash; for a guarantee, it is the currency in which the guarantee is expressed (that is, 'USD')
2.2.2.1.1	**SecInstr**	O(0,1)		Collateral's security details: (only provided for collateral in the form of a security)
	isinCd	O(1)	"GB0044607413"	Security's ISIN code
	commonCd	M(1)	"000001034103"	Security's Common code
2.2.2.1.1.1	**SecNm**	O(0,1)	USD 9,25 WORLD BANK 86-2016	Security's descriptive name (only provided for collateral in the form of a security)
2.2.2.1.2	**GuarNm**	O(0,1)	*"Citibank Guarantee"*	Name of the guarantor (only provided for "ASLguaranteed" loans) Possible values: "Citibank Guarantee"; "CBL Guarantee backed by 3rd-Party Bank Guarantor"
2.2.2.1.3	**ResidualFact**	M(1)		The residual factor (also known as 'pool factor'). Percentage expressed in decimals (for example, 1 = 100%), rounded to 6 decimal places
2.2.2.1.4	**MatDt**	O(0,1)	2016-03-20	Final redemption date of security (only provided for collateral in the form of a security)
2.2.2.1.5	**SecCompRating**	O(0,1)		CBL composite rating of the security: (only provided for collateral in the form of a security)
	compRatingVal	M(1)	"AAA"	Possible values: "AAA", "AAPLUS", "AA", "AAMINUS", "APLUS", "A", "AMINUS", "BBBPLUS", "BBB", "BBBMINUS", "BBPLUS", "BB", "BBMINUS", "BPLUS", "B", "BMINUS", "CCC", "CC", "C", "D", "NR"
2.2.2.1.6	**IssrInfo**	O(0,1)		Security's issuer details: (only provided for collateral in the form of a security)
2.2.2.1.6.1	**IssrNm**	M(1)	WORLD BANK - IBAN	The Issuer's name **Note:** If it is undefined within the CBL system, the string 'Not Known' is given.
2.2.2.1.6.2	**IssrIsoCtryCd**	M(1)	XB	The Issuer's country, given in 2 character ISO country code notation **Note:** If it is undefined within the CBL system, the string "Not Known" is given.
2.2.2.1.6.3	**IssrCompRating**	M(1)		CBL composite rating of the issuer: (only provided for collateral in the form of a security)
	compRatingVal	M(1)	"AAA"	Possible values: "AAA", "AAPLUS", "AA", "AAMINUS", "APLUS", "A", "AMINUS", "BBBPLUS", "BBB", "BBBMINUS", "BBPLUS", "BB", "BBMINUS", "BPLUS", "B", "BMINUS", "CCC", "CC", "C", "D", "NR"

Sequence/Tag	Attribute	M/O	Example	Description
2.2.2.1.7	**NomQty**	M(1)	2400000	Amount of the collateral piece pledged. For a security pledge, it is the nominal quantity; for a cash pledge, it is the amount of the specified currency; for a guarantee, it is the size of the guarantee expressed in USD. All amounts are rounded to 2 decimal places
2.2.2.1.8	**XchgRate**	M(1)	1	FX rate from collateral piece's currency to USD, rounded to 6 decimal places
	frstIsoCurrCd	M(1)	"USD"	For a security pledge, it is the ISO currency code of the currency in which the security was issued; for a cash pledge, it is the ISO currency of the cash pledge; for a guarantee, it is "USD".
	recpIsoCurrCd	M(1)	"USD"	ISO currency of conversion: "USD"
2.2.2.1.9	**XchgRate**	M(1)	.732815	FX rate from collateral piece's currency to EUR, rounded to 6 decimal places
	frstIsoCurrCd	M(1)	"USD"	For a security pledge, it is the ISO currency code of the currency in which the security was issued; for a cash pledge, it is the ISO currency of the cash pledge; for a guarantee, it is "USD".
	recpIsoCurrCd	M(1)	"EUR"	ISO currency of conversion: "EUR"
2.2.2.1.10	**MrktPrc**	O(1)	131.7182	Current market price: The "dirty" price of the security (that is, clean price adjusted by any applicable accrued interest and residual factor), expressed as a percentage (for most bonds) but as a per-unit amount (for equities and funds), rounded to 6 decimal places It is not given for either cash or a guarantee as collateral.
	isoCurrCd	O(1)	"XXX"	For security pledges: ISO currency in which the market price is expressed if not given as a percentage **Note:** Not provided for regular bonds priced as a percentage. Normally relevant for equities and funds only.
2.2.2.1.11	**MrktVal**	M(1)	3161236.65	Market value expressed in USD, rounded to 2 decimal places
	isoCurrCd	M(1)	"USD"	ISO currency code of the currency in which this market value is expressed (that is, "USD")
2.2.2.1.12	**MrktVal**	M(1)	2316601.64	Market value expressed in EUR, rounded to 2 decimal places
	isoCurrCd	M(1)	"EUR"	ISO currency code of the currency in which this market value is expressed (that is, "EUR")
2.2.2.1.13	**MrktVal**	O(1)	9999.99	Market value of lent amount expressed in the currency in which the security was issued, rounded to 2 decimal places
	isoCurrCd	M(1)	"XXX"	ISO currency code of the currency in which this market value is expressed (that is, of the currency in which the principal security was issued) **Note:** Not provided if the issue currency of the collateral is USD or EUR.
2.2.2.1.14	**CollVal**	M(1)	3145430.47	Collateral value expressed in USD, rounded to 2 decimal places. This is calculated by taking the market value and adjusting it by any applicable margin (haircut) - that is, (MrktVal * (100 - MarginAmnt) / 100).
	isoCurrCd	M(1)	"USD"	ISO currency code of the currency in which this collateral value is expressed (that is, "USD")

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Sequence/Tag	Attribute	M/O	Example	Description
2.2.2.1.15	**CollVal**	M(1)	2305018.63	Collateral value expressed in EUR, rounded to 2 decimal places
	isoCurrCd	M(1)	"EUR"	ISO currency code of the currency in which this collateral value is expressed (that is, "EUR")
2.2.2.1.16	**MarginAmnt**	M(1)	.5	Amount of haircut applied to the market value in order to calculate collateral value, expressed as a percentage, rounded to 2 decimal places - that is, ".5" means collateral value is 99.5% of its market value.
				Note: For both cash and guarantee collateral, this is set to "0" (zero).

Subtotal details

Sequence/Tag	Attribute	M/O	Example	Description
2.2.3	**AssprovLtypSubtot**	M(1)		Subtotal section per lending product: (given once for each lending product)
				Note: Always provided even if there is no loan activity.
2.2.3.1	**MrktVal**	M(1)	1594703663.46	Total of all lent principal piece market values expressed in USD, rounded to 2 decimal places
	isoCurrCd	M(1)	"USD"	ISO currency code of the currency in which this market value is expressed (that is, "USD")
2.2.3.2	**MrktVal**	M(1)	1168623526.04	Total of all lent principal piece market values expressed in EUR, rounded to 2 decimal places
	isoCurrCd	M(1)	"EUR"	ISO currency code of the currency in which this market value is expressed (that is, "EUR")
2.2.3.3	**CollVal**	M(1)	1602717249.12	Total of all collateral piece market values expressed in 'USD', rounded to 2 decimal places
	isoCurrCd	M(1)	"USD"	ISO currency code of the currency in which this market value is expressed (that is, 'USD')
2.2.3.4	**CollVal**	M(1)	1174496138.8	Total of all collateral piece market values expressed in 'EUR', rounded to 2 decimal places
	isoCurrCd	M(1)	"EUR"	ISO currency code of the currency in which this market value is expressed (that is, 'EUR')
2.2.3.5	**CoverRatio**	M(1)	1.005025	Ratio of CollVal / MrktVal ('USD' values), rounded to 6 decimal places
				Note: Set to '0' if MrktVal is equal to zero.

End of Report

General Notes

- Reported numbers are rounded and given to less precision than that applied during calculations. For this reason, it will not always be possible to reconcile the valuations from the other numbers provided.

- The distribution of collateral to lenders is done using a pro-rata based algorithm. The effect of this is that nominal pieces reported will not necessarily adhere to the issue's minimum denomination or tradable amount criteria.

- ASLguaranteed loans have collateral details in the form of a bank guarantee. This is given in the report in the form of a USD cash amount.

- Within each lending product, the collateral reported is given in the form of a pool whose use is to cover the total exposure arising from the principals lent in that lending product. As such, no specific loan reference information is provided against the collateral pieces.

- For collateral pieces with an issue currency of either USD or EUR, both FX rates will still be provided even though one of them will appear irrelevant as it will contain a rate of "1".

- Market values are always provided in USD and EUR. For principal and collateral pieces with an issue currency other than USD or EUR, an additional market value is provided, expressed in the issue currency of the asset.

3.5   XML Example

The following is an extract from a larger file for a lender active in all the lending products. The information given below is selected so as to show the variations that occur between the different products as well as those for the possible forms of collateral:

    security-bond
    security-equity
    cash
    guarantee

Note: Where information has not been included (in order to reduce the size of the example), the string "etc…" is inserted to indicate this. This string will not be present in the real reports.

In the following example, the headings "Report Header", "Report Body" etc. are included here to help to clarify the structure of the report. These headings will not be present in the real reports.

Report Header

```
<?xml version="1.0" encoding="ISO-8859-1" ?>
- <SecFinCollRep repActvFlg="Y" repMode="COMPLETE" repFreq="DAILY" tmstmp="2011-09-
21T10:03:02" xmlId="1328">
- <CustRepOptSubscr aslplusLendSecRepFlg="Y" loanCollDetlRepFlg="Y" loanPrncDetlRepFlg="Y"
subtotRepFlg="N" sumryRepFlg="N" borrRepFlg="Y" lendRepFlg="Y" tmplDetlId="2273581"
tmplId="2232078" schdId="2303091">
  <RepSubscrNm>SFCR CBL Finance Report</RepSubscrNm>
  </CustRepOptSubscr>
- <Per>
  <PerStart busTime="19:30:00" busEvnt="DTP" effctvTmstmp="2011-09-01T18:25:26" dt="2011-09-
01" />
  <PerEnd busTime="19:30:00" busEvnt="DTP" effctvTmstmp="2011-09-06T09:08:53" dt="2011-09-
02" />
  </Per>
  <StmntNbr>00030</StmntNbr>
```

Report Body

Account

```
<PartLoanProduct.section lendBorrInd="SL">
<Acct>
  <AcctId acctOrig="CBL">12345</AcctId>
  <AcctNm>SOME BANK PLC-FIXED INCOME</AcctNm>
  </Acct>
```

ASLplus Product

```
<LoanProduct.section loanProductTyp="ASLplus">
```

ASLplus Principals

```
<LoanPrnc.list>
```
First Loan

```
<LoanPrncDetl isoCurrCd="EUR" instrTyp="BOND" loanTypRep="ASLplus-bnd" loanTyp="ASLplus">
  <LoanRef>LM00272</LoanRef>
  <LoanOpengDt>2011-05-31</LoanOpengDt>
  <UTI>549300OL514RA0SXJJ440LM0027257711D2S8020110528150021</UTI>
- <BorrAcct>
- <Acct>
  <AcctId acctOrig="OTHER">12345</AcctId>
  <AcctNm />
  </Acct>
  </BorrAcct>
- <SecInstr commonCd="000053184928" isinCd="DE0001137313">
  <SecNm>EUR 0,75 GERMANY, REP. OF 10-2012</SecNm>
  </SecInstr>
  <ResidualFact>1</ResidualFact>
  <NomQty>200000</NomQty>
```

```
      <XchgRate recpIsoCurrCd="USD" frstIsoCurrCd="EUR">1.4136</XchgRate>
      <XchgRate recpIsoCurrCd="EUR" frstIsoCurrCd="EUR">1</XchgRate>
      <MrktPrc>99.96125</MrktPrc>
      <MrktVal isoCurrCd="USD">282610.44</MrktVal>
      <MrktVal isoCurrCd="EUR">199922.5</MrktVal>
      </LoanPrncDetl>
```

Next Loan

```
      <LoanPrncDetl isoCurrCd="EUR" instrTyp="EQUITY" loanTypRep="ASLplus-TERM-equ"
      loanTyp="ASLplus">
      <LoanRef>LM00276</LoanRef>
      <UTI>549300OL514RA0SXJJ440LM0027657711D2S9020110528150021</UTI>
      <LoanOpengDt>2011-05-31</LoanOpengDt>
  -   <BorrAcct>
  -   <Acct>
      <AcctId acctOrig="OTHER">12345</AcctId>
      <AcctNm />
      </Acct>
      </BorrAcct>
  -   <SecInstr commonCd="000014105646" isinCd="DE0001135192">
      <SecNm>EUR 5,00 BRD 02-2012</SecNm>
      </SecInstr>
      <ResidualFact>1</ResidualFact>
      <NomQty>9700000</NomQty>
      <XchgRate recpIsoCurrCd="USD" frstIsoCurrCd="EUR">1.4136</XchgRate>
      <XchgRate recpIsoCurrCd="EUR" frstIsoCurrCd="EUR">1</XchgRate>
      <MrktPrc>104.371667</MrktPrc>
      <MrktVal isoCurrCd="USD">14311359.48</MrktVal>
      <MrktVal isoCurrCd="EUR">10124051.69</MrktVal>
      </LoanPrncDetl>
      "
      etc.
       "
```

End of ASLplus Principals

```
      </LoanPrnc.list>
```

ASLplus Collateral

```
      <LoanColl.list>
```
First Collateral Piece

```
      <LoanColl.list>
  -   <LoanCollDetl isoCurrCd="CHF" instrTyp="BOND" loanTypRep="ASLplus-bnd" loanTyp="ASLplus">
  -   <BorrAcct>
  -   <Acct>
      <AcctId acctOrig="OTHER">57711</AcctId>
      <AcctNm>CBL STANDARD LOAN ACCOUNT</AcctNm>
      </Acct>
      </BorrAcct>
  -   <SecInstr commonCd="000007709889" isinCd="CH0006448424">
      <SecNm>CHF 4,25 SWISS, CONFED.(T35)(1-5) 97-2017</SecNm>
      </SecInstr>
      <ResidualFact>1</ResidualFact>
      <MatDt>2017-06-05</MatDt>
      <SecCompRating compRatingVal="AAA" />
  -   <IssrInfo>
      <IssrNm>SWISS GOVERNMENT (SWITZERLAND</IssrNm>
      <IssrIsoCtryCd>CH</IssrIsoCtryCd>
      <IssrCompRating compRatingVal="AAA" />
      </IssrInfo>
      <NomQty>15027868.64</NomQty>
      <XchgRate recpIsoCurrCd="USD" frstIsoCurrCd="CHF">1.19467</XchgRate>
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      <MrktPrc>117.34</MrktPrc>
      <MrktVal isoCurrCd="USD">21066453.65</MrktVal>
      <MrktVal isoCurrCd="EUR">14902699.24</MrktVal>
      <MrktVal isoCurrCd="CHF">17633701.05</MrktVal>
      <CollVal isoCurrCd="USD">20645124.58</CollVal>
      <CollVal isoCurrCd="EUR">14604645.25</CollVal>
      <MargAmnt margTyp="Main">2</MargAmnt>
      </LoanCollDetl>
```

