Triparty Collateral Management Service (CmaX)

Connectivity Guide

July 2025

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CmaX

Foreword

Clearstream Banking launched the CmaX (Collateral management eXchange) system in October 2006. 2009 witnessed an expansion into new asset classes, with the launch of our equities service, which, in 2010, was developed into a fully customised service at par with our fixed income capability.

The CmaX application centralises all collateral management services, from straightforward repos to tailored reuse structures, on a single platform.

The aim of this guide is to be a centralised reference for all client input and reporting for Triparty Collateral Management Services in Clearstream. Where details are covered by other documents, this guide will give a brief overview and reference the relevant document.

Collateral management umbrella

Clearstream Banking offers a complete range of services under its collateral management umbrella:

- **Triparty Repo Service (TRS)**

  For the settlement, collateralisation and maintenance of multicurrency repo transactions. Cash settlement and collateral management is based on delivery against payment (DVP) settlement.

- **Triparty Securities Lending Services (TSLS)**

  For the collateralisation, settlement and maintenance of securities lending transactions.
  - TSLS1 - loan settlement, valuation and collateral management;
  - TSLS2 - loan valuation and collateral management.

- **Triparty Collateral Management Services (TCMS)**

  For the collateralisation of various exposures, such as bilateral cash loans, CSA and Central Counterparty (CCP) margining, central bank discount borrowing, securities lending transactions etc.

- **General Collateral (GC) Services**

  For the management of electronic repo transactions, combining the CCP services of Eurex Clearing or LCH.Clearnet with Clearstream Banking's collateral services.

- **Pledge to Central Banks**

  For collateral pledges in favour of central banks, to gain access to intraday or overnight liquidity and participate in tender operations for risk management purposes etc.

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Communications media

Through Clearstream's suite of client communications media, clients have real-time access to enhanced information, instruction input, transaction and position reporting.

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**, via the internet or a Virtual Private Network (VPN)

- **Xact File Transfer**, file transfer via internet or SwiftNet FileAct

- **Xact via Swift** network – the link to connect to Clearstream via SwiftNet FIN.

Contact details

For further information about the content of this document, or if you have specific questions regarding communication with Clearstream Banking, please contact the Global Securities Financing Services Team.

The daily administration and operational aspects of Clearstream Banking's Collateral Management Services are handled by a dedicated Collateral Management Services team in Luxembourg and assistance is directly available from the Collateral Management Desk, as follows:

Group telephone:	+352-243-38113
Group fax:	+352-243-38262
Group email:	cmax@clearstream.com
Swift address:	CEDELULL

Contact	Global Securities Financing services	
If you are interested in further information about any of our Global Securities Financing solutions, please contact our dedicated GSF team	Luxembourg	+352-243-36868
	London	+44-(0)20-7862-7142
	Singapore	+65-6597-1622
gsf@clearstream.com	Hong Kong	+852-2530-7411
www.clearstream.com	Dubai	+971-4-331-0644
	New York	+1-212-309-8882

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1. Triparty Collateral instructions

Clients have full access to manage an exposure with the industry standard Swift MT527 throughout the exposure's life cycle. Once the Triparty contracts are in place, clients can send exposure opening instructions at the beginning of the life cycle, exposure deal adjustment instructions during the life of the exposure and Margin Movement instructions. This section provides only a high level view, and some examples of instructions. For more details, please refer to the Xact via Swift and Xact Web Portal User Guides.

MT527 - Triparty Collateral Instruction

New exposure

Clients can instruct to open all types of collateral exposures. The instructions will be validated and only settle when matched with the counterparty's instruction.

Example of an opening (Collateral Giver) instruction for an AutoAssign repo

```
:16R: GENL
:28E: 1/ONLY
:20C::SEME//2002121099999001-->
:20C::SCTR//REPO12345 -------->
:20C::CLCI//OPENING001
:23G: NEWM
:98A::EXRQ//20060216
:22H::CINT//INIT
```

Reference	Swift name	Clearstream usage
SEME	Sender's Reference	Reference of the Swift Message
SCTR	Sender's Collateral Reference	Reference of the trade
CLCI	Client's Collateral Reference	Reference of the action on the trade (opening, date change etc)

```
:22H::COLA//REPO ----------->
:22H::REPR//PROV
:13B::ELIG//06-31AUG08
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/56789
:16S: COLLPRTY
:16S: GENL
:16R: DEALTRAN
:98B::TERM//OPEN
:19A::TRAA//EUR20000000,
:92A::PRIC//1,86
:16S: DEALTRAN
```

Service Type	:22H::COLA// Exposure Type Indicator	:22H::PRSS// Process Indicator
TCMS	SLOA	n/a
TRS	REPO	n/a
TSLS1	SLEB	CEDE/INTS
TSLS2	SLEB	CEDE/EXTS

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Exposure deal adjustment instructions

If a client and their counterparty have agreed changes to the deal, the MT527 can be used to instruct these changes. Once validated and matched with the counterparty's instruction, the changes will take affect on the value date instructed. The following instructions can be sent for deal adjustments:

- Setting exposure closing date;
- Changing rate (only applicable to TRS or TSLS2 exposures);
- Changing exposure amount.

These instructions are defined in the Instruction Type Indicator (:22H::CINT//) with the code words as indicated in the following table:

Code	Purpose
CADJ	Collateral Adjustment (for substitution, withdrawal and allocation/top-up).
CDTA	Data Adjustment (for set close date) and to cancel an in-flight trade (by setting close date to current business date). For Data Adjustment, the Execution Requested Date must be the current date.
INIT	Creation of a Triparty Collateral Management exposure (for opening).
PADJ	Principal Adjustment (TRS and TCMS only).
RATA	Price Adjustment (for changes in repo rate or lending rate).
TERM	Cancellation of the Triparty Collateral Management exposure in cases where the trade is not yet in-flight.

Examples of MT527 deal adjustment instructions

Cancellation

Original instruction	Cancellation instruction

`:16R: GENL`
`:28E: 1/ONLY`
`:20C::SEME//MSGC001`
`:20C::CLCI//INSTR001`
`:20C::SCTR//EXPCA001`
`:23G: NEWM`
`:98A::EXRQ//20100511`
`:22H::CINT//INIT`
`:22H::COLA//REPO`
`:22H::REPR//PROV`
`:13B::ELIG//01-01JAN10`
`:16R: COLLPRTY`
`:95P::PTYA//BICCODE1`
`:16S: COLLPRTY`
`:16R: COLLPRTY`
`:95P::PTYB//BICCODE2`
`:16S: COLLPRTY`
`:16R: COLLPRTY`
`:95R::TRAG/CEDE/11111`
`:16S: COLLPRTY`
`:16S: GENL`
`:16R: DEALTRAN`
`:98B::TERM//OPEN`
`:19A::TRAA//EUR1000000,00`
`:92A::PRIC//0,5`
`:16S: DEALTRAN`
	`:16R: GENL`
	`:28E: 1/ONLY`
	`:20C::SEME//MSGC002`
	`:20C::CLCI//INSTR001`
	`:20C::SCTR//EXPCA001`
	`:23G: CANC`
	`:98A::EXRQ//20100511`
	`:22H::CINT//INIT`
	`:22H::COLA//REPO`
	`:22H::REPR//PROV`
	`:13B::ELIG//[ELIG_BASKET]`
	`:16R: COLLPRTY`
	`:95P::PTYA//[PTYA_BIC(8)]`
	`:16S: COLLPRTY`
	`:16R: COLLPRTY`
	`:95P::PTYB//[PTYB_BIC(8)]`
	`:16S: COLLPRTY`
	`:16R: COLLPRTY`
	`:95R::TRAG/CEDE/[COLL_ACCT]`
	`:16S: COLLPRTY`
	`:16R: LINK`
	`:20C::PREV//MSGC001`
	`:16S: LINK`
	`:16S:GENL`
	`:16R: DEALTRAN`
	`:98B::TERM//OPEN`
	`:19A::TRAA//EUR1000000,00`
	`:92A::PRIC//0,5`
	`:16S: DEALTRAN`

Price adjustment - Fixed rate

Original instruction	Price adjustment instruction
:16R: GENL	:16R: GENL
:28E: 1/ONLY	:28E: 1/ONLY
:20C::SEME//MSGR001	:20C::SEME//MSGR002
:20C::CLCI//INSTR001	:20C::CLCI//INSTR002
:20C::SCTR//EXPCR001	:20C::SCTR//EXPCR001
:23G: NEWM	:23G: NEWM
:98A::EXRQ//20100420	:98A::EXRQ//20100420
:22H::CINT//INIT	:22H::CINT//RATA
:22H::COLA//REPO	:22H::COLA//REPO
:22H::REPR//PROV	:22H::REPR//PROV
:13B::ELIG//01-01JAN10	:13B::ELIG//01-01JAN10
:16R: COLLPRTY	:16R: COLLPRTY
:95P::PTYA//BICCODE1	:95P::PTYA//BICCODE1
:16S: COLLPRTY	:16S: COLLPRTY
:16R: COLLPRTY	:16R: COLLPRTY
:95P::PTYB//BICCODE2	:95P::PTYB//BICCODE2
:16S: COLLPRTY	:16S: COLLPRTY
:16R: COLLPRTY	:16R: COLLPRTY
:95R::TRAG/CEDE/11111	:95R::TRAG/CEDE/1111
:16S: COLLPRTY	:16S: COLLPRTY
:16S: GENL	:16S: GENL
:16R: DEALTRAN	:16R: DEALTRAN
:98B::TERM//OPEN	:98B::TERM//OPEN
:19A::TRAA//EUR1000000,00	:19A::TRAA//EUR1000000,00
:92A::PRIC//0,5	**:92A::PRIC//2,5**
:16S: DEALTRAN	:16S: DEALTRAN

Price adjustment - Variable rate

Original instruction	Price adjustment instruction
:16R: GENL	:16R: GENL
:28E: 1/ONLY	:28E: 1/ONLY
:20C::SEME//MSGR001	:20C::SEME//MSGR002
:20C::CLCI//INSTR001	:20C::CLCI//INSTR002
:20C::SCTR//EXPCR001	:20C::SCTR//EXPCR001
:23G: NEWM	:23G: NEWM
:98A::EXRQ//20100420	:98A::EXRQ//20100420
:22H::CINT//INIT	:22H::CINT//RATA
:22H::COLA//SLEB	:22H::COLA//SLEB
:22F::PRSS/CEDE/EXTS	:22F::PRSS/CEDE/EXTS
:22H::REPR//PROV	:22H::REPR//PROV
:13B::ELIG//01-01JAN10	:13B::ELIG//01-01JAN10
:16R: COLLPRTY	:16R: COLLPRTY
:95P::PTYA//BICCODE1	:95P::PTYA//BICCODE1
:16S: COLLPRTY	:16S: COLLPRTY
:16R: COLLPRTY	:16R: COLLPRTY
:95P::PTYB//BICCODE2	:95P::PTYB//BICCODE2
:16S: COLLPRTY	:16S: COLLPRTY
:16R: COLLPRTY	:16R: COLLPRTY
:95R::TRAG/CEDE/11111	:95R::TRAG/CEDE/1111
:16S: COLLPRTY	:16S: COLLPRTY
:16S: GENL	:16S: GENL
:16R: DEALTRAN	:16R: DEALTRAN
:98A::TERM//20101020	:98A::TERM//20101020
:19A::TRAA//EUR1000000,00	:19A::TRAA//EUR1000000,00
:92C::PRIC/CEDE/EONIA	:92C::PRIC/CEDE/EONIA
:92A::RSPR//0,3	:92A::RSPR//0,4
:16S: DEALTRAN	:16S: DEALTRAN

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Data adjustment (for set close date)

Original instruction	Data adjustment instruction

`:16R: GENL`
`:28E: 1/ONLY`
`:20C::SEME//MSGD001`
`:20C::CLCI//INSTR001`
`:20C::SCTR//EXPSCD001`
`:23G: NEWM`
`:98A::EXRQ//20100420`
`:22H::CINT//INIT`
`:22H::COLA//REPO`
`:22H::REPR//PROV`
`:13B::ELIG//01-01JAN10`
`:16R: COLLPRTY`
`:95P::PTYA//BICCODE1`
`:16S: COLLPRTY`
`:16R: COLLPRTY`
`:95P::PTYB//BICCODE2`
`:16S: COLLPRTY`
`:16R: COLLPRTY`
`:95R::TRAG/CEDE/11111`
`:16S: COLLPRTY`
`:16S: GENL`
`:16R: DEALTRAN`
`:98B::TERM//OPEN`
`:19A::TRAA//EUR1000000,00`
`:92A::PRIC//0,5`
`:16S: DEALTRAN`
	`:16R: GENL`
	`:28E: 1/ONLY`
	`:20C::SEME//MSGD002`
	`:20C::CLCI//INSTR002`
	`:20C::SCTR//EXPSCD001`
	`:23G: NEWM`
	`:98A::EXRQ//20100420`
	`:22H::CINT//CDTA`
	`:22H::COLA//REPO`
	`:22H::REPR//PROV`
	`:13B::ELIG//01-01JAN10`
	`:16R: COLLPRTY`
	`:95P::PTYA//BICCODE1`
	`:16S: COLLPRTY`
	`:16R: COLLPRTY`
	`:95P::PTYB//BICCODE2`
	`:16S: COLLPRTY`
	`:16R: COLLPRTY`
	`:95R::TRAG/CEDE/11111`
	`:16S: COLLPRTY`
	`:16S: GENL`
	`:16R: DEALTRAN`
	`:98A::TERM//20100422`
	`:19A::TRAA//EUR1000000,00`
	`:92A::PRIC//0,5`
	`:16S: DEALTRAN`

Principal adjustment

Original instruction	Principal adjustment instruction

`:16R: GENL`
`:28E: 1/ONLY`
`:20C::SEME//MSGP001`
`:20C::CLCI//INSTR001`
`:20C::SCTR//EXPPA001`
`:23G: NEWM`
`:98A::EXRQ//20100422`
`:22H::CINT//INIT`
`:22H::COLA//REPO`
`:22H::REPR//PROV`
`:13B::ELIG//01-01JAN10`
`:16R: COLLPRTY`
`:95P::PTYA//BICCODE1`
`:16S: COLLPRTY`
`:16R: COLLPRTY`
`:95P::PTYB//BICCODE2`
`:16S: COLLPRTY`
`:16R: COLLPRTY`
`:95R::TRAG/CEDE/11111`
`:16S: COLLPRTY`
`:16S: GENL`
`:16R: DEALTRAN`
`:98B::TERM//OPEN`
`:19A::TRAA//EUR1000000,00`
`:92A::PRIC//0,5`
`:16S: DEALTRAN`
	`:16R: GENL`
	`:28E: 1/ONLY`
	`:20C::SEME//MSGP002`
	`:20C::CLCI//INSTR002`
	`:20C::SCTR//EXPPA001`
	`:23G: NEWM`
	`:98A::EXRQ//20100422`
	`:22H::CINT//PADJ`
	`:22H::COLA//REPO`
	`:22H::REPR//PROV`
	`:13B::ELIG//01-01JAN10`
	`:16R: COLLPRTY`
	`:95P::PTYA//BICCODE1`
	`:16S: COLLPRTY`
	`:16R: COLLPRTY`
	`:95P::PTYB//BICCODE2`
	`:16S: COLLPRTY`
	`:16R: COLLPRTY`
	`:95R::TRAG/CEDE/11111`
	`:16S: COLLPRTY`
	`:16S: GENL`
	`:16R: DEALTRAN`
	`:98B::TERM//OPEN`
	`:19A::TRAA//EUR2000000,00`
	`:92A::PRIC//0,5`
	`:16S: DEALTRAN`

Termination (Cancellation of not in-flight instruction)

Original instruction	Termination instruction
:16R: GENL	:16R: GENL
:28E: 1/ONLY	:28E: 1/ONLY
:20C::SEME//MSGR001	:20C::SEME//MSGR002
:20C::CLCI//INSTR001	:20C::CLCI//INSTR002
:20C::SCTR//EXPCR001	:20C::SCTR//EXPCR001
:23G: NEWM	:23G: NEWM
:98A::EXRQ//20100422	:98A::EXRQ//20100422
:22H::CINT//INIT	**:22H::CINT//TERM**
:22H::COLA//REPO	:22H::COLA//REPO
:22H::REPR//PROV	:22H::REPR//PROV
:13B::ELIG//01-01JAN10	:13B::ELIG//01-01JAN10
:16R: COLLPRTY	:16R: COLLPRTY
:95P::PTYA//BICCODE1	:95P::PTYA//BICCODE1
:16S: COLLPRTY	:16S: COLLPRTY
:16R: COLLPRTY	:16R: COLLPRTY
:95P::PTYB//BICCODE2	:95P::PTYB//BICCODE2
:16S: COLLPRTY	:16S: COLLPRTY
:16R: COLLPRTY	:16R: COLLPRTY
:95R::TRAG/CEDE/11111	:95R::TRAG/CEDE/11111
:16S: COLLPRTY	:16S: COLLPRTY
:16S: GENL	:16S: GENL
:16R: DEALTRAN	:16R: DEALTRAN
:98B::TERM//OPEN	:98B::TERM//OPEN
:19A::TRAA//EUR1000000,00	:19A::TRAA//EUR1000000,00
:92A::PRIC//0,5	:92A::PRIC//0,5
:16S: DEALTRAN	:16S: DEALTRAN

Margin Movements (Collateral Givers using manual allocation only)

If the net value of the securities held in a Collateral Account change, if there is a failed delivery or the client wants to change any of the securities that are allocated as collateral, the client can instruct to change the collateral allocated to an exposure. The following instructions can be made for margin movements:

- Top-up of collateral;
- Withdrawal of collateral;
- Substitution of collateral;
- Replacement of failed delivery.

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MT558 - Triparty Collateral Status and Processing Advice

Availability and format

The MT558 Triparty Collateral Status and Processing Advice is available upon changes to the status of the instruction.

Report content

The MT558 reports collateral transactions for which any of the following statuses have changed:

- Instruction processing - treated or rejected;
- Matching - matched or unmatched;
- Cancellation processing - processed, denied or rejected;
- Allocation and Settlement;
- Reason for ineligibility of collateral.

Examples of MT558 reporting the settlement status

For a Collateral Giver on a Triparty Reservation Service type:

```
:16R: GENL
:28E: 1/ONLY
:20C::SEME//0000000000023161
:20C::CLTR//REPO12345
:20C::CLCI//OPENING001
:23G: INST
:98A::EXRQ//20060216
:22H::CINT//CADJ
:22H::REPR//PROV
:22H::COLA//SLOA
:13B::ELIG//EGCP
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:97A::SAFE//22222
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/11111
:16S: COLLPRTY
:16R: STAT
:25D::IPRC//TREA
:16S: STAT
:17B::CAPP//Y
:70D::REAS//Settlement
Issues.
:16S: GENL
```

```
:16R: DEALTRAN
:98B::TERM//OPEN
:19A::TRAA//EUR20000000,
:92A::PRIC//1,86
:16S: DEALTRAN
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN BE0000941683
:36B::QSEC//FAMT/50000,
:17B::COLL//Y
:17B::TYPP//Y
:16S: SECMOVE
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN BE0000943705
:36B::QSEC//FAMT/60000,
:17B::COLL//Y
:17B::TYPP//Y
:16S: SECMOVE
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN BE0000942699
:36B::QSEC//FAMT/120000000,
:17B::COLL//Y
:17B::TYPP//N
:16S: SECMOVE
```

:22H::CINT// Instruction Type Indicator	
Code	**Instruction purpose**
CADJ	Collateral Adjustment (for substitution, withdrawal and allocation/top-up)
CDTA	Data Adjustment (for set close date) and to cancel an in-flight trade (by setting close date to current business date)
INIT	Creation of a Triparty Collateral Management exposure (for opening)
PADJ	Principal Adjustment (TRS and TCMS only)
RATA	Price Adjustment (for changes in repo rate or lending rate)
TERM	Cancellation of the Triparty Collateral Management exposure in cases where the trade is not yet in-flight

Service	:22H::COLA// Exposure Type Indicator	:22H::PRSS// Process Indicator Type Indicator
TCMS	SLOA	n/a
TRS	REPO	n/a
TSLS1	SLEB	CEDE/INTS
TSLS2	SLEB	CEDE/EXTS

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For both parties on a Triparty Repo:

```
:16R: GENL
:28E: 1/ONLY
:20C::SEME//0000000000023161
:20C::CLTR//REPO12345
:20C::CLCI//OPENING001
:23G: INST
:98A::EXRQ//20060216
:22H::CINT//INIT
:22H::COLA//REPO
:22H::REPR//PROV
:13B::ELIG//06-31AUG08
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:97A::SAFE//22222
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/11111
:16S: COLLPRTY
:16R: STAT
:25D::MTCH//NMAT
:16S: STAT
:17B::CAPP//N
:70D::REAS//Collateral issues.
:16S: GENL
:16R: DEALTRAN
:98B::TERM//OPEN
:19A::TRAA//EUR200000,
:92A::PRIC//1,86
:16S: DEALTRAN
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN BE0000941683
:36B::QSEC//FAMT/50000,
:25D::MOVE/CEDE/1804
:17B::COLL//Y
:17B::SMAF//N
:16S: SECMOVE
:16R: SECMOVE
:22H::INOU//COLI
:35B: ISIN BE0000943705
:36B::QSEC//FAMT/60000,
:25D::MOVE/CEDE/1804
:17B::COLL//Y
:17B::SMAF//N
:16S: SECMOVE
```

```
:16R: GENL
:28E: 1/ONLY
:20C::SEME//0000000000044134
:20C::CLTR//REP987654
:20C::CLCI//OPENING001
:23G: INST
:98A::EXRQ//20060216
:22H::CINT//INIT
:22H::COLA//REPO
:22H::REPR//RECE
:13B::ELIG//06-31AUG08
:16R: COLLPRTY
:95P::PTYA//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/11111
:16S: COLLPRTY
:25D::MTCH//NMAT
:16S: GENL
:16R: DEALTRAN
:98B::TERM//OPEN
:19A::TRAA//EUR200000,
:92A::PRIC//1,86
:16S: DEALTRAN
```

Example of MT558 life cycle

The following example shows which MT558 messages will be send over the life cycle of a Triparty Repo opening instruction for an exposure of EUR 10 bn. In the example, the allocation and settlement of the collateral happen at different times on the morning of the opening date.

10:00 SD-1: The client sends his instruction before the counterparty has sent theirs.
MT558 is sent with status **:25D::MTCH//NMAT**

15:00 SD-1: The counterparty then sends their instruction and the two match.
MT558 is sent with status **:25D::IPRC//TREA**

04:00 SD: After NTP on SD, the exposure opens but is initially only partly allocated with EUR 1 bn; EUR 9 bn remains unallocated.
No MT558 is sent

09:30 SD: The last EUR 3 bn of the collateral is settled.
The trade is now fully allocated and fully settled.
MT558 is sent with status **:25D::ALOC//AOLF** and **:25D::SETT//SETT**.
This is the end of the life cycle of the instruction.

Message at 15:00 SD-1:

```
:16R: GENL
:28E: 1/ONLY
:20C::SEME//0000000000023162
:20C::CLTR//REPO23456
:20C::CLCI//OPENING001
:23G: INST
:98A::EXRQ//20081119
:22H::CINT//INST
:22H::REPR//PROV
:22H::COLA//REPO
:13B::ELIG//06-31AUG08
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/11111
:16S: COLLPRTY
:16R: STAT
:25D::IPRC//TREA
:16S: STAT
:16R: STAT
:25D::ALOC//AOLP
:16S: STAT
:16R: STAT
:25D::SETT//USET
:16S: STAT
:19A::ALAM//EUR0,
:19A::RALA//EUR10040000,
:19A::ESTT//EUR0,
:19A::RSTT//EUR10040000,
:16R: LINK
:20C::RELA//REPO23456
:16S: LINK
:16S: GENL
:16R: DEALTRAN
:98B::TERM//OPEN
:19A::TRAA//EUR10000000,
:92A::PRIC//1,86
:16S: DEALTRAN
```

Message at 09:30 SD:

```
:16R: GENL
:28E: 1/ONLY
:20C::SEME//0000000000023163
:20C::CLTR//REPO23456
:20C::CLCI//OPENING001
:23G: INST
:98A::EXRQ//20081119
:22H::CINT//INST
:22H::REPR//PROV
:22H::COLA//REPO
:13B::ELIG//06-31AUG08
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/11111
:16S: COLLPRTY
:16R: STAT
:25D::IPRC//TREA
:16S: STAT
:16R: STAT
:25D::ALOC//AOLF
:16S: STAT
:16R: STAT
:25D::SETT//SETT
:16S: STAT
:19A::ALAM//EUR10040000,
:19A::RALA//EUR0,
:19A::ESTT//EUR10040000,
:19A::RSTT//EUR0,
:16R: LINK
:20C::RELA//REPO23456
:16S: LINK
:16S: GENL
:16R: DEALTRAN
:98B::TERM//OPEN
:19A::TRAA//EUR10000000,
:92A::PRIC//1,86
:16S: DEALTRAN
```

CmaX

Triparty Collateral Management Instruction Status Report (PDF)

Availability and format

The Triparty Collateral Management Instruction Status Report allows clients to view the status of same and next day value collateral management instructions, requiring matching, for Triparty Repo Service (TRS), Triparty Collateral Management Services (TCMS), Triparty Securities Lending Service 1 (TSLS 1) and Triparty Securities Lending Service 2 (TSLS 2). Both own and counterparty instructions are included, received prior to the time of report generation. It is available to Collateral Givers and Receivers on subscription.