CBL Securities Lending Programmes

Next Collateral Piece

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<LoanCollDetl isoCurrCd="EUR" instrTyp="BOND" loanTypRep="ASLplus-bnd" loanTyp="ASLplus">
- <BorrAcct>
- <Acct>
  <AcctId acctOrig="OTHER">57711</AcctId>
  <AcctNm>CBL STANDARD LOAN ACCOUNT</AcctNm>
  </Acct>
  </BorrAcct>
- <SecInstr commonCd="000018132222" isinCd="ES0317019000">
  <SecNm>EUR 4,50 CEDULAS(TDA2)FONDO. TITUL 03-2013</SecNm>
  </SecInstr>
  <ResidualFact>1</ResidualFact>
  <MatDt>2013-11-26</MatDt>
  <SecCompRating compRatingVal="AA" />
- <IssrInfo>
  <IssrNm>TDA (X) , FONDO DE TITULIZACIO</IssrNm>
  <IssrIsoCtryCd>ES</IssrIsoCtryCd>
  <IssrCompRating compRatingVal="NR" />
  </IssrInfo>
  <NomQty>11031759.86</NomQty>
  <XchgRate recpIsoCurrCd="USD" frstIsoCurrCd="EUR">1.4136</XchgRate>
  <XchgRate recpIsoCurrCd="EUR" frstIsoCurrCd="EUR">1</XchgRate>
  <MrktPrc>97.685</MrktPrc>
  <MrktVal isoCurrCd="USD">15233483.16</MrktVal>
  <MrktVal isoCurrCd="EUR">10776374.62</MrktVal>
  <CollVal isoCurrCd="USD">14014804.51</CollVal>
  <CollVal isoCurrCd="EUR">9914264.65</CollVal>
  <MargAmnt margTyp="Main">8</MargAmnt>
  </LoanCollDetl>
"
etc...
  "
```

End of ASLplus Collateral

```
</LoanColl.list>
```

Subtotals

```
<AssprovLtypSubtot>
  <MrktVal isoCurrCd="USD">1594703663.46</MrktVal>
  <MrktVal isoCurrCd="EUR">1168623526.04</MrktVal>
  <CollVal isoCurrCd="USD">1602717249.12</CollVal>
  <CollVal isoCurrCd="EUR">1174496138.8</CollVal>
  <CoverRatio>1.005025</CoverRatio>
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End of Subtotals

```
</AssprovLtypSubtot>
```

End of ASLplus Product

```
</LoanProduct.section>
```

ASL principal Product

```
<LoanProduct.section loanProductTyp="ASLprincipal">
```

ASL principal Principals

```
<LoanPrnc.list>
```

First Loan

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<LoanPrncDetl isoCurrCd="EUR" instrTyp="BOND" loanTypRep="ASLprincipal-bnd" loanTyp="
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<UTI>549300OL514RA0SXJJ440LM0027257711D2S90201105528150021</UTI>
<LoanOpengDt>2011-05-31</LoanOpengDt>
-          <BorrAcct>
-          <Acct>
<AcctId acctOrig="OTHER">12345</AcctId>
<AcctNm />
</Acct>
</BorrAcct>
- <SecInstr commonCd="000053184928" isinCd="DE0001137313">
<SecNm>EUR 0,75 GERMANY, REP. OF 10-2012</SecNm>
</SecInstr>
<ResidualFact>1</ResidualFact>
<NomQty>200000</NomQty>
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<MrktVal isoCurrCd="USD">282610.44</MrktVal>
<MrktVal isoCurrCd="EUR">199922.5</MrktVal>
</LoanPrncDetl>
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Next Loan

```
<LoanPrncDetl isoCurrCd="EUR" instrTyp="BOND" loanTypRep=" ASLprincipal-bnd" loanTyp="
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-          <BorrAcct>
-          <Acct>
<AcctId acctOrig="OTHER">12345</AcctId>
<AcctNm />
</Acct>
</BorrAcct>
- <SecInstr commonCd="000014105646" isinCd="DE0001135192">
<SecNm>EUR 5,00 BRD 02-2012</SecNm>
</SecInstr>
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<NomQty>9700000</NomQty>
<XchgRate recpIsoCurrCd="USD" frstIsoCurrCd="EUR">1.4136</XchgRate>
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<MrktVal isoCurrCd="USD">14311359.48</MrktVal>
<MrktVal isoCurrCd="EUR">10124051.69</MrktVal>
</LoanPrncDetl>
"
etc.
"
```

End of ASL principal Principals

```
</LoanPrnc.list>
```

ASL principal Collateral

```
<LoanColl.list>
```

First Collateral Piece

```
<LoanColl.list>
-          <LoanCollDetl isoCurrCd="CHF" instrTyp="BOND" loanTypRep=" ASLprincipal-bnd"
loanTyp=" ASLprincipal">
-          <BorrAcct>
-          <Acct>
<AcctId acctOrig="OTHER">57711</AcctId>
<AcctNm>CBL STANDARD LOAN ACCOUNT</AcctNm>
</Acct>
</BorrAcct>
- <SecInstr commonCd="000007709889" isinCd="CH0006448424">
<SecNm>CHF 4,25 SWISS, CONFED.(T35)(1-5) 97-2017</SecNm>
</SecInstr>
<ResidualFact>1</ResidualFact>
<MatDt>2017-06-05</MatDt>
<SecCompRating compRatingVal="AAA" />
-          <IssrInfo>
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<IssrIsoCtryCd>CH</IssrIsoCtryCd>
<IssrCompRating compRatingVal="AAA" />
</IssrInfo>
<NomQty>15027868.64</NomQty>
<XchgRate recpIsoCurrCd="USD" frstIsoCurrCd="CHF">1.19467</XchgRate>
<XchgRate recpIsoCurrCd="EUR" frstIsoCurrCd="CHF">.845126</XchgRate>
<MrktPrc>117.34</MrktPrc>
<MrktVal isoCurrCd="USD">21066453.65</MrktVal>
<MrktVal isoCurrCd="EUR">14902699.24</MrktVal>
<MrktVal isoCurrCd="CHF">17633701.05</MrktVal>
<CollVal isoCurrCd="USD">20645124.58</CollVal>
<CollVal isoCurrCd="EUR">14604645.25</CollVal>
<MargAmnt margTyp="Main">2</MargAmnt>
</LoanCollDetl>
```

Next Collateral Piece

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loanTyp="ASLprincipal">
-           <BorrAcct>
-               <Acct>
<AcctId acctOrig="OTHER">57711</AcctId>
<AcctNm>CBL STANDARD LOAN ACCOUNT</AcctNm>
</Acct>
</BorrAcct>
- <SecInstr commonCd="000018132222" isinCd="ES0317019000">
000018132222" isinCd="ES0317019000">
<SecNm>EUR 4,50 CEDULAS(TDA2)FONDO. TITUL 03-2013</SecNm>
</SecInstr>
<ResidualFact>1</ResidualFact>
<MatDt>2013-11-26</MatDt>
<SecCompRating compRatingVal="AA" />
-           <IssrInfo>
<IssrNm>TDA (X) , FONDO DE TITULIZACIO</IssrNm>
<IssrIsoCtryCd>ES</IssrIsoCtryCd>
<IssrCompRating compRatingVal="NR" />
</IssrInfo>
<NomQty>11031759.86</NomQty>
<XchgRate recpIsoCurrCd="USD" frstIsoCurrCd="EUR">1.4136</XchgRate>
<XchgRate recpIsoCurrCd="EUR" frstIsoCurrCd="EUR">1</XchgRate>
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<MrktVal isoCurrCd="EUR">10776374.62</MrktVal>
<CollVal isoCurrCd="USD">14014804.51</CollVal>
<CollVal isoCurrCd="EUR">9914264.65</CollVal>
<MargAmnt margTyp="Main">8</MargAmnt>
</LoanCollDetl>
"
etc...
"
```

End of ASL principal Collateral

```
</LoanColl.list>
```

Subtotals

```
<AssprovLtypSubtot>
<MrktVal isoCurrCd="USD">1594703663.46</MrktVal>
<MrktVal isoCurrCd="EUR">1168623526.04</MrktVal>
<CollVal isoCurrCd="USD">1602717249.12</CollVal>
<CollVal isoCurrCd="EUR">1174496138.8</CollVal>
<CoverRatio>1.005025</CoverRatio>
```

End of Subtotals

```
</AssprovLtypSubtot>
```

End of ASL principal Product

```
</LoanProduct.section>
```

ASLguaranteed Product

```
<LoanProduct.section loanProductTyp="ASLguaranteed">
- <LoanPrnc.list>
- <LoanPrncDetl isoCurrCd="GBP" instrTyp="BOND" loanTypRep="ASLguaranteed" loanTyp="SYNDC">
  <LoanRef>LH30603</LoanRef>
  <UTI>549300OL514RA0SXJJ440LH3060357711D2S9020110531150021</UTI>
  <LoanOpengDt>2011-06-01</LoanOpengDt>
- <SecInstr commonCd="000009260749" isinCd="XS0092607497">
  <SecNm>GBP 5,375 BK NED.GEMEENTEN (1-5) 98-2021</SecNm>
  </SecInstr>
  <ResidualFact>1</ResidualFact>
  <NomQty>2000</NomQty>
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  <XchgRate recpIsoCurrCd="EUR" frstIsoCurrCd="GBP">1.127193</XchgRate>
  <MrktPrc>110.313542</MrktPrc>
  <MrktVal isoCurrCd="USD">3515.47</MrktVal>
  <MrktVal isoCurrCd="EUR">2486.89</MrktVal>
  <MrktVal isoCurrCd="GBP">2206.27</MrktVal>
  </LoanPrncDetl>
```

Guarantee as Collateral

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<LoanCollDetl instrTyp="CASH" loanTypRep="ASLguaranteed" isoCurrCd="USD">
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  <XchgRate frstIsoCurrCd="USD" recpIsoCurrCd="EUR">.732815</XchgRate>
  <MrktVal isoCurrCd="EUR">5876.81</MrktVal>
  <MrktVal isoCurrCd="USD">8019.5</MrktVal>
  <CollVal isoCurrCd="USD">8019.5</CollVal>
  <CollVal isoCurrCd="EUR">5876.81</CollVal>
  <MargAmnt>0</MargAmnt>
  </LoanCollDetl>
```

End of Guarantee as Collateral

```
</LoanColl.list>
<AssprovLtypSubtot>
  <MrktVal isoCurrCd="USD">8019.5</MrktVal>
  <MrktVal isoCurrCd="EUR">5876.81</MrktVal>
  <CollVal isoCurrCd="USD">8019.5</CollVal>
  <CollVal isoCurrCd="EUR">5876.81</CollVal>
  <CoverRatio>1</CoverRatio>
  </AssprovLtypSubtot>
```

Cash as Collateral

```
<LoanCollDetl isoCurrCd="USD" instrTyp="CASH" loanTypRep="ASLsecured">
  <ResidualFact>1</ResidualFact>
  <NomQty>128488.16</NomQty>
  <XchgRate recpIsoCurrCd="USD" frstIsoCurrCd="USD">1</XchgRate>
  <XchgRate recpIsoCurrCd="EUR" frstIsoCurrCd="USD">.707414</XchgRate>
  <MrktVal isoCurrCd="EUR">90894.24</MrktVal>
  <MrktVal isoCurrCd="USD">128488.11</MrktVal>
  <CollVal isoCurrCd="USD">128488.11</CollVal>
  <CollVal isoCurrCd="EUR">90894.24</CollVal>
  <MargAmnt>0</MargAmnt>
  </LoanCollDetl>
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End of Cash as Collateral

```
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  <CollVal isoCurrCd="EUR">90894.24</CollVal>
  <CoverRatio>1</CoverRatio>
  </AssprovLtypSubtot>
```

Equity as Collateral

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<LoanCollDetl isoCurrCd="EUR" instrTyp="EQUITY" loanTypRep="ASLsecured">
- <SecInstr commonCd="000053184928" isinCd="DE0001137313">
  <SecNm>EUR 0,75 GERMANY, REP. OF 10-2012</SecNm>
  </SecInstr>
  <ResidualFact>1</ResidualFact>
  <MatDt>2012-09-14</MatDt>
  <SecCompRating compRatingVal="AAA" />
- <IssrInfo>
  <IssrNm>GERMANY, REPUBLIC OF</IssrNm>
  <IssrIsoCtryCd>DE</IssrIsoCtryCd>
  <IssrCompRating compRatingVal="AAA" />
  </IssrInfo>
  <NomQty>.08</NomQty>
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  <XchgRate recpIsoCurrCd="EUR" frstIsoCurrCd="EUR">1</XchgRate>
  <MrktPrc>99.96125</MrktPrc>
  <MrktVal isoCurrCd="USD">.11</MrktVal>
  <MrktVal isoCurrCd="EUR">.08</MrktVal>
  <CollVal isoCurrCd="USD">.11</CollVal>
  <CollVal isoCurrCd="EUR">.07</CollVal>
  <MargAmnt>3</MargAmnt>
  </LoanCollDetl>
```

End of Equity as Collateral

```
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   <CollVal isoCurrCd="USD">205652013.28</CollVal>
   <CollVal isoCurrCd="EUR">145481050.59</CollVal>
   <CoverRatio>1.180647</CoverRatio>
</AssprovLtypSubtot>
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Example of DASL loans with various pieces of collateral pledged

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<LoanProduct.section loanProductTyp="DASL">
- <LoanPrnc.list>
- <LoanPrncDetl isoCurrCd="EUR" instrTyp="BOND" loanTypRep="DASLsecured" loanTyp="DASL">
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   <UTI>549300OL514RA0SXJJ440LH5082357711D2S9020110617150021</UTI>
   <LoanOpengDt>2011-06-17</LoanOpengDt>
- <SecInstr commonCd="000049000847" isinCd="FR0010859967">
   <SecNm>EUR 3,75 BNP PUB.SECT.SCF 10-2020</SecNm>
   </SecInstr>
   <ResidualFact>1</ResidualFact>
   <NomQty>10000000</NomQty>
   <XchgRate recpIsoCurrCd="USD" frstIsoCurrCd="EUR">1.4136</XchgRate>
   <XchgRate recpIsoCurrCd="EUR" frstIsoCurrCd="EUR">1</XchgRate>
   <MrktPrc>102.735833</MrktPrc>
   <MrktVal isoCurrCd="USD">14522737.35</MrktVal>
   <MrktVal isoCurrCd="EUR">10273583.3</MrktVal>
   </LoanPrncDetl>
   </LoanPrnc.list>
- <LoanColl.list>
- <LoanCollDetl isoCurrCd="EUR" instrTyp="BOND" loanTypRep="DASLsecured" loanTyp="DASL">
   <LoanRef>LH50823</LoanRef>
- <SecInstr commonCd="000007836520" isinCd="AT0000383864">
   <SecNm>EUR 6,25 AUSTRIA, REPUBLIC OF 97-2027</SecNm>
   </SecInstr>
   <ResidualFact>1</ResidualFact>
   <MatDt>2027-07-15</MatDt>
   <SecCompRating compRatingVal="AAA" />
- <IssrInfo>
   <IssrNm>AUSTRIA,REPUBLIC OF</IssrNm>
   <IssrIsoCtryCd>AT</IssrIsoCtryCd>
   <IssrCompRating compRatingVal="AAA" />
   </IssrInfo>
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   <XchgRate recpIsoCurrCd="USD" frstIsoCurrCd="EUR">1.4136</XchgRate>
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   <MrktVal isoCurrCd="USD">1243816.24</MrktVal>
   <MrktVal isoCurrCd="EUR">879892.64</MrktVal>
   <CollVal isoCurrCd="USD">1181625.43</CollVal>
   <CollVal isoCurrCd="EUR">835898.01</CollVal>
   <MargAmnt margTyp="Both">5</MargAmnt>
   </LoanCollDetl>
- <LoanCollDetl isoCurrCd="EUR" instrTyp="BOND" loanTypRep="DASLsecured" loanTyp="DASL">
   <LoanRef>LH50823</LoanRef>
- <SecInstr commonCd="000009402756" isinCd="AT0000384748">
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   </SecInstr>
   <ResidualFact>1</ResidualFact>
   <MatDt>2014-01-15</MatDt>
   <SecCompRating compRatingVal="AAA" />
- <IssrInfo>
   <IssrNm>AUSTRIA,REPUBLIC OF</IssrNm>
   <IssrIsoCtryCd>AT</IssrIsoCtryCd>
   <IssrCompRating compRatingVal="AAA" />
   </IssrInfo>
   <NomQty>233000</NomQty>
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   <XchgRate recpIsoCurrCd="EUR" frstIsoCurrCd="EUR">1</XchgRate>
   <MrktPrc>106.883425</MrktPrc>
   <MrktVal isoCurrCd="USD">352040.65</MrktVal>
   <MrktVal isoCurrCd="EUR">249038.38</MrktVal>
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```xml
      <CollVal isoCurrCd="USD">341479.43</CollVal>
      <CollVal isoCurrCd="EUR">241567.22</CollVal>
      <MargAmnt margTyp="Both">3</MargAmnt>
      </LoanCollDetl>
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      <LoanRef>LH50823</LoanRef>
    - <SecInstr commonCd="000014160043" isinCd="AT0000385356">
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      </SecInstr>
      <ResidualFact>1</ResidualFact>
      <MatDt>2012-07-15</MatDt>
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      <IssrIsoCtryCd>AT</IssrIsoCtryCd>
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      <MrktVal isoCurrCd="USD">1342216.97</MrktVal>
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      <CollVal isoCurrCd="USD">1301950.46</CollVal>
      <CollVal isoCurrCd="EUR">921017.58</CollVal>
      <MargAmnt margTyp="Both">3</MargAmnt>
      </LoanCollDetl>
    - <LoanCollDetl isoCurrCd="EUR" instrTyp="BOND" loanTypRep="DASLsecured" loanTyp="DASL">
      <LoanRef>LH50823</LoanRef>
    - <SecInstr commonCd="000028269404" isinCd="AT0000A04967">
      <SecNm>EUR 4,15 AUSTRIA, REP.OF 07-2037</SecNm>
      </SecInstr>
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      <IssrIsoCtryCd>AT</IssrIsoCtryCd>
      <IssrCompRating compRatingVal="AAA" />
      </IssrInfo>
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      <MrktPrc>102.290574</MrktPrc>
      <MrktVal isoCurrCd="USD">11990062.46</MrktVal>
      <MrktVal isoCurrCd="EUR">8481934.39</MrktVal>
      <CollVal isoCurrCd="USD">11390559.33</CollVal>
      <CollVal isoCurrCd="EUR">8057837.67</CollVal>
      <MargAmnt margTyp="Both">5</MargAmnt>
      </LoanCollDetl>
    - <LoanCollDetl isoCurrCd="EUR" instrTyp="BOND" loanTypRep="DASLsecured" loanTyp="DASL">
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    - <SecInstr commonCd="000047972680" isinCd="AT0000A0GLY4">
      <SecNm>EUR 3,20 AUSTRIA, REP.OF 10-2017</SecNm>
      </SecInstr>
      <ResidualFact>1</ResidualFact>
      <MatDt>2017-02-20</MatDt>
      <SecCompRating compRatingVal="AAA" />
    - <IssrInfo>
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      <IssrIsoCtryCd>AT</IssrIsoCtryCd>
      <IssrCompRating compRatingVal="AAA" />
      </IssrInfo>
      <NomQty>730000</NomQty>
      <XchgRate recpIsoCurrCd="USD" frstIsoCurrCd="EUR">1.4136</XchgRate>
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      <MrktVal isoCurrCd="USD">1066520.2</MrktVal>
      <MrktVal isoCurrCd="EUR">754471</MrktVal>
      <CollVal isoCurrCd="USD">1034524.6</CollVal>
      <CollVal isoCurrCd="EUR">731836.87</CollVal>
      <MargAmnt margTyp="Both">3</MargAmnt>
      </LoanCollDetl>
```

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        </LoanColl.list>
        </LoanProduct.section>
        </PartLoanProduct.section>
    - <PartLoanProduct.section lendBorrInd="SB">
        </SecFinCollRep>
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End of Report Body

4. MT536 Statement of Transactions

Within the MT536 Statement of Transactions, lender and borrower can find transaction messages through out the loan life-cycle events, among other type of transactions.

Note: This report can be exported as a CSV (comma separated file) via Xact Web Portal, for use in software such as Microsoft Excel or Microsoft Access, to produce customised reports.

4.1 Lender reporting

HTML and PDF format

Start of loan reservation

This report provides the lender with information on the start of a loan reservation. Loan reservation is materialised by a simultaneous delivery/receipt to/from the internal 57746 account. The lender will see two instructions from the MT536 messages, similar to those shown below. Loan reservation is only relevant for ASLplus and ASL principal.

The first instruction, a delivery free, shows the securities going from the lender's account to the reservation account:

000013537497	EUR 5,00 FRANCE OAT 01-2022	
FR0000187876	NCSD/SICVFRPPXXX/EUROCLEAR FRANCE PARIS	
NONREF	Borrowing/Lending - Trade	15-Jun-2017 FAMT **-7,500,000**
LB43475	Delivery Free	
	Delivery without Matching	15-Jun-2017
/CEDE/57746 CBL- UNPUBLISHED		
CEDELULLXXX		
TRANSFER FROM HELD FREE POSITION FOR [LOAN TYPE] LENDING RESERVATION PURPOSE		
INTERNAL / 31LR - LB43475		

CBL Securities Lending Programmes

The second instruction, a receive free, shows the securities instantaneously returning back and blocked in the lender's account:

000013537497	EUR 5,00 FRANCE OAT 01-2012		
FR0000187876	NCSD/SICVFRPPXXX/EUROCLEAR FRANCE PARIS		
NONREF	Borrowing/Lending - Trade	15-Jun-2017 FAMT	**7,500,000**
LB43474	Receipt Free		
	Delivery without Matching	15-Jun-2017	
/CEDE/57746 CBL- UNPUBLISHED			
/CEDE/12345 CBL - ANYBANK AG			
CEDELULLXXX		CEDELULLXXX	
TRANSFER TO RESERVED POSITION FOR [LOAN TYPE] LENDING FOR LOAN LM20172 ON SD 15-JUN-2017			
INTERNAL / 3VLR - LB43476			

For ASLplus, the **[LOAN TYPE]** is ASL+.

For ASL principal, the **[LOAN TYPE]** is FLPR.

The same process happens again, in reverse, at the end of the reservation.

End of Loan reservation

This report provides the lender with information on the end of a loan reservation. The end of loan reservation is materialised by a simultaneous delivery/receipt to/from the internal 57746 account.

The lender will see two MT536 messages, similar to those shown below. Loan reservation is only relevant for ASLplus and ASL principal.

The delivery free instruction shows the securities going from the lender's account to the reservation account:

000013537497	EUR 5,00 FRANCE OAT 01-2022		
FR0000187876	NCSD/SICVFRPPXXX/EUROCLEAR FRANCE PARIS		
NONREF	Borrowing/Lending - Trade	15-Jun-2017 FAMT	**-7,500,000**
LB43475	Delivery Free		
	Delivery without Matching	15-Jun-2017	
/CEDE/57746 CBL- UNPUBLISHED			
CEDELULLXXX			
TRANSFER FROM RESERVED POSITION ON [LOAN TYPE] LENDING			
INTERNAL / 31LR - LB43475			

The receipt free instruction shows the securities instantaneously returning and unblocked in the lender's account:

000013537497	EUR 5,00 FRANCE OAT 01-2012		
FR0000187876	NCSD/SICVFRPPXXX/EUROCLEAR FRANCE PARIS		
NONREF	Borrowing/Lending - Trade	15-Jun-2017 FAMT	**7,500,000**
LB43474	Receipt Free		
	Delivery without Matching	15-Jun-2017	
/CEDE/57746 CBL- UNPUBLISHED			
/CEDE/12345 CBL - ANYBANK AG			
CEDELULLXXX			CEDELULLXXX
TRANSFER TO HELD FREE POSITION ORIGINATING FROM [LOAN TYPE] LENDING RESERVATiON			
INTERNAL / 3VLR - LB43476			

For ASLplus, the **[LOAN TYPE]** is ASL+.

For ASL principal, the **[LOAN TYPE]** is FLPR.

CBL Securities Lending Programmes

Start of loan

This report provides the clean price of the lent security, nominal lent and loan number as shown in the following example:

000017034286	EUR 4,25 ENEL SPA 03-2013		
XS0170342868	NCSD/SICVFRPPXXX/EUROCLEAR FRANCE PARIS		
NONREF	Borrowing/Lending - Securities Lending	11-Jul-2003 FAMT	**-100,000**
016B830000CCCFI	Delivery Free	11-Jul-2003	
CEDELULLXXX			
CEDE/57711 CBL	- UNPUBLISHED		
[TRANSACTION DESCRIPTION]			
INTERNAL / 31LD - LC80095			

For ASL loans, an example of the **[TRANSACTION DESCRIPTION]** is as follows:

    LOAN LH54595 START VALUE 106000,00 USD

For ASL principal loans, an example of the **[TRANSACTION DESCRIPTION]** is as follows:

    FLPR LH54595 START VALUE 106000,00 EUR START RATE   1,500000

For ASLplus loans, an example of the **[TRANSACTION DESCRIPTION]** is as follows:

    PRIN LH54595 START VALUE 106000,00 EUR START RATE   1,500000

In all of the above narratives, **START VALUE** is the value of the loan. This is followed by the ISO code for the currency in which the value is expressed. For ASL and ASL principal, the value is always expressed in USD. For ASLplus, it is either USD or EUR as decided by the borrower. **START RATE** is the gross fee rate expressed as a percentage.

Close of loan

This report provides the lender fees for the loan, nominal returned and loan number.

000017034286	EUR 4,25 ENEL SPA 03-2013		
XS0170342868	NCSD/SICVFRPPXXX/EUROCLEAR FRANCE PARIS		
NONREF	Borrowing/Lending - Securities Lending	11-Jul-2003 FAMT	**100,000**
016B830000CW3VLD	Receipt Free	11-Jul-2003	
CEDELULLXXX			
CEDE/57711 CBL	- UNPUBLISHED		
[TRANSACTION DESCRIPTION]			
INTERNAL / 3VLD - LC80275			

For ASL loans, an example of the **[TRANSACTION DESCRIPTION]** is as follows:

LOAN LH54595 CLOSED LH54595 FEES LOAN FEES LEND 0,32EUR+[1]

For ASL principal loans, an example of the **[TRANSACTION DESCRIPTION]** is as follows:

FLPR LH53466 CLOSED LH53466 FEES LOAN FEES LEND 75,00EUR+

For ASLplus loans, an example of the **[TRANSACTION DESCRIPTION]** is as follows:

PRIN LH53465 CLOSED LH53465 FEES LOAN FEES LEND 75,00EUR+

Reimbursements

If a borrower partially returns a position to the lender, then in the above closing instructions, CLOSED is replaced with REIMBURSED.

The fees received only consider the reimbursed amount. This should be compared to the way in which reimbursements are reported in the "Securities Lending and Borrowing Commissions" on page 4 and "Billing statements" on page 84, where fees are calculated on the outstanding lent position, as opposed to the MT536 which calculates the fee on the amount being reimbursed. This is because the MT536 is instruction based and the SLBCR is fees based.

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1. Depending on the browser, the transaction description might appear in one or two lines.

CBL Securities Lending Programmes

Swift ISO format

Start of loan reservation

This report provides the lender with information on the start of a loan reservation. Loan reservation is materialised by a simultaneous delivery/receipt to/from the internal 57746 account. The lender will see two instructions from the MT536 messages, similar to those shown below. Loan reservation is only relevant for ASLplus and ASL principal.