It is possible to aggregate reporting data of multiple client short codes into a single report. For this purpose, member short codes must be defined for the Reporting Group.

The report can be scheduled for delivery by email or Xact File Transfer, at intervals up to every 15 minutes. Reports are only sent if there is content.

Note: Requested reports larger than 10MB cannot be delivered by email.

File naming convention

When sent by email:

Title: Clearstream Collateral Management: Instructions Status Report DDMMYYYY

Attachment Name: Instructions Status Report.Participantgroupshortcode.PDF

When sent by Xact File Transfer:

Attachment Name: Instructions Status

Report.generationdate.generationtime.Participantgroupshortcode.PDF

Report content

The report provides all own and counterparty, collateral management instructions received with a value date (execution date) for the current and next business day.

The report is in sections:

- Header and Title
- Own instructions - current VD
- Counterparty instructions - current VD
- Own instructions - VD +1
- Counterparty instructions - VD +1

Header and Title

Field name	Description
Report Title	Collateral Management Instruction Status Report
Report Generation Timestamp	DD-MM-YYYY HH:MM: SS

Own instructions – current VD

First, all instructions, less TSLS 1 and TSLS 2 new exposure and change principal

Field name	Description
Serv.Type	TRS, TCMS, TSLS 1 or TSLS 2
Ins. Type	New exposure, Change repo rate/lending fee, Change closing date, Change principal and Cancel Exposure before Opening.
Error Message	If an instruction is invalid the error message will be shown.
Ins. Status	Possible values: • Unmatched • Duplicate • Rejected • Cancelled unmatched • Unmatched with Collateral issues • Invalid
Instru. Party	Participant short code of the instructing party
Instru. Role	Role of the instructing party: • Collateral Receiver; or • Collateral Giver.
Count. party	Participant short code of the counterparty
Exp. Ref	CBL exposure reference (only if it already exists – otherwise empty)
Exp. Curr.	Exposure currency
Exp. Amount	Exposure amount (For TSLS 1 and TSLS 2, the exposure amount is the total principal securities value, expressed in the exposure currency.)
Rate	Possible values: • Reference rate • Fixed rate Will always be empty for TCMS exposures. Value of the fixed rate inserted if there is a fixed rate (format: max 9 digits + 6 decimals) Only if Rate Type = Fixed Rate, otherwise empty. Will always be empty for TCMS exposures. Only if Rate Type = Reference Rate, otherwise empty. Possible values: • SOFR • OBFR • TONAR • ESTR • SONIA Will always be empty for TCMS and TSLS 2 exposures. Only if Reference Rate is populated, otherwise empty. (format: max 9 digits + 6 decimals). Will always be empty for TCMS and TSLS 2 exposures.
Closing Date	Closing Date of Exposure.
Basket ref.	Reference number of the eligibility basket; blank if no basket.

CmaX

Field name	Description
Instruction ID	CBL instruction ID
Your Ins. Ref.	Your instruction reference
New Attribute	New Exposure Amount, New Closing Date, New Rate
Reception Tmstmp	Reception timestamp of the instruction in format DD/MM/YYYY HH:MM:SS.
Last Updt. Tmstmp	Last update timestamp of the instruction in format DD/MM/YYYY HH:MM:SS.

Followed by TSLS 1 and TSLS 2 new exposure and change principal instructions. This line is only reported if values are present.

Field name	Description
Serv.Type	TSLS 1 or TSLS 2
Ins. Type	New exposure and change principal
Error Message	If an instruction is invalid, the error message will be shown.
Ins. Status	Possible values: • Unmatched • Duplicate • Rejected • Cancelled unmatched • Unmatched with Collateral issues • Invalid
Instru. Party	Participant short code of the instructing party
Instru. Role	Role of the instructing party: • Collateral Receiver; or • Collateral Giver.
Count. party	Participant short code of the counterparty
Exp. Ref	CBL exposure reference (only if it already exists – otherwise empty)
Exp. Curr.	Exposure currency
ISIN	Current principal ISINs. Will be blank for new exposures.
Current Principal Quantity	Current principal quantity. Will be blank for new exposures
Rate	Possible values: • Reference rate • Fixed rate Will always be empty for TCMS exposures. Value of the fixed rate inserted if there is a fixed rate (format: max 9 digits + 6 decimals) Only if Rate Type = Fixed Rate, otherwise empty. Will always be empty for TCMS exposures.

Only if Rate Type = Reference Rate, otherwise empty.

Possible values:

- SOFR
- OBFR
- TONAR
- ESTR
- SONIA

Will always be empty for TCMS and TSLS 2 exposures.

Only if Reference Rate is populated, otherwise empty. (format: max 9 digits + 6 decimals)

Will always be empty for TCMS and TSLS 2 exposures.

Closing Date	Closing Date of Exposure
Basket ref.	Reference number of the eligibility basket; blank if no basket.
Instruction ID	CBL instruction ID
Your Ins. Ref.	Your instruction reference
New Principal ISIN	New principal ISINs
Quantity	Quantity of new principal ISINs
Reception Tmstmp	Reception timestamp of the instruction in format DD/MM/YYYY HH:MM:SS
Last Updt. Tmstmp	Last update timestamp of the instruction in format DD/MM/YYYY HH:MM:SS

Counterparties instructions – current VD

First, all instructions, less TSLS 1 and TSLS 2 new exposure and change principal

Field name	Description
Serv.Type	TRS, TCMS, TSLS 1 or TSLS2
Ins. Type	New exposure, Change repo rate/lending fee, Change closing date, Change principal and Cancel Exposure before Opening.
Error Message	If an instruction is invalid the error message will be shown.
Ins. Status	Possible values: • Unmatched • Duplicate • Rejected • Cancelled unmatched • Unmatched with Collateral issues • Invalid
Instru. Party	Participant short code of the instructing party.
Instru. Role	Role of the instructing party: • Collateral Receiver; or • Collateral Giver.
Count. party	Participant short code of the counterparty
Exp. Ref	CBL exposure reference (only if it already exists – otherwise empty.)
Exp. Curr.	Exposure currency

CmaX

Field name	Description
Exp. Amount	Exposure amount (For TSLS 1 and TSLS 2, the exposure amount is the total principal securities value, expressed in the exposure currency.)
Rate	Possible values:
	• Reference rate
	• Fixed rate
	Will always be empty for TCMS exposures.
	Value of the fixed rate inserted if there is a fixed rate (format: max 9 digits + 6 decimals).
	Only if Rate Type = Fixed Rate, otherwise empty.
	Will always be empty for TCMS and exposures.
	Only if Rate Type = Reference Rate, otherwise empty.
	Possible values:
	• SOFR
	• OBFR
	• TONAR
	• ESTR
	• SONIA
	Will always be empty for TCMS and TSLS 2 exposures.
	Only if Reference Rate is populated, otherwise empty. (format: max 9 digits + 6 decimals).
	Will always be empty for TCMS and TSLS 2 exposures.
Closing Date	Closing Date of Exposure
Basket ref.	Reference number of the eligibility basket; blank if no basket.
Instruction ID	CBL instruction ID
New Attribute	New Exposure Amount, New Closing Date, New Rate.
Reception Tmstmp	Reception timestamp of the instruction in format DD/MM/YYYY HH:MM:SS.
Last Updt. Tmstmp	Last update timestamp of the instruction in format DD/MM/YYYY HH:MM:SS.

Followed by TSLS 1 and TSLS 2 new exposure and change principal instructions. This line is only reported if values are present.

Field name	Description
Serv.Type	TSLS 1 or TSLS 2
Ins. Type	New exposure and change principal
Error Message	If an instruction is invalid, the error message will be shown.
Ins. Status	Possible values are: • Unmatched • Duplicate • Rejected • Cancelled unmatched • Unmatched with Collateral issues • Invalid
Instru. Party	Participant short code of the instructing party
Instru. Role	Role of the instructing party: • Collateral Receiver; or • Collateral Giver.
Count. party	Participant short code of the counterparty
Exp. Ref	CBL exposure reference (only if it already exists – otherwise empty)
Exp. Curr.	Exposure currency
ISIN	Current principal ISINs. Will be blank for new exposures.
Current Principal Quantity	Current principal quantity. Will be blank for new exposures.
Rate	Possible values: • Reference rate • Fixed rate Will always be empty for TCMS exposures. Value of the fixed rate inserted if there is a fixed rate (format: max 9 digits + 6 decimals) Only if Rate Type = Fixed Rate, otherwise empty. Will always be empty for TCMS exposures. Only if Rate Type = Reference Rate, otherwise empty. Possible values: • SOFR • OBFR • TONAR • ESTR • SONIA Will always be empty for TCMS and TSLS 2 exposures. Only if Reference Rate is populated, otherwise empty. (format: max 9 digits + 6 decimals) Will always be empty for TCMS and TSLS 2 exposures.
Closing Date	Closing date of exposure

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Basket ref.	Reference number of the eligibility basket; blank if no basket.
Instruction ID	CBL instruction ID
New Principal ISIN	New principal ISINs
Quantity	Quantity of new principal ISINs
Reception Tmstmp	Reception timestamp of the instruction in format DD/MM/YYYY HH:MM:SS
Last Updt. Tmstmp	Last update timestamp of the instruction in format DD/MM/YYYY HH:MM:SS

Own instructions – VD+1

First, all instructions, less TSLS 1 and TSLS 2 new exposure and change principal

Field name	Description
Serv.Type	TRS, TCMS, TSLS1 or TSLS2
Ins. Type	New exposure, Change repo rate/lending fee, Change closing date, Change principal and Cancel Exposure before Opening.
Error Message	If an instruction is invalid the error message will be shown.
Ins. Status	Possible values:
	• Unmatched
	• Duplicate
	• Rejected
	• Cancelled unmatched
	• Unmatched with Collateral issues
	• Invalid
Instru. Party	Participant short code of the instructing party
Instru. Role	Role of the instructing party:
	• Collateral Receiver; or
	• Collateral Giver
Count. party	Participant short code of the counterparty
Exp. Ref	CBL exposure reference (only if it already exists – otherwise empty)
Exp. Curr.	Exposure currency
Exp. Amount	Exposure amount (For TSLS 1 and TSLS 2, the exposure amount is the total principal securities value, expressed in the exposure currency.)
Rate	Possible values:
	• Reference rate
	• Fixed rate
	Will always be empty for TCMS exposures.
	Value of the fixed rate inserted if there is a fixed rate (format: max 9 digits + 6 decimals).
	Only if Rate Type = Fixed Rate, otherwise empty.
	Will always be empty for TCMS exposures.

Field name	Description
	Only if Rate Type = Reference Rate, otherwise empty.
	Possible values:
	• SOFR
	• OBFR
	• TONAR
	• ESTR
	• SONIA
	Will always be empty for TCMS and TSLSL 2 exposures.
	Only if Reference Rate is populated, otherwise empty. (format: max 9 digits + 6 decimals).
	Will always be empty for TCMS and TSLSL 2 exposures.
Closing Date	Closing Date of Exposure
Basket ref.	Reference number of the eligibility basket; blank if no basket.
Instruction ID	CBL instruction ID
Your Ins. Ref.	Your instruction reference
New Attribute	New Exposure Amount, New Closing Date, New Rate.
Reception Tmstmp	Reception timestamp of the instruction in format DD/MM/YYYY HH:MM:SS.
Last Updt. Tmstmp	Last update timestamp of the instruction in format DD/MM/YYYY HH:MM:SS.

Followed by TSLS 1 and TSLS 2 new exposure and change principal instructions. This line is only reported if values are present.

Field name	Description
Serv.Type	TSLS1 or TSLS2
Ins. Type	New exposure and change principal
Error Message	If an instruction is invalid the error message will be shown.
Ins. Status	Possible values:
	• Unmatched
	• Duplicate
	• Rejected
	• Cancelled unmatched
	• Unmatched with Collateral issues
	• Invalid
Instru. Party	Participant short code of the instructing party
Instru. Role	Role of the instructing party:
	• Collateral Receiver; or
	• Collateral Giver
Count. party	Participant short code of the counterparty
Exp. Ref	CBL exposure reference (only if it already exists – otherwise empty)
Exp. Curr.	Exposure currency
ISIN	Current principal ISINs. Will be blank for new exposures.
Current Principal Quantity	Current principal quantity. Will be blank for new exposures.

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Field name	Description
Rate	Possible values:
	• Reference rate
	• Fixed rate
	Will always be empty for TCMS exposures.
	Value of the fixed rate inserted if there is a fixed rate (format: max 9 digits + 6 decimals).
	Only if Rate Type = Fixed Rate, otherwise empty.
	Will always be empty for TCMS exposures.
	Only if Rate Type = Reference Rate, otherwise empty.
	SOFR, OBFR, TONAR, ESTR or SONIA.
	Will always be empty for TCMS and TSLSL 2 exposures.
	Only if Reference Rate is populated, otherwise empty. (format: max 9 digits + 6 decimals).
	Will always be empty for TCMS and TSLSL 2 exposures.
Closing Date	Closing date of exposure
Basket ref.	Reference number of the eligibility basket; blank if no basket.
Instruction ID	CBL instruction ID
Your Ins. Ref.	Your instruction reference
New Principal ISIN	New principal ISINs
Quantity	Quantity of new principal ISINs
Reception Tmstmp	Reception timestamp of the instruction in format DD/MM/YYYY HH:MM:SS.
Last Updt. Tmstmp	Last update timestamp of the instruction in format DD/MM/YYYY HH:MM:SS.

Counterparties instructions – VD+1

Firstly, all instructions, less TSLS 1 and TSLS 2 new exposure and change principal

Field name	Description
Serv.Type	TRS, TCMS, TSLS 1 or TSLS 2
Ins. Type	New exposure, Change repo rate/lending fee, Change closing date, Change principal and Cancel Exposure before Opening.
Error Message	If an instruction is invalid the error message will be shown.
Ins. Status	Possible values: • Unmatched • Duplicate • Rejected • Cancelled unmatched • Unmatched with Collateral issues • Invalid
Instru. Party	Participant short code of the instructing party
Instru. Role	Role of the instructing party: • Collateral Receiver; or • Collateral Giver
Count. party	Participant short code of the counterparty
Exp. Ref	CBL exposure reference (only if it already exists – otherwise empty.)
Exp. Curr.	Exposure currency
Exp. Amount	Exposure amount (For TSLS 1 and TSLS 2, the exposure amount is the total principal securities value, expressed in the exposure currency)
Rate	Possible values: • Reference rate • Fixed rate Will always be empty for TCMS exposures. Value of the fixed rate inserted if there is a fixed rate (format: max 9 digits + 6 decimals). Only if Rate Type = Fixed Rate, otherwise empty. Will always be empty for TCMS exposures. Only if Rate Type = Reference Rate, otherwise empty. Possible values: • SOFR • OBFR • TONAR • ESTR • SONIA Will always be empty for TCMS and TSLS 2 exposures. Only if Reference Rate is populated, otherwise empty. (format: max 9 digits + 6 decimals). Will always be empty for TCMS and TSLS 2 exposures.
Closing Date	Closing Date of Exposure.
Basket ref.	Reference number of the eligibility basket; blank if no basket.

CmaX

Field name	Description
Instruction ID	CBL instruction ID.
New Attribute	New Exposure Amount, New Closing Date, New Rate.
Reception Tmstmp	Reception timestamp of the instruction in format DD/MM/YYYY HH:MM:SS.
Last Updt. Tmstmp	Last update timestamp of the instruction in format DD/MM/YYYY HH:MM:SS.

Followed by TSLS 1 and TSLS 2 new exposure and change principal instructions. This line is only reported if values are present.

Field name	Description
Serv.Type	TSLS 1 or TSLS 2
Ins. Type	New exposure and change principal
Error Message	If an instruction is invalid the error message will be shown.
Ins. Status	Possible values:
	• Unmatched
	• Duplicate
	• Rejected
	• Cancelled unmatched
	• Unmatched with Collateral issues
	• Invalid
Instru. Party	Participant short code of the instructing party
Instru. Role	Role of the instructing party:
	• Collateral Receiver; or
	• Collateral Giver
Count. party	Participant short code of the counterparty
Exp. Ref	CBL exposure reference (only if it already exists – otherwise empty.)
Exp. Curr.	Exposure currency
ISIN	Current principal ISINs. Will be blank for new exposures.
Current Principal Quantity	Current principal quantity. Will be blank for new exposures.
Rate	Possible values:
	• Reference rate
	• Fixed rate
	Will always be empty for TCMS exposures.
	Value of the fixed rate inserted if there is a fixed rate (format: max 9 digits + 6 decimals).
	Only if Rate Type = Fixed Rate, otherwise empty.
	Will always be empty for TCMS exposures.

Field name	Description
	Only if Rate Type = Reference Rate, otherwise empty.
	Possible values:
	• SOFR
	• OBFR
	• TONAR
	• ESTR
	• SONIA
	Will always be empty for TCMS and TSLS 2 exposures.
	Only if Reference Rate is populated, otherwise empty. (format: max 9 digits + 6 decimals).
	Will always be empty for TCMS and TSLS 2 exposures.
Closing Date	Closing date of exposure
Basket ref.	Reference number of the eligibility basket; blank if no basket.
Instruction ID	CBL instruction ID
New Principal ISIN	New principal ISINs
Quantity	Quantity of new principal ISINs
Reception Tmstmp	Reception timestamp of the instruction in format DD/MM/YYYY HH:MM:SS.
Last Updt. Tmstmp	Last update timestamp of the instruction in format DD/MM/YYYY HH:MM:SS.

CmaX

Example: Collateral Management Instruction Status Report (PDF)

Collateral Management Instructions Status Report   **07-12-2019 12:36:29**

Own instructions - current VD

Serv. Type	Ins. Type / Error Message / Ins. Status	Instru. Party / Instru. Role	Count. party	Exp. Ref.	Exp. Curr.		Exp. Amount	Rate	Closing Date	Basket Ref.	Instruction ID / Your Ins. Ref.	New Attribute		Reception Tmstmp / Last Updt. Tmstmp
TCMS	Change closing date / / Unmatched	BANKA / Coll. Giver	BANKB	510612	TRY		333,000,000.00		10/10/2022	01-10OCT17	66126213	New Closing Date 09/12/2019		04/02/2020 14:34:30 / 04/02/2020 14:34:31
TRS	New exposure / / Unmatched	BANKA / Coll. Giver	BANKC		EUR		200,000,000.00	Reference EONIA Spread - 0.010000			XS0414733989	66126209 / 456			04/02/2020 14:25:14 / 04/02/2020 14:25:16
TRS	Change principal / / Unmatched	BANKA / Coll. Giver	BANKD	603919	USD		50,000,000.00	Fixed 1.920000	13/12/2019	01-05MAY17	66126212	New Exposure Amount 20,000,000.00		04/02/2020 14:33:31 / 04/02/2020 14:33:32

Serv. Type	Ins. Type / Error Message / Ins. Status	Instru. Party / Instru. Role	Count. party	Exp. Ref.	Exp. Curr.	ISIN	Current Principal Quantity	Rate	Closing Date	Basket Ref.	Instruction ID / Your Ins. Ref.	New Principal ISIN	Quantity	Reception Tmstmp / Last Updt. Tmstmp
TSLS1	New exposure / / Unmatched	BANKA / Coll. Receiver	BANKB		JPY			Fixed 2.000000			FUKOKU-2016	66126211	DE000A11QEJ1	5,000,000	04/02/2020 14:30:18 / 04/02/2020 14:30:20
TSLS2	New exposure / / Unmatched	BANKA / Coll. Receiver	BANKC		EUR			Fixed 0.000000			SCH001	66107619 / 19698528	FR0013457942	500,000	06/12/2019 16:46:58 / 06/12/2019 16:46:58

Counterparties instructions - current VD

Serv. Type	Ins. Type / Error Message / Ins. Status	Instru. Party / Instru. Role	Count. party	Exp. Ref.	Exp. Curr.		Exp. Amount	Rate	Closing Date	Basket Ref.	Instruction ID	New Attribute		Reception Tmstmp / Last Updt. Tmstmp
TCMS	New exposure / / Unmatched	BANKB / Coll. Receiver	BANKA		CHF		75,236,256.00				01-12APR16	66126210			04/02/2020 14:26:58 / 04/02/2020 14:26:59
TSLS2	Change closing date / / Unmatched	BANKC / Coll. Receiver	BANKA	605207	EUR		1,927,071.49	Fixed 0.000000			SCH001	66010549	New Closing Date 09/12/2019		04/12/2019 19:00:10 / 04/12/2019 19:00:11

Serv. Type	Ins. Type / Error Message / Ins. Status	Instru. Party / Instru. Role	Count. party	Exp. Ref.	Exp. Curr.	ISIN	Current Principal Quantity	Rate	Closing Date	Basket Ref.	Instruction ID	New Principal ISIN	Quantity	Reception Tmstmp / Last Updt. Tmstmp
TSLS2	New exposure / / Unmatched	BANKD / Coll. Receiver	BANKA		EUR			Fixed 0.000000			SCH001	66111902	GB0031348658	40,000	06/12/2019 18:47:16 / 06/12/2019 18:47:17

Triparty Collateral Management Instruction Status Report (TXT)

Availability and format

The Triparty Collateral Management Instruction Status Report allows clients to view the status of same and next day value collateral management instructions, requiring matching, for Triparty Repo Service (TRS) and Triparty Collateral Management Services (TCMS), Triparty Securities Lending Service 1 (TSLS 1) and Triparty Securities Lending Service 2 (TSLS 2). Both own and counterparty instructions are included, received prior to the time of report generation. It is available to Collateral Givers and Receivers on subscription.

It is possible to aggregate reporting data of multiple client short codes into a single report. For this purpose, member short codes must be defined for the Reporting Group.

The report can be scheduled for delivery by email or Xact File transfer, at intervals up to every 15 minutes. Reports are only sent if there is content.

Note: Requested reports larger than 10MB cannot be delivered by email.

File naming convention

When sent by email:

Title: Clearstream Collateral Management: Instructions Status Report DDMMYYYY

Attachment Name: Instructions Status Report.Participantgroupshortcode.TXT

When sent by Xact File Transfer:

Attachment Name:
Instructions Status Report.generationdate.generationtime.Participantgroupshortcode.TXT

Report content

The report provides all own, and counterparty, collateral management instructions received with a value date (execution date) for the current and next business day.

The report is in sections:

- Header and Title
- Own instructions – current VD
- Counterparty instructions – current VD
- Own instructions – VD +1
- Counterparty instructions – VD +1

Header and title

Field	Descriptions	
Identifier	"101"	
Header	"Report Name","Report Generation Timestamp"	
Identifier	"102"	
Report Name	"Collateral Management Instructions Status Report"	Title of the report
Report Generation Timestamp	DD/MM/YYYY HH:MM: SS	The time the report is generated

CmaX

Own instructions – current VD

Field		Descriptions
Identifier	"201"	
Header	"Own Instructions"	
Business Date	DD/MM/YYY	Current Value Date (being the business date for Clearstream in CET)
Identifier	"202"	
Header	"Service Type","Instruction Status","Error Message","Instruction Type","Instructing Party","Instructing Party Role","Counterparty","Exposure Reference","Common Trans. ID","Exposure Currency","Exposure Amount","Rate Type","Fixed Rate","Reference Rate","Spread","Closing Date","Basket Reference","Your Instruction Reference","New Required Exposure Amount","New Closing Date","New Rate","Reception Timestamp","Last Update Timestamp","Instruction ID"	
Identifier	"203"	
Service Type	4x	"TRS", "TCMS", "TSLS 1" or "TSLS 2"
Instruction Status	35x	Possible values: • Unmatched • Duplicate • Rejected • Cancelled unmatched • Unmatched with Collateral issues • Invalid
Error Message	60x	If an instruction is invalid the error message will be shown.
Ins. Type	30x	Possible instruction types: • New exposure (TRS and TCMS only) • Change repo rate/lending fee • Change closing date • Change principal (TRS and TCMS only) • Cancel Exposure before Opening
Instructing Party	8c	Participant short code of the instructing party
Instructing Party Role	15c	Role of the instructing party: • Collateral Receiver; or • Collateral Giver
Counterparty	8c	Participant short code of the counterparty
Exposure Reference	6!n	CBL exposure reference (only if it already exists – otherwise empty)
Common Trans. ID	52x	Common Collateral Transaction Reference as agreed by the two trade counterparties
Exposure Currency	3!a	Exposure currency
Exposure Amount	19d	Principal amount, expressed in the exposure currency
Rate Type	15c	Possible values: • Fixed rate • Reference rate Will always be empty for TCMS exposures

Field		Descriptions
Fixed Rate	24d	Rate applicable to the exposure (up to eight decimals, preceded by "-" if negative rate)
		Only if Rate Type = Fixed Rate, otherwise empty.
		Will always be empty for TCMS exposures.
Reference Rate	15x	Only if Rate Type = Reference Rate, otherwise empty.
		Possible values:
		• SOFR
		• OBFR
		• TONAR
		• ESTR
		• SONIA
		Will always be empty for TCMS and TSLS 2 exposures.
Spread	24d	Only if Reference Rate is populated, otherwise empty. (Format: max 9 digits + 6 decimals)
		Will always be empty for TCMS and TSLS 2 exposures.
Closing Date	DD/MM/YYYY	Closing date of exposure
Basket Reference	30x	Reference number of the eligibility basket; blank if no basket
Your Instruction Reference	16x	Your instruction reference
New Required Exposure Amount	19d	New exposure amount
New Closing Date	DD/MM/YYYY	New closing date
New Rate	24d	New rate
Reception timestamp	DD/MM/YYYY HH:MM:SS	Reception timestamp of the instruction in format
Last update timestamp	DD/MM/YYYY HH:MM:SS	Last update timestamp of the instruction in format DD/MM/YYYY HH:MM:SS
Instruction ID	8!n	CBL instruction ID
Identifier	"204"	
Header	"Service Type","Instruction Status","Error Message","Instruction Type","Instructing Party","Instructing Party Role","Counterparty","Exposure Reference","Common Trans. ID","Exposure Currency","Current Principal","Rate Type","Fixed Rate","Reference Rate","Spread","Closing Date","Basket Reference","Your Instruction Reference","New Principal","Reception Timestamp","Last Update Timestamp","Instruction ID"	
Identifier	"205"	
Service Type	4x	"TSLS 1" or "TSLS 2"
Instruction Status	35x	Possible values:
		• Unmatched
		• Duplicate
		• Rejected
		• Cancelled unmatched
		• Unmatched with Collateral issues
		• Invalid
Error Message	60x	If an instruction is invalid the error message will be shown.