The first delivery free instruction shows the securities going from the lender's account to the reservation account:

MT536
:16R: TRAN
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT99 79357711D2S6020180628150021
:16S: LINK
:16R: LINK
:20C::ASRF//**LB43712**
:16S: LINK
:16R: TRANSDET
:94F::SAFE//NCSD/IBRCESMMXXX
:36B::PSTA//FAMT/1000000,
:22F::**TRAN//BOLE**
:22H::REDE//DELI
:22H::PAYM//FREE
:22F::**SETR//TRAD**
:22F::STCO//DLWM
:98A::ESET//20090310

MT536 - continued
:98A::SETT//20090310
:70E::TRDE//**31LR**
INTERNAL
033MP20000AJCFI
TRANSFER FROM HELD FREE
POSITION FOR [LOAN TYPE] LENDING
RESERVATION PURPOSE
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY
:16R: SETPRTY
:95R::REAG/CEDE/57746
:16S: SETPRTY
:16S: TRANSDET
:16S: TRAN

The second receive free instruction shows the securities instantaneously returning and blocked in the lender's account:

MT536
:16R: TRAN
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT99 79357711D2S6020180628150021
:16S: LINK
:16R: LINK
:20C::ASRF//**LB43722**
:16S: LINK
:16R: TRANSDET
:94F::SAFE//NCSD/IBRCESMMXXX
:36B::PSTA//FAMT/1000000,
:22F::**TRAN//BOLE**
:22H::REDE//RECE
:22H::PAYM//FREE
:22F::**SETR//TRAD**
:22F::STCO//DLWM
:98A::ESET//20090310

MT536 - continued
:98A::SETT//20090310
:70E::TRDE//**3VLR**
INTERNAL
033MP20000AKVLR
TRANSFER TO RESERVED POSITION
ON [LOAN TYPE] LENDING FOR LOAN
LM20212 ON SD 10-JUN-2017
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY
:16R: SETPRTY
:95R::REAG/CEDE/**65948**
:16S: SETPRTY
:16S: TRANSDET
:16S: TRAN

For ASLplus, the **[LOAN TYPE]** is ASL+.

For ASL principal, the **[LOAN TYPE]** is FLPR.

The same process happens again, in reverse, at the end of the reservation.

End of loan reservation

This report provides the lender with information on the end of a loan reservation. The end of loan reservation is materialised by a simultaneous delivery/receipt to/from the internal 57746 account.

The lender will see two instructions from the MT536 messages, similar to those shown below. Loan reservation is only relevant for ASLplus and ASL principal.

The delivery free instruction shows the securities going from the lender's account to the reservation account:

MT536
:16R: TRAN
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT9 979357711D2S6020180628150021
:16S: LINK
:16R: LINK
:20C::ASRF//**LB43723**
:16S: LINK
:16R: TRANSDET
:94F::SAFE//NCSD/IBRCESMMXXX
:36B::PSTA//FAMT/1000000,
:22F::**TRAN//BOLE**
:22H::REDE//DELI
:22H::PAYM//FREE
:22F::**SETR//TRAD**
:22F::STCO//DLWM

MT536 - continued
:98A::ESET//20090310
:98A::SETT//20090310
:70E::TRDE//**31LR**
INTERNAL 033MP20000AKVLR
TRANSFER FROM RESERVED POSITION ON [LOAN TYPE] LENDING
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY
:16R: SETPRTY
:95R::REAG/CEDE/**57746**
:16S: SETPRTY
:16S: TRANSDET
:16S: TRAN

MT536
:16R: TRAN
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT9 979357711D2S6020180628150021
:16S: LINK
:16R: LINK
:20C::ASRF//**LB43724**
:16S: LINK
:16R: TRANSDET
:94F::SAFE//NCSD/IBRCESMMXXX
:36B::PSTA//FAMT/1000000,
:22F::**TRAN//BOLE**
:22H::REDE//RECE
:22H::PAYM//FREE
:22F::**SETR//TRAD**
:22F::STCO//DLWM
:98A::ESET//20090310

MT536 - continued
:98A::SETT//20090310
:70E::TRDE//**3VLR**
INTERNAL 033MP20000AKVLR
TRANSFER TO HELD FREE POSITION ORIGINATING FROM [LOAN TYPE] LENDING RESERVATION
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY
:16R: SETPRTY
:95R::REAG/CEDE/**65948**
:16S: SETPRTY
:16S: TRANSDET
:16S: TRAN

For ASLplus, the **[LOAN TYPE]** is ASL+.

For ASL principal, the **[LOAN TYPE]** is FLPR.

CBL Securities Lending Programmes

Start of loan

Start of loan can be identified through the fields and content:

Field	Content	
:20C::RELA//	NONREF	
:20a::TRRF//	[52]	Unique transaction identifier
:22F::TRAN//	BOLE	The indicator BOLE
:22F::SETR//	SECL	The indicator SECL
:70E::TRDE//	contains the following information:	
	First line:	
	3VLD	Transaction type
	Second line:	
	INTERNAL	Instruction input media
	Third line:	
	Text	CBL transaction reference
	Fourth line:	
	[1-4]	LOAN
	[5]	Space
	[6-12]	Loan reference
	[13]	Space
	[14-24]	START VALUE
	[25]	Space
	[26-35]	Loan initial value at the time the loan is open followed by the decimal "," (right justified).
	For ASL:	
	Fifth line:	
	[1-2]	Decimals of price
	[3]	Space
	[4-6]	Loan value currency
	For ASLplus and ASL principal:	
	Fifth line:	
	[1-2]	Decimals of price
	[3]	Space
	[4-6]	Loan value currency
	[7]	Loan reference
	[8-17]	START RATE
	[18]	Space
	[19-26]	Gross fee rate expressed as a percentage
:95R::DEAG/	CEDE/57711	Internal CBL account used as counterparty to the loan.

The following example shows the complete MT536 message with the fields shown above highlighted:

MT536
```
:16R: TRAN
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT997935
7711D2S6020180628150021
:16S: LINK
:16R: LINK
:20C::ASRF//L215544
:16S: LINK
:16R: TRANSDET
:94F::SAFE//NCSD/DTCYUS33XXX
:36B::PSTA//FAMT/1778000,
:22F::TRAN//BOLE
:22H::REDE//RECE
:22H::PAYM//FREE
:22F::SETR//SECL
:22F::RTGS//YRTG
```

MT536 – continued
```
:98A::ESET//20030602
:98A::SETT//20030602
:70E::TRDE//3VLD
        INTERNAL
        015BIP0000053VLD
        [LOAN DESCRIPTION]
:16R: SETPRTY
:95R::DEAG/CEDE/57711
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY
:16S: TRANSDET
:16S: TRAN
```

For ASL loans, an example of the **[LOAN DESCRIPTION]** is as follows:

LOAN LG87849 START VALUE 2015007,
40 USD

For ASL principal loans, an example of the **[LOAN DESCRIPTION]** is as follows:

FLPR LG87850 START VALUE 2015007,
40 EUR   START RATE   1,150000

For ASLplus loans, an example of the **[LOAN DESCRIPTION]** is as follows:

PRIN LG87850 START VALUE 2015007,
40 EUR   START RATE   1,150000

In all of the above narratives, **START VALUE** is the value of the loan. This is followed by the ISO code for the currency in which the value is expressed. For ASL, the value is always expressed in USD. For ASLplus, it is either USD or EUR as decided by the borrower. For ASL principal, if the securities is in USD, the value is expressed in USD while if the securities is in a currency other than USD, the value is expressed in EUR.

Close of loan

Close of loan can be identified in MT536 through the fields and contents below:

Field	Content	
:20C::RELA//	NONREF	
:20a::TRRF//	[52]	Unique transaction identifier
:22F::TRAN//	BOLE	The indicator BOLE.
:22F::SETR//	SECL	The indicator SECL.
:70E::TRDE//	contains the following information:	
	First line:	
	31LD	Transaction type
	Second line:	
	INTERNAL	Instruction input media
	Third line:	
	Text	CBL transaction reference
	Fourth line:	
	[1-4]	Loan type, where ASL = LOAN; ASLplus = PRIN; ASL principal = FLPR
	[5]	Space
	[6-12]	Loan reference
	[13]	Space
	[14-19]	CLOSED[a]
	Fifth line:	
	[1-7]	Loan reference
	[8]	Space
	[9-27]	FEES LOAN FEES LEND.
	[28+]	Spaces
	[nn-35]	Fees with a ',' decimal separator followed by 2 decimal places (right aligned)
	Sixth line:	
	[1-4]	Fee currency followed by a '+' sign (indicating a credit to the account)
:95R::REAG/	CEDE/57711	Internal CBL account used as counterparty to the loan.

a. If a loan is partially reimbursed, CLOSED will be replaced by REIMBURSED in positions 14- 23.

CBL Securities Lending Programmes

Example:

MT536	MT536 – continued

``
:16R: TRAN
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT997935
7711D2S6020180628150021
:16S: LINK
:16R: LINK
:20C::ASRF//L317308
:16S: LINK
:16R: TRANSDET
:94F::SAFE//NCSD/DTCYUS33XXX
:36B::PSTA//FAMT/1778000,
:22F::TRAN//BOLE
:22H::REDE//DELI
:22H::PAYM//FREE
:22F::SETR//SECL
:22F::RTGS//YRTG
``
	``
	:98A::ESET//20030603
	:98A::SETT//20030603
	:70E::TRDE//31LD
	        INTERNAL
	        015BUU00004JCFI
	        [LOAN DESCRIPTION]
	:16R: SETPRTY
	:95R::REAG/CEDE/57711
	:16S: SETPRTY
	:16R: SETPRTY
	:95P::PSET//CEDELULLXXX
	:16S: SETPRTY
	:16S: TRANSDET
	:16S: TRAN
	``

For ASL loans, an example of the **[LOAN DESCRIPTION]** is as follows:

LOAN LG87848 CLOSED
LG87849 FEES LOAN FEES LEND   31,30
EUR+

For ASL principal loans, an example of the **[LOAN DESCRIPTION]** is as follows:

FLPR LG87848 CLOSED
LG87848 FEES LOAN FEES LEND   40,45
USD+

For ASLplus loans, an example of the **[LOAN DESCRIPTION]** is as follows:

PRIN LG87848 CLOSED
LG87849 FEES LOAN FEES LEND   31,30
EUR+

4.2 Borrower reporting

HTML and PDF format

Pledging collateral (ASL only)

Collateral pledging is only applicable to ASL loans. It is materialised by a simultaneous delivery/receipt to/from the internal 57767 account. Borrowers pledging collateral will see two instructions from the MT536 message, similar to those shown below.

The first delivery free instruction shows the securities going from the borrower's account to the pledge account:

000011206034	EUR FL.R BK AUSTRIA AG 00-2010				
XS0112060347					
NONREF	Collateral (Pledged) - Trade	11-Jul-2003	FAMT	**- 121,000**
016B860000CACFI Delivery Free		11-Jul-2003		
CEDELULL					
/CEDE/57767 CBL - UNPUBLISHED					
TRANSFER FROM FREE ACCOUNT FOR LOAN LXXXXXX COLL. BLOCK					
INTERNAL / 31LD - LC80137					

The second receive free instruction shows the securities instantaneously returning back and blocked in the borrow account.

000011206034	EUR FL.R BK AUSTRIA AG 00-2010				
XS0112060347					
NONREF	Collateral (Pledged) - Trade	11-Jul-2003	FAMT	**121,000**
016B860000CACFIReceipt Free		11-Jul-2003		
CEDELULL					
/CEDE/57767 CBL- UNPUBLISHED					
TRANSFER TO PLEDGE ACCOUNT FOR LOAN LXXXXXX COLL. BLOCK					
INTERNAL / 3VLD - LC80145					

The same process happens again, in reverse, when securities are unblocked.

CBL Securities Lending Programmes

Start of a loan

The Statement of Transactions report provides the clean price of the borrowed security, nominal borrowed, loan number and handling fee charged. The handling fee is only charged once, if there is any, so a fee of zero would mean that the loan is re-opening and the fee has been charged previously.

For more information on handling fees, please refer to the Clearstream Banking Fee Schedule which is available on our website, www.clearstream.com, under About Clearstream, Fees & Terms.

000011869033	EUR 5,25 BRD 00-2011				
DE0001135168					
NONREF	Borrowing/Lending - Securities Borrowing	11-Jul-2003	FAMT	**1,110,058.8**
016BLG00000F3VLDReceipt Free		11-Jul-2003			
CEDELULLXXX					
/CEDE/57711 CBL - UNPUBLISHED					
[TRANSACTION DESCRIPTION]					
INTERNAL / 3VLD - LC82469					

For ASL loans, an example of the **[TRANSACTION DESCRIPTION]** is as follows:

> **LOAN LH56434 START VALUE 106000,00 USD HANDLING FEES 7,00 EUR**

For ASL principal loans, an example of the **[TRANSACTION DESCRIPTION]** is as follows:

> **FLPR LH54595 START VALUE 106000,00 EUR START RATE 1,500000 HANDLING FEES 7,00 EUR**

For ASLplus loans, an example of the **[TRANSACTION DESCRIPTION]** is as follows:

> **PRIN LH54595 START VALUE 106000,00 EUR START RATE 1,500000**

In all of the above narratives, **START VALUE** is the value of the loan. This is followed by the ISO code for the currency in which the value is expressed. For ASL, the value is always expressed in USD. For ASLplus, it is either USD or EUR as decided by the borrower. For ASL principal, if the securities is in USD, the value is expressed in USD while if the securities is in a currency other than USD, the value is expressed in EUR. **START RATE** is the gross fee rate expressed as a percentage.

Close of loan

The MT536 report provides the borrow fees payable for the loan, nominal returned and loan number as shown in the following example:

000009614117	EUR 4,75 HEIDELBERGER ZEMENT FIN.BV 99-2009			
DE0002966850				
NONREF	Borrowing/Lending - Securities Borrowing	11-Jul-2003	FAMT	**- 130,000**
016B8400004KCFIDelivery Free		11-Jul-2003		
CEDELULL				
/CEDE/57711 CBL - UNPUBLISHED				
[TRANSACTION DESCRIPTION]				
INTERNAL / 31LD - LC77324				

For ASL loans, an example of the **[TRANSACTION DESCRIPTION]** is as follows:

> **LOAN LH33863 CLOSED LH33863 FEES LOAN FEES BOR. 79,32EUR-**

For ASL principal loans, an example of the **[TRANSACTION DESCRIPTION]** is as follows:

> **FLPR LH53466 CLOSED LH53465 FEES LOAN FEES BOR. 75,00EUR-**

For ASLplus loans, an example of the **[TRANSACTION DESCRIPTION]** is as follows:

> **PRIN LH53465 CLOSED LH53465 FEES LOAN FEES BOR. 75,00EUR-**

Reimbursements

If a borrower partially returns a position to the lender, then in the above closing instructions, CLOSED is replaced with REIMBURSED.

The fees received only consider the reimbursed amount. This should be compared to the way in which reimbursements are reported in the "Securities Lending and Borrowing Commissions" on page 4 and "Billing statements" on page 84, where fees are calculated on the outstanding lent position, as opposed to the MT536 which calculates the fee on the amount being reimbursed. This is because the MT536 is instruction based and the SLBCR is fees based.

CBL Securities Lending Programmes

Return of collateral (ASL only)

Return of collateral is only applicable to ASL loan. It is materialised by a simultaneous delivery/receipt to/from the internal 57767 account. Borrowers pledging collateral will see two instructions via MT536, similar to those shown below.