CmaX

Field		Descriptions
Ins. Type	30x	Possible instruction types:
		• New exposure
		• Change principal
Instructing Party	8c	Participant short code of the instructing party
Instructing Party Role	15c	Role of the instructing party:
		• Collateral Receiver; or
		• Collateral Giver
Counterparty	8c	Participant short code of the counterparty
Exposure Reference	6!n	CBL exposure reference (only if it already exists – otherwise empty)
Common Trans. ID	52x	Common Collateral Transaction Reference as agreed by the two trade counterparties
Exposure Currency	3!a	Exposure currency
Current Principal	12c!(....)	Principal ISINs followed by quantity in brackets
Rate Type	15c	Possible values:
		• Fixed rate
		• Reference rate
		Will always be empty for TCMS exposures.
Fixed Rate	24d	Rate applicable to the exposure (up to eight decimals, preceded by "-" if negative rate)
		Only if Rate Type = Fixed Rate, otherwise empty.
		Will always be empty for TCMS exposures.
Reference Rate	15x	Only if Rate Type = Reference Rate, otherwise empty.
		Possible values:
		• SOFR
		• OBFR
		• TONAR
		• ESTR
		• SONIA
		Will always be empty for TCMS and TSLS 2 exposures.
Spread	24d	Only if Reference Rate is populated, otherwise empty. (Format: max 9 digits + 6 decimals)
		Will always be empty for TCMS and TSLS 2 exposures.
Closing Date	DD/MM/YYYY	Closing date of exposure
Basket Reference	30x	Reference number of the eligibility basket; blank if no basket.
Your Instruction Reference	16x	Your instruction reference
New Principal	12c!(....)	Principal ISINs followed by quantity in brackets
Reception timestamp	DD/MM/YYYY HH:MM:SS	Reception timestamp of the instruction in format
Last update timestamp	DD/MM/YYYY HH:MM:SS	Last update timestamp of the instruction in format DD/MM/YYYY HH:MM:SS
Instruction ID	8!n	CBL instruction ID

Counterparty instructions – current VD

Field		Descriptions
Identifier	"301"	
Header	"Counterparty Instructions"	
Business Date	DD/MM/YYY	Current Value Date (being the business date for Clearstream in CET)
Identifier	"302"	
Header	"Service Type","Instruction Status","Error Message","Instruction Type","Instructing Party","Instructing Party Role","Counterparty","Exposure Reference","Common Trans. ID","Exposure Currency","Exposure Amount","Rate Type","Fixed Rate","Reference Rate","Spread","Closing Date","Basket Reference","Your Instruction Reference","New Required Exposure Amount","New Closing Date","New Rate","Reception Timestamp","Last Update Timestamp","Instruction ID"	
Identifier	"303"	
Service Type	4x	"TRS", "TCMS", "TSLS 1" or "TSLS 2"
Instruction Status	35x	Possible values: • Unmatched • Duplicate • Rejected • Cancelled unmatched • Unmatched with Collateral issues • Invalid
Error Message	60x	If an instruction is invalid the error message will be shown
Ins. Type	30x	Possible instruction types: • New exposure (TRS and TCMS only) • Change repo rate/lending fee • Change closing date • Change principal (TRS and TCMS only) • Cancel Exposure before Opening
Instructing Party	8c	Participant short code of the instructing party
Instructing Party Role	15c	Role of the instructing party: • Collateral Receiver; or • Collateral Giver
Counterparty	8c	Participant short code of the counterparty
Exposure Reference	6!n	CBL exposure reference (only if it already exists – otherwise empty)
Common Trans. ID	52x	Common Collateral Transaction Reference as agreed by the two trade counterparties
Exposure Currency	3!a	Exposure currency
Exposure Amount	19d	Principal amount, expressed in the exposure currency
Rate Type	15c	Possible values: • Fixed rate • Reference rate Will always be empty for TCMS exposures

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Field		Descriptions
Fixed Rate	24d	Rate applicable to the exposure (up to eight decimals, preceded by "-" if negative rate)
		Only if Rate Type = Fixed Rate, otherwise empty.
		Will always be empty for TCMS exposures.
Reference Rate	15x	Only if Rate Type = Reference Rate, otherwise empty.
		Possible values:
		• SOFR
		• OBFR
		• TONAR
		• ESTR
		• SONIA
		Will always be empty for TCMS and TSLS 2 exposures
Spread	24d	Only if Reference Rate is populated, otherwise empty. (Format: max 9 digits + 6 decimals)
		Will always be empty for TCMS and TSLS 2 exposures.
Closing Date	DD/MM/YYYY	Closing date of exposure
Basket Reference	30x	Reference number of the eligibility basket; blank if no basket
New Required Exposure Amount	19d	New exposure amount
New Closing Date	DD/MM/YYYY	New closing date
New Rate	24d	New rate
Reception timestamp	DD/MM/YYYY HH:MM:SS	Reception timestamp of the instruction in format
Last update timestamp	DD/MM/YYYY HH:MM:SS	Last update timestamp of the instruction in format DD/MM/YYYY HH:MM:SS
Instruction ID	8!n	Clearstream instruction ID
Identifier	"304"	
Header		"Service Type","Instruction Status","Error Message","Instruction Type","Instructing Party","Instructing Party Role","Counterparty","Exposure Reference","Common Trans. ID","Exposure Currency","Current Principal","Rate Type","Fixed Rate","Reference Rate","Spread","Closing Date","Basket Reference","Your Instruction Reference","New Principal","Reception Timestamp","Last Update Timestamp","Instruction ID"
Identifier	"305"	
Service Type	4x	"TSLS 1" or "TSLS 2"
Instruction Status	35x	Possible values:
		• Unmatched
		• Duplicate
		• Rejected
		• Cancelled unmatched
		• Unmatched with Collateral issues
		• Invalid
Error Message	60x	If an instruction is invalid the error message will be shown.

Field		Descriptions
Ins. Type	30x	Possible instruction types:
		• New exposure
		• Change principal
Instructing Party	8c	Participant short code of the instructing party
Instructing Party Role	15c	Role of the instructing party:
		• Collateral Receiver; or
		• Collateral Giver
Counterparty	8c	Participant short code of the counterparty
Exposure Reference	6!n	CBL exposure reference (only if it already exists – otherwise empty)
Common Trans. ID	52x	Common Collateral Transaction Reference as agreed by the two trade counterparties
Exposure Currency	3!a	Exposure currency
Current Principal	12c!(....)	Principal ISINs followed by quantity in brackets
Rate Type	15c	Possible values:
		• Fixed rate
		• Reference rate
		Will always be empty for TCMS exposures.
Fixed Rate	24d	Rate applicable to the exposure (up to eight decimals, preceded by "-" if negative rate)
		Only if Rate Type = Fixed Rate, otherwise empty.
		Will always be empty for TCMS exposures.
Reference Rate	15x	Only if Rate Type = Reference Rate, otherwise empty.
		Possible values:
		• SOFR
		• OBFR
		• TONAR
		• ESTR
		• SONIA
		Will always be empty for TCMS and TSLS 2 exposures.
Spread	24d	Only if Reference Rate is populated, otherwise empty. (Format: max 9 digits + 6 decimals)
		Will always be empty for TCMS and TSLS 2 exposures.
Closing Date	DD/MM/YYYY	Closing date of exposure
Basket Reference	30x	Reference number of the eligibility basket; blank if no basket
Your Instruction Reference	16x	Your instruction reference
New Principal	12c!(....)	Principal ISINs followed by quantity in brackets
Reception timestamp	DD/MM/YYYY HH:MM:SS	Reception timestamp of the instruction in format
Last update timestamp	DD/MM/YYYY HH:MM:SS	Last update timestamp of the instruction in format DD/MM/YYYY HH:MM:SS
Instruction ID	8!n	CBL instruction ID

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Own instructions – VD+1

Field		Descriptions
Identifier	"401"	
Header	"Own Instructions"	
Business Date	DD/MM/YYY	Current Value Date (being the business date for Clearstream in CET)
Identifier	"402"	
Header	"Service Type","Instruction Status","Error Message","Instruction Type","Instructing Party","Instructing Party Role","Counterparty","Exposure Reference","Common Trans. ID","Exposure Currency","Exposure Amount","Rate Type","Fixed Rate","Reference Rate","Spread","Closing Date","Basket Reference","Your Instruction Reference","New Required Exposure Amount","New Closing Date","New Rate","Reception Timestamp","Last Update Timestamp","Instruction ID"	
Identifier	"403"	
Service Type	4x	"TRS", "TCMS", "TSLS 1" or "TSLS 2"
Instruction Status	35x	Possible values are Unmatched, Duplicate, Cancelled unmatched, Unmatched with Collateral issues, Invalid, Rejected
Error Message	60x	If an instruction is invalid the error message will be shown
Ins. Type	30x	The possible instruction types:
		• New exposure (TRS and TCMS only)
		• Change repo rate/lending fee
		• Change closing date
		• Change principal (TRS and TCMS only)
		• Cancel Exposure before Opening
Instructing Party	8c	Participant short code of the instructing party
Instructing Party Role	15c	Role of the instructing party:
		"Coll. Receiver"; or
		"Coll. Giver"
Counterparty	8c	Participant short code of the counterparty
Exposure Reference	6!n	CBL exposure reference (only if it already exists – otherwise empty)
Common Trans. ID	52x	Common Collateral Transaction Reference as agreed by the two trade counterparties
Exposure Currency	3!a	Exposure currency
Exposure Amount	19d	Principal amount, expressed in the exposure currency
Rate Type	15c	Possible values:
		• Fixed rate
		• Reference rate
		Will always be empty for TCMS exposures.
Fixed Rate	24d	Rate applicable to the exposure (up to eight decimals, preceded by "-" if negative rate)
		Only if Rate Type = Fixed Rate, otherwise empty.
		Will always be empty for TCMS exposures.

Field		Descriptions
Reference Rate	15x	Only if Rate Type = Reference Rate, otherwise empty.
		Possible values:
		• SOFR
		• OBFR
		• TONAR
		• ESTR
		• SONIA
		Will always be empty for TCMS and TSLS 2 exposures.
Spread	24d	Only if Reference Rate is populated, otherwise empty. (Format: max 9 digits + 6 decimals)
		Will always be empty for TCMS and TSLS 2 exposures
Closing Date	DD/MM/YYYY	Closing Date of Exposure
Basket Reference	30x	Reference number of the eligibility basket; blank if no basket
Your Instruction Reference	16x	Your instruction reference
New Required Exposure Amount	19d	New Exposure Amount
New Closing Date	DD/MM/YYYY	New Closing Date
New Rate	24d	New Rate
Reception timestamp	DD/MM/YYYY HH:MM:SS	Reception timestamp of the instruction in format
Last update timestamp	DD/MM/YYYY HH:MM:SS	Last update timestamp of the instruction in format DD/MM/YYYY HH:MM:SS
Instruction ID	8!n	CBL instruction ID
Identifier	"404"	
Header		"Service Type","Instruction Status","Error Message","Instruction Type","Instructing Party","Instructing Party Role","Counterparty","Exposure Reference","Common Trans. ID","Exposure Currency","Current Principal","Rate Type","Fixed Rate","Reference Rate","Spread","Closing Date","Basket Reference","Your Instruction Reference","New Principal","Reception Timestamp","Last Update Timestamp","Instruction ID"
Identifier	"405"	
Service Type	4x	"TSLS 1" or "TSLS 2"
Instruction Status	35x	Possible values:
		• Unmatched
		• Duplicate
		• Rejected
		• Cancelled unmatched
		• Unmatched with Collateral issues
		• Invalid
Error Message	60x	If an instruction is invalid the error message will be shown.
Ins. Type	30x	Possible instruction types:
		• New exposure
		• Change principal
Instructing Party	8c	Participant short code of the instructing party

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Field		Descriptions
Instructing Party Role	15c	Role of the instructing party: • Collateral Receiver; or • Collateral Giver
Counterparty	8c	Participant short code of the counterparty
Exposure Reference	6!n	CBL exposure reference (only if it already exists – otherwise empty)
Common Trans. ID	52x	Common Collateral Transaction Reference as agreed by the two trade counterparties
Exposure Currency	3!a	Exposure currency
Current Principal	12c!(....)	Principal ISINs followed by quantity in brackets
Rate Type	15c	Possible values: • Fixed rate • Reference rate Will always be empty for TCMS exposures.
Fixed Rate	24d	Rate applicable to the exposure (up to eight decimals, preceded by "-" if negative rate) Only if Rate Type = Fixed Rate, otherwise empty. Will always be empty for TCMS exposures.
Reference Rate	15x	Only if Rate Type = Reference Rate, otherwise empty. Possible values: • SOFR • OBFR • TONAR • ESTR • SONIA Will always be empty for TCMS and TSLS 2 exposures.
Spread	24d	Only if Reference Rate is populated, otherwise empty. (Format: max 9 digits + 6 decimals) Will always be empty for TCMS and TSLS 2 exposures.
Closing Date	DD/MM/YYYY	Closing date of exposure
Basket Reference	30x	Reference number of the eligibility basket; blank if no basket
Your Instruction Reference	16x	Your instruction reference
New Principal	12c!(....)	Principal ISINs followed by quantity in brackets
Reception timestamp	DD/MM/YYYY HH:MM:SS	Reception timestamp of the instruction in format
Last update timestamp	DD/MM/YYYY HH:MM:SS	Last update timestamp of the instruction in format DD/MM/YYYY HH:MM:SS
Instruction ID	8!n	CBL instruction ID

Counterparty instructions – VD+1

Field		Descriptions
Identifier	"501"	
Header	"Counterparty Instructions"	
Business Date	DD/MM/YYYY	Current Value Date (being the business date for Clearstream in CET)
Identifier	"502"	
Header	"Service Type","Instruction Status","Error Message","Instruction Type","Instructing Party","Instructing Party Role","Counterparty","Exposure Reference","Common Trans. ID","Exposure Currency","Exposure Amount","Rate Type","Fixed Rate","Reference Rate","Spread","Closing Date","Basket Reference","Your Instruction Reference","New Required Exposure Amount","New Closing Date","New Rate","Reception Timestamp","Last Update Timestamp","Instruction ID"	
Identifier	"503"	
Service Type	4x	"TRS", "TCMS", "TSLS 1" or "TSLS 2"
Instruction Status	35x	Possible values are Unmatched, Duplicate, Cancelled unmatched, Unmatched with Collateral issues, Invalid, Rejected
Error Message	60x	If an instruction is invalid the error message will be shown
Ins. Type	30x	The possible instruction types:
		• New exposure (TRS and TCMS only)
		• Change repo rate/lending fee
		• Change closing date
		• Change principal (TRS and TCMS only)
		• Cancel Exposure before Opening
Instructing Party	8c	Participant short code of the instructing party
Instructing Party Role	15c	Role of the instructing party:
		• Collateral Receiver; or
		• Collateral Giver
Counterparty	8c	Participant short code of the counterparty.
Exposure Reference	6!n	CBL exposure reference (only if it already exists – otherwise empty)
Common Trans. ID	52x	Common Collateral Transaction Reference as agreed by the two trade counterparties
Exposure Currency	3!a	Exposure currency
Exposure Amount	19d	Principal amount, expressed in the exposure currency
Rate Type	15c	Possible values:
		• Fixed rate
		• Reference rate
		Will always be empty for TCMS exposures.
Fixed Rate	24d	Rate applicable to the exposure (up to eight decimals, preceded by "-" if negative rate)
		Only if Rate Type = Fixed Rate, otherwise empty.
		Will always be empty for TCMS exposures.

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Field		Descriptions
Reference Rate	15x	Only if Rate Type = Reference Rate, otherwise empty.
		Possible values:
		- SOFR
		- OBFR
		- TONAR
		- ESTR
		- SONIA
		Will always be empty for TCMS and TSL 2 exposures.
Spread	24d	Only if Reference Rate is populated, otherwise empty. (Format: max 9 digits + 6 decimals)
		Will always be empty for TCMS and TSL 2 exposures.
Closing Date	DD/MM/YYYY	Closing date of exposure
Basket Reference	30x	Reference number of the eligibility basket; blank if no basket.
New Required Exposure Amount	19d	New exposure amount
New Closing Date	DD/MM/YYYY	New closing date
New Rate	24d	New Rate
Reception timestamp	DD/MM/YYYY HH:MM:SS	Reception timestamp of the instruction in format
Last update timestamp	DD/MM/YYYY HH:MM:SS	Last update timestamp of the instruction in format DD/MM/YYYY HH:MM:SS
Instruction ID	8!n	Clearstream instruction ID
Identifier	"504"	
Header		"Service Type","Instruction Status","Error Message","Instruction Type","Instructing Party","Instructing Party Role","Counterparty","Exposure Reference","Common Trans. ID","Exposure Currency","Current Prinipal","Rate Type","Fixed Rate","Reference Rate","Spread","Closing Date","Basket Reference","Your Instruction Reference","New Principal"," Reception Timestamp","Last Update Timestamp","Instruction ID"
Identifier	"505"	
Service Type	4x	"TRS", "TCMS", "TSLS 1" or "TSLS 2"
Instruction Status	35x	Possible values:
		- Unmatched
		- Duplicate
		- Rejected
		- Cancelled unmatched
		- Unmatched with Collateral issues
		- Invalid
Error Message	60x	If an instruction is invalid the error message will be shown.

Field			Descriptions
Ins. Type	30x		Possible instruction types:
			• New exposure (TRS and TCMS only)
			• Change repo rate/lending fee
			• Change closing date
			• Change principal (TRS and TCMS only)
			• Cancel Exposure before Opening
Instructing Party	8c		Participant short code of the instructing party
Instructing Party Role	15c		Role of the instructing party:
			• Collateral Receiver; or
			• Collateral Giver
Counterparty	8c		Participant short code of the counterparty
Exposure Reference	6!n		CBL exposure reference (only if it already exists – otherwise empty)
Common Trans. ID	52x		Common Collateral Transaction Reference as agreed by the two trade counterparties
Exposure Currency	3!a		Exposure currency
Current Principal	12c!(....)		Principal ISINs followed by quantity in brackets
Rate Type	15c		Possible values:
			• Fixed rate
			• Reference rate
			Will always be empty for TCMS exposures.
Fixed Rate	24d		Rate applicable to the exposure (up to eight decimals, preceded by "-" if negative rate)
			Only if Rate Type = Fixed Rate, otherwise empty.
			Will always be empty for TCMS exposures.
Reference Rate	15x		Only if Rate Type = Reference Rate, otherwise empty.
			Possible values:
			• SOFR
			• OBFR
			• TONAR
			• ESTR
			• SONIA
			Will always be empty for TCMS and TSLS 2 exposures.
Spread	24d		Only if Reference Rate is populated, otherwise empty. (Format: max 9 digits + 6 decimals)
			Will always be empty for TCMS and TSLS 2 exposures.
Closing Date	DD/MM/YYYY		Closing date of exposure
Basket Reference	30x		Reference number of the eligibility basket; blank if no basket.

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Field		Descriptions
New Principal	12c!(....)	Principal ISINs followed by quantity in brackets
Reception timestamp	DD/MM/YYYY HH:MM:SS	Reception timestamp of the instruction in format
Last update timestamp	DD/MM/YYYY HH:MM:SS	Last update timestamp of the instruction in format DD/MM/YYYY HH:MM:SS
Instruction ID	8!n	CBL instruction ID

Report Footer

Field		Descriptions
Identifier	"601"	
Check Count	"Check count"	
File Line Count	5n	Number of lines in the file, including all headers

Example: Collateral Management Instruction Status Report (TXT)

```
"101","Report Name","Report Generation Timestamp"
"102","Collateral Management Instructions Status Report","04/02/2020 14:36"
"201","Own Instructions","09/12/2019"
"202","Service Type","Instruction Status","Error Message","Instruction
Type","Instructing Party","Instructing Party Role","Counterparty","Exposure
Reference","Exposure Currency","Exposure Amount","Rate Type","Fixed
Rate","Reference Rate","Spread","Closing Date","Basket Reference","Your
Instruction Reference","New Required Exposure Amount","New Closing Date","New
Rate","Reception Timestamp","Last Update Timestamp","Instruction ID"
"203","TRS","Unmatched","","New exposure","BANKA","Coll.
Giver","BANKB","","EUR","200000000","Reference","","EONIA","-
0.01","","XS0414733989","456","","","","04/02/2020 14:25","04/02/2020
14:25","66126209"
"203","TRS","Unmatched","","Change principal","BANKA","Coll.
Giver","BANKC","603919","USD","50000000","Fixed","1.92","","","13/12/2019","
01-05MAY17","","20000000","","","04/02/2020 14:33","04/02/2020
14:33","66126212"
"203","TCMS","Unmatched","","Change closing date","BANKA","Coll.
Giver","BANKD","510612","TRY","333000000","","","","","10/10/2022","01-
10OCT17","","","09/12/2019","","04/02/2020 14:34","04/02/2020
14:34","66126213"
"204","Service Type","Instruction Status","Error Message","Instruction
Type","Instructing Party","Instructing Party Role","Counterparty","Exposure
Reference","Exposure Currency","Current Principal","Rate Type","Fixed
Rate","Reference Rate","Spread","Closing Date","Basket Reference","Your
Instruction Reference","New Principal","Reception Timestamp","Last Update
Timestamp","Instruction ID","",""
"205","TSLS2","Unmatched","","New exposure","BANKA","Coll.
Receiver","BANKB","","EUR","FR0013457942(500000)
","Fixed","0","","","","SCH001","19698528","","06/12/2019 16:46","06/12/2019
16:46","66107619","",""
"205","TSLS1","Unmatched","","New exposure","BANKA","Coll.
Receiver","BANKC","","JPY","DE000A11QEJ1(5000000)
","Fixed","2","","","","FUKOKU-2016","","","04/02/2020 14:30","04/02/2020
14:30","66126211","",""
"301","Counterparty Instructions","09/12/2019"
"302","Service Type","Instruction Status","Error Message","Instruction
Type","Instructing Party","Instructing Party Role","Counterparty","Exposure
Reference","Exposure Currency","Exposure Amount","Rate Type","Fixed
Rate","Reference Rate","Spread","Closing Date","Basket Reference","New
Required Exposure Amount","New Closing Date","New Rate","Reception
Timestamp","Last Update Timestamp","Instruction ID",""
"303","TSLS2","Unmatched","","Change closing date","BANKB","Coll.
Receiver","BANKA","605207","EUR","1927071.49","Fixed","0","","","","SCH001",
"","09/12/2019","","04/12/2019 19:00","04/12/2019 19:00","66010549",""
"303","TCMS","Unmatched","","New exposure","BANKC","Coll.
Receiver","BANKA","","CHF","75236256","","","","","","01-
12APR16","","","","04/02/2020 14:26","04/02/2020 14:26","66126210",""
"304","Service Type","Instruction Status","Error Message","Instruction
Type","Instructing Party","Instructing Party Role","Counterparty","Exposure
Reference","Exposure Currency","Current Principal","Rate Type","Fixed
Rate","Reference Rate","Spread","Closing Date","Basket Reference","New
Principal","Reception Timestamp","Last Update Timestamp","Instruction
ID","","",""
"305","TSLS2","Unmatched","","New exposure","BANKD","Coll.
Receiver","BANKA","","EUR","GB0031348658(40000)
","Fixed","0","","","","SCH001","","06/12/2019 18:47","06/12/2019
18:47","66111902","","",""
"401","Own Instructions","10/12/2019"
"402","Service Type","Instruction Status","Error Message","Instruction
Type","Instructing Party","Instructing Party Role","Counterparty","Exposure
Reference","Exposure Currency","Exposure Amount","Rate Type","Fixed
Rate","Reference Rate","Spread","Closing Date","Basket Reference","Your
```

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```
Instruction Reference","New Required Exposure Amount","New Closing Date","New
Rate","Reception Timestamp","Last Update Timestamp","Instruction ID"
"404","Service Type","Instruction Status","Error Message","Instruction
Type","Instructing Party","Instructing Party Role","Counterparty","Exposure
Reference","Exposure Currency","Current Principal","Rate Type","Fixed
Rate","Reference Rate","Spread","Closing Date","Basket Reference","Your
Instruction Reference","New Principal","Reception Timestamp","Last Update
Timestamp","Instruction ID","",""
"501","Counterparty Instructions","10/12/2019
"502","Service Type","Instruction Status","Error Message","Instruction
Type","Instructing Party","Instructing Party Role","Counterparty","Exposure
Reference","Exposure Currency","Exposure Amount","Rate Type","Fixed
Rate","Reference Rate","Spread","Closing Date","Basket Reference","New
Required Exposure Amount","New Closing Date","New Rate","Reception
Timestamp","Last Update Timestamp","Instruction ID","
"504","Service Type","Instruction Status","Error Message","Instruction
Type","Instructing Party","Instructing Party Role","Counterparty","Exposure
Reference","Exposure Currency","Current Principal","Rate Type","Fixed
Rate","Reference Rate","Spread","Closing Date","Basket Reference","New
Principal","Reception Timestamp","Last Update Timestamp","Instruction
ID","","",""
"601","Check Count","22"
```

Summary of instruction media

Instructions can be sent by the following media:

	New exposures	Deal adjustments	Margin movements
Xact via Swift	Y	Y	Y
Xact Web Portal	Y	Y	Y
Xact File Transfer	Y	Y	Y

2. ClearstreamXact

Xact Web Portal is a new screen-based, user to application (U2A) connectivity channel based on proven, up-to-date portal technology. The harmonised security and user management streamline your access to a range of services.

More information can be found in the Collateral Management chapters of the [Xact Web Portal User Manual](#).

Online contract view

Clients can see a real-time view of their collateral baskets through the collateral management module of Xact.

Collateral Receivers can view all their baskets, throughout the lifecycle, while Collateral Givers can view all baskets for active contracts across all counterparties.

Any updates to the baskets, which are agreed between counterparties, after their date of activation will be reflected both in the online view and in the printable version, ensuring that clients have the most up-to-date information with the greatest ease of access.

Collateral Management Service simulations tools

The ClearstreamXact Collateral Management Service offers two simulation possibilities, the real time simulation and the extended simulation. These offer clients the possibility to do a quick simulation of exposures based on the current situation or a more comprehensive simulation. The results of the simulations are available in report format

Both simulations are available in summary (PDF) and detailed (CSV) format.

Real time simulation

The Real Time Simulation provides the facility for the clients to assess the ability to open one or more same-day exposures with one or more of his counterparties as if they were real exposures. The results include full collateral valuation and eligibility details for the included exposures.

The client has the option to import a "portfolio" (list of ISIN & Quantity) into the simulation such that the simulation acts as if those assets had been added to the nominated account. The external portfolio can be used either in combination with the existing assets or as a full replacement of the existing assets.

For the simulation the real time simulation does not perform an optimization of collateral with previously allocated exposures.

Extended simulation

The extended simulation provides the facility for clients, with automated source accounts, to assess the ability to open one or more same-day exposures with one or more of his counterparties. The simulation will optimize the collateral from existing exposures if needed and all active exposures are included in the report.

In addition, an external file can be added to an existing trading account. In this case, the user can assess:

- The ability to open one or more same-day exposures with one or more of their counterparties;

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- Whether collateral in the file would cover existing shortfalls in collateral (Under- collateralised exposures, margin calls, and short positions; and
- Both of the above at the same time.

The details of collateral valuation and eligibility is not included in the report of the Extended Simulation.

Real time simulation summary report - PDF

Report content

The report provides a summary at exposure level, for simulated Triparty Repo, Triparty Collateral Management and Triparty Reservation exposures.

Within the report, the exposures are treated in the order entered and the results are given showing the following:

- Coverage for the current exposure;

- Available collateral after current exposure;

- Available collateral before current exposure; and

- Available collateral for current contract before all exposures.

After the simulated exposures a list of exposures that could not be processed is listed.

The report consists of three sections:

- Report header:
  - General information
- Report content:
  - Simulated exposure summary
  - Exceptions

Report header

Field name	Description
Collateral Giver	Clearstream Collateral Giver short code
Simulation ID	Reference for this exposure
External file details	Details of external securities file
File Strategy	Possible Values are 'No file', 'File only' and 'Add to source account'
Business date	Business date for which the report has been generated
Custodian	The custodian of the source account is the original location where securities are deposited. Possible values are: - CBL - CEU - BP2S-NL - BP2S-BE - BP2S-FR - BP2S-IT - CITI-NL - CITI-BE - CITI-FR - CITI-IT - CITI-DE - SCB-SG

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Report content

Field name	Description

Simulated exposure summary:

Counterparty	Clearstream Collateral Receiver short code
Coll. account/Custodian	Collateral account used for holding the securities and cash received as collateral for the contract and custodian (CEU or CBL)
Basket Number	Reference number of the eligibility basket; blank if no basket
Service Type	Service type of the exposure:

- TRS
- TCMS
- Triparty Reservation

Exposure Currency	• Exposure currency

Exposure Simulation Results:

Exposure Amount	Requested amount of the exposure
Exposure Covered	Total collateral value of securities predicted to be allocated to exposures with the counterparty
Exposure Uncovered	Total collateral value of securities predicted to remain unallocated to exposures with the counterparty

Eligible Collateral Post exposure:

All Collateral	Total collateral value of securities in source accounts, collateral accounts and listed in the uploaded file
Own Collateral	Total collateral value of securities currently available in the own source accounts
File Collateral	Total collateral value of securities listed in the uploaded file

Eligible Collateral pre exposure:

All Collateral	Total collateral value of securities in source accounts, collateral accounts and listed in the uploaded file
Own Collateral	Total collateral value of securities currently available in the own source accounts
File Collateral	Total collateral value of securities listed in the uploaded file

Before any simulation starts:

All Collateral	Total collateral value of securities in source accounts, collateral accounts and listed in the uploaded file

Exceptions:

Counterparty	Clearstream Collateral Receiver short code
Collateral Account	Clearstream account used for holding the securities and cash received as collateral for the contract

Basket Number	Reference number of the eligibility basket; blank if no basket
Service Type	Service type of the exposure:

- TRS
- TCMS
- Triparty Reservation

Exposure Currency	Exposure currency
Warning	Reason why exposure was not simulated

CmaX

Real time simulation detailed report - CSV

Report content

The report provides a summary at exposure level and the detail at security level, for simulated Triparty Repo, Triparty Collateral Management and Triparty Reservation exposures.

Within the report, the exposures are treated in the order entered and the results are given showing the following:

The report consists of three sections

- Report header:
  - General information
- Report content:
  - Simulated exposure summary
  - Simulated exposure details

Report header

Field name	Content	Description
Titles:		
Description		"Report Name"
Description		"Collat Giver Short Code"
Description		"Sim ID"
Description		"Report Date and Time"
Description		"Business Date"
Description		"External File"
Description		"Selected Option"
Description		"Account"
Description		"Custodian"
Content:		
Report Name		"Triparty Collateral Management Real Time Simulation Detailed Report"
Collateral Giver Short Code	8x	Clearstream collateral giver short code
Simulation ID	10!n	Clearstream unique reference for this simulated exposure
Report Date and Time	DD/MM/YYYY HH:MM:SS	Date and time the report was produced
Business date	DD/MM/YYYY	The business data for which the simulation was done
External File	50x	The name of the file loaded containing the external portfolio OR empty if no external portfolio was used
Selected option	21x	Options for external files: • "Add to source account" • "File only" • "No file"
Account	7c	The account to which the file was added

Field name	Content	Description
Custodian	7x	The custodian of the source account is the original location where securities are deposited. Possible values are:

- CBL
- CEU
- BP2S-NL
- BP2S-BE
- BP2S-FR
- BP2S-IT
- CITI-NL
- CITI-BE
- CITI-FR
- CITI-IT
- CITI-DE
- SCB-SG

Report content

Field name	Content	Description

Exposures:

Titles:

Description	"Sim Exp ID"
Description	"Counterparty"
Description	"Collateral Account"
Description	"Custodian"
Description	"Basket Reference"
Description	"Service Type"
Description	"Exp Curr"
Description	"Exp Amount"
Description	"Sim Exp Covered"
Description	"Sim Exp Uncovered"
Description	"ALL - Elig Collat Val Post Exp Sim"
Description	"OWN - Elig Collat Val Post Exp Sim"
Description	"FILE - Elig Collat Val Post Exp Sim"
Description	"ALL- Elig Collat Val Pre Exp Sim"
Description	"OWN - Elig Collat Val Pre Exp Sim"
Description	"FILE - Elig Collat Val Pre Exp Sim"
Description	"ALL - Elig Collat Val Pre Sim"

Content:

Field name	Content	Description
Simulated exposure ID	10!n	Clearstream unique reference for this simulated exposure

CmaX

Field name	Content	Description
Counterparty	8x	Clearstream Collateral Receiver short code
Collateral Account	7c	Clearstream collateral account number
Custodian	3x	The custodian of the collateral account with the possible values: • CBL • CEU
Basket Reference	30x	Reference number of the eligibility basket; blank if no basket
Service Type	20x	Service type of the exposure: • TRS • TCMS • Triparty Reservation
Exposure Currency	3x	Exposure currency
Exposure Simulation Results:		
Exposure Amount	13d	Requested amount of the exposure
Simulated Exposure Covered	13d	Total collateral value of securities predicted to be allocated to exposures with the counterparty
Simulated Exposure Uncovered	13d	Total collateral value of securities predicted to remain unallocated to exposures with the counterparty
Eligible Collateral Post exposure:		
All Collateral	13d	Total collateral value of securities in source accounts, collateral accounts and listed in the uploaded file
Own Collateral	13d	Total collateral value of securities currently available in the own Source accounts
File Collateral	13d	Total collateral value of securities listed in the uploaded file
Eligible Collateral pre exposure:		
All Collateral	13d	Total collateral value of securities in source accounts, collateral accounts and listed in the uploaded file
Own Collateral	13d	Total collateral value of securities currently available in the own source accounts
File Collateral	13d	Total collateral value of securities listed in the uploaded file
Before any simulation starts:		
All Collateral	13d	Total collateral value of securities in source accounts, collateral accounts and listed in the uploaded file

Field name	Content	Description	

Collateral:

Titles:

Description		"Sim Exp ID"
Description		"Instrument ID"
Description		"Common Code"
Description		"Security Name"
Description		"Security Composite Rating"
Description		"Issuer Composite Rating"
Description		"Security Category"
Description		"Security Type"
Description		"Security Group Type"
Description		"Security Sub Type"
Description		"ISO Issuer Country"
Description		"Security Denom Curr"
Description		"Clearer"
Description		"Collat Source Account"
Description		"Custodian"
Description		"Sim Exp Curr"
Description		"Alloc Val to Sim Exp"
Description		"Alloc Nominal to Sim Exp"
Description		"Elig Collat Val Post Exp Sim"
Description		"Nominal Post Exp Sim"
Description		"Elig Collat Val Pre Exp Sim"
Description		"Nominal Pre Exp Sim"
Description		"Elig Collat Val Pre Sim"
Description		"Nominal Pre Sim"
Description		"Eligible"
Description		"Eligibility Status"

Content:

Simulated exposure ID	13!n	Clearstream unique reference for this simulated exposure
Instrument ID	12!c	ISIN code of the security or cash currency
Security Common Code	12!n	Common code of the security
Security Name	45x	Detailed name of the security
Security Rating	7x	Clearstream Composite rating of the security
Issuer Rating	7x	Clearstream Composite rating of the issuer of the security
Security Types	7x	Possible values:

- Bond
- Equity
- Fund

For cash this field will be empty

CmaX

Field name	Content	Description
Bond Risk Profiles	9x	Issuer type of the security:
		• Sovereign
		• Agency
		• Corporate
		• Structured
		• Convertible
Detailed Security Type	7x	For cash this field will be empty
		Bonds
		• "Bill
		• "Certificate of deposit
		• "Commercial Paper
		• "Medium Term Note
		• "Short Term Note
		• "Straight Bond
		Equities
		• "Preferred Convertible Share
		• "Depository Receipt
		• "Right
		• "Ordinary Share
		• "Preferred Share
		• "Warrant
		• "Unit
		Funds
		• "Bond
		• "Equity
		• "Money Market
		• "Balanced
		• "Other

Field name	Content	Description
Security Subtypes	40x	Structured Bond Subtypes
		• ABSA - Asset Backed Securities (Auto)
		• ABSC - Asset Backed Securities (Credit Cards)
		• ABSH - Asset Backed Securities (Home)
		• ABSO - Asset Backed Securities (Other)
		• CDO - Collateralised Debt Obligations
		• CLO - Collateralised Loan Obligations
		• CVB - Covered Bonds
		• JUPF - Jumbo Pfandbriefe
		• PFBR - Pfandbriefe
		• CLN - Credit Linked Notes
		• CMBS - Commercial Mortgage Backed Securities
		• CMO - Collateralised Mortgage Obligations
		• MBS - Mortgage Backed Securities
		Equity Subtypes
		• ADC - Austrian Depository Certificates
		• ADR - American Depository Receipts
		• BDR - Bearer Depository Receipts
		• BZDR - Brazilian Depository Receipts
		• CDI - Chess Depository Receipts
		• CDR - Choice Dividend Rights
		• EDR - European Depository Receipts
		• FGDR - Frankfurt Global Depository Receipts
		• GDR - Global Depository Receipts
		• IDR - International Depository Receipts
		• NYRS - New York Registered Shares
		• NVDR - Non-Voting Depository Receipts
		• Other / OTH - Others
		• SDR - Swedish Depository Receipts
		• Bonus Rights
		• Subscription Rights
		• Technical Rights
		• Call / Put Warrants
		• Call Warrants
		• Put Warrants

CmaX

Field name	Content	Description
		Fund Subtypes
		• Balanced Funds (BLF)
		• Bond Funds (BF)
		• Equity Funds (EF)
		• Convertible Securities Funds (CS)
		• Government Securities Funds (GS)
		• Index Tracker Funds (IT)
		• Sector Funds (SE)
		• Hedge Funds (HF)
		• Cash Funds (CF)
		• Currency Funds (CU)
		• Money Market Funds (MMF)
		• Fund of Funds (FOF)
		• Pension Funds (PF)
		• Property/ Real Estate Funds (PR)
ISO Issuer Country	2x	The issuer's country
Security Denomination Currency	3x	Currency code of the security
Clearer	11x	Clearer of the source account
Source Account	7c	Source account of the collateral pieces available for the simulation. The source account for collateral loaded via a file is 'file'
Custodian	7x	The custodian of the source account is the original location where securities are deposited. Possible values are
		• CBL
		• CEU
		• BP2S-NL
		• BP2S-BE
		• BP2S-FR
		• BP2S-IT
		• CITI-NL
		• CITI-BE
		• CITI-FR
		• CITI-IT
		• CITI-DE
		• SCB-SG
Simulated Exposure Currency	3x	Exposure currency
Allocated Value to Simulated Exposure	13d	Collateral value of the security for the current simulated exposure

Field name	Content	Description
Allocated Nominal to Simulated Exposure	13d	Nominal of the security for the current simulated Simulated Exposure exposure
Eligible Collateral Value Post Exposure Simulation	13d	Collateral value of the security after current exposure simulation
Nominal Post Exposure Simulation	13d	Nominal of the security after current exposure simulation
Eligible Collateral Value Pre Exposure Simulation	13d	Collateral value of the security before current exposure simulation
Nominal Pre Exposure Simulation	13d	Nominal of the security before current exposure simulation
Eligible Collateral Value Pre Simulation	13d	Collateral value of the security before all simulations
Nominal Pre Simulation	13d	Nominal of the security before all simulations
Eligible	1x	Flag for eligibility (Y/N)
Eligibility Status	256x	Eligibility description

CmaX

Extended Simulation Summary Report - PDF

Report content

The report provides a summary at exposure level, for simulated Triparty Repo, Triparty Collateral Management and Triparty Reservation trades.

Within the report, the trades are treated in the order entered and the results are given showing the following:

- Exposures considered in Simulation
- Simulation results

The report consists of the following sections

- Report header:
  - General information;
  - Report content:
  - Simulated New Exposure
  - Pending Unmatched New Exposure Instructions
  - Allocated Positions Requiring Substitutions
  - Results Summary by Contract

Report header

Field name	Description
Collateral Giver	Clearstream Collateral Giver short code
Simulation ID	Reference for this exposure
Reporting Currency	Reporting currency of the client
External file	Details of external securities file
Added to Source Account	Account to which external file securities added
Custodian	The custodian of the source account is the original location where securities are deposited. Possible values are
	CBL
	CEU
	BP2S-NL
	BP2S-BE
	BP2S-FR
	BP2S-IT
	CITI-NL
	CITI-BE
	CITI-FR
	CITI-IT
	CITI-DE
	SCB-SG
Report generated	Date and time of report
Business date	Business data of report

Report content

Field name	Description

Simulated New exposure:

Counterparty	Clearstream Collateral Receiver short code
Collateral Account	Clearstream account used for holding the securities and cash received as collateral for the contract
Custodian	The custodian of the collateral account with the possible values:
	• CBL
	• CEU
Basket Number	Reference number of the eligibility basket; blank if no basket
Service Type	Service type of the exposure:
	• TRS
	• TCMS
	• Triparty Reservation
Exposure Currency	Exposure currency
Exposure Amount	Requested amount of the exposure

CmaX

Exposure Covered   Total collateral value of securities predicted to be allocated to exposures with the counterparty

Exposure Uncovered   Total collateral value of securities predicted to remain unallocated to exposures with the counterparty

Pending Unmatched New Exposure Instructions Included in the Simulation:

Counterparty   Clearstream Collateral Receiver short code

Collateral Account   Clearstream account used for holding the securities and cash received as collateral for the contract

Custodian   The custodian of the collateral account with the possible values:

- CBL
- CEU

Basket Number   Reference number of the eligibility basket; blank if no basket

Service Type   Service type of the exposure:

- TRS
- TCMS
- Triparty Reservation

Exposure currency   Exposure currency

Exposure Amount   Requested amount of the exposure

Exposure Covered   Total collateral value of securities predicted to be allocated to exposures with the counterparty

Exposure Uncovered   Total collateral value of securities predicted to remain unallocated to exposures with the counterparty

Market Value of Allocated Positions Requiring Substitution:

Source Account   Number of source account form which the substituted securities came

Custodian   The custodian of the source account is the original location where securities are deposited. Possible values are

CBL

CEU

BP2S-NL

BP2S-BE

BP2S-FR

BP2S-IT

CITI-NL

CITI-BE

CITI-FR

CITI-IT

CITI-DE

SCB-SG

Pre Simulation   Amount of securities needing substitution before simulation

Post Simulation   Amount of securities needing substitution before simulation

Summary Per contract:

Counterparty	Clearstream Collateral Receiver short code
Collateral Account	Clearstream account used for holding the securities and cash received as collateral for the contract
Custodian	The custodian of the collateral account with the possible values:

- CBL
- CEU

Basket Number	Reference number of the eligibility basket; blank if no basket
Service Type	Service type of the exposure:

- TRS
- TCMS
- Triparty Reservation

Exposure currency	Exposure currency
Exposure Amount	Requested amount of the exposure
Pre Simulation Covered	Amount of exposure covered before simulation
Pre Simulation Uncovered	Amount of exposure uncovered before simulation
Post Simulation Covered	Amount of exposure covered after simulation
Post Simulation Uncovered	Amount of exposure uncovered after simulation

CmaX

Extended Simulation Detailed Report – CSV

Report content

The report provides a summary at exposure level, for simulated Triparty Repo, Triparty Collateral Management and Triparty Reservation trades.

Within the report, the trades are treated in the order entered and the results are given showing the following:

- Exposures considered in Simulation
- Simulation results

The report consists of the following sections

- Report header:
  - General information;
- Report content:
  - Simulated New Exposure
  - Pending Unmatched New Exposure Instructions
  - Allocated Positions Requiring Substitutions
  - Results Summary by Contract
  - Results Detail by Contract

Report header

Field name	Content	Description
Titles:		
Description		"Report Name"
Description		"Collat Giver Short Code"
Description		"Sim ID"
Description		"Report Date and Time"
Description		"Business Date"
Description		"External File"
Description		"Selected Option"
Description		"Reporting Curr"
Content:		
Report Name		"Triparty Collateral Management Real Time Simulation Detailed Report"
Collateral Giver Short Code	8x	Clearstream collateral giver short code
Simulation ID	10!n	Clearstream unique reference for this simulated exposure
Report Date and Time	DD/MM/YYYY HH:MM:SS	Date and time the report was produced
Business date	DD/MM/YYYY	The business data for which the simulation was done
External File	50x	The name of the file loaded containing the external portfolio OR empty if no external portfolio was used

Field name	Content	Description
Selected option	21x	Options for external files:
		• "Add to source account"
		• "File only"
		• "No file"
Reporting Currency	3x	The number of the account to which the file was added

Report content

Field name	Content	Description
Section Header:		"Simulated New Exposure (Exposure Currency)"

Titles:

Description		"Counterparty"
Description		"Collateral Account"
Description		"Custodian"
Description		"Basket Reference"
Description		"Service Type"
Description		"Sim Exp Curr"
Description		"Sim Exp Amount"
Description		"Sim Exp Covered"
Description		"Sim Exp Uncovered"

Content:

Field name	Content	Description
Counterparty	8x	Clearstream Collateral Receiver short code
Collateral Account	7c	Clearstream collateral account number
Custodian	3x	The custodian of the collateral account with the possible values:
		CBL
		CEU
Basket Reference	30x	Reference number of the eligibility basket; blank if no basket
Service Type	20x	Service type of the exposure:
		• TRS
		• TCMS
		• Triparty Reservation
Exposure Currency	3x	Exposure currency
Exposure Amount	13d	Requested amount of the exposure
Simulated Exposure Covered	13d	Total collateral value of securities predicted to be allocated to exposures with the counterparty
Simulated Exposure Uncovered	13d	Total collateral value of securities predicted to remain unallocated to exposures with the counterparty

CmaX

Field name	Content	Description
Section Header		"Market Value of Allocated Positions Requiring Substitution (Reporting Currency)"
Titles:		
Description		"Counterparty"
Description		"Collateral Account"
Description		"Custodian"
Description		"Basket Reference"
Description		"Service Type"
Description		"Sender"
Description		"Exp Curr"
Description		"Exp Amount"
Description		"Exp Covered"
Description		"Exp Uncovered"
Content:		
Counterparty	8x	Clearstream Collateral Receiver short code
Collateral Account	7c	Clearstream collateral account number
Custodian	3x	The custodian of the collateral account with the possible values:
		CBL
		CEU
Basket Reference	30x	Reference number of the eligibility basket; blank if no basket
Service Type	20x	Service type of the exposure:
		• TRS
		• TCMS
		• Triparty Reservation
Sender	8x	Participant short code of the sender of the instruction
Exposure Currency	3x	Exposure currency
Exposure Amount	13d	Requested amount of the exposure
Simulated Exposure Covered	13d	Total collateral value of securities predicted to be allocated to exposures with the counterparty
Simulated Exposure Uncovered	13d	Total collateral value of securities predicted to remain unallocated to exposures with the counterparty
Section Header		"Pending Unmatched New Exposure Instructions Included in the Simulation (Exposure Currency)"
Titles:		
Description		"Source Account"
Description		"Custodian"
Description		"Instrument ID"
Description		"Common Code"

Field name	Content	Description
Description		"Security Name"
Description		"Nominal Pre Sim"
Description		"Market Val Pre Sim"
Description		"Nominal Post Sim"
Description		"Market Val Post Sim"

Content:

Source Account	7c	Clearstream source account number
Custodian	6x	The custodian of the source account is the original location where securities are deposited. Possible values are:

- CBL
- CEU
- BP2S-NL
- BP2S-BE
- BP2S-FR
- BP2S-IT
- CITI-NL
- CITI-BE
- CITI-FR
- CITI-IT
- CITI-DE
- SCB-SG

Instrument ID	12!c	ISIN code of the security
Common Code	12!n	Common code of the security
Security Name	45x	Detailed name of the security
Nominal Pre Exposure Simulation	13d	Nominal of the security requiring substitution before Simulation trade simulation
Market Value Pre Simulation	13d	Collateral value of the security requiring substitution before Simulation trade simulation
Nominal Pre Exposure Simulation	13d	Nominal of the security requiring substitution after Simulation trade simulation
Market Value Pre Simulation	13d	Collateral value of the security requiring substitution after Simulation trade simulation
Section Header		"Summary by Contract (Reporting Currency)"

Titles:

Description		"Counterparty"
Description		"Collateral Account"
Description		"Custodian"
Description		"Basket Reference"

CmaX

Field name	Content	Description
Description		"Service Type"
Description		"Collat Val of Covered Exp(s) Pre Sim"
Description		"Collat Val of Uncovered Exp(s) Pre Sim"
Description		"Collat Val of Covered Exp(s) Post Sim"
Description		"Collat Val of Uncovered Exp(s) Post Sim"

Content:

Field name	Content	Description
Counterparty	8x	Clearstream Collateral Receiver short code
Collateral Account	7c	Clearstream collateral account number
Custodian	3x	The custodian of the collateral account with the possible values:
		CBL
		CEU
Basket Reference	30x	Reference number of the eligibility basket; blank if no basket
Service Type	20x	Service type of the exposure:
		• TRS
		• TCMS
		• Triparty Reservation
Collat Val of Covered Exp(s) Pre Sim	12!c	Amount of exposure covered before simulation
Collat Val of Uncovered Exp(s) Pre Sim	12!c	Amount of exposure uncovered before simulation
Collat Val of Covered Exp(s) Post Sim	12!c	Amount of exposure covered after simulation
Collat Val of Uncovered Exp(s) Post Sim	12!c	Amount of exposure uncovered after sim

Field name	Content	Description
Section Header		"Summary by Source Account"

Titles:

Field name	Content	Description
Description		"Source Account"
Description		"Custodian"
Description		"Instrument ID"
Description		"Common Code"
Description		"Security Name"
Description		"Security Composite Rating"
Description		"Issuer Composite Rating"
Description		"Security Types"
Description		"Bond Risk Profiles"
Description		"Detailed Security Types"
Description		"Security Subtypes"
Description		"ISO Issuer Country"
Description		"Security Denom Curr"
Description		"Available Held Free Account Pre Sim"

Field name	Content	Description
Description		"Held Free File Pre Sim"
Description		"Total Available Held Free Pre Sim"
Description		"Available Held Free Account Post Sim"
Description		"Held Free File Post Sim"
Description		"Total Available Held Free Post Sim"

Content:

Source Account	7c	Clearstream source account number
Custodian	7x	The custodian of the source account is the original location where securities are deposited. Possible values are:
		• CBL
		• CEU
		• BP2S-NL
		• BP2S-BE
		• BP2S-FR
		• BP2S-IT
		• CITI-NL
		• CITI-BE
		• CITI-FR
		• CITI-IT
		• CITI-DE
		• SCB-SG
Instrument ID	12!c	ISIN code of the security
Common Code	12!n	Common code of the security
Security Name	12!n	Detailed name of the security
Security Composite Rating	7x	Clearstream Composite rating of the security
Security Types	7x	Possible values:
		• Bond
		• Equity
		• Fund
		For cash this field will be empty
Bond Risk Profiles	11x	Risk profile of the security:
		• Sovereign
		• Agency
		• Corporate
		• Structured
		• Convertible
		For cash this field will be empty

CmaX

Field name	Content	Description
Detailed Security Type	30x	Bonds

Bonds

- Bill
- Certificate of deposit
- Commercial Paper
- Medium Term Note
- Short Term Note
- Straight Bond

Equities

- Preferred Convertible Share
- Depository Receipt
- Right
- Ordinary Share
- Preferred Share
- Warrant
- Unit

Funds

- Bond
- Equity
- Money Market
- Balanced
- Other

Field name	Content	Description
Security Subtypes	4x	Structured Bond Subtypes

- ABSA - Asset Backed Securities (Auto)
- ABSC - Asset Backed Securities (Credit Cards)
- ABSH - Asset Backed Securities (Home)
- ABSO - Asset Backed Securities (Other)
- CDO - Collateralised Debt Obligations
- CLO - Collateralised Loan Obligations
- CVB - Covered Bonds
- JUPF - Jumbo Pfandbriefe
- PFBR - Pfandbriefe
- CLN - Credit Linked Notes
- CMBS - Commercial Mortgage Backed Securities
- CMO - Collateralised Mortgage Obligations
- MBS - Mortgage Backed Securities

Equity Subtypes

- ADC - Austrian Depository Certificates
- ADR - American Depository Receipts
- BDR - Bearer Depository Receipts
- BZDR - Brazilian Depository Receipts
- CDI - Chess Depository Receipts
- CDR - Choice Dividend Rights
- EDR - European Depository Receipts
- FGDR - Frankfurt Global Depository Receipts
- GDR - Global Depository Receipts
- IDR - International Depository Receipts
- NYRS - New York Registered Shares
- NVDR - Non-Voting Depository Receipts
- Other / OTH - Others
- SDR - Swedish Depository Receipts
- Bonus Rights
- Subscription Rights
- Technical Rights
- Call / Put Warrants
- Call Warrants
- Put Warrants

CmaX

Field name	Content	Description
		Fund Subtypes