The first delivery free instruction shows the securities moving from the borrower's account to the pledge account:

000017217950	EUR 3,25 BRADFORD&BINGLEY PLC 03-2008			
XS0172179508				
NONREF	Collateral (Pledged) - Trade	11-Jul-2003	FAMT	**- 251,000**
016B8000005KCFIDelivery Free		11-Jul-2003		
CEDELULL				
/CEDE/57767 CBL - UNPUBLISHED				
TRANSFER FROM PLEDGE ACCOUNT FOR LOAN LXXXXXX COLL. UNBLOCK				
INTERNAL / 31LD - LC77294				

The second receive free instruction shows the securities instantaneously returning back and unblocked in the borrower's account.

000017217950	EUR 3,25 BRADFORD&BINGLEY PLC 03-2008			
XS0172179508				
NONREF	Collateral (Pledged) - Trade	11-Jul-2003	FAMT	**251,000**
016B8000005L3VLDReceipt Free		11-Jul-2003		
CEDELULL				
/CEDE/57767 CBL - UNPUBLISHED				
TRANSFER TO FREE ACCOUNT FOR LOAN LXXXXXX COLL. UNBLOCK				
INTERNAL / 3VLD - LC77304				

Swift ISO format

Pledging collateral (ASL only)

Pledges are only relevant to ASL loans. It is materialised by a simultaneous delivery/receipt to/from the internal 57767 account where the securities are debited and credited to be used as collateral for a loan.

Pledge transactions can be identified by the following delivery and receipt instruction fields and content:

MT536 for delivery instructions

Field	Content	
:20C::RELA//	NONREF	
:20a::TRRF//	[52]	Unique transaction identifier
:22F::TRAN//	COLL	The indicator COLL
:70E::TRDE//	contains the following information:	
	First line:	
	31LD	Transaction type
	Second line:	
	INTERNAL	Instruction input media
	Third line:	
	Text	CBL transaction reference
	Fourth line:	
	Text	TRANSFER FROM PLEDGE ACCOUNT FOR LOAN LXXXXXX COLL. UNBLOCK
:95R::REAG/	CEDE/57767	Internal CBL account.

MT536 for receipt instructions

Field	Content	
:20C::RELA//	NONREF	
:20a::TRRF//	[52]	Unique transaction identifier
:22F::TRAN//	COLL	The indicator COLL
:70E::TRDE//	contains the following information:	
	First line:	
	3VLD	Transaction type
	Second line:	
	INTERNAL	Instruction input media
	Third line:	
	Text	CBL transaction reference
	Fourth line:	
	Text	TRANSFER TO FREE ACCOUNT FOR LOAN LXXXXXX COLL. UNBLOCK
:95R::DEAG/	CEDE/57767	Internal CBL account.

CBL Securities Lending Programmes

Example:

MT536 Deliver instruction	MT536 Receive instruction

```
:16R: FIN
:35B: ISIN XS0125902451
      /XS/012590245
      EUR 4,50 FREDDIE MAC 01-2004
:16R: TRAN
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT997935
7711D2S6020180628150021
:16S: LINK
:16R: LINK
:20C::ASRF//L320939
:16S: LINK
:16R: TRANSDET
:94F::SAFE//CUST/CITIGB2LMAG
:36B::PSTA//FAMT/1920000,
:22F::TRAN//COLL
:22H::REDE//DELI
:22H::PAYM//FREE
:22F::SETR//TRAD
:22F::RTGS//YRTG
:98A::ESET//20030603
:98A::SETT//20030603
:70E::TRDE//31LD
          INTERNAL
          015B0C000006CFI
          TRANSFER FROM PLEDGE ACCOUNT
          FOR LOAN LXXXXXX COLL. UNBLOCK
:16R: SETPRTY
:95R::REAG/CEDE/57767
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY
:16S: TRANSDET
:16S: TRAN
:16S: FIN
```

```
:16R: TRAN
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT997935
7711D2S6020180628150021
:16S: LINK
:16R: LINK
:20C::ASRF//L320952
:16S: LINK
:16R: TRANSDET
:94F::SAFE//CUST/CITIGB2LMAG
:36B::PSTA//FAMT/1920000,
:22F::TRAN//COLL
:22H::REDE//RECE
:22H::PAYM//FREE
:22F::SETR//TRAD
:22F::RTGS//YRTG
:98A::ESET//20030603
:98A::SETT//20030603
:70E::TRDE//3VLD
          INTERNAL
          015BUV0000DO3VLD
          TRANSFER TO FREE ACCOUNT FOR
          LOAN LXXXXXX COLL. UNBLOCK
:16R:SETPRTY
:95R::DEAG/CEDE/57767
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//CEDELULLXXX
:16S:SETPRTY
:16S:TRANSDET
:16S:TRAN
```

Start of loan

Start of loan can be identified by the following fields and content:

Field	Content	
:20C::RELA//	NONREF	
:20a::TRRF//	[52]	Unique transaction identifier
:22F::TRAN//	BOLE	The indicator BOLE
:22F::SETR//	SECB	The indicator SECB
:70E::TRDE//	contains the following information:	
	First line:	
	3VLD	Transaction type
	Second line:	
	INTERNAL	Instruction input media
	Third line:	
	Text	CBL transaction reference
	Fourth line:	
	[1-4]	Loan type, where ASL = LOAN; ASLplus = PRIN; ASL principal = FLPR
	[5]	Space
	[6-12]	Loan reference
	[13]	Space
	[14-24]	START VALUE
	[25]	Space
	[26-35]	Loan initial value at the time the loan is open followed by the decimal "," (right justified).
	For ASL:	
	Fifth line:	
	[1-2]	Decimals of price
	[3]	Space
	[4-6]	Loan value currency
	[7]	Space
	[8-20]	HANDLING FEES
	[21]	Space
	[22-33]	Handling fee amount (right justified)
	[34]	Space
	[35]	First letter of the handling fee currency
	Sixth line:	
	[1-2]	Last 2 letters of the handling fee
	For ASLplus:	
	Fifth line:	
	[1-2]	Decimals of price
	[3]	Space
	[4-6]	Loan value currency
	[7]	Space
	[8-17]	START RATE
	[18]	Space
	[19-26]	Gross fee rate expressed as a percentage
	For ASL principal:	
	Fifth line:	
	[1-2]	Decimals of price
	[3]	Space
	[4-6]	Loan value currency
	[7]	Space
	[8-17]	START RATE
	[18]	Space
	[19-26]	Gross fee rate expressed as a percentage
	Sixth line:	
	[1-13]	HANDLING FEES
	[14]	Space
	[15-26]	Handling fee amount (right justified)
	[27]	Space
	[28-30]	Handling fee currency
:95R::DEAG/	CEDE/57711	Internal CBL account used as counterparty to the loan.

CBL Securities Lending Programmes

Example:

The following example shows the complete MT536 message with the fields shown above highlighted:

MT536
| ```
:16R: TRAN
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT997935
7711D2S6020180628150021
:16S: LINK
:16R: LINK
:20C::ASRF//L215544
:16S: LINK
:16R: TRANSDET
:94F::SAFE//NCSD/DTCYUS33XXX
:36B::PSTA//FAMT/1778000,
:22F::TRAN//BOLE
:22H::REDE//RECE
:22H::PAYM//FREE
:22F::SETR//SECB
:22F::RTGS//YRTG
:98A::ESET//20030602
``` |

MT536 – continued
| ```
:98A::SETT//20030602
:70E::TRDE//3VLD
        INTERNAL
        015BIP0000053VLD
        [LOAN DESCRIPTION]
        ...
        ...
:16R: SETPRTY
:95R::DEAG/CEDE/57711
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY
:16S: TRANSDET
:16S: TRAN
``` |

For ASL loans, an example of the **[LOAN DESCRIPTION]** is as follows:

> **LOAN LG87848 START VALUE 2015007,**
> **40 USD HANDLING FEES   7,00 E**
> **UR**

For ASL principal loans, an example of the **[LOAN DESCRIPTION]** is as follows:

> **FLPR LG87850 START VALUE 2015007,**
> **40 EUR START RATE 1,150000**
> **HANDLING FEES   7,00 EUR**

For ASLplus loans, an example of the **[LOAN DESCRIPTION]** is as follows:

> **PRIN LG87850 START VALUE 2015007,**
> **40 EUR START RATE 1,150000**

In all of the above narratives, **START VALUE** is the value of the loan. This is followed by the ISO code for the currency in which the value is expressed. For ASL, the value is always expressed in USD. For ASLplus, it is either USD or EUR as decided by the borrower. For ASL principal, if the securities is in USD, the value is expressed in USD while if the securities is in a currency other than USD, the value is expressed in EUR.

Close of loan

Field	Content	
:20C::RELA//	NONREF	
:20a::TRRF//	[52]	Unique transaction identifier
:22F::TRAN//	BOLE	The indicator BOLE.
:22F::SETR//	SECB	The indicator SECB.
:70E::TRDE//	contains the following information:	
	First line:	
	3VLD	Transaction type
	Second line:	
	INTERNAL	Instruction input media
	Third line:	
	Text	CBL transaction reference
	Fourth line:	
	[1-4]	Loan type, where ASL = LOAN; ASLplus = PRIN; ASL principal = FLPR
	[5]	Space
	[6-12]	Loan reference
	[13]	Space
	[14-19]	CLOSED[a]
	Fifth line:	
	[1-7]	Loan reference
	[8]	Space
	[9-27]	FEES LOAN FEES BOR.
	[28+]	Spaces
	[nn-35]	Fees with a ',' decimal separator followed by 2 decimal places (right aligned)
	Sixth line:	
	[1-4]	Fee currency followed by a '-' sign (indicating a debit to the account).
:95R::DEAG/	CEDE/57711	Internal CBL account used as counterparty to the loan.

a. If a loan is partially reimbursed, CLOSED will be replaced by REIMBURSED in positions 14- 23.

CBL Securities Lending Programmes

Example:

MT536
| ```
:16R: TRAN
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT997935
7711D2S6020180628150021
:16S: LINK
:16R: LINK

:20C::ASRF//L317308
:16S: LINK
:16R: TRANSDET
:94F::SAFE//NCSD/DTCYUS33XXX
:36B::PSTA//FAMT/1778000,
:22F::TRAN//BOLE
:22H::REDE//DELI
:22H::PAYM//FREE
:22F::SETR//SECB
:22F::RTGS//YRTG
``` |

MT536 – continued
| ```
:98A::ESET//20030603
:98A::SETT//20030603
:70E::TRDE//31LD
        INTERNAL
        015BUU00004JCFI
        [LOAN DESCRIPTION]
        ...
        ...
:16R: SETPRTY
:95R::REAG/CEDE/57711
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY
:16S: TRANSDET
:16S: TRAN
``` |

For ASL loans, an example of the **[LOAN DESCRIPTION]** is as follows:

> **LOAN LG87848 CLOSED**
> **LG87848 FEES LOAN FEES BOR. 82,51**
> **EUR-**

For ASL principal loans, an example of the **[LOAN DESCRIPTION]** is as follows:

> **FLPR LG87848 CLOSED**
> **LG87848 FEES LOAN FEES BOR. 102,23**
> **USD-**

For ASLplus loans, an example of the **[LOAN DESCRIPTION]** is as follows:

> **PRIN LG87848 CLOSED**
> **LG87848 FEES LOAN FEES BOR. 82,51**
> **EUR-**

Return of collateral (ASL only)

When the loan is closed the collateral is made available to the borrower. Return of collateral is materialised by a simultaneous delivery/receipt to/from the internal 57767 account, where the security served as collateral is debited and credited.

Pledge transactions can be identified through the following fields and content:

Field	Content	
:20C::RELA//	NONREF	
:20a::TRRF//	[52]	Unique transaction identifier
:22F::TRAN//	COLL	The indicator COLL
:70E::TRDE//	contains the following information:	
	First line:	
	3VLD	Transaction type
	Second line:	
	INTERNAL	Instruction input media
	Third line:	
	Text	CBL transaction reference
	Fourth line:	
	Text	TRANSFER TO FREE ACCOUNT FOR LOAN LXXXXXX COLL. UNBLOCK
:95R::DEAG/	CEDE/57767	Internal CBL account.

Example:

MT536 Deliver instruction	MT536 Receive instruction

<pre>:16R: FIN
:35B: ISIN XS0125902451
      /XS/012590245
      EUR 4,50 FREDDIE MAC 01-2004
:16R: TRAN
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT997935
7711D2S6020180628150021
 	
:16S: LINK
:16R: LINK
:20C::ASRF//L320939
:16S: LINK
:16R: TRANSDET
:94F::SAFE//CUST/CITIGB2LMAG
:36B::PSTA//FAMT/1920000,
:22F::TRAN//COLL
:22H::REDE//DELI
:22H::PAYM//FREE
:22F::SETR//TRAD
:22F::RTGS//YRTG
:98A::ESET//20030603
:98A::SETT//20030603
:70E::TRDE//31LD
        INTERNAL
        015BUV0000DNCFI
        TRANSFER FROM PLEDGE ACCOUNT
        FOR LOAN LXXXXXX COLL. UNBLOCK
:16R: SETPRTY
:95R::REAG/CEDE/57767
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY</pre>
	<pre>:16R: FIN
	:35B: ISIN XS0125902451
	      /XS/012590245
	      EUR 4,50 FREDDIE MAC 01-2004
	:16R: TRAN
	:16R: LINK
	:20C::RELA//NONREF
	:20a::TRRF//549300OL514RA0SXJJ440LT997935
	7711D2S6020180628150021
	
	:16S: LINK
	:16R: LINK
	:20C::ASRF//L320952
	:16S: LINK
	:16R: TRANSDET
	:94F::SAFE//CUST/CITIGB2LMAG
	:36B::PSTA//FAMT/1920000,
	:22F::TRAN//COLL
	:22H::REDE//RECE
	:22H::PAYM//FREE
	:22F::SETR//TRAD
	:22F::RTGS//YRTG
	:98A::ESET//20030603
	:98A::SETT//20030603
	:70E::TRDE//3VLD
	        INTERNAL
	        015BUV0000DO3VLD
	        TRANSFER TO FREE ACCOUNT FOR
	        LOAN LXXXXXX COLL. UNBLOCK
	:16R:SETPRTY
	:95R::DEAG/CEDE/57767
	:16S:SETPRTY
	:16R:SETPRTY
	:95P::PSET//CEDELULLXXX
	:16S:SETPRTY</pre>

```
:16S: TRANSDET                          :16S:TRANSDET
:16S: TRAN                              :16S:TRAN
:16S: FIN
```

5. MT535 Statement of Holdings

The summary of holdings is listed at the start of the report, followed by the amounts lent and/or borrowed, and pledged at a security level.