		• Balanced Funds (BLF)
		• Bond Funds (BF)
		• Equity Funds (EF)
		• Convertible Securities Funds (CS)
		• Government Securities Funds (GS)
		• Index Tracker Funds (IT)
		• Sector Funds (SE)
		• Hedge Funds (HF)
		• Cash Funds (CF)
		• Currency Funds (CU)
		• Money Market Funds (MMF)
		• Fund of Funds (FOF)
		• Pension Funds (PF)
		• Property/ Real Estate Funds (PR)
ISO Issuer Country	2x	The issuer's country
Security Denomination Currency	3x	Currency code of the security

Before Simulation:

Field name	Content	Description
Available Held Free Account	13d	Nominal of the security held in the account for the current simulated exposure before simulation
Held Free File	13d	Nominal of the security from the uploaded file for the current simulated exposure before simulation
Total Available Held Free	13d	Nominal of the security held in the account or in the uploaded file, for the current simulated exposure before simulation

After Simulation:

Field name	Content	Description
Available Held Free Account	13d	Nominal of the security held in the account for the current simulated exposure after simulation
Held Free File	13d	Nominal of the security from the uploaded file for the current simulated exposure after simulation
Total Available Held Free	13d	Nominal of the security held in the account or in the uploaded file, for the current simulated exposure after simulation

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3. CmaX reporting

CmaX reporting provides clients with information at a global exposure level.

Custody reports show details of future coupon and redemption payments and Forecast reports show details of current and future trading positions.

Unless otherwise specified, all reports are available via Xact File Transfer and secured E-mail.

File naming conventions

The naming structure for CmaX reporting is as indicated in the following table:

File name format	Extension
Reports sent by Xact File Transfer via Internet – Format: PDF or TXT	
$report\_short\_name$ + $exposure\_reference^a$ + $business\_date^b$ + $participant\_code$ + $\_$ + $version\_number$	.PDF or .TXT
Extended forecast reports – Summary	
$provider.report.$ESFOR.$generationdate^c.generationtime^d.format.$PDF	.PDF
Extended forecast reports – Detailed	
$provider.report.$ESFOD.$generationdate^c.generationtime^d.format.$CSV	.GZ

a. Six digits (left-padded with leading zeroes as necessary).
b. Format YYYYMMDD.
c. Format YYYYMMDD - date of the data capture from which the report is generated.
d. Format HH24MISS - time of the data capture from which the report is generated.

CmaX

Exposure reports

Exposure reports give details of outstanding exposures and list the allocated collateral. The PDF version shows only one exposure, whereas the text version shows all exposures. The text version is available in both a standard version and a BASEL Regulation version.

Triparty Collateral Management Daily Exposure Report - PDF

Report short name: **AGRE** (TRS/TCMS) and **SSAG** (TSLS1/TSLS2)

Availability and format

The report is available to both Collateral Receivers and Collateral Givers in PDF format. There are two different layouts available, dependent on the service type of the exposure - TRS/TCMS or TSLS1/TSLS2.

TRS/TCMS report

The report provides exposure details, including margin deficit/excess and a list of allocated collateral, for outstanding Triparty Repo, Triparty Collateral Management, Triparty Reservation or Triparty Euro GC exposures.

The report consists of three sections

- Report header:
  - General information;
- Report content:
  - Exposure summary;
  - Collateral held (cash or securities);
- Report footer.

Report header

Field name	Description
Exposure Ref. No.	Clearstream unique reference for this exposure
Client Ref. No.	Client reference for this exposure
Common Trans. ID	Common Collateral Transaction Reference as agreed by the two trade counterparties
Client Full Name	Client full name

Report content

Field name	Description
Exposure summary:	
Collateral Receiver	Clearstream Collateral Receiver short code
Collateral Giver	Clearstream Collateral Giver short code
Basket Number	Reference number of the eligibility basket; blank if no basket
Collateral Account	Clearstream account holding the securities and cash received as collateral to cover this exposure.
Custodian	Custodian of the Collateral Account. Possible values: CBL CEU
Exposure Type	Service type of the exposure: - Triparty Repo - Triparty CMS - Triparty Reservation - Triparty Euro GC
Preferred Data Provider	Source of the valuation data. Possible values: 'Triparty' if data provider is the triparty agent 'Bilateral FO' if valuation data has been agreed between clients bilaterally and is the only data source allowed for valuation 'Bilateral F' if valuation data has been agreed between clients bilaterally. The first choice will be valuation data agreed bilaterally and the second choice will be valuation data from the triparty agent.
Exposure Amount	Principal amount of the exposure: - TRS: amount of cash borrowed/lent - TCMS, Triparty Reservation or Triparty Euro GC: exposure amount to be covered by collateral. For exposures with no principal, the exposure amount will be reported as "0.00".
Collateral Required	Collateral value required in order to collateralise the exposure at 100%: - TRS: exposure amount plus repo interests calculated on the exposure amount until the next business date - TCMS, Triparty Reservation or Triparty Euro GC: exposure amount. For exposures with no principal, the collateral required will equal the collateral value.
Collateral Value	Collateral value of the assets (cash and securities) allocated to the exposure
Collateral Balance	Excess/shortage of collateral $$\text{Collateral Value} - \text{Collateral Required}$$
Actual Margin	Collateral excess/shortage expressed in percentage of the collateral required $$\frac{\text{Collateral Value} - \text{Collateral Required}}{\text{Collateral Required}} \times 100$$

CmaX

Ccy	Exposure currency:
	• TRS: currency of the cash borrowed/lent
	• TCMS, Triparty Reservation or Triparty Euro GC: exposure valuation currency

Field name	Description
Trade Date	Trade date of the exposure
Opening Date	Opening date of the exposure
Closing Date	Closing date of the exposure
	Blank in the case of an open exposure
Status	Life cycle status of the exposure:
	• "Pending"
	• "Opening"
	• "In-flight"
	• "Closing"
Reference rate	Name of the reference rate applicable to the exposure. Possible values:
	• TRS:
	− Blank if rate agreed between clients is fixed rate; or
	− Name of the reference rate applicable to the exposure if rate agreed between clients is variable rate
	• TCMS, Triparty Reservation or Triparty Euro GC: blank
Spread	Spread applicable to the reference rate. Possible values:
	• TRS:
	− Blank if rate agreed between clients is fixed rate; or
	− Spread applicable to the reference rate, preceded by "+" or "-" if spread is positive or negative. In the absence of spread, 0.000000 is reported.
	• TCMS, Triparty Reservation or Triparty Euro GC: blank
Rate Applied	Rate applicable to the exposure:
	• TRS:
	− Fixed rate as a percentage value if rate agreed between both clients is fixed rate; or
	− Net variable rate applicable to the exposure if rate agreed between both clients is variable rate. Net variable rate is the sum of the last known value of the reference rate and the spread. Net variable rate can be preceded by "-" if negative, "+" if positive.
	Net variable rate is based on the last known reference rate value at the time of the report generation. The effective net variable rate is updated upon receipt of the official reference rate.
	• TCMS, Triparty Reservation or Triparty Euro GC: blank
Collateral Held - cash:	
Ccy	Currency of the cash position
Amount	Amount of cash allocated in the given currency
Margin %	Margin percentage applied on the cash as collateral

Marginal Value	Calculated by applying the margin percentage on the nominal amount of cash as collateral allocated
Collateral Value	Collateral value of the cash position expressed in the exposure currency

Collateral Held - securities:

Collateral Source [a]	Account number of the collateral source account of the position. The collateral source account can be: • Own account (proprietary assets) • Collateral account if securities were reused

a. This is only available on the Collateral Giver version of the report.

Field name	Description
Custodian [a]	Custodian of the Collateral Source Account is the original location where securities are deposited. Possible values are: • CBL • EOC • CEU • BP2S-NL • BP2S-BE • BP2S-FR • BP2S-IT • CITI-NL • CITI-BE • CITI-FR • CITI-IT • CITI-DE • SCB-SG
Security Code	ISIN Code and Common Code of the security
Security Name	Detailed name of the security
Instrument Group	Instrument group value per category: Possible values for Bonds: • Medium Term Note • Short Term Note • Bill • Certif. Deposit • Commercial Paper • Convertible Bond • Straight Bond

	Possible values for Equities:
	• Preferred Convertible Share
	• Depository Receipt
	• Right
	• Ordinary Share
	• Preferred Share
	• Warrant
	• Unit
	Possible values for Funds:
	• Balanced Fund
	• Bond Fund
	• Equity Fund
	• Money Market Fund
	• Other Fund
Clearstream Composite Rating [b]	Clearstream composite rating of the security or the issuer if no rating is available for the security and the issuer rating is accepted by the collateral receiver
Ccy	Security quotation currency
Quantity	Nominal/units allocated of the given security
Accrued Int	Interest accrued on the security
Bilateral	Possible values:
	• "B" if valuation is from the Preferred Data Provider
	• Blank in all other cases
Price Applied	Possible values:
	• Latest price available for the security
	• Blank if the counterparty is a Eurozone central bank
Margin %	Margin agreed between the clients in the contract

a. This is only available on the Collateral Giver version of the report.

b. See "Appendix B. Clearstream Composite Rating".

Field name	Description
Marginal Value	Collateral value of the security expressed in the quotation currency of the security[†]
	European valuation (default)
	Bonds
	$$\frac{\text{Quantity x (preferred price + accrued int) x Valuation Factor}^{\ddagger}}{(100 + \text{margin})}$$
	Equities
	$$\frac{\text{Quantity x preferred price}}{(100 + \text{margin}) / 100}$$
	U.S. valuation (optional)
	Bonds
	$$\text{Quantity x } \frac{(\text{pref. pr + accrued int})}{100} \text{ x } \frac{(100 - \text{margin})}{100} \text{ x Valuation Factor}^{\ddagger}$$
	Equities
	$$\text{Quantity x preferred price x } \frac{(100 - \text{margin})}{100}$$
	[†] When the price for bonds is expressed as a %, the marginal value is the Collateral Value of the security expressed in the denomination currency of the security.
	[‡] Valuation Factor is either the pool factor or the index factor used for valuation of the security.
Collateral Value	Collateral value of the security expressed in the exposure currency (marginal value converted to the exposure currency)

Report footer

Field name	Description
Issued On	The date and time that the report was generated (CET)

CmaX

Triparty Collateral Management daily exposure report for a Collateral Receiver

Triparty Collateral Management Daily Exposure Report **clearstream**
Banking

Exposure Ref. No. 444735 **Customer Ref No.** a
BANK2

Collateral Receiver:	BANK2	Exposure Amount:	500,000.00	CCY:	EUR	Reference Rate:	
Collateral Giver:	BANK1	Collateral Required:	500,000.00	Trade Date:	20/07/16	Spread:	
Basket Number:	CBL CMS	Collateral Value:	523,150.99	Opening Date:	20/07/16	Rate applied:	
Collateral Account:	12347	Collateral Balance:	+23,150.99	Closing Date:			
Custodian:	CBL	Exposure Type:	Triparty CMS	Actual Margin:	+4.63	Status:	In Flight
Preferred Data Provider:	Triparty						

Collateral Held - Cash

CCY	Amount	Margin %	Marginal Value	Collateral Value
EUR	100,000.00	0.00	100,000.00	100,000.00

Collateral Held - Securities

Security Code	Security Name Instrument Group	Clearstream Composite Rating	CCY	Quantity	Accrued Int	Bilateral	Price Applied	Margin %	Marginal Value	Collateral Value
DE000A12T5P1 112792368	EUR FL.R FMS WERTMANAGEMENT 14-2017 Straight Bond	AAA	EUR	200,000	0.000000		100.00	0.00	200,000.00	200,000.00
XS1200837836 120083783	EUR 0.375 SWEDBANK MORTGAGE (957) 15-2022 Medium Term Note	AAA	EUR	100,000	0.135616		103.00	0.00	103,130.61	103,130.62
XS1211586638 121158663	GBP FL.R SWEDBANK MORTGAGE (958) 15-2018 Medium Term Note	AAA	GBP	100,000	0.033360		99.94	0.00	99,968.36	120,020.37

Triparty Collateral Management daily exposure report for a Collateral Giver

Triparty Collateral Management Daily Exposure Report

clearstream
Banking

Exposure Ref. No. 444809 **Customer Ref No.** a

BANK3

Collateral Receiver:	BANK2	Exposure Amount:	1,000,000.00	CCY:	USD	Reference Rate:
Collateral Giver:	BANK3	Collateral Required:	1,000,000.00	Trade Date:	21/07/16	Spread:
Basket Number:	CBL CMS	Collateral Value:	1,019,259.15	Opening Date:	21/07/16	Rate applied:
Collateral Account:	12347	Collateral Balance:	+19,259.15	Closing Date:		
Custodian:	CBL	Exposure Type:	Triparty CMS	Actual Margin:	+1.93	Status:	In Flight
Preferred Data Provider:	Triparty				

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Issued on: 14 Oct 2016 15:14 CEST

Collateral Held - Securities

Collateral Source Account Custodian	Security Code	Security Name Instrument Group	Clearstream Composite Rating	CCY	Quantity	Accrued Int	Bilateral	Price Applied	Margin %	Marginal Value	Collateral Value
1234567 CBF	DE0001030526 043353276	EUR FL R GERMANY, FED REP 09-2020 Straight Bond	AAA	EUR	500,000	0.000000		110.34	0.00	605,159.73	673,996.65
61111 CBF	DE6666123480 146047840	EUR 0,00 DEUTSCHE BANK AG 16-2017 Straight Bond	NR	EUR	300,000	0.000000		100.00	0.00	300,000.00	334,125.00
1234567 CBF	DE6666123597 146047971	WAR DEUTSCHE BANK AG (PUT SP100) 070317 Warrant	A-2	EUR	100	0.000000		100.00	0.00	10,000.00	11,137.50

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Issued on: 14 Oct 2016 15:14 CEST

CmaX

TSLS1/TSLS2 report

The report provides exposure details, including margin deficit/excess and a list of allocated collateral, for an outstanding Triparty Securities Lending exposure.

The report consists of three sections

- Report header;
- Report content:
  - Exposure summary;
  - Principle securities of exposure;
  - Collateral held - cash;
  - Collateral held - securities;
- Report footer.

Report header

Field name	Description
Exposure Ref. No.	Clearstream unique reference for this exposure
Client Ref. No.	Client reference for this exposure
Common Trans. ID	Common Collateral Transaction Reference as agreed by the two trade counterparties
Client Full Name	Client full name

Report content

Field name	Description
Exposure Summary:	
Collateral Receiver	Clearstream Collateral Receiver short code
Collateral Giver	Clearstream Collateral Giver short code
Basket Number	Reference number of the eligibility basket; blank if no basket
Collateral Account	Clearstream account holding the securities and cash received as collateral to cover this exposure.
Custodian	Custodian of the Collateral Account. Possible values: - CBL - CEU
Preferred Data Provider	Source of the valuation data. Possible values: "Triparty" if data provider is the triparty agent "Bilateral FO" if valuation data has been agreed between clients bilaterally and is the only data source allowed for valuation "Bilateral F" if valuation data has been agreed between clients bilaterally. The first choice will be valuation data agreed bilaterally and the second choice will be valuation data from the triparty agent.
Exposure Amount	Principal amount of the exposure: - TSLS1: value of securities borrowed/lent expressed in exposure currency - TSLS2: value of securities borrowed/lent expressed in exposure currency

Field name	Description
Collateral Required	Collateral value required in order to collateralise the exposure at 100%: • TSLS1: exposure amount plus lending interests calculated until the next business date • TSLS2: exposure amount
Collateral Value	Collateral value of the assets (cash and securities) allocated to the exposure

Field name	Description
Collateral Balance	Excess/shortage of collateral $$\text{Collateral Value} - \text{Collateral Required}$$
Ccy	Exposure currency used as exposure valuation currency
Trade Date	Trade date of the exposure
Opening Date	Opening date of the exposure
Closing Date	Closing date of the exposure
Rate	Rate applicable to the exposure: • TSLS1: lending rate agreed between both clients on the securities borrowed/lent • TSLS2: ".000000"
Status	Life cycle status of the exposure • "Pending" • "Opening" • "In-flight" • "Closing"
Actual Margin	Collateral excess/shortage expressed in percentage of the collateral required $$\frac{\text{Collateral Value} - \text{Collateral Required}}{\text{Collateral Required}} \times 100$$
Exposure Type	Service type of the exposure: • "Triparty SLS1" • "Triparty SLS2"

Principal Securities of Exposure:

Field name	Description
Security Code	ISIN Code and Common Code of the security
Security Name	Detailed name of the security
Instrument Group	Instrument group value per category: Possible values for Bonds: • Medium Term Note • Short Term Note • Bill • Certif. Deposit • Commercial Paper • Convertible Bond • Straight Bond

CmaX

Possible values for Equities:
- Preferred Convertible Share
- Depository Receipt
- Right
- Ordinary Share
- Preferred Share
- Warrant
- Unit

Field name	Description
	Possible values for Funds: • Balanced Fund • Bond Fund • Equity Fund • Money Market Fund • Other Fund
Composite Rating	Clearstream composite rating of the security
Ccy	Security quotation currency
Quantity	Nominal/units borrowed of the given security
Accrued Int	Interest accrued on the security
Bilateral	Possible values: • "B" if valuation is from the Preferred Data Provider • Blank in all other cases
Price Applied	Latest price available for the security
Marginal Value	Market value of the security expressed in the quotation currency of the security[†] Bonds $$\frac{\text{Quantity x (preferred price + accrued int) x Valuation Factor[‡]}}{100}$$ Equities $$\text{Quantity x preferred price}$$ [†] When the price for bonds is expressed as a %, the marginal value is the Collateral Value of the security expressed in the denomination currency of the security. [‡] Valuation Factor is either the pool factor or the index factor used for valuation of the security.
Security Value	Market value of the security expressed in the exposure currency (marginal value converted to the exposure currency)

Collateral Held - Cash:

Ccy	ISO currency code of the cash position
Amount	Amount of cash allocated in the given currency
Margin %	Margin percentage applied on the cash as collateral
Marginal Value	Calculated by applying the margin percentage on the nominal amount of cash as collateral allocated
Collateral value	Collateral value of the cash position expressed in the exposure currency

Collateral Held - Securities:

Collateral Source [a]	Account number of the collateral source account of the position. The collateral source account can be:
	• Own account (proprietary assets)
	• Collateral account if securities were reused
Custodian [b]	Custodian of the Collateral Source Account is the original location where securities are deposited. Possible values are:
	• CBL
	• EOC
	• CEU
	• BP2S-NL
	• BP2S-BE
	• BP2S-FR
	• BP2S-IT
	• CITI-NL
	• CITI-BE
	• CITI-FR
	• CITI-IT
	• CITI-DE
	• SCB-SG
Security Code	ISIN Code and Common Code of the security
Security Name	Detailed name of the security

a. This is only available on the Collateral Giver version of the report.

b. This is only available on the Collateral Giver version of the report.

CmaX

Field name	Description
Instrument Group	Instrument group value per category: Possible values for Bonds: • Medium Term Note • Short Term Note • Bill • Certif. Deposit • Commercial Paper • Convertible Bond • Straight Bond Possible values for Equities: • Preferred Convertible Share • Depository Receipt • Right • Ordinary Share • Preferred Share • Warrant • Unit Possible values for Funds: • Balanced Fund • Bond Fund • Equity Fund • Money Market Fund • Other Fund
Composite Rating	Clearstream composite rating of the security or the issuer if no rating is available for the security and the issuer rating is accepted by the collateral receiver
Ccy	Security quotation currency
Quantity	Nominal/units allocated of the given security
Accrued Int	Interest accrued on the security
Bilateral	Possible values: • "B" if valuation is from the Preferred Data Provider • Blank in all other cases
Price Applied	Latest price available for the security
Margin %	Margin agreed between the clients in the contract

Field name	Description
Marginal Value	Collateral value of the security expressed in the quotation currency of the security[†]
	European valuation (default)
	Bonds
	$$\frac{\text{Quantity x (preferred price + accrued int) x Valuation Factor}^{\ddagger}}{(100 + \text{margin})}$$
	Equities
	$$\frac{\text{Quantity x preferred price}}{(100 + \text{margin}) / 100}$$
	U.S. valuation (optional)
	Bonds
	$$\text{Quantity x } \frac{(\text{pref. pr + accrued int})}{100} \text{ x } \frac{(100 - \text{margin})}{100} \text{ x Valuation Factor}^{\ddagger}$$
	Equities
	$$\text{Quantity x preferred price x } \frac{(100 - \text{margin})}{100}$$
	[†] When the price for bonds is expressed as a %, the marginal value is the Collateral Value of the security expressed in the denomination currency of the security.
	[‡] Valuation Factor is either the pool factor or the index factor used for valuation of the security.
Collateral value	Collateral value of the security expressed in the exposure currency (marginal value converted to the exposure currency)

Report footer

Field name	Description
Issued On	The date and time that the report was generated (CET)

CmaX

Triparty Collateral Management daily exposure report for a Collateral Receiver

Triparty Collateral Management Daily Exposure Report

clearstream
Banking

Exposure Ref. No. 444810 **Customer Ref No.** A

BANK2

Collateral Receiver:	BANK2	Exposure Amount:	306,900.45	CCY:	EUR	Rate:	1.000000
Collateral Giver:	BANK1	Collateral Required:	306,908.98	Trade Date:	21/07/16	Status:	In Flight
Basket Number:	CBL CMS	Collateral Value:	308,072.91	Opening Date:	21/07/16	Actual Margin:	+0.38
Collateral Account:	12347	Collateral Balance:	+1,163.93	Closing Date:		Exposure Type:	Triparty SLS1
Custodian:	CBL	Preferred Data Provider:	Triparty				

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Issued on: 14 Oct 2016 16:40 CEST

Principal Securities of Agreement

Security Code	Security Name Instrument Group	Clearstream Composite Rating	CCY	Quantity	Accrued Int	Bilateral	Price Applied	Marginal Value	Security Value
DE0001134922 004817265	EUR 6,25 BRD 94-2024 Straight Bond	AAA	EUR	200,000	3.398224		150.05	306,900.44	306,900.45

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Issued on: 14 Oct 2016 16:40 CEST

Collateral Held - Securities

Security Code	Security Name Instrument Group	Clearstream Composite Rating	CCY	Quantity	Accrued Int	Bilateral	Price Applied	Margin %	Marginal Value	Collateral Value
DE0006483001 001115022	SHS LINDE AG ORD BR Ordinary Share	A-	EUR	100	0.000000		152.90	0.00	15,290.00	15,290.00
XS0229030712 022903071	GBP FL.R SANDWELL COM.FINANCE(2)PLC(C) 04-2037 Straight Bond	CCC	GBP	700,000	0.063595		50.00	0.00	234,182.28	281,155.41
BE0974268972 093804660	SHS KATHOLIEKE HOGE ORD BR Ordinary Share	NR	EUR	500	0.000000		23.26	0.00	11,627.50	11,627.50

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Issued on: 14 Oct 2016 16:40 CEST

Triparty Collateral Management daily exposure report for a Collateral Giver

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Triparty Collateral Management Daily Exposure Report　　　　　**clearstream**
Banking

Exposure Ref. No.　　　**444810**　　**Customer Ref No.**　　　**A**
BANK1

Collateral Receiver:	BANK2	Exposure Amount:	306,900.45	CCY:	EUR	Rate:	1.000000
Collateral Giver:	BANK1	Collateral Required:	306,908.98	Trade Date:	21/07/16	Status:	In Flight
Basket Number:	CBL CMS	Collateral Value:	308,072.91	Opening Date:	21/07/16	Actual Margin:	+0.38
Collateral Account:	12347	Collateral Balance:	+1,163.93	Closing Date:		Exposure Type:	Triparty SLS1
Custodian:	CBL	Preferred Data Provider:	Triparty				

Page 1 of 3　　　　　　　　　　　　　　　　　　　　　　　　　Issued on: 14 Oct 2016 16:28 CEST

Principal Securities of Agreement

Security Code	Security Name Instrument Group	Clearstream Composite Rating	CCY	Quantity	Accrued Int	Bilateral	Price Applied	Marginal Value	Security Value
DE0001134922 004817265	EUR 6,25 BRD 94-2024 Straight Bond	AAA	EUR	200,000	3.398224		150.05	306,900.44	306,900.45

Page 2 of 3　　　　　　　　　　　　　　　　　　　　　　　　　Issued on: 14 Oct 2016 16:28 CEST

Collateral Held - Securities

Collateral Source Account Custodian	Security Code	Security Name Instrument Group	Clearstream Composite Rating	CCY	Quantity	Accrued Int	Bilateral	Price Applied	Margin %	Marginal Value	Collateral Value
12345 CBL	DE0006483001 001115022	SHS LINDE AG ORD BR Ordinary Share	A-	EUR	100	0.000000		152.90	0.00	15,290.00	15,290.00
12345 CBL	XS0229030712 022903071	GBP FL.R SANDWELL COM.FINANCE(2)PLC(C)04-2037 Straight Bond	CCC	GBP	700,000	0.063595		50.00	0.00	234,182.28	281,155.41
12345 CBL	BE0974268972 093804660	SHS KATHOLIEKE HOGE ORD BR Ordinary Share	NR	EUR	500	0.000000		23.26	0.00	11,627.50	11,627.50

Page 3 of 3　　　　　　　　　　　　　　　　　　　　　　　　　Issued on: 14 Oct 2016 16:28 CEST

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Triparty Collateral Management Daily Exposure Report – TXT

Report short name: **AS**

Availability and format

The report is available to both Collateral Receivers and Collateral Givers in TXT format.

It is possible to aggregate reporting data of multiple client short codes into a single report. For this purpose, member short codes have to be defined for the Reporting Group. The structure of the resulting report provides for a subsection for each member short code. Sections are sorted in alphabetical order of short code.

It is also possible to define whether clients with no activity should be reported or not. An inactive client would only be reported with its short code within its own subsection.

Note: Requested reports larger than 10MB cannot be delivered by email.

Report content

The report provides all the outstanding Triparty Collateral Management exposures with their respective details and a list of the allocated collateral pieces.

The report consists of three sections:

- Report header;
- Report content:
  - Principal details;
  - Contract summary;
  - Exposure summary;
  - Cash collateral details;
  - Securities collateral details.
- Report footer.

Report header

	Field name	Content	Description
From:			
	Identifier	"901"	
	Description	"From"	
	Description	"CLEARSTREAM"	
	Report Date	DD/MM/YYYY	Business date of the report generation
	Report Type	"Counterparty Agreements"	
	Report Generation Timestamp	DD/MM/YYYY hh/mm/ss	Date and time the report was generated
To:			
	Identifier	"902"	
	Description	"To"	
	Client Short Code	8x	Clearstream Collateral Giver or Collateral Receiver short code

Report content

Field name	Content	Description
Principal Details:		
Identifier	"100"	
Description	"Agreement Summary Tbl"	
Exposure Ref. No.	8n	Clearstream unique reference for this exposure
Security ISIN Code	12!c	ISIN code of the security
Security Common Code	12!n	Common code of the security
Security Closing Date –	DD/MM/YYYY –	Security closing date
Security Maturity Date	DD/MM/YYYY	Security redemption date
Security Name	45x	Detailed name of the security
Principal Source Account	7c	Account number of the source account of the given position.t
Security Interest Rate	9d	Coupon rate of the security (up to six decimals). Possible values: - Fixed rate in the case of a fixed coupon rate - Last known floating rate in the case of floating coupon rate '0' if not applicable
Price Applied	22d	Possible values: - Latest price available for the security (up to six decimals) - Blank if the counterparty is a Eurozone central bank
Accrued Interests	22d	Interest accrued on the security (up to six decimals)
Security Quotation Currency	3!a	Security quotation currency
Description	"NO"	
Security Value	19d	Market value of the security expressing the exposure currency, (Marginal value connected to the exposure currency)
Quantity	19d	Nominal/units borrowed / lent of the given security
FX Security Quotation Currency to Exposure Currency	29d	FX rate between the security quotation currency and the exposure currency (up to 13 decimals)
Description	"0.0000"	
Marginal Value	19d	Market value of the security expressed in the quotation currency of the security[†] Bonds $$\text{Quantity} \times \frac{(\underline{\text{preferred price} + \text{accrued int}}) \times \text{Valuation Factor}^{\ddagger}}{100}$$ Equities $$\text{Quantity} \times \text{preferred price}$$

[†] When the price for bonds is expressed as a %, the marginal value is the Collateral Value of the security expressed in the denomination currency of the security.
[‡] Valuation Factor is either the pool factor or the index factor used for valuation of the security.

Issuer Composite Rating	4x	Clearstream composite rating of the security of the issuer if no rating is available for the security and the issuer rating is accepted by the collateral receiver

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Field name	Content	Description
Security Composite Rating	4x	Clearstream composite rating of the security
Billateral	1x	Possible values:
		• "B" if valuation is from the Preferred Data Provider
		• Blank in all other cases

Contract Summary:

Field name	Content	Description
Identifier	"101"	
Counterparty Short Code	8x	Clearstream collateral receiver or collateral giver short code
Collateral Account	7c	Clearstream account holding the securities and cash received as collateral to cover this exposure.
Exposure Type	1!a	Service type of the exposure:
		• "R" for TRS
		• "C" for TCMS
		• "T" for TSLS1
		• "D" for TSLS2
		• "E" for Triparty Euro GC
		• "F" for Triparty Reservation
Basket Number	30x	Reference number of the eligibility basket; blank if no basket
Collateral Required	19d	Collateral value required in order to collateralise at 100% all the exposures with the given counterparty, expressed in the client's reporting currency
Collateral Value	19d	Collateral value of the assets (cash and securities) allocated to all the exposures with the given counterparty, expressed in the client's reporting currency
Collateral Balance	19d	Excess/shortage of collateral

$$\text{Collateral Value} - \text{Collateral Required}$$

expressed in the client's reporting currency.

Field name	Content	Description
Preferred Data Provider	12x	Source of the valuation data. Possible values:
		• 'Triparty' if data provider is the triparty agent
		• 'Bilateral FO' if valuation data has been agreed between clients bilaterally and is the only data source allowed for valuation
		• 'Bilateral F' if valuation has been agreed between clients bilaterally. The first choice will be valuation data agreed bilaterally and the second will be valuation data from the triparty agent.
Collateral Account Custodian	3x	Custodian of the Collateral Account. Possible values:
		CBL
		CEU

Exposure Summary:

Field name	Content	Description
Identifier	"102"	
Description	"Agreement Summary Rept"	
Clearstream Exposure Ref.	8n	Clearstream unique reference for this exposure

Collateral Receiver Short Code	8x	Clearstream collateral receiver short code
ISO Code	3!a	Exposure currency

Field name	Content	Description
Exposure Amount	19d	Principal amount of the exposure: • TRS: amount of cash borrowed/lent • TCMS, Triparty Reservation or Triparty Euro GC: amount of cash to be covered by collateral. For exposures with no principal, the exposure amount will be reported as "0.00". • TSLS1: value of securities borrowed/lent expressed in exposure currency • TSLS2: value of securities borrowed/lent expressed in exposure currency