Note: Pledged for Collateral is exclusive to borrowing. This report can be exported as a .csv (comma separated file), for use in software such as Microsoft Excel or Microsoft Access, to produce customised reports.

5.1 HTML and PDF format

MT 535 - Statement of Holdings Report

Filtering by:
Sorting by: COMMON

Statement of Holdings
MT535

clearstream
Banking

Statement Number:	083	Statement date: 16 Jul 2003	Frequency:	DAILY
Statement Reference:	00000002XKEH3		Complete/Delta:	COMPLETE
Safekeeping Account: CBL			Activity:	Yes

Tot. Value per Curr. of Instruments	To EUR	To USD
CAD	27,157.76	0.716846
CHF	27,700,351.39	0.718649
DEM	181,902,374.41	0.569324
EUR	1,874,763,391.23	1.1135
FRF	5,524,014.37	0.169752
GBP	144,224,053.85	1.589
ITL	68,750,989,811.00	0.000575
JPY	12,894,416,706.00	0.008454
NLG	32,873,234.87	0.505284
SEK	8,621,960.82	0.121874
USD	637,689,948.71	
ZAR	946,106.05	0.128722

Total Holding Value	USD	3,245,160,519.05
Total On Loan	USD	11,710,825.56
Total Borrowed	USD	-57,371,128.73
Total Pledged for Collateral	USD	81,790,026.37
Total Value for Cash Financing	USD	1,588,712,695.88

Common Code Financial Instrument ISIN	Market Price Holding Value Accrued Interest	Last Movement	Aggregate Balance
	Additional Balances		Quantity

CBL Securities Lending Programmes

000007664176	GBP FL.R CIE BANCAIRE 97-	PRCT	100.0035	30 Jun 2003	FAMT		10,000,000
XS0076641769	2004	USD	15,957,021.48				
		GBP	41,828.40				
			Available	30 Jun 2003			9,930,000
			On Loan	30 Jun 2003			70,000
000007687117	USD 10,125 BRAZIL,REP. OF	PRCT	84.75	15 Jul 2003	FAMT		1,330,000
US105756AE07	97-2027	USD	1,149,618.75				
		USD	22,443.75				
			Available	15 Jul 2003			1,330,000
000007691661	JPY/USD 3,38 KFW	PRCT	111.9156	16 Jul 2003	FAMT		10,000,000,000
XS0076916617	INTL.FIN.INC. 97-2007	USD	94,923,004.98				
		JPY	36,616,600.00				
			Available	16 Jul 2003			7,090,000,000
			Pledged for Collateral	16 Jul 2003			2,910,000,000
000007735367	USD 9,125 VENEZUELA (REG	PRCT	90.50	07 Jul 2003	FAMT		-620,000
USP31640AA69	S) 97-2007						
			Borrowed	07 Jul 2003			620,000

For ASL principal and ASLplus, this report includes a specific position type "Pending on Loan" (LODE) related to the reserved loan securities for future delivery.

000013537694	ES0413212221	PRCT	101.647	10 Mar 2009	FAMT	300,000,000
EUR 3,5 BK BANCA BILBA 06-2049		EUR	393,886,850.08	10 Mar 2009		300,000,000
NCSD / IBRPGSMMXXX		EUR	6,276,054.98			
SOCIETE DE XXXX				13 Mar 2009		
				13 Mar 2010		
			Held Free	10 Mar 2009		297,405,368
			On Loan	10 Mar 2009		1,594,632
			Pending on Loan Delivery	10 Mar 2009		1,000,000

5.2 Swift ISO format

Lender reporting

The changes in securities holdings due to lending activities can be identified in MT535. Below are examples that reflect each loan life-cycle event for a lender.

Start of loan reservation

Loan reservation is only relevant to ASL principal and ASLplus. As soon as the loan reservation is executed, the reserved securities will be reflected in the MT535 Statement of Holdings under sub-balance :93C::LODE.

Example:

```
MT535
:16R: FIN
:35B: ISIN USY0606WBQ25
      /XS/009371648
      USD 9,025 BANGKOK BK PCL(REGS)(EXCH)
      97-2029
:90A::MRKT//PRCT/98,01
:93B::AGGR//FAMT/10000000,
:93B::AVAI//FAMT/10000000,
:16R: SUBBAL
:93C::AWAS//FAMT/9995000,
:94F::SAFE//NCSD/DTCYUS33XXX
:16S: SUBBAL
:16R: SUBBAL
:93C::LOAN//FAMT/AVAI/5000,
:94F::SAFE//NCSD/DTCYUS33XXX
:16S: SUBBAL
:19A::HOLD//USD9930479,2
:19A::ACRU//USD129479,2
:16S: FIN
```

Close of loan reservation

For ASL principal and ASLplus, as soon as the loan reservation is closed the corresponding amount is deducted from the "Pledging on Loan Delivery" sub-balance (:93C::LODE).

CBL Securities Lending Programmes

Start of loan

As soon as the loan-opening is executed, the lent securities will be reflected under sub-balance :93C::LOAN.

This sub-balance is included in the aggregate balance in field :93B::AGGR, which is used in the calculation of the holding value and accrued interest.

Example:

```
MT535
:16R: FIN
:35B: ISIN USY0606WBQ25
      /XS/009371648
      USD 9,025 BANGKOK BK PCL(REGS)(EXCH)
      97-2029
:90A::MRKT//PRCT/113,3326
:93B::AGGR//FAMT/1778000,
:93B::AVAI//FAMT/1778000,
:16R: SUBBAL
:93C::OTHR//FAMT/AVAI/0,
:94F::SAFE//NCSD/DTCYUS33XXX
:16S: SUBBAL
:16R: SUBBAL
:93C::LOAN//FAMT/AVAI/1778000,
:94F::SAFE//NCSD/DTCYUS33XXX
:16S: SUBBAL
:19A::HOLD//USD2031761,41
:19A::ACRU//USD16707,78
:16S: FIN
```

Close of loan

As soon as the loan is closed, the lent sub-balance is transferred from the :93C::LOAN sub-balance to the :93C::OTHR sub-balance on the MT535.

However, if loans for the security are still open, both tags of the :93C: field are reported.

Example:

```
MT535
:16R: FIN
:35B: ISIN USY0606WBQ25
      /XS/009371648
      USD 9,025 BANGKOK BK PCL(REGS)(EXCH)
      97-2029
:90A::MRKT//PRCT/113,3326
:93B::AGGR//FAMT/1778000,
:93B::AVAI//FAMT/1778000,
:16R: SUBBAL
:93C::OTHR//FAMT/AVAI/1778000,
:94F::SAFE//NCSD/DTCYUS33XXX
:16S: SUBBAL
:19A::HOLD//USD2031761,41
:19A::ACRU//USD16707,78
:16S: FIN
```

Borrower reporting

Pledged collateral (ASL only)

As soon as securities are pledged, the securities will be reflected in the MT535 – Statement of Holdings under sub-balance :93C::PLED.

This sub-balance is included in the aggregate balance in field :93B::AGGR which is used in the calculation of the holding value and accrued interest.

Example:

MT535

```
:16R: FIN
:35B: ISIN XS0125902451
      /XS/012590245
      EUR 4,50 FREDDIE MAC 01-2004
:90A::MRKT//PRCT/101,62
:93B::AGGR//FAMT/4246600,
:93B::AVAI//FAMT/4246600,
:16R: SUBBAL
:93C::OTHR//FAMT/AVAI/2326600,
:94F::SAFE//CUST/CITIGB2LMAG
:16S: SUBBAL
:16R: SUBBAL
:93C::PLED//FAMT/AVAI/1920000,
:94F::SAFE//CUST/CITIGB2L MAG
:16S: SUBBAL
:19A::HOLD//EUR4355184,97
:19A::ACRU//EUR39790,05
:16S: FIN
```

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Start of loan

As soon as the loan opening is executed, the borrowed securities will be reflected in the MT535 Statement of Holdings under sub-balance 93B::BORR.

This sub-balance is not included in the aggregate balance in field 93B::AGGR which is used in the calculation of the holding value and accrued interest.

Example:

1,778,000 bonds were borrowed to settle a delivery of 4,473,000 (:93C::PEND)

MT535
| ```
:16R: FIN
:35B: ISIN USY0606WBQ25
      /XS/009371648
      USD 9,025 BANGKOK BK PCL(REGS)(EXCH)
      97-2029
:90A::MRKT//PRCT/113,3326
:93B::AGGR//FAMT/4473000,
:93B::NAVL//FAMT/4473000,
:16R: SUBBAL
:93C::OTHR//FAMT/AVAI/0,
:94F::SAFE//NCSD/DTCYUS33XXX
:16S: SUBBAL
:16R: SUBBAL
:93B::BORR//FAMT/1778000,
:94F::SAFE//NCSD/DTCYUS33XXX
:16S: SUBBAL
:16R: SUBBAL
:93C::PEND//FAMT/NAVL/4473000,
:94F::SAFE//NCSD/DTCYUS33XXX
:16S: SUBBAL
:19A::HOLD//USD3079638,36
:19A::ACRU//USD25324,79
:16S: FIN
``` |

Example:

Upon settlement of the delivery, the PEND sub-balance is deducted from the aggregate holding which becomes zero.

MT535
| ```
:16R: FIN
:35B: ISIN USY0606WBQ25
      /XS/009371648
      USD 9,025 BANGKOK BK PCL(REGS)(EXCH)
      97-2029
:90A::MRKT//PRCT/113,3326
:93B::AGGR//FAMT/0,
:16R: SUBBAL
:93C::OTHR//FAMT/AVAI/0,
:94F::SAFE//NCSD/DTCYUS33XXX
:16S: SUBBAL
:16R: SUBBAL
:93B::BORR//FAMT/1778000,
:94F::SAFE//NCSD/DTCYUS33XXX
:16S: SUBBAL
:16S: FIN
``` |

Close of loan

As soon as the loan is closed, the borrowed sub-balance is no longer reflected in the MT535 – Statement of Holdings.

Example:

The client receives securities that are used to close the loan.

MT535

```
:16R: FIN
:35B: ISIN USY0606WBQ25
      /XS/009371648
      USD 9,025 BANGKOK BK PCL(REGS)(EXCH)
      97-2029
:90A::MRKT//PRCT/113,3326
:93B::AGGR//FAMT/0,
:16R: SUBBAL
:93C::OTHR//FAMT/AVAI/0,
:94F::SAFE//NCSD/DTCYUS33XXX
:16S: SUBBAL
:16S: FIN
```

Return of collateral (ASL loans only)

This transfer is reflected by a transfer from the :93C::PLED sub-balance to the :93C::OTHR sub-balance.

Example:

MT535 Deliver instruction

```
:16R: FIN
:35B: ISIN XS0125902451
      /XS/012590245
      EUR 4,50 FREDDIE MAC 01-2004
:90A::MRKT//PRCT/101,62
:93B::AGGR//FAMT/4246600,
:93B::AVAI//FAMT/4246600,
:16R: SUBBAL
:93C::OTHR//FAMT/AVAI/4246600,
:94F::SAFE//CUST/CITIGB2LMAG
:16S: SUBBAL
:19A::HOLD//EUR4355184,97
:19A::ACRU//EUR39790,05
:16S: FIN
```

CBL Securities Lending Programmes

6. MT54x Settlement reports

Lenders and borrowers can receive a settlement report for every transaction throughout the loan life-cycle events via MT546 Delivery free confirmation and MT544 Receive free confirmation. MT54x settlement report is only available in Swift ISO format.

6.1 Lender reporting

Start of loan reservation

Start of loan reservations are reported on MT546 and MT544 messages as a debit and credit in the security. The following examples show the complete MT546 and MT544 message generated for "Start of Reservation" on Trade date. Loan reservation is only relevant for ASL principal and ASLplus.

The first message, an MT546 Delivery free confirmation, shows the securities going from the lender's account to the reservation account.

MT546
:16R: GENL
:20C::SEME//**LB43727**
:23G: NEWM
:98C::PREP//20030430153203
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT997935 7711D2S6020180628150021
:16S: LINK
:16S: GENL
:16R: TRADDET
:98A::SETT//20090310
:98A::TRAD//20090310
:98A::ESET//20090310
:35B: ISIN ES0413211121 /XS/024199436 EUR 3,5 BK BANCO BILBAO VIZCAYA-2021
:70E::SPRO//**TRANSFER FROM HELD FREE POSITION FOR [LOAN TYPE] LENDING RESERVATION PURPOSE**
:16S: TRADDET

MT546 – continued
:16R: FIAC
:36B::ESTT//FAMT/1000000,
:97A::SAFE//**12345**
:94F::SAFE//NCSD/IBRCESMMXXX
:16S: FIAC
:16R: SETDET
:22F::STCO//DLWM
:22F::SETR//TRAD
:16R: SETPRTY
:95P::PSET/CEDELULLXXX
:16S: SETPRTY
:16R: SETPRTY
:95R::REAG/CEDE/**57746**
:16S: SETPRTY
:16S: SETDET

The second message, an MT544 Receive free confirmation, shows the securities instantaneously returning and blocked in the lender's account.

MT544	MT544 - continued
| ```
:16R: GENL
:20C::SEME//LB43727
:23G: NEWM
:98C::PREP//20030430153203
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT997935
7711D2S6020180628150021
:16S: LINK
:16S: GENL
:16R: TRADDET
:98A::SETT//20090310
:98A::TRAD//20090310
:98A::ESET//20090310
:35B: ISIN ES0413211121 /XS/024199436 EUR
       3,5 BK BANCO BILBAO VIZCAYA-2021
:70E::SPRO//TRANSFER TO RESERVED POSITION
          ON [LOAN TYPE] LENDING FOR LOAN
          LM20212 ON SD 10-JUN-2017
:16S: TRADDET
``` | ```
:16R: FIAC
:36B::ESTT//FAMT/1000000,
:97A::SAFE//12345
:94F::SAFE//NCSD/IBRCESMMXXX
:16S: FIAC
:16R: SETDET
:22F::STC0//DLWM
:22F::SETR//TRAD
:16R: SETPRTY
:95P::PSET/CEDELULLXXX
:16S: SETPRTY
:16R: SETPRTY
:95R::REAG/CEDE/57746
:16S: SETPRTY
:16S: SETDET
``` |

For ASLplus, the **[LOAN TYPE]** is ASL+.
For ASL Principal, the **[LOAN TYPE]** is FLPR.

End of loan reservation

Similarly, close of loan reservation also generates MT546 and MT544 messages as a debit and a credit in the security.

The first message, an MT546 Delivery free confirmation, shows the securities going from the lender's account to the reservation account.