Exposure Type	1!a	Service type of the exposure: • "R" for TRS • "C" for TCMS • "T" for TSLS1 • "D" for TSLS2 • "E" for Triparty Euro GC • "F" for Triparty Reservation

Exposure Rate	24d	Rate applicable to the exposure (up to eight decimals preceded by '-' if negative rate):
		
		• TRS:
		
		   – Net variable rate applicable to the exposure if both clients agreed on variable rate on the cash borrowed/lent. It is the sum of the last known value of the reference rate at the time of the report generation and the spread.
		
		   – Fixed rate defined for the exposure if both clients agreed on a fixed rate
		
		• TCMS, Triparty Reservation or Triparty Euro GC: blank
		
		• TSLS1: Lending rate agreed between both counterparties on the securities borrowed/lent
		
		• TSLS2: Blank

Collateral Giver Short Code	8x	Clearstream collateral giver short code

Collateral Required	19d	Collateral value required in order to collateralise the exposure at 100%
		• TRS: exposure amount plus interests calculated on the exposure amount until the next business date
		• TCMS, Triparty Reservation or Triparty Euro GC: exposure amount. For exposures with no principal, the collateral required will equal the collateral value
		• TSLS1: exposure amount plus lending interests calculated on the exposure amount until the next business date
		• TSLS2: exposure amount
Collateral Value	19d	Collateral value of the assets (cash and securities) allocated to the exposure

Field name	Content	Description
Collateral Balance	19d	Excess/shortage of collateral $$\text{Collateral Value} - \text{Collateral Required}$$
Trade Date	DD/MM/YYYY	Trade date of the exposure
Opening Date	DD/MM/YYYY	Opening date of the exposure
Closing Date	DD/MM/YYYY	Closing date of the exposure
Exposure Status	9x	Life cycle status of the exposure • "PENDING" • "OPENING" • "IN-FLIGHT" • "CLOSING"
ISO Code	3!a	Exposure currency
FX Exposure Currency to Reporting Currency	29d	FX rate between the exposure currency and the client's reporting currency (up to 13 decimals)
Collateral Account	7c	Clearstream account holding the securities and cash received as collateral to cover this exposure.
Basket Number	30x	Reference number of the eligibility basket; blank if no basket
Client Exposure Ref	16x	Client reference for this exposure
Common Trans. ID	52x	Common Collateral Transaction Reference as agreed by the two trade counterparties

Next Interest Payment Date	DD/MM/YYYY	Date of the next ad hoc or periodic interest payment. Possible values:
		• TRS:
		  – Next ad hoc or periodic interest payment if an interest payment schedule has been defined
		  – Blank if no interest payment schedule has been defined
		• TCMS/Triparty Reservation/Triparty Euro GC: Blank
		• TSLS1: Blank
		• TSLS2: Blank

Reference Rate	15x	Name of the reference rate applicable to the exposure. Possible values:
		• TRS:
		  – Name of the reference rate if both clients agreed on variable rate
		  – Blank if both clients agreed on a fixed rate
		• TCMS/Triparty Reservation/Triparty Euro GC: Blank
		• TSLS1: Blank
		• TSLS2: Blank

Spread	10x	Spread applicable to the reference rate. Possible values:
		• TRS:
		  – Spread applicable to the reference rate if both clients agreed on a variable rate. It is preceded by"-" if negative or "+" if positive.
		  – Blank if both clients agreed on a fixed rate
		  – 0.00000000 if no spread was defined
		• TCMS/Triparty Reservation/Triparty Euro GC: Blank
		• TSLS1: Blank
		• TSLS2: Blank

Collateral Account Custodian	3x	Custodian of the Collateral Account. Possible values: CBL CEU

Field name	Content	Description
Cash Collateral Details:		
Identifier	"104"	
Description	"Agreement Summary Tbl"	
Clearstream Exposure Ref	6!n	Unique reference for this exposure
ISO Code	3!a	Currency of the cash position
Amount	19d	Amount of cash allocated in the given currency
Collateral value	19d	Collateral value of the cash position expressed in the exposure currency
Margin %	[N]20d	Margin percentage applied on the cash as collateral
Marginal Value	19d	Calculated by applying the margin percentage on the nominal amount of cash as collateral allocated
Securities Collateral Details:		
Identifier	"103"	
Description	"Agreement Summary Tbl"	
Exposure Ref	6!n	Unique reference for this exposure
Instrument Group	27c	Instrument group value per category:

Possible values for Bonds:
- Medium Term Note
- Short Term Note
- Bill
- Certif. Deposit
- Commercial Paper
- Convertible Bond
- Straight Bond

Possible values for Equities:
- Preferred Convertible Share
- Depository Receipt
- Right
- Ordinary Share
- Preferred Share
- Warrant
- Unit

Possible values for Funds:
- Balanced Fund
- Bond Fund
- Equity Fund
- Money Market Fund
- Other Fund

Security ISIN Code	12!c	ISIN code of the security
Security Common Code	12!n	Common code of the security
Security Closing Date -	DD/MM/YYYY -	Security closing date
Security Maturity Date	DD/MM/YYYY	Security redemption date
Security Name	60x	Detailed name of the security
Collateral Source Account	7c	Account number of the collateral source account of the given position.

Field name	Content	Description
Security Interest Rate	9d	Coupon rate of the security (up to six decimals). Possible values: • Fixed rate in case of a fixed coupon rate • Last known floating rate in case of a floating coupon rate • '0' if not applicable.
Price Applied	22d	Possible values: • Latest price available for the security (up to six decimals) • Blank if the counterparty is a Eurozone central bank
Accrued Interest	22d	Interest accrued on the security (up to six decimals)
Security Denomination Currency	3!a	Denomination currency of the security
Description	"NO"	
Description	"0"	
Price Currency	3!a	Security quotation currency
Security Value	19d	Collateral value of the security expressed in the currency of the exposure (marginal value converted to the exposure currency)
Quantity	19d	Nominal/units allocated of the given security
FX Security Quotation Currency to Exposure Currency	29d	FX rate between the security quotation currency and the exposure currency (up to 13 decimals)
Margin %	[N]20d	Margin agreed between the clients in the contract
Marginal Value	19d	Collateral value of the security expressed in the quotation currency of the security When the price for bonds is expressed as a %, the marginal value is the Collateral Value of the security expressed in the denomination currency of the security.
Issuer Composite Rating	4x	Clearstream composite rating of the security of the issuer if no rating is available for the security and the issuer rating is accepted by the collateral receiver
Security Composite Rating	4x	Clearstream composite rating of the security
Family Type	35x	• Family type with following possible values: • Asset Backed Securities • Collateralised Debt Obligation • Covered Bonds • Credit Linked Notes • Mortgage Backed Securities

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Field name	Content	Description
Family Sub-Type	4x	Structured; otherwise, one of the following: • ABSA - Asset-backed securities (automobile) • ABSC - Asset-backed securities (credit cards) • ABSH - Asset-backed securities (home equity) • ABSO - Asset-backed securities (other) • CDO - Collateralised debt obligations • CLN - Credit-linked notes • CLO - Collateralised loan obligations • CMBS - Commercial mortgage-backed securities • CMO - Collateralised mortgage obligations • CVB - Covered bonds • JUPF - Jumbo Pfandbriefe • MBS - Mortgage-backed securities • PFBR - Pfandbriefe
Industry Sector	25x	Industry sector for Bonds, Equities and Funds with following possible values: • Blank • Automotive • Banking • Biotechnology • Central Bank • Chemicals • Commercial Services • Commodities/Raw Materials • Construction/Engineering • Consumer goods/services • Energy • Environmental • Financial services • Food & beverage • Healthcare • Industrial • Insurance • Multilateral Development Bank • Municipal • Pharmaceuticals • Province • Real Estate • Socially responsible • State • State/Municipal • Supranational • Technology • Telecommunication • Utilities
Bilateral	1x	Possible values: • 'B' if valuation of the security is from the Preferred Data Provider • Blank in all other cases

Field name	Content	Description
Price Type	4x	Type ofprice. Possible values: • PCT if the price is expressed in percentage • UNIT if the price is expressed in unit
Source Account Custodian	7c	Custodian of the Collateral Source Account is the original location where securities are deposited. Possible values are: • CBL • CEU • EOC • BP2S-NL • BP2S-BE • BP2S-FR • BP2S-IT • CITI-NL • CITI-BE • CITI-FR • CITI-IT • CITI-DE • SCB-SG

Report footer

Field name	Content	Description
Identifier	"903"	
Description	"Check Count"	
File Line Count	5n	Number of lines in the file including the header

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Layout

"901","From","CLEARSTREAM","21/07/2016","Counterparty Agreements","14/10/2016 16/40/31"

"902","To","BANK1"

"100","Agreement Summary Tbl","443741","DE0001134922","000004817265","04/01/1994-04/01/2024","EUR 6,25 BRD 94-2024 ","11220","6.25","150.052000","3.398224","EUR","NO","153450.22","100000.00","1.0000000000000","0.0000","153450.23","AAA","AAA",""

"100","Agreement Summary Tbl","444810","DE0001134922","000004817265","04/01/1994-04/01/2024","EUR 6,25 BRD 94-2024 ","11220","6.25","150.052000","3.398224","EUR","NO","306900.45","200000.00","1.0000000000000","0.0000","306900.44","AAA","AAA",""

"101","BANK4","1111111","C","CBFD CMS","556875.00","560281.64","3406.64","Triparty","CBF"

"101","BANK2","12347","C","CBL CMS","779625.00","692504.03","-87120.97","Triparty","CBL"

"101","BANK2","12347","T","CBL CMS","512744.05","898638.00","385893.95","Triparty","CBL"

"102","Agreement Summary Rept","443740","BANK4","EUR","500000.00","C","","BANK1","500000.00","503058.71","3058.71","18/07/2016","18/07/2016","00/00/0000","IN-FLIGHT","EUR","1.1137500000000","1111111","CBFD CMS","AA","","","","CBF"

"102","Agreement Summary Rept","443737","BANK2","EUR","100000.00","C","","BANK1","100000.00","98625.92","-1374.08","18/07/2016","18/07/2016","00/00/0000","IN-FLIGHT","EUR","1.1137500000000","12347","CBL CMS","T","","","","CBL"

"102","Agreement Summary Rept","443741","BANK2","EUR","153450.22","T","0.01000000","BANK1","153467.27","498785.00","345317.73","18/07/2016","18/07/2016","00/00/0000","IN-FLIGHT","EUR","1.1137500000000","12347","CBL CMS","T","","","","CBL"

"102","Agreement Summary Rept","443746","BANK2","EUR","100000.00","C","","BANK1","100000.00","0.00","-100000.00","18/07/2016","18/07/2016","00/00/0000","IN-FLIGHT","EUR","1.1137500000000","12347","CBL CMS","D","","","","CBL"

"102","Agreement Summary Rept","444735","BANK2","EUR","500000.00","C","","BANK1","500000.00","523150.99","23150.99","20/07/2016","20/07/2016","00/00/0000","IN-FLIGHT","EUR","1.1137500000000","12347","CBL CMS","t","","","","CBL"

"102","Agreement Summary Rept","444810","BANK2","EUR","306900.45","T","0.01000000","BANK1","306908.98","308072.91","1163.93","21/07/2016","21/07/2016","00/00/0000","IN-FLIGHT","EUR","1.1137500000000","12347","CBL CMS","A","","","","CBL"

"104","Agreement Summary Tbl","444735","EUR","100000.00","100000.00","0.00","100000.00"

"103","Agreement Summary Tbl","443740","Medium Term Note","DE000SK00420","000069683126","28/10/2011-28/10/2016","EUR FL.R SPK KOELN-BONN 11-2016 ","12345","0","99.900000","0.000000","EUR","NO","0","EUR","99900.00","100000.00","1.0000000000000","0.0000","99900.00","A+","NR","Covered Bonds","PFBR","Banking","","PCT","CBL"

"103","Agreement Summary Tbl","443740","Straight Bond","DE000DL32340","000138915751","05/05/2016-21/03/2017","EUR 8,20 DEUTSCHE BANK AG 210317 ","12345","8.2","100.000000","1.731111","EUR","NO","0","EUR","303158.71","298000.00","1.0000000000000","0.0000","303158.71","A-2","NR","","","Banking","","PCT","CBL"

"103","Agreement Summary Tbl","443740","Straight Bond","DE6666123456","000146047815","07/03/2016-07/03/2017","EUR 0,00 DEUTSCHE BANK AG 16-2017 ","12345","0","100.000000","0.000000","EUR","NO","0","EUR","100000.00","100000.00","1.0000000000000","0.0000","100000.00","A-2","NR","","","Banking","","PCT","CBL"

"103","AgreementSummaryTbl","443737","OrdinaryShare","FR0000131104","000004665627","22/10/1993-00/00/0000","SHSBNPPARIBAS ","12345","0","46.720000","0.000000","EUR","NO","0","EUR","98625.92","2111.00","1.0000000000000","0.0000","98625.92","A","NR","","","Banking","","UNIT","CBL"

"103","Agreement Summary Tbl","443741","Straight Bond","DE0001143204","000007819013","04/07/1997-04/07/2017","EUR 0,00 BRD (STRIP CPN) 040717 ","12345","0","99.757000","0.000000","EUR","NO","0","EUR","498785.00","500000.00","1.0000000000000","0.0000","498785.00","AAA","AAA","","","State","","PCT","CBL"

"103","Agreement Summary Tbl","444735","Straight Bond","DE000A12T5P1","000112792368","15/10/2014-26/10/2017","EUR FL.R FMS WERTMANAGEMENT 14-2017 ","12345","0","100.000000","0.000000","EUR","NO","0","EUR","200000.00","200000.00","1.0000000000000","0.0000","200000.00","AAA","AAA","","","State","","PCT","CBL"

"103","Agreement Summary Tbl","444735","Medium Term Note","XS1200837836","000120083783","11/03/2015-11/03/2022","EUR 0,375 SWEDBANK MORTGAGE (957) 15-2022 ","12345","0.375","102.995000","0.135616","EUR","NO","0","EUR","103130.62","100000.00","1.0000000000000","0.0000","103130.61","AA-","AAA","Covered Bonds","CVB","Banking","","PCT","CBL"

"103","Agreement Summary Tbl","444735","Medium Term Note","XS1211586638","000121158663","02/04/2015-02/04/2018","GBP FL.R SWEDBANK MORTGAGE (958) 15-2018 ","12345","0.71625","99.935000","0.033360","GBP","NO","0","GBP","120020.37","100000.00","1.2005836139169","0.0000","99968.36","AA-","AAA","Covered Bonds","CVB","Banking","","PCT","CBL"

"103","Agreement Summary Tbl","444810","Ordinary Share","DE0006483001","000001115022","06/02/1989-00/00/0000","SHS LINDE AG ORD BR ","12345","0","152.900000","0.000000","EUR","NO","0","EUR","15290.00","100.00","1.0000000000000","0.0000","15290.00","A-","NR","","","Utilities","","UNIT","CBL"

"103","Agreement Summary Tbl","444810","Straight Bond","XS0229030712","000022903071","23/09/2005-30/09/2037","GBP FL.R SANDWELL COM.FINANCE(2)PLC(C)04-2037","12345","1.10838","50.000000","0.063595","GBP","NO","0","GBP","281155.41","700000.00","1.2005836139169","0.0000","234182.28","NR","CCC","Mortgage Backed Securities","CMBS","Financial services","","PCT","CBL"

"103","Agreement Summary Tbl","444810","Ordinary Share","BE0974268972","000093804660","00/00/0000-00/00/0000","SHS KATHOLIEKE HOGE ORD BR ","12345","0","23.255000","0.000000","EUR","NO","0","EUR","11627.50","500.00","1.0000000000000","0.0000","11627.50","NR","NR","","","Consumer goods/services","","UNIT","CBL"

"903","Check Count","25"

Triparty Collateral Management Daily Exposure Report - Basel compliant (TXT)

Report short name: **AS**

Availability and format

The Basel compliant Daily Exposure Report adds fields to help clients comply with Basel recommendations. The report is available to both Collateral Receivers and Collateral Givers in TXT format.

It is possible to aggregate reporting data of multiple client short codes into a single report. For this purpose, member short codes have to be defined for the Reporting Group. The structure of the resulting report provides for a subsection for each member short code. Sections are sorted in alphabetical order of short code.

It is also possible to define whether clients with no activity should be reported or not. An inactive client would only be reported with its short code within its own sub section

Note: Requested reports larger than 10MB cannot be delivered by email.

Report content

The report provides all the outstanding Triparty Collateral Management exposures with their respective details and a list of the allocated collateral pieces.

The report consists of three sections:

- Report header;
- Report content:
    - Principal details;
    - Contract summary;
    - Exposure summary;
    - Cash collateral details;
    - Securities collateral details.
- Report footer.

Report header

	Field name	Content	Description
From:			
	Identifier	"901"	
	Description	"From"	
	Description	"CLEARSTREAM"	
	Report Date	DD/MM/YYYY	Business date of the report generation
	Report Type	"Counterparty Agreements"	
	Report Generation Timestamp	DD/MM/YYYY hh/mm/ss	Date and time the report was generated
To:			
	Identifier	"902"	
	Description	"To"	
	Client Short Code	8x	Clearstream Collateral Giver or Collateral Receiver short code

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Report content

Field name	Content	Description
Principal Details:		
Identifier	"100"	
Description	"Agreement Summary Tbl"	
Exposure Ref. No.	8n	Clearstream unique reference for this exposure
Security ISIN Code	12!c	ISIN code of the security
Security Common Code	12!n	Common code of the security
Security Closing Date -	DD/MM/YYYY -	Security closing date
Security Maturity Date	DD/MM/YYYY	Security redemption date
Security Name	45x	Detailed name of the security
Principal Source Account	7c	Account number of the source account of the given position.
Security Interest Rate	9d	Coupon rate of the security (up to six decimals). Possible values: • Fixed rate in case of a fixed coupon rate • Last known floating rate in case of a floating coupon rate • '0' if not applicable.
Price Applied	22d	Possible values: • Latest price available for the security (up to six decimals) • Blank if the counterparty is a Eurozone central bank
Accrued Interests	22d	Interest accrued on the security (up to six decimals)
Security Quotation Currency	3!a	Security quotation currency
Description	"NO"	
Security Value	19d	Market value of the security expressing the exposure currency, (Marginal value connected to the exposure currency)
Quantity	19d	Nominal/units borrowed / lent of the given security
FX Security Quotation Currency to Exposure Currency	29d	FX rate between the security quotation currency and the exposure currency (up to13 decimals)
Description	"0.0000"	
Marginal Value	19d	Market value of the security expressed in the quotation currency of the security[†] Bonds $$\frac{Quantity \times (\underline{preferred\ price + accrued\ int}) \times Valuation\ Factor^{\ddagger}}{100}$$ Equities $$Quantity \times preferred\ price$$ † When the price for bonds is expressed as a %, the marginal value is the Collateral Value of the security expressed in the denomination currency of the security. ‡ Valuation Factor is either the pool factor or the index factor used for valuation of the security.
Issuer Composite Rating	4x	Clearstream composite rating of the security of the issuer if no rating is available for the security and the issuer rating is accepted by the collateral receiver

Field name	Content	Description
Security Composite Rating Bilateral	4x	Clearstream composite rating of the security Possible values: • 'B' if valuation of the security is from the Preferred Data Provider • Blank in all other cases

Contract Summary:

Field name	Content	Description
Identifier	"101"	
Counterparty Short Code	8x	Clearstream collateral receiver or collateral giver short code
Collateral Account	7c	Clearstream account holding the securities and cash received as collateral to cover this exposure.
Exposure Type	1!a	Service type of the exposure: • "R" for TRS • "C" for TCMS • "T" for TSLS1 • "D" for TSLS2 • "E" for Triparty Euro GC • "F" for Triparty Reservation
Basket Number	30x	Reference number of the eligibility basket; blank if no basket
Collateral Required	19d	Collateral value required in order to collateralise at 100% all the exposures with the given counterparty, expressed in the client's reporting currency
Collateral Value	19d	Collateral value of the assets (cash and securities) allocated to all the exposures with the given counterparty, expressed in the client's reporting currency
Collateral Balance	19d	Excess/shortage of collateral $$\text{Collateral Value} - \text{Collateral Required}$$ expressed in the client's reporting currency.
Preferred Data Provider	12x	Source of the valuation data. Possible values: • 'Triparty' if data provider is the triparty agent • 'Bilateral FO' if valuation data has been agreed between clients bilaterally and is the only data source allowed for valuation • 'Bilateral F' if valuation has been agreed between clients bilaterally. The first choice will be valuation data agreed bilaterally and the second will be valuation data from the triparty agent.
Collateral Account Custodian	3x	Custodian of the Collateral Account. Possible values: • CBL • CEU

Exposure Summary:

Field name	Content	Description
Identifier	"102"	
Description	"Agreement Summary Rept"	

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Clearstream Exposure Ref.	8n	Clearstream unique reference for this exposure
Collateral Receiver Short Code	8x	Clearstream collateral receiver short code

Field name	Content	Description
ISO Code	3!a	Exposure currency
Exposure Amount	19d	Principal amount of the exposure: • TRS: amount of cash borrowed/lent • TCMS, Triparty Reservation or Triparty Euro GC: amount of cash to be covered by collateral. For exposures with no principal, the exposure amount will be reported as "0.00". • TSLS1: value of securities borrowed/lent expressed in exposure currency • TSLS2: value of securities borrowed/lent expressed in exposure currency
Exposure Type	1!a	Service type of the exposure: • "R" for TRS • "C" for TCMS • "T" for TSLS1 • "D" for TSLS2 • "E" for Triparty Euro GC • "F" for Triparty Reservation
Exposure Rate	11x	Rate applicable to the exposure (preceded by '-' if negative rate): • TRS: repo rate agreed between both clients on the cash borrowed/lent • TCMS, Triparty Reservation or Triparty Euro GC: blank • TSLS1: lending rate agreed between both counterparties on the securities borrowed/lent • TSLS2: blank
Collateral Giver Short Code	8x	Clearstream collateral giver short code
Collateral Required	19d	Collateral value required in order to collateralise the exposure at 100% • TRS: exposure amount plus interests calculated on the exposure amount until the next business date • TCMS, Triparty Reservation or Triparty Euro GC: exposure amount. For exposures with no principal, the collateral required will equal the collateral value • TSLS1: exposure amount plus lending interests calculated on the exposure amount until the next business date • TSLS2: exposure amount
Collateral Value	19d	Collateral value of the assets (cash and securities) allocated to the exposure

Collateral Balance	19d	Excess/shortage of collateral
		Collateral Value – Collateral Required
Trade Date	DD/MM/YYYY	Trade date of the exposure
Opening Date	DD/MM/YYYY	Opening date of the exposure
Closing Date	DD/MM/YYYY	Closing date of the exposure

Field name	Content	Description
Exposure Status	9x	Life cycle status of the exposure • "PENDING" • "OPENING" • "IN-FLIGHT" • "CLOSING"
ISO Code	3!a	Exposure currency
FX Exposure Currency to Reporting Currency	29d	FX rate between the exposure currency and the client's reporting currency (up to 13 decimals)
Collateral Account	7c	Clearstream account holding the securities and cash received as collateral to cover this exposure.
Basket Number	30x	Reference number of the eligibility basket; blank if no basket
client Exposure Ref	16x	client reference for this exposure
Common Trans. ID	52x	Common Collateral Transaction Reference as agreed by the two trade counterparties

Next Interest Payment Date	DD/MM/YYYY	Date of the next ad hoc or periodic interest payment. Possible values:
		• TRS:
		  – Next ad hoc or periodic interest payment if an interest payment schedule has been defined
		  – Blank if no interest payment schedule has been defined
		• TCMS/Triparty Reservation/Triparty Euro GC: Blank
		• TSLS1: Blank
		• TSLS2: Blank

Reference Rate	15x	Name of the reference rate applicable to the exposure. Possible values:
		• TRS:
		  – Name of the reference rate if both clients agreed on variable rate
		  – Blank if both clients agreed on a fixed rate
		• TCMS/Triparty Reservation/Triparty Euro GC: Blank
		• TSLS1: Blank
		• TSLS2: Blank

CmaX

Spread	24d	Spread applicable to the reference rate. Possible values:
		• TRS:
		– Spread applicable to the reference rate if both clients agreed on a variable rate. It is preceded by"-" if negative or "+" if positive.
		– Blank if both clients agreed on a fixed rate
		• TCMS/Triparty Reservation/Triparty Euro GC: Blank
		• TSLS1: Blank
		• TSLS2: Blank
Collateral Account Custodian	3x	Custodian of the Collateral Account. Possible values:
		• CBL
		• CEU

Cash Collateral Details:

Identifier	"104"
Description	"Agreement Summary Tbl"

Field name	Content	Description
Clearstream Exposure Ref	6!n	Clearstream unique reference for this exposure
ISO code	3!a	Currency of the cash position
Amount	19d	Amount of cash allocated in the given currency
Collateral value	19d	Collateral value of the cash position expressed in the exposure currency
Margin %	[N]20d	Margin percentage applied on the cash as collateral
Marginal Value	19d	Calculated by applying the margin percentage on the nominal amount of cash as collateral allocated

Securities Collateral Details:

Identifier	"103"
Description	"Agreement Summary Tbl"

Exposure Ref	6!n	Clearstream unique reference for this exposure
Instrument Group	27c	Instrument group value per category:
		Possible values for Bonds:
		• Medium Term Note
		• Short Term Note
		• Bill
		• Certif. Deposit
		• Commercial Paper
		• Convertible Bond
		• Straight Bond

Possible values for Equities:
- Preferred Convertible Share
- Depository Receipt
- Right
- Ordinary Share
- Preferred Share
- Warrant
- Unit

Possible values for Funds:
- Balanced Fund
- Bond Fund
- Equity Fund
- Money Market Fund
- Other Fund

Security ISIN Code	12!c	ISIN code of the security
Security Common Code	12!n	Common code of the security
Security Closing Date - Security Maturity Date	DD/MM/YYYY - DD/MM/YYYY	Security closing date Security redemption date
Security Name	60x	Detailed name of the security
Collateral Source Account	7c	Account number of the collateral source account of the given position.
Security Interest Rate	19d	Coupon rate of the security (up to six decimals). Possible values: - Fixed rate in case of a fixed coupon rate - Last known floating rate in case of a floating coupon rate '0' if not applicable.

Field name	Content	Description
Price Applied	22d	Possible values: - Latest price available for the security (up to six decimals) - Blank if the counterparty is a Eurozone central bank
Accrued Interests	22d	Interest accrued on the security (up to six decimals)
Security Denomination Currency	3!a	Denomination currency of the security
Description	"NO"	
Description	"0"	
Price Currency	3!a	Security quotation currency
Security Value	19d	Collateral value of the security expressed in the currency of the exposure (marginal value converted to the exposure currency)
Quantity	19d	Nominal/units allocated of the given security
FX Security Quotation Currency to Exposure Currency	29d	FX rate between the security quotation currency and the exposure currency (up to 13 decimals)
Margin %	20d	Margin agreed between the clients in the contract

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Marginal Value	19d	Collateral value of the security expressed in the quotation currency of the security
		When the price for bonds is expressed as a %, the marginal value is the Collateral Value of the security expressed in the denomination currency of the security.
Issuer Composite Rating	4x	Clearstream composite rating of the issuer of the security if no rating is available for the security and the issuer rating is accepted by the collateral receiver
Security Composite Rating	4x	Clearstream composite rating of the security
Structured Securities Family Type	35x	Structured securities family of the collateral. Blank if security not structured; otherwise, one of the following: - Asset Backed Securities; - Collateral Debt Obligations; - Covered Bonds; - Credit Linked Notes; - Mortgage Backed Securities.
Family Sub-type	4x	Structured; otherwise, one of the following: - ABSA - Asset-backed securities (automobile) - ABSC - Asset-backed securities (credit cards) - ABSH - Asset-backed securities (home equity) - ABSO - Asset-backed securities (other) - CDO - Collateralised debt obligations - CLN - Credit-linked notes - CLO - Collateralised loan obligations - CMBS - Commercial mortgage-backed securities - CMO - Collateralised mortgage obligations - CVB - Covered bonds - JUPF - Jumbo Pfandbriefe - MBS - Mortgage-backed securities - PFBR - Pfandbriefe

Field name	Content	Description
Valuation Factor	10d	Either the pool factor or the index factor used for valuation of the security (up to seven decimals)
Issuer Type	9x	Possible values are: agency, corporate, sovereign
Issuer Country	20x	The issuer's country
Industry Sector	25x	Industry sector for Bonds, Equities and Funds with following possible values:

Field name	Content	Description
		• Blank • Automotive • Banking • Biotechnology • Central Bank • Chemicals • Commercial Services • Commodities/Raw Materials • Construction/Engineering • Consumer goods/services • Energy • Environmental • Financial services • Food & beverage • Healthcare • Industrial • Insurance • Multilateral Development Bank • Municipal • Pharmaceuticals • Province • Real Estate • Socially responsible • State • State/Municipal • Supranational • Technology • Telecommunication • Utilities
Redemption Date	DD/MM/YYYY	Final redemption date. For perpetual bonds, this will be 00/00/0000
Record Date	DD/MM/YYYY	Substitution deadline indicator, either for the next record date or, in an ineligibility period, for the current corporate action event
Basel Haircut	19d	Indicative Basel III haircut as per the standard approach (see "Basel III reference table" below) [a]
Price Age	3d	Calculated business days elapsed since the last available price
Evaluated Price Indicator	1d	Possible values are: Y - if evaluated price N - if not an evaluated price
Bilateral	1x	Possible values: • 'B' if valuation of the security is from the Preferred Data Provider • Blank in all other cases
Price Type	4x	Type ofprice. Possible values: • PCT if the price is expressed in percentage • UNIT if the price is expressed in unit

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Field name	Content	Description
Source Account Custodian	7c	Custodian of the Collateral Source Account is the original location where securities are deposited. Possible values are: • CBL • CEU • EOC • BP2S-NL • BP2S-BE • BP2S-FR • BP2S-IT • CITI-NL • CITI-BE • CITI-FR • CITI-IT • CITI-DE • SCB-SG

a. Additional possible indicative values are:
   • "100": the security is ineligible; or
   • "blank": the security is a UCITS/mutual fund. Clearstream does not check such funds to determine the highest applicable haircut.

Report footer

Field name	Content	Description
Identifier	"903"	
Description	"Check Count"	
File Line Count	5n	Number of lines in the file, including the header

Basel III reference table

The following table shows Clearstream Banking's reference to define the Basel III haircut in the file:

Security rating for debt securities	Residual maturity	Sovereign states	Other issuers	Securitisation exposures
AAA to AA-/A-1	≤ 1 year	0.5	1	2
	> 1 year to ≤ 5 years	2	4	8
	> 5 years	4	8	16
A+ to BBB-/ A-2/A-3/P-3 and unrated bank securities	≤ 1 year	1	2	4
	> 1 year to ≤ 5 years	3	6	12
	> 5 years	6	12	24
BB+ to BB-	All	15	Not eligible	Not eligible

Main index equities:	- - - - - - - - 15 - - - - - - - - -
Other equities:	- - - - - - - - 25 - - - - - - - - -
UCITS/mutual funds:	Highest haircut applicable to any security in the fund
Cash in the same currency:	- - - - - - - - - 0 - - - - - - - -

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Layout

```
"901","From","CLEARSTREAM","25/07/2016","Counterparty Agreements","07/11/2016 12/33/21"

"902","To","BANK1"

"100","Agreement Summary Tbl","443741","DE0001134922","000004817265","04/01/1994-04/01/2024","EUR 6,25 BRD 94-2024
","11220","6.25","150.052000","3.466530","EUR","NO","153518.53","100000.00","1.0000000000000","0.0000","153518.53","AAA","AAA",""

"100","Agreement Summary Tbl","444810","DE0001134922","000004817265","04/01/1994-04/01/2024","EUR 6,25 BRD 94-2024
","11220","6.25","150.052000","3.466530","EUR","NO","307037.06","200000.00","1.0000000000000","0.0000","307037.06","AAA","AAA",""

"101","BANK4","1111111","C","CBFD CMS","500000.00","503330.22","3330.22","Triparty","CBF"

"101","BANK2","12347","C","CBL CMS","700000.00","621790.45","-78209.55","Triparty","CBL"

"101","BANK2","12347","T","CBL CMS","460632.33","806925.94","346293.61","Triparty","CBL"

"102","Agreement Summary
Rept","443740","BANK4","EUR","500000.00","C","","BANK1","500000.00","503330.22","3330.22","18/07/2016","18/07/2016","00/00/0000","IN
-FLIGHT","EUR","1.0000000000000","1111111","CBFD CMS","AA","","","","CBF"

"102","Agreement Summary Rept","443737","BANK2","EUR","100000.00","C","","BANK1","100000.00","98625.92","-
1374.08","18/07/2016","18/07/2016","00/00/0000","IN-FLIGHT","EUR","1.0000000000000","12347","CBL CMS","T","","","","CBL"

"102","Agreement Summary
Rept","443741","BANK2","EUR","153518.53","T","0.01000000","BANK1","153552.63","498785.00","345232.37","18/07/2016","18/07/2016","00
/00/0000","IN-FLIGHT","EUR","1.0000000000000","12347","CBL CMS","T","","","","CBL"

"102","Agreement Summary Rept","443746","BANK2","EUR","100000.00","C","","BANK1","100000.00","0.00","-
100000.00","18/07/2016","18/07/2016","00/00/0000","IN-FLIGHT","EUR","1.0000000000000","12347","CBL CMS","D","","","","CBL"

"102","Agreement Summary
Rept","444735","BANK2","EUR","500000.00","C","","BANK1","500000.00","523164.53","23164.53","20/07/2016","20/07/2016","00/00/0000","I
N-FLIGHT","EUR","1.0000000000000","12347","CBL CMS","t","","","","CBL"

"102","Agreement Summary
Rept","444810","BANK2","EUR","307037.06","T","0.01000000","BANK1","307079.70","308140.94","1061.24","21/07/2016","21/07/2016","00/0
0/0000","IN-FLIGHT","EUR","1.0000000000000","12347","CBL CMS","A","","","","CBL"

"104","Agreement Summary Tbl","444735","EUR","100000.00","100000.00","0.00","100000.00"

"103","Agreement Summary Tbl","443740","Medium Term Note","DE000SK00420","000069683126","28/10/2011-28/10/2016","EUR FL.R SPK
KOELN-BONN 11-2016
","12345","0","99.900000","0.000000","EUR","NO","0","EUR","99900.00","100000.00","1.0000000000000","0.0000","99900.00","A+","NR","Cov
ered Bonds","PFBR","1.0000000","Corporate","GERMANY","Banking","28/10/2016","26/10/2016","4","30","N","","PCT","CBL"

"103","Agreement Summary Tbl","443740","Straight Bond","DE000DL32340","000138915751","05/05/2016-21/03/2017","EUR 8,20
DEUTSCHE BANK AG 210317
","12345","8.2","100.000000","1.822222","EUR","NO","0","EUR","303430.22","298000.00","1.0000000000000","0.0000","303430.22","A-
2","NR","","","1.0000000","Corporate","GERMANY","Banking","21/03/2017","00/00/0000","2","31","N","","PCT","CBL"

"103","Agreement Summary Tbl","443740","Straight Bond","DE6666123456","000146047815","07/03/2016-07/03/2017","EUR 0,00
DEUTSCHE BANK AG 16-2017
","12345","0","100.000000","0.000000","EUR","NO","0","EUR","100000.00","100000.00","1.0000000000000","0.0000","100000.00","A-
2","NR","","","1.0000000","Corporate","GERMANY","Banking","07/03/2017","00/00/0000","2","100","N","","PCT","CBL"

"103","AgreementSummaryTbl","443737","OrdinaryShare","FR0000131104","000004665627","22/10/1993-00/00/0000","SHSBNPPARIBAS
","12345","0","46.720000","0.000000","EUR","NO","0","EUR","98625.92","2111.00","1.0000000000000","0.0000","98625.92","A","NR","","","1.
0000000","Corporate","FRANCE","Banking","00/00/0000","12/08/2016","100","31","N","","UNIT","CBL"

"103","Agreement Summary Tbl","443741","Straight Bond","DE0001143204","000007819013","04/07/1997-04/07/2017","EUR 0,00 BRD
(STRIP CPN) 040717
","12345","0","99.757000","0.000000","EUR","NO","0","EUR","498785.00","500000.00","1.0000000000000","0.0000","498785.00","AAA","AAA",
"","","1.0000000","Sovereign","GERMANY","State","04/07/2017","30/06/2017","0.5","31","N","","PCT","CBL"

"103","Agreement Summary Tbl","444735","Straight Bond","DE000A12T5P1","000112792368","15/10/2014-26/10/2017","EUR FL.R FMS
WERTMANAGEMENT 14-2017
","12345","0","100.000000","0.000000","EUR","NO","0","EUR","200000.00","200000.00","1.0000000000000","0.0000","200000.00","AAA","AAA
","","","1.0000000","Agency","GERMANY","State","26/10/2017","21/07/2016","4","30","N","","PCT","CBL"

"103","Agreement Summary Tbl","444735","Medium Term Note","XS1200837836","000120083783","11/03/2015-11/03/2022","EUR 0,375
SWEDBANK MORTGAGE (957) 15-2022
","12345","0.375","102.995000","0.139726","EUR","NO","0","EUR","103134.73","100000.00","1.0000000000000","0.0000","103134.73","AA-
","AAA","Covered Bonds","CVB","1.0000000","Corporate","SWEDEN","Banking","11/03/2022","08/03/2017","16","30","N","","PCT","CBL"

"103","Agreement Summary Tbl","444735","Medium Term Note","XS1211586638","000121158663","02/04/2015-02/04/2018","GBP FL.R
SWEDBANK MORTGAGE (958) 15-2018
","12345","0.71625","99.935000","0.041209","GBP","NO","0","GBP","120029.80","100000.00","1.2005836139169","0.0000","99976.21","AA-
","AAA","Covered Bonds","CVB","1.0000000","Corporate","SWEDEN","Banking","02/04/2018","00/00/0000","8","30","N","","PCT","CBL"

"103","Agreement Summary Tbl","444810","Ordinary Share","DE0006483001","000001115022","06/02/1989-00/00/0000","SHS LINDE AG
ORD BR
","12345","0","152.900000","0.000000","EUR","NO","0","EUR","15290.00","100.00","1.0000000000000","0.0000","15290.00","A-
","NR","","","1.0000000","Corporate","GERMANY","Utilities","00/00/0000","00/00/0000","100","31","N","","UNIT","CBL"

"103","Agreement Summary Tbl","444810","Straight Bond","XS0229030712","000022903071","23/09/2005-30/09/2037","GBP FL.R
SANDWELL COM.FINANCE(2)PLC(C)04-
2037","12345","1.10838","50.000000","0.075709","GBP","NO","0","GBP","281223.44","700000.00","1.2005836139169","0.0000","234238.95","
NR","CCC","Mortgage Backed Securities","CMBS",".6682423","Corporate","UNITED KINGDOM","Financial
services","30/09/2037","27/09/2016","100","468","N","","PCT","CBL"

"103","Agreement Summary Tbl","444810","Ordinary Share","BE0974268972","000093804660","00/00/0000-00/00/0000","SHS KATHOLIEKE
HOGE ORD BR
","12345","0","23.255000","0.000000","EUR","NO","0","EUR","11627.50","500.00","1.0000000000000","0.0000","11627.50","NR","NR","","","1.
0000000","Corporate","BELGIUM","Consumer goods/services","00/00/0000","00/00/0000","100","31","N","","UNIT","CBL"

"903","Check Count","25"
```

Swift MT569 Triparty Collateral and Exposure Statement

Availability and format

The MT569 Triparty Collateral and Exposure Statement provides full reporting on client exposures using an industry standard straight-through processing format.

The MT569 can be scheduled in Xact Web Portal and is available, in summary and detailed versions, intraday and daily (showing the end of day positions). The detailed version includes the details of the collateral pieces.

Intraday: 23:00, 00:00, 01:00, 02:00, 03:00, 04:00, 05:00, 06:30, 07:30, 08:30, 09:30, 10:30, 11:30, 12:00, 13:00, 13:30, 14:30, 15:30, 16:00, 16:30, 17:00, 18:00, 18:15, 19:00, 21:15

Daily: 21:15

For more details, please refer to the Clearstream Banking Xact via Swift User Guide.

Report content

The report provides an overall summary of triparty collateral management activity by contract and exposure within service type. The detailed report also includes details of the collateral.

Examples of MT569 Triparty Collateral and Exposure Statement

An MT569 ISO summary report for a Collateral Receiver with one exposure:

```
:16R:GENL                                  :92A::MARG//N99,98
:28E:00001/ONLY                            :16R:SUMC
:13A::STAT//012                            :13B::ELIG//BASKET1
:20C::SEME//0000000001234567               :95R::PTYB/CEDE/BANKB
:23G:NEWM                                  :95R::TRAG/CEDE/81117
:98C::PREP//20100819050000                 :19A::TEXA//EUR200050000,
:22H::REPR//RECE                           :19A::TCOR//EUR200083336,12
:22F::STBA//EOSP                           :19A::COVA//EUR32269,39
:22F::SFRE//INDA                           :19A::MARG//NEUR200051066,73
:16R:COLLPRTY                              :92A::MARG//N99,98
:95R::PTYA/CEDE/BANKA                      :16R:TRANSDET
:16S:COLLPRTY                              :20C::CLTR//ABC123DE
:16S:GENL                                  :20C::TCTR//43545
:16R:SUMM                                  :98A::TERM//20101011
:19A::TEXA//EUR1199182000,                 :98A::EXRQ//20100818
:19A::TCOR//EUR1199215403,44               :19A::TEXA//EUR50000,
:19A::COVA//EUR998945408,38                :19A::TCOR//EUR50002,78
:19A::MARG//NEUR200269995,06               :19A::COVA//EUR0,
:92A::MARG//N16,7                          :19A::MARG//NEUR50002,78
:98C::VALN//20101109171641                 :19A::TCFA//EUR0,
:16S:SUMM                                  :92A::MARG//N100,
:16R:SUME                                  :92A::PRIC//1,
:22F::COLA//REPO                           :25D::TREX//INTD
:19A::TEXA//EUR200050000,                  :16S:TRANSDET
:19A::TCOR//EUR200083336,12                :16S:SUMC
:19A::COVA//EUR32269,39                    :16S:SUME
:19A::MARG//NEUR200051066,73
```

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An MT569 PDF summary report for a Collateral Receiver with one exposure:

MT569 Triparty Collateral and Exposure Statement - Collateral Receiver

MT569ReceiverSummaryPARTB   Report from *11-Oct-2011 07:30* to *11-Oct-2011 08:30*

Frequency: *Intraday*   Report generated on: *02-Dec-2011 12:32*

Customer Short Code - PART-B - Participant-B

Global Exposure: All Service Types

Total Exposure Amount	Total Collateral Required	Total Collateral Value	Collateral Balance	Actual Margin
EUR 866.528.053,80	EUR 866.771.727,65	EUR 865.626.192,49	EUR -1.145.535,16	-0,13

Service Type : Triparty Repo

Total Exposure Amount	Total Collateral Required	Total Collateral Value	Collateral Balance	Actual Margin
EUR 866.528.053,80	EUR 866.771.727,65	EUR 865.626.192,49	EUR -1.145.535,16	-0,13

Total Exposure by Contract

Counterparty / Collateral Account / Basket Number	Total Exposure Amount / Total Collateral Required	Total Collateral Value / Collateral Balance / Actual Margin
PART-A	EUR 866.528.053,80	EUR 865.626.192,49
17374	EUR 866.771.727,65	EUR -1.145.535,16
		-0,13

Transactions Details

Your Reference / Our Reference	Opening Date / Closing Date	Exposure Amount / Rate Applied	Reference Rate / Spread	Collateral Required / Collateral Value	Collateral Balance / Actual Margin	Status / Undelivered Princip
1	2011-10-11	EUR 866.528.053,80		EUR 866.771.727,65	EUR -1.145.535,16	Initiated
220560	2012-10-11	10,12345600		EUR 865.626.192,49	-0,13	EUR

End of MT569 Triparty Collateral and Exposure Statement

Report generated on: 02-Dec-2011 12:32

PART-B.MT569RECEIVERSUMMARYPARTB.TRPCOLRECSTMNT.INTRADAY.COMPLETE.08:30:00.20111011

An MT569 ISO detailed report for a Collateral Receiver with one exposure and simplified to have only two collateral pieces:

```
:16R:GENL                              :19A::TCOR//EUR200033333,34
:28E:00001/MORE                        :19A::COVA//EUR32269,39
:13A::STAT//012                        :19A::MARG//NEUR200001063,95
:20C::SEME//0000000001234567           :19A::TCFA//EUR0,
:23G:NEWM/COPY                         :92A::MARG//N99,98
:98C::PREP//20100819050000             :92A::PRIC//3,
:22H::REPR//RECE                       :25D::TREX//INTD
:22F::STBA//EOSP                       :16R:VALDET
:22F::SFRE//INDA                       :17B::COLL//Y
:16R:COLLPRTY                          :17B::SECU//Y
:95R::PTYA/CEDE/BANKA                  :98C::SETT//20101109170045
:16S:COLLPRTY                          :19A::MKTP//EUR47,4
:16S:GENL                              :19A::MVPF//EUR47,4
:16R:SUMM                              :92B::EXCH//EUR/EUR/1,
:19A::TEXA//EUR1199182000,             :92A::VAFC//0,
:19A::TCOR//EUR1199215403,44           :16R:SECDET
:19A::COVA//EUR998945408,38            :35B:ISIN AT0000720008
:19A::MARG//NEUR200269995,06           /XS/000018352664
:92A::MARG//N16,7                      SHS TELEKOM AUSTRIA AT0000720008
:98C::VALN//20101109171642             :36B::SECV//UNIT/5,
:16S:SUMM                              :11A::DENO//EUR
:16R:SUME                              :90B::MRKT//ACTU/EUR9,48
:22F::COLA//REPO                       :94B::RATS/CEDE/CEDE
:19A::TEXA//EUR200050000,              :70C::RATS//BBB LT
:19A::TCOR//EUR200083336,12            :16S:SECDET
:19A::COVA//EUR32269,39                :16S:VALDET
:19A::MARG//NEUR200051066,73           :16R:VALDET
:92A::MARG//N99,98                     :17B::COLL//Y
:16R:SUMC                              :17B::SECU//Y
:13B::ELIG//BASKET1                    :98C::SETT//20101109170045
:95R::PTYB/CEDE/BANKB                  :19A::MKTP//EUR0,54
:95R::TRAG/CEDE/81117                  :19A::MVPF//HKD5,41
:19A::TEXA//EUR200050000,              :92B::EXCH//HKD/EUR/0,099907
:19A::TCOR//EUR200083336,12            :92A::VAFC//0,
:19A::COVA//EUR32269,39                :16R:SECDET
:19A::MARG//NEUR200051066,73           :35B:ISIN CNE100000502
:92A::MARG//N99,98                     /XS/000018304554
:16R:TRANSDET                          SHS ZIJIN MINING GROUP CO LTD
:20C::CLTR//ABC123DE                   :36B::SECV//UNIT/1,
:20C::TCTR//43545                      :11A::DENO//HKD
:98A::TERM//20101011                   :90B::MRKT//ACTU/HKD5,4
:98A::EXRQ//20100818                   :94B::RATS/CEDE/CEDE
:19A::TEXA//EUR50000,                  :70C::RATS//NR LT
:19A::TCOR//EUR50002,78                :16S:SECDET
:19A::COVA//EUR0,                      :16S:VALDET
:19A::MARG//NEUR50002,78               :16R:VALDET
:19A::TCFA//EUR0,                      :17B::COLL//Y
:92A::MARG//N100,                      :17B::SECU//Y
:92A::PRIC//1,                         :98C::SETT//20101109170045
:25D::TREX//INTD                       :19A::MKTP//EUR40,
:16S:TRANSDET                          :19A::MVPF//EUR40,
:16R:TRANSDET                          :92B::EXCH//EUR/EUR/1,
:20C::CLTR//ABC123DF                   :92A::VAFC//0,
:20C::TCTR//43544                      :16S:SECDET
:98A::TERM//20101011                   :16S:VALDET
:98A::EXRQ//20100818                   :16S:TRANSDET
:19A::TEXA//EUR200000000,              :16S:SUME
```

CmaX

An MT569 PDF detailed report for a Collateral Receiver with one exposure and simplified to have only five collateral pieces:

MT569 Triparty Collateral and Exposure Statement - Collateral Receiver

clearstream Banking

MT569ReceiverDetailed	Report from *11-Oct-2011 07:30* to *11-Oct-2011 08:30*	Statement number: *007*
Frequency: *Intraday*	Report generated on: *02-Dec-2011 12:32*	Complete/Delta: *Complete*

Customer Short Code - PART-B - Participant-B

Global Exposure: All Service Types

Total Exposure Amount	Total Collateral Required	Total Collateral Value	Collateral Balance	Actual Margin
EUR 866.528.053,80	EUR 866.771.727,65	EUR 865.626.192,49	EUR -1.145.535,16	-0,13

Service Type : Triparty Repo

Total Exposure Amount	Total Collateral Required	Total Collateral Value	Collateral Balance	Actual Margin
EUR 866.528.053,80	EUR 866.771.727,65	EUR 865.626.192,49	EUR -1.145.535,16	-0,13

Total Exposure by Contract

Counterparty Collateral Account Basket Number	Total Exposure Amount Total Collateral Required	Total Collateral Value Collateral Balance Actual Margin
PART-A 17374	EUR 866.528.053,80 EUR 866.771.727,65	EUR 865.626.192,49 EUR -1.145.535,16 -0,13

Transactions Details

Your Reference Our Reference	Opening Date Closing Date	Exposure Amount Rate Applied	Reference Rate Spread	Collateral Required Collateral Value	Collateral Balance Actual Margin	Status Undelivered Principal Amount
1 220560	2011-10-11 2012-10-11	EUR 866.528.053,80 10,12345600		EUR 866.771.727,65 EUR 865.626.192,49	EUR -1.145.535,16 -0,13	Initiated EUR 0,00

Collateral - Securities

ISIN Common Code	Security Name	CBL Composite Rating	Ccy	Quantity	Accrued Interest	Bilateral	Price Applied	Margin %	Marginal Value	Exchange Rate	Collateral Value
FR0000120644 000001179560	SHS DANONE ORD BR	A- LT	EUR	1.000.000,00			44,62	0	44.624.400,00	1,000000	44.624.400,00

Report generated on: 02-Dec-2011 12:32

PART-B.MT569RECEIVERDETAILED.TRPCOLRECSTMNT.INTRADAY.COMPLETE.08:30:00.20111011

1 ...

Collateral - Securities

ISIN Common Code	Security Name	CBL Composite Rating	Ccy	Quantity	Accrued Interest	Bilateral	Price Applied	Margin %	Marginal Value	Exchange Rate	Collateral Value
FR0010192997 000021858064	EUR 3,75 FRANCE OAT 05-2021	AAA LT	EUR	1.000.000,00	18.543,38		107,89	0	1.078.887,50	1,000000	1.078.887,50
FR0011007657 000066411087	SHS VOL EDGE SPREAD B (FCP)	NR LT	USD	1.000.000,00			1.113,68	0	1.113.680.000,00	0,735294	818.882.352,94
XS0275093473 000027509347	EUR 3,875 HBOS TREAS.SERV.PLC 06-2014	AAA LT	EUR	1.000.000,00	29.605,84		104,06	0	1.040.552,05	1,000000	1.040.552,05
XS0595686048 000059568604	GBP FL.R FINLAND REP.OF (1-4) 11-2016	AAA LT	GBP	1.000.000,00	0,00		99,87	0	0,00	1,147059	0,00

End of MT569 Triparty Collateral and Exposure Statement

Report generated on: 02-Dec-2011 12:32

PART-B.MT569RECEIVERDETAILED.TRPCOLRECSTMNT.INTRADAY.COMPLETE.08:30:00.20111011

End of Report

Collateral Shortage Daily Report - PDF

Report short name: **CSR**

Availability and format

The Collateral Shortage Daily Report, which is available to Collateral Givers in PDF format, is produced six times a day, at 01:00, 03:00, 07:30, 12:00, 15:00, 16:00, 18:30 and 20:00 (EOD).

This report is sent at least once a day, at the default generation time of 07:30, the other generation timings of the report are available as options.

Report content

The report provides information about all collateral activities that are not fully processed due to a lack of collateral (for example, amount of (replacement) collateral missing for partially opened/covered trade, unsubstituted positions due to custody events or deliveries). The report takes into account settled positions only.

The report consists of three sections:

- Report header:
  - General information;
- Report content:
  - Partially opened REPO/TSLS1 trades;
  - Undercollateralised trades;
  - Allocated securities to be substituted out;
- Report footer.

Report header

Field name	Description
Collateral Giver	Clearstream Collateral Giver full name
Report Generation Date	Date of the report generation (DD/MM/YYYY)
Report Generation Timestamp	Report generation timestamp (hh:mm:ssi

Report content

Field name	Description

Section 1: Partially Open REPO/TSLS1 Trades:

Field name	Description
Exposure Ref. No.	Clearstream unique reference for this exposure
Collateral Giver	Clearstream Collateral Giver participant short code
Collateral Receiver	Clearstream Collateral Receiver participant short code
Collateral Account	Clearstream account holding the securities and cash received to cover this exposure.
Custodian	Custodian of the Collateral Account. Possible values: • CBL • CEU
Service Type	Service type of the exposure: • Triparty Repo • Triparty SLS1

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Field name	Description
Basket Number	Reference number of the eligibility basket; blank if no basket
Closing Date	Closing date (DD/MM/YYYY); blank in case of an "open" exposure
Status	Status of the exposure: • "IN-FLIGHT" • "PENDING"
Rate	Rate applicable to the exposure
Principal Currency	Exposure principal currency
Undelivered Principal Value (Base Currency)	Undelivered principal value in the principal currency

Section 2: UnderCollateralised Trades:

Field name	Description
Exposure Ref. No.	Clearstream unique reference for this exposure
Collateral Giver	Clearstream Collateral Giver participant short code
Collateral Receiver	Clearstream Collateral Receiver participant short code
Collateral Account	Clearstream account holding the securities and cash received to cover this exposure.
Custodian	Custodian of the Collateral Account. Possible values: • CBL • CEU
Service Type	Service type of the exposure: • Triparty Repo • Triparty CMS • Triparty SLS1 • Triparty SLS2
Basket Number	Reference number of the eligibility basket; blank if no basket
Closing Date	Closing date (DD/MM/YYYY); blank in case of an "open" exposure
Status	Status of the exposure: • "IN-FLIGHT"
Principal Currency	Exposure principal currency
UnderCollateralised Value (Base Currency)	Undercollateralised value expressed in the principal currency: Absolute value of collateral pledged minus Collateral required
Contract UnderCollateralised Value	Sum of all the undercollateralised values for a same contract expressed in the reporting currency: Absolute value of collateral pledged minus Collateral required

Section 3: Allocated securities to be substituted out:

Field name	Description
Bond	Sum of the market value (in the reporting currency) of the bonds identified to be substituted out
Equity	Sum of the market value (in the reporting currency) of the equities identified to be substituted out
Fund	Sum of the market value (in the reporting currency) of the funds identified to be substituted out
Reporting Currency	Reporting currency of the client

Summary:

Field name	Description
Security Code	Security Isin Code and Security Common Code displayed in two lines

Field name	Description
Instrument Category	Possible values:
	• Bond
	• Equity
	• Fund
Instrument Group	Instrument group value per Instrument Category (Bond, Equity, Fund)
	Possible values for Bond:
	• Medium Term Note
	• Short Term Note
	• Bill
	• Certif. Deposit
	• Commercial Paper
	• Convertible Bond
	• Straight Bond
	Possible values for Equity:
	• Preferred Convertible Share
	• Depository Receipt
	• Right
	• Ordinary Share
	• Preferred Share
	• Warrant
	• Unit
	Possible values for Fund:
	• Balanced Fund
	• Bond Fund
	• Equity Fund
	• Money Market Fund
	• Other Fund
Security Name	Name of the security
Quantity/Nominal	Total quantity needed or to be substituted out for the concerned security
Market Value	Market value of the total quantity needed or to be substituted out for the concerned security (expressed in the reporting currency)
Adjusted Price	Preferred price plus accrued interests
Total MCV Shortage	Total Minimum Collateral Value shortage: the sum of the shortage calculated at the individual contract levels

Allocated positions:

Exposure Ref. No.	Clearstream unique reference for this exposure
Collateral Giver	Clearstream Collateral Giver participant short code
Collateral Receiver	Clearstream Collateral Receiver participant short code
Collateral Account	Clearstream account holding the securities and cash received to cover this exposure; displayed with seven digits (CEU format) if it is a T2S account
Custodian	Custodian of the Collateral Account. Possible values:
	• CBL
	• CEU

CmaX

Field name	Description
Service Type	Service type of the exposure: • Triparty Repo • Triparty CMS • Triparty SLS1 • Triparty SLS2 • Triparty Reservation
Basket Number	Reference number of the eligibility basket; blank if no basket
Closing Date	Closing date (DD/MM/YYYY); blank in case of an "open" exposure
Quantity/Nominal	Total quantity allocated in the given security on this exposure
Collateral Value	Collateral value expressed in the reporting currency
Collateral Source Account	Collateral source account number.
Custodian	Custodian of the Collateral Source Account is the original location where securities are deposited. Possible values are: • CBL • CEU • EOC • BP2S-NL • BP2S-BE • BP2S-FR • BP2S-IT • CITI-NL • CITI-BE • CITI-FR • CITI-IT • CITI-DE • SCB-SG
Status	Status of the exposure: • "IN-FLIGHT"

Ineligible Due To Clearstream/Contract Eligibility:

Field name	Description
Exposure Ref. No.	Clearstream unique reference for this exposure
Collateral Giver	Clearstream Collateral Giver participant short code
Collateral Receiver	Clearstream Collateral Receiver participant short code
Collateral Account	Clearstream account holding the securities and cash received to cover this exposure.
Custodian	Custodian of the Collateral Account. Possible values: • CBL • CEU
Service Type	Service type of the exposure: • Triparty Repo • Triparty CMS • Triparty SLS1 • Triparty SLS2

Field name	Description
Basket Number	Reference number of the eligibility basket; blank if no basket
Quantity/Nominal	Total quantity needed or to be substituted out for the concerned security

Ineligible Due To Custody:

Exposure Ref. No.	Clearstream unique reference for this exposure
Collateral Giver	Clearstream Collateral Giver participant short code
Collateral Receiver	Clearstream Collateral Receiver participant short code
Collateral Account	Clearstream account holding the securities and cash received to cover this exposure.
Service Type	Service type of the exposure:

- Triparty Repo
- Triparty CMS
- Triparty SLS1
- Triparty SLS2
- Triparty Reservation

Basket Number	Reference number of the eligibility basket; blank if no basket
Quantity/Nominal	Total quantity needed or to be substituted for the concerned security
Collateral Value	Collateral value expressed in the reporting currency
Custody Event	Clearstream custody event code
Mandatory/Voluntary	Mandatory /Voluntary flag
Custodian	Custodian of the Collateral Account. Possible values:

- CBL
- CEU

Substitution Deadline	Substitution period deadline (DD/MM/YYYY)
Ineligibility Period End Date	Ineligibility period end date (DD/MM/YYYY)

Short Positions:

Return Account	Account to which the securities are to be returned; for example, the account to which the client sent an instruction to take part in a CA event.

CmaX

Field name	Description
Custodian	Custodian of the Return Account is the original location where securities are deposited. Possible values are: • CBL • CEU • EOC • BP2S-NL • BP2S-BE • BP2S-FR • BP2S-IT • CITI-NL • CITI-BE • CITI-FR • CITI-IT • CITI-DE • SCB-SG
Pending Delivery Quantity /Nominal	Quantity of pending deliveries eligible for settlement
Market Value	Market value of the pending deliveries expressed in the reporting currency
Pending CAI Quantity/Nominal	Quantity of pending corporate action instruction due to a lack of holding
Market Value	Market value of the pending CA instruction expressed in the reporting currency

Report footer

Field name	Description
Issued On	The date and time that the report was generated (CET)

Collateral Shortage Daily Report - TXT

Report short name: **CSR**

Availability and format

The Collateral Shortage Daily Report, which is available to Collateral Givers in TXT format, is produced six times a day, at 01:00, 03:00, 07:30, 12:00, 15:00, 16:00, 18:30 and 20:00 (EOD).

This report is sent at least once a day, at the default generation time of 07:30, the other generation timings of the report are available as options.

Report content

The report provides information about all collateral activities that are not fully processed due to a lack of collateral (for example, amount of (replacement) collateral missing for partially opened/covered trade, unsubstituted positions due to custody events or deliveries). The report takes into account settled positions only.

The report consists of three sections:

- Report header:
  - General information;
- Report content:
  - Partially opened REPO/TSLS1 trades;
  - Undercollateralised trades;
  - Allocated securities to be substituted out;
- Report footer.

Report header

	Field name	Content	Description
From:			
	Identifier	"100"	
	Description	"From"	
	Description	"CLEARSTREAM"	
	Description	"Issued on"	
	Report Date and Time	DD/MM/YYYY - HH:MM	Report generation date and time
	Description	"Business Date"	
	Business Date	DD/MM/YYYY	Clearstream business date
	Report Title	"Collateral Shortage Daily Report"	
To:			
	Identifier	"101"	
	Description	"To"	
	Collateral Giver Name	65x	Clearstream client name
	Description	"Reporting Currency"	
	Reporting Currency	3a	Currency used for the reporting of the collateral value

CmaX

Report content

Field name	Content	Description
Partially Open REPO/TSLS1 Trades:		
Identifier	"105"	
Description	"Partially Open REPO/TSLS1 Trades"	
Exposure Ref. No.	8x	Clearstream unique reference for this exposure
Collateral Giver	8x	Clearstream Collateral Giver participant short code
Collateral Receiver	8x	Clearstream Collateral Receiver participant short code
Collateral Account	7c	Clearstream account holding the securities and cash received to cover this exposure
Service Type	5x	Service type of the exposure: • "R" for TRS • "T" for TSLS1
Basket Number	30x	Reference number of the eligibility basket; blank if no basket
Closing Date	10x	Closing date (DD/MM/YYYY); blank in case of an "open" exposure
Status	10x	Status of the exposure: • "IN-FLIGHT" • "PENDING"
Rate	10d	Rate applicable to the exposure
Principal Currency	3x	Exposure principal currency
Undelivered Principal Value (Base Currency)	22x	Undelivered principal value in the principal currency
Collateral Account Custodian	3x	Custodian for the Collateral Account. Possible values: • CBL • CEU
Partially Open REPO/TSLS1 Trades:		
Identifier	"110"	
Description	"Partially Open REPO/TSLS1 Trades"	
Description	"Total"	
Amount	20d	Sum of all undelivered principal greater than zero for partially open REPO/TSLS1 trades expressed in the reporting currency
UnderCollateralised Trades:		
Identifier	"120"	
Description	"UnderCollateralised Trades"	
Exposure Ref. No.	8n	Clearstream unique reference for this exposure
Collateral Giver	8x	Clearstream Collateral Giver participant short code
Collateral Receiver	8x	Clearstream Collateral Receiver participant short code
Collateral Account	7c	Clearstream account holding the securities and cash received to cover this exposure

Field name	Content	Description
Service Type	5x	Service type of the exposure: • "R" for TRS • "C" for TCMS • "T" for TSLS1 • "D" for TSLS2
Basket Number	30x	Reference number of the eligibility basket; blank if no basket
Closing Date	10x	Closing date (DD/MM/YYYY); blank in case of an "open" exposure
Status	10x	Status of the exposure: • "IN-FLIGHT"
Principal Currency	3x	Exposure principal currency

UnderCollateralised Value (Base Currency)	20x	Undercollateralised value expressed in the principal currency:
		
		    Absolute value of collateral pledged
		    minus Collateral required

Contract UnderCollateralised Value	22x	Sum of all the undercollateralised values for a same contract expressed in the reporting currency:
		
		    Absolute value of collateral pledged
		    minus Collateral required

Collateral Account Custodian	3x	Custodian for the Collateral Account. Possible values: • CBL • CEU

Allocated securities to be substituted out:

Field name	Content	Description
Identifier	"150"	
Description	"Allocated securities to be substituted out"	
Description	"Bond"	
Amount	22x	Sum of the market value (in the reporting currency) of the bonds identified to be substituted out
Description	"Equity"	
Amount	22x	Sum of the market value (in the reporting currency) of the equities identified to be substituted out
Description	"Fund"	
Amount	22x	Sum of the market value (in the reporting currency) of the funds identified to be substituted out

Security Summary:

Field name	Content	Description
Identifier	"200"	
Description	"Security Summary"	
Security Common Code	12x	Security Common code
Security ISIN Code	12x	Security ISIN code
Instrument Category	6x	Possible values: • Bond • Equity • Fund

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Field name	Content	Description
Instrument Group	27c	Instrument group value per Instrument Category (Bond, Equity, Fund)
		Possible values for Bond:
		- Medium Term Note