MT546	MT546 - continued
| ```
:16R: GENL
:20C::SEME//LB43723
:23G: NEWM
:98C::PREP//20090430153203
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT997935
7711D2S6020180628150021
:16S: LINK
:16S: GENL
:16R: TRADDET
:98A::SETT//20090310
:98A::TRAD//20090310
:98A::ESET//20090310
:35B: ISIN ES0413211121
      /XS/024199436
      EUR 3,5 BK BANCO BILBAO VIZCAYA-2021
:70::SPRO//TRANSFER FROM RESERVED POSITION
         ON [LOAN TYPE] LENDING
:16S: TRADDET
``` | ```
:16R: FIAC
:36B::ESTT//FAMT/1000000,
:97A::SAFE//65948
:94F::SAFE//NCSD/IBRCESMMXXX
:16S: FIAC
:16R: SETDET
:22F::STCO//DLWM
:22F::SETR//TRAD
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY
:16R: SETPRTY
:95R::REAG//CEDE/57746
:16S: SETPRTY
:16S: SETDET
``` |

CBL Securities Lending Programmes

The second message, an MT544 Receive free confirmation, shows the securities instantaneously returning and blocked in the lender's account.

MT544
:16R: GENL
:20C::SEME//**LB43724**
:23G: NEWM
:98C::PREP//20090430153203
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT997935 7711D2S6020180628150021
:16S: GENL
:16R: TRADDET
:98A::SETT//20090310
:98A::TRAD//20090310
:98A::ESET//20090310
:35B: ISIN ES0413211121
/XS/024199436
EUR 3,5 BK BANCO BILBAO VIZCAYA-2021
:70::SPRO//**TRANSFER TO HELD FREE POSITION**
ORIGINATING FROM [LOAN TYPE]
LENDING RESERVATION
:16S: TRADDET

MT544 - continued
:16R: FIAC
:36B::ESTT//FAMT/1000000,
:97A::SAFE//**65948**
:94F::SAFE//NCSD/IBRCESMMXXX
:16S: FIAC
:16R: SETDET
:22F::STCO//DLWM
:22F::SETR//TRAD
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY
:16R: SETPRTY
:97A::SAFE//**57746**
:16S: SETPRTY
:16R: SETPRTY
:95R::REAG/CEDE/**65948**
:16S: SETPRTY
:16S: SETDET

For ASLplus, the **[LOAN TYPE]** is ASL+.
For ASL Principal, the **[LOAN TYPE]** is FLPR.

Start of loan

Start of loan will generates MT546 Deliver free confirmation for lender. It can be identified through the following fields and contents:

Field	Content	
:20C::RELA//	NONREF	
:20a::TRRF//	[52]	Unique transaction identifier
:70E::SPRO//	contains the following information:	
	First line:	
	[1-4]	Loan type, where ASL = LOAN; ASLplus = PRIN; ASL principal = FLPR
	[5]	Space
	[6-12]	Loan reference
	[13]	Space
	[14-24]	START VALUE
	[25]	Space
	[26-35]	Loan initial value at the time the loan is open followed by the decimal "," (right justified).
	Second line:	
	[1-2]	Decimals of price
:22F::SETR//	SECL	Transaction type (the result of a lending/borrowing operation
:95R::REAG/	CEDE/57711	Internal CBL account used as counterparty to the loan

Example:

The following example shows the complete MT546 message with the fields shown above highlighted:

MT546	MT546 – continued

`:16R: GENL`
`:20C::SEME//L215540`
`:23G: NEWM`
`:98C::PREP//20030602174132`
`:16R: LINK`
`:20C::RELA//NONREF`
`:20a::TRRF//549300OL514RA0SXJJ440LT997935`
`7711D2S6020180628150021`
`:16S: LINK`
`:16S: GENL`
`:16R: TRADDET`
`:98A::ESET//20030602`
`:98A::SETT//20030602`
`:35B: ISIN USY0606WBQ25`
`       /XS/009371648`
`       USD 9,025 BANGKOK BK PCL(REGS)(EXCH)`
`       97-2029`
`:16R: FIA`
`:98A::COUP//20030602`
`:16S: FIA`
	`:70E::SPRO//[LOAN DESCRIPTION]`
	`            ...`
	`:16S: TRADDET`
	`:16R: FIAC`
	`:36B::ESTT//FAMT/1778000,`
	`:97A::SAFE//11111`
	`:94F::SAFE//NCSD/DTCYUS33XXX`
	`:16S: FIAC`
	`:16R: SETDET`
	`:22F::SETR//SECL`
	`:22F::RTGS//YRTG`
	`:16R: SETPRTY`
	`:95R::REAG/CEDE/57711`
	`:16S: SETPRTY`
	`:16S: SETDET`
	`:95P::PSET//CEDELULLXXX`
	`:16S: SETPRTY`
	`:16S: SETDET`

For ASL loans, an example of the **[LOAN DESCRIPTION]** is as follows:

> **LOAN LG87848 START VALUE 2015007,**
> **40 USD**

For ASL principal loans, an example of the **[LOAN DESCRIPTION]** is as follows:

> **FLPR LG87850 START VALUE 2015007,**
> **40 EUR START RATE 1,150000**

For ASLplus loans, an example of the **[LOAN DESCRIPTION]** is as follows:

> **PRIN LG87850 START VALUE 2015007,**
> **40 EUR START RATE 1,150000**

In all of the above narratives, **START VALUE** is the value of the loan. This is followed by the ISO code for the currency in which the value is expressed. For ASL, the value is always expressed in USD. For ASLplus, it is either USD or EUR as decided by the borrower. For ASL principal, if the securities is in USD, the value is expressed in USD while if the securities is in a currency other than USD, the value is expressed in EUR. **START RATE** is the gross fee rate expressed as a percentage.

CBL Securities Lending Programmes

Close of loan

Close of loan will generates MT544 Receive free confirmation for lender. It can be identified through the following fields and content:

Field	Content	
:20C::RELA//	NONREF	
:20a::TRRF//	[52]	Unique transaction identifier
::70E::SPRO//	contains the following information:	
	First line:	
	[1-4]	Loan type, where ASL = LOAN; ASLplus = PRIN; ASL principal = FLPR
	[5]	Space
	[6-12]	Loan reference
	[13]	Space
	[14-19]	CLOSEDa
	Second line:	
	[1-7]	Loan reference
	[8]	Space
	[9-27]	FEES LOAN FEES LEND
	[28+]	Spaces
	[nn-35]	Fees with a ',' decimal separator followed by 2 decimal places (right aligned)
	Third line:	
	[1-4]	Fee currency followed by a '+' sign (indicating a credit to the account)
:22F::SETR//	SECL	The indicator SECL
:95R::DEAG/	CEDE/57711	Internal CBL account used as counterparty to the loan.

a. If a loan is partially reimbursed, CLOSED will be replaced by REIMBURSED in positions 14- 23.

Example:

MT544
| ```
:16R: GENL
:20C::SEME//L317298
:23G: NEWM
:98C::PREP//20030603040751
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT997935
7711D2S6020180628150021
:16S: LINK
:16S: GENL
:16R: TRADDET
:98A::ESET//20030603
:98A::SETT//20030603
:35B: ISIN USY0606WBQ25
      /XS/009371648
      USD 9,025 BANGKOK BK PCL(REGS)(EXCH)
      97-2029
:16R: FIA
:98A::COUP//20030603
:16S: FIA
``` |

MT544 – continued
| ```
:70E::SPRO//[LOAN DESCRIPTION]
          ...
:16S: TRADDET
:16R: FIAC
:36B::ESTT//FAMT/1778000,
:97A::SAFE//11111
:94F::SAFE//NCSD/DTCYUS33XXX
:16S: FIAC
:16R: SETDET
:22F::SETR//SECL
:22F::RTGS//YRTG
:16R: SETPRTY
:95R::DEAG/CEDE/57711
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY
:16S: SETDET
``` |

For ASL loans, an example of the **[LOAN DESCRIPTION]** is as follows:

LOAN LG87848 CLOSED
LG87848 FEES LOAN FEES LEND   31,30
EUR+

For ASL principal loans, an example of the **[LOAN DESCRIPTION]** is as follows:

FLPR LG87848 CLOSED
LG87848 FEES LOAN FEES LEND   31,30
EUR+

For ASLplus loans, an example of the **[LOAN DESCRIPTION]** is as follows:

PRIN LG87848 CLOSED
LG87848 FEES LOAN FEES LEND   31,30
EUR+

6.2   Borrower Reporting

Borrowers can receive settlement reports for every transaction throughout the loan life-cycle via MT546 Delivery free confirmations and MT544 Receive free confirmations.

Pledged securities (ASL loans only)

Pledges are reported in the MT546 and MT544 messages as a debit and a credit in the security serving as collateral for a loan.

Pledge transactions can be identified through the following fields and contents in the MT546 and MT544 messages:

MT546 Deliver free confirmation

Field	Content	
:20C::RELA//	NONREF	
:70E::SPRO//	TRANSFER FROM FREE ACCOUNT FOR LOAN LXXXXXX COLL. BLOCK	
:95R::REAG/	CEDE/57767	Internal CBL account

MT544 Receive free confirmation

Field	Content	
:20C::RELA//	NONREF	
:70E::SPRO//	TRANSFER TO PLEDGE ACCOUNT FOR LOAN LXXXXXX COLL. BLOCK	
:95R::DEAG/	CEDE/57767	Internal CBL account

The following examples show the complete MT546 and MT544 message generated for pledged securities on Trade date.

Example:

MT546 Deliver instruction

```
:16R: GENL
:20C::SEME//L214707
:23G: NEWM
:98C::PREP//20030602093257
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT997935
7711D2S6020180628150021
:16S: LINK
:16S: GENL
:16R: TRADDET
:98A::ESET//20030602
:98A::SETT//20030602
:35B: ISIN XS0125902451
     /XS/012590245
     EUR 4,50 FREDDIE MAC 01-2004
:16R: FIA
:98A::COUP//20030602
:16S: FIA
:70E::SPRO//TRANSFER FROM FREE ACCOUNT FOR
          LOAN LXXXXXX COLL. BLOCK
:16S: TRADDET
:16R: FIAC
:36B::ESTT//FAMT/1920000,
:97A::SAFE//22222
:94F::SAFE//CUST/CITIGB2LMAG
:16S: FIAC
:16R: SETDET
:22F::SETR//TRAD
:22F::RTGS//YRTG
:16R: SETPRTY
:95R::REAG/CEDE/57767
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY
:16S: SETDET
```

MT544 Receive instruction

```
:16R: GENL
:20C::SEME//L214708
:23G: NEWM
:98C::PREP//20030602093257
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT997935
7711D2S6020180628150021
:16S: LINK
:16S: GENL
:16R: TRADDET
:98A::ESET//20030602
:98A::SETT//20030602
:35B: ISIN XS0125902451
     /XS/012590245
     EUR 4,50 FREDDIE MAC 01-2004
:16R: FIA
:98A::COUP//20030602
:16S: FIA
:70E::SPRO//TRANSFER TO PLEDGE ACCOUNT FOR
          LOAN LXXXXXX COLL. BLOCK
:16S: TRADDET
:16R: FIAC
:36B::ESTT//FAMT/1920000,
:97A::SAFE//22222
:94F::SAFE//CUST/CITIGB2LMAG
:16S: FIAC
:16R: SETDET
:22F::SETR//TRAD
:22F::RTGS//YRTG
:16R: SETPRTY
:95R::DEAG/CEDE/57767
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY
:16S: SETDET
```

CBL Securities Lending Programmes

Start of loan

Start of loan will generates MT544 Receive free confirmation for borrower. It can be identified through the following fields and content:

Field	Content	
:20C::RELA//	NONREF	
:20a::TRRF//	[52]	Unique transaction identifier
:70E::SPRO//	contains the following information:	
	First line:	
	[1-4]	Loan type, where ASL = LOAN; ASLplus = PRIN; ASL principal = FLPR
	[5]	Space
	[6-12]	Loan reference
	[13]	Space
	[14-24]	START VALUE
	[25]	Space
	[26-35]	Loan initial value at the time the loan is open followed by the decimal "," (right justified).
	For ASL:	
	Second line:	
	[1-2]	Decimals of price
	[3]	Space
	[4-6]	Loan value currency
	[7]	Space
	[8-20]	HANDLING FEES
	[21]	Space
	[22-33]	Handling fee amount (right justified)
	[34]	Space
	[35]	First letter of the handling fee currency
	Third line:	
	[1-2]	Last 2 letters of the handling fee
	For ASLplus:	
	Second line:	
	[1-2]	Decimals of price
	[3]	Space
	[4-6]	Loan value currency
	[7]	Space
	[8-17]	START RATE
	[18]	Space
	[19-26]	Gross fee rate expressed as a percentage
	For ASL principal:	
	Second line:	
	[1-2]	Decimals of price
	[3]	Space
	[4-6]	Loan value currency
	[7]	Space
	[8-17]	START RATE
	[18]	Space
	[19-26]	Gross fee rate expressed as a percentage
	Third line:	
	[1-13]	HANDLING FEES
	[14]	Space
	[15-26]	Handling fee amount (right justified)
	[27]	Space
	[28-30]	Handling fee currency
:22F::SETR//	SECB	The indicator SECB
:95R::DEAG/	CEDE/57711	Internal CBL account used as counterparty to the loan

Example:

MT544
:16R: GENL
:20C::SEME//L215544
:23G: NEWM
:98C::PREP//20030602174131
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT997935 7711D2S6020180628150021
:16S: LINK
:16S: GENL
:16R: TRADDET
:98A::ESET//20030602
:98A::SETT//20030602
:35B:ISIN USY0606WBQ25
/XS/009371648
USD 9,025 BANGKOK BK PCL(REGS)(EXCH)
97-2029
:16R: FIA
:98A::COUP//20030602
:16R: FIA

MT544 – continued
:98A::COUP//20030602
:16S: FIA
:70E::SPRO//[LOAN DESCRIPTION]
...
...
:16S: TRADDET
:16R: FIAC
:36B::ESTT//FAMT/1778000,
:97A::SAFE//22222
:94F::SAFE//NCSD/DTCYUS33XXX
:16S: FIAC
:16R: SETDET
:22F::SETR//SECB
:22F::RTGS//YRTG
:16R: SETPRTY
:95R::DEAG/CEDE/57711
:16S: SETPRTY
:16S: SETDET

For ASL loans, an example of the [LOAN DESCRIPTION] is as follows:

> **LOAN LG87848 START VALUE 2015007,**
> **40 USD HANDLING FEES   7,00 E**
> **UR**

For ASL principal loans, an example of the [LOAN DESCRIPTION] is as follows:

> **FLPR LG87850 START VALUE 2015007,**
> **40 EUR START RATE 1,150000**
> **HANDLING FEES   7,00 EUR**

For ASLplus loans, an example of the [LOAN DESCRIPTION] is as follows:

> **PRIN LG87850 START VALUE 2015007,**
> **40 EUR START RATE 1,15000040 EUR START RATE 1,150000**

In all of the above narratives, START VALUE is the value of the loan. This is followed by the ISO code for the currency in which the value is expressed. For ASL, the value is always expressed in USD. For ASLplus, it is either USD or EUR as decided by the borrower. For ASL principal, if the securities is in USD, the value is expressed in USD while if the securities is in a currency other than USD, the value is expressed in EUR.

CBL Securities Lending Programmes

Close of loan

Close of loan will generates MT546 Deliver free confirmation for the borrower. It can be identified through the following fields and contents:

Field	Content	
:20C::RELA//	NONREF	
:20a::TRRF//	[52]	Unique transaction identifier
:70E::SPRO//	contains the following information:	
	First line:	
	[1-4]	Loan type, where ASL = LOAN; ASLplus = PRIN; ASL principal = FLPR
	[5]	Space
	[6-12]	Loan reference
	[13]	Space
	[14-19]	CLOSED[a]
	Second line:	
	[1-7]	Loan reference
	[8]	Space
	[9-27]	FEES LOAN FEES BOR.
	[28+]	Spaces
	[nn-35]	Fees with a ',' decimal separator followed by 2 decimal places (right aligned)
	Third line:	
	[1-4]	Fee currency followed by a '-' sign (indicating a debit to the account)
:22F::SETR//	SECB	The indicator SECB
:95R::REAG/	CEDE/57711	Internal CBL account used as counterparty to the loan

a. If a loan is partially reimbursed, CLOSED will be replaced by REIMBURSED in positions 14- 23.

Example:

MT546	MT546 – continued
| ```
:16R: GENL
:20C::SEME//L317308

:23G: NEWM
:98C::PREP//20030603040752
:16R: LINK
:20C::RELA//NONREF
:20a::TRRF//549300OL514RA0SXJJ440LT997935
7711D2S6020180628150021
:16S: LINK
:16S: GENL
:16R: TRADDET
:98A::ESET//20030603
:98A::SETT//20030603
:35B: ISIN USY0606WBQ25
      /XS/009371648
      USD 9,025 BANGKOK BK PCL(REGS)(EXCH)
      97-2029
:16R: FIA
:98A::COUP//20030603
:16S: FIA
``` | ```
:70E::SPRO//[LOAN DESCRIPTION]
            ...
            ...
:16S: TRADDET
:16R: FIAC
:36B::ESTT//FAMT/1778000,
:97A::SAFE//22222
:94F::SAFE//NCSD/DTCYUS33XXX
:16S: FIAC
:16R: SETDET
:22F::SETR//SECB
:22F::RTGS//YRTG
:16R: SETPRTY
:95R::REAG/CEDE/57711
:16S: SETPRTY
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY
:16S: SETDET
``` |

For ASL loans, an example of the **[LOAN DESCRIPTION]** is as follows:

> **LOAN LG87848 CLOSED**
> **LG87848 FEES LOAN FEES BOR.   82,51**
> **EUR-**

For ASL principal loans, an example of the **[LOAN DESCRIPTION]** is as follows:

> **FLPR LG87848 CLOSED**
> **LG87848 FEES LOAN FEES BOR.   102,23**
> **USD-**

For ASLplus loans, an example of the **[LOAN DESCRIPTION]** is as follows:

> **PRIN LG87848 CLOSED**
> **LG87848 FEES LOAN FEES BOR.   82,51**
> **EUR-**

CBL Securities Lending Programmes

Return of collateral (ASL only)

When the loan is closed the collateral is made available to the borrower. The transactions generate MT546 and MT544 as a debit and a credit in the security serving as collateral.

Pledge transactions can be identified in MT546 and MT544 through the following fields and content:

MT546 – Deliver free confirmation

Field	Content	
:20C::RELA//	NONREF	
:70E::SPRO//	TRANSFER FROM PLEDGE ACCOUNT FOR LOAN LXXXXXX COLL. UNBLOCK	
:95R::REAG/	CEDE/57767	Internal CBL account

MT544 – Receive free confirmation

Field	Content	
:20C::RELA//	NONREF	
:70E::SPRO//	TRANSFER TO FREE ACCOUNT FOR LOAN LXXXXXX COLL. UNBLOCK	
:95R::DEAG/	CEDE/57767	Internal CBL account

Example:

MT546 Deliver instruction	MT544 Receive instruction

`:16R: GENL`
`:20C::SEME//L320939`
`:23G: NEWM`
`:98C::PREP//20030603040752`
`:16R: LINK`
`:20C::RELA//NONREF`
`:20a::TRRF//549300OL514RA0SXJJ440LT997935`
`7711D2S6020180628150021`
`:16S: LINK`
`:16S: GENL`
`:16R: TRADDET`
`:98A::ESET//20030603`
`:98A::SETT//20030603`
`:35B: ISIN XS0125902451`
`     /XS/012590245`
`     EUR 4,50 FREDDIE MAC 01-2004`
`:16R: FIA`
`:98A::COUP//20030603`
`:16S: FIA`
`:70E::SPRO//TRANSFER FROM PLEDGE ACCOUNT`
`        FOR LOAN LXXXXXX COLL. UNBLOCK`
`:16S: TRADDET`
`:16R: FIAC`
`:36B::ESTT//FAMT/1920000,`
`:97A::SAFE//55555`
`:94F::SAFE//CUST/CITIGB2LMAG`
`:16S: FIAC`
`:16R: SETDET`
`:22F::SETR//TRAD`
`:22F::RTGS//YRTG`
`:16R: SETPRTY`
`:95R::REAG/CEDE/57767`
`:16S: SETPRTY`
`:16R: SETPRTY`
`:95P::PSET//CEDELULLXXX`
	`:16R: GENL`
	`:20C::SEME//L320952`
	`:23G: NEWM`
	`:98C::PREP//20030603040752`
	`:16R: LINK`
	`:20C::RELA//NONREF`
	`:20a::TRRF//549300OL514RA0SXJJ440LT997935`
	`7711D2S6020180628150021`
	`:16S: LINK`
	`:16S: GENL`
	`:16R: TRADDET`
	`:98A::ESET//20030603`
	`:98A::SETT//20030603`
	`:35B: ISIN XS0125902451`
	`     /XS/012590245`
	`     EUR 4,50 FREDDIE MAC 01-2004`
	`:16R: FIA`
	`:98A::COUP//20030603`
	`:16S: FIA`
	`:70E::SPRO//TRANSFER TO FREE ACCOUNT FOR`
	`        LOAN LXXXXXX COLL. UNBLOCK`
	`:16S: TRADDET`
	`:16R: FIAC`
	`:36B::ESTT//FAMT/1920000,`
	`:97A::SAFE//55555`
	`:94F::SAFE//CUST/CITIGB2LMAG`
	`:16S: FIAC`
	`:16R: SETDET`
	`:22F::SETR//TRAD`
	`:22F::RTGS//YRTG`
	`:16R: SETPRTY`
	`:95R::DEAG/CEDE/57767`
	`:16S: SETPRTY`
	`:16R: SETPRTY`
	`:95P::PSET//CEDELULLXXX`

```
:16S: SETPRTY                            :16S: SETPRTY
:16S: SETDET                             :16S: SETDET
```

7. Borrowing and Lending Activity Report

7.1 Xact Web Portal

The Borrowing and Lending Activitiy Report can be retrieved by perfoming the following in Xact Web Portal:

1. Select Settlement → Security Positions

Dashboard	Collateral Management - My Activities	Collateral Management - My Settings	Settlement	User Management	Help & Resources			
Securities								
Security Instructions								
Security Positions								
Registered Securities: Beneficial Owner Details								

CBL Securities Lending Programmes

2. Select Timeframe = Current and Position type = LOAN – On Loan, you can retrieve the current securities on loan. You can retrieve historical or forecast data by selecting Timeframe = Forecast or Historic.

3. Click on Query to see the List View.

4. To view the movements of a loan transaction, choose a transaction from the List View and click on View Movements.

5. To view the details of a Security Instruction, select a transaction and click on Go to Security Instructions.

The List View can be exported to .csv or .xls.

CBL Securities Lending Programmes

8.   Billing statements

Clients are notified through the issuance of Statement of Fees, Pass-Through Statement and Self-Billing Invoice at the beginning of each month about the ASL/ASLplus/ASL principle lending and borrowing fees, as well as the associated SFTR delegation fees if subscribed, due on the 15th of the same month. On the first business day of each month, the notification of securities lending services due from the previous month is sent to clients, by post or via the electronic billing portal, in the Statement of Fees. The value date is equal to the posting date.

The Statement of Fees details the following:

ASL

- Handling Fees for Borrowers;
- CBL's Commission Fee for Lenders;
- CBL's Penalty Income via the Lenders.

ASL principal

- Borrower Fees;
- Recall Penalty for Borrowers;
- Handling Fee for Borrowers.

SFTR Delegation Fees

- ASL Monthy;
- ASLplus Monthy;
- ASL Principal Monthy.

SFTR Delegation Fees surcharge

- ASL monthly;
- ASLplus Monthy;
- ASL Principal Monthy.

Statement of Fees - Summary

Global Securities Financing	Volume	VAT Rate	Base Amount in EUR
Automated lending			4.940,15-
ASL			4.940,15-
Lending income	316		4.940,15-

SFTR Delegation Fees	830	83,00
ASL Monthly	749	74,90
ASLplus Monthly *	81	8,10

SFTR Delegation Fees surcharge		1	250.00
UnaVista-UK		1	250.00
ASL Monthly *		1	250.00

If applicable, SFTR Delegation minimum fee adjustment will be shown in the Fee Summary.

This being the delta from the advised "SFTR Delegation Fees" to round up to the minimum fee due.

Minimum Fee Adjustment	109,95	0,00	109,95

The Pass-Through Statement details the following:

ASL

- The Borrowers Fees;
- Recall Penalty for Borrowers;
- Lenders Pass-Through income;
- Recall Penalty Income for Lenders (pass-through value).

The Self-Billing invoice details the following:

ASLplus

- Lender income.

ASL principle

- Lender income;
- Recall Penalty Income for Lenders.

9. Collateral reporting for ASL principal and ASLplus borrowers

Clearstream Banking will provide Triparty Collateral Management Daily Exposure Reports via CmaX to the borrower's designated address.

MT535 Statement of Holdings and MT536 Statement of Transactions reports can also be provided via Xact Web Portal or via Swift.

Please refer to the Borrower Operational Profile documentation.

10. Custody and corporate actions

For interest income or final redemption payments on securities on loan and/or held as collateral, clients can use the following reports:

- MT564 Corporate Action Notification;

- MT566 Corporate Action Confirmation;

- MT567 Corporate Action Status and Processing Advice

  The MT567 indicates whether a corporate action instruction or cancellation has been accepted for processing, rejected or denied. It is also sent to clients whose corporate action instruction is pending due to insufficient holding;

- MT568 Corporate Action Narrative

  The MT568 reports the details and resolutions of (extra)ordinary general meetings;

- MT599 (in exceptional cases) advising of preliminary information from reliable sources on upcoming events.

10.1 MT567 Corporate Action Status and Processing Advice

The following cases illustrate the relevant code words used to notify clients with the MT567.

Corporate action instruction pending

For lack of securities due to "On Loan" position: Corporate action instruction rejected.

```
MT567
:16R: STAT
:16R: REAS
:24B::PEND//LACK
:70D::ADTX//++WARNING++YOUR INSTRUCTION IS
CURRENTLY PENDING DUE TO 'ON LOAN'
POSITION. IF
THE ACCOUNT HOLDINGS DO NOT INCREASE WITHIN
THE NEXT 5 BUSINESS DAYS YOUR INSTRUCTION
WILL
BE REJECTED. IF DEADLINE FALLS WITHIN THIS
TIMEFRAME,
THE INSTRUCTION WILL BE REJECTED AT
THE SET OF DEADLINE DATE AND TIME.
```

Corporate action instruction rejected

- For lack of securities due to "On Loan" position where a recall has not been possible within five business days:

```
MT567
:16R: STAT
:16R: REAS
:24B::REJT//LACK
```

- When a borrower account requests participation in a corporate event for their borrowed position:

```
MT567
:16R: STAT
:16R: REAS
:24B::PEND//NARR
:70D::ADTX//++WARNING++NOT AUTHORISED TO
INSTRUCT THIS ACCOUNT
```

10.2 MT544/MT546 and MT536

For ASL, ASLplus and ASL principal loans, if a corporate action occurs that by its nature it creates such an impact to any in-flight loans such that they require rebooking, then for each such loan the following pair of instructions with the given wording below will appear in field ":70E" of the MT544/MT546 and MT536 instruction:

Opening

 i) **HELD FREE ADJUSTMENT FOR LOAN (REF) DUE TO CA: ACXXXXXXX**

 ii) For borrower:

  LOAN LM00154 START VALUE 73684,

  00 USD HANDLING FEES 0,00 E

  UR CA: ACXXXXXXX

 For lender:

  LOAN LM00154 START VALUE 73684,

  00 USD CA: ACXXXXXXX

Closing

 i) **HELD FREE ADJUSTMENT FOR LOAN (LOAN REF) DUE TO CA: ACXXXXXXX**

 ii) For borrower:

  LOAN LG87848 CLOSED

  LG87848 FEES LOAN FEES BOR. 82,51

  EUR- CA: ACXXXXXXX

 For lender:

  LOAN LG87848 CLOSED

  LG87848 FEES LOAN FEES LEND 82,51

  EUR+ CA: ACXXXXXXX

11. SFTR Rebooking

For opening and closing of loan securities due to SFTR rebooking, the following pair of instructions with the given wording below will appear in field ":70E" of the MT544/MT546 and MT536 instruction:

Opening

    i) **HELD FREE ADJUSTMENT FOR LOAN (LOAN REF) DUE TO REBOOKING FOR SFTR**

    ii) For borrower:

        LOAN LM00154 START VALUE   73684,

        00 USD HANDLING FEES   0,00 E

        UR REBOOKING FOR SFTR

    For lender:

        LOAN LM00154 START VALUE   73684,

        00 USD REBOOKING FOR SFTR

Closing

    i) **HELD FREE ADJUSTMENT FOR LOAN (LOAN REF) DUE TO REBOOKING FOR SFTR**

    ii) For borrower:

        LOAN LG87848 CLOSED

        LG87848 FEES LOAN FEES BOR. 82,51

        EUR- REBOOKING FOR SFTR

    For lender:

        LOAN LG87848 CLOSED

        LG87848 FEES LOAN FEES LEND 82,51

        EUR+ REBOOKING FOR SFTR

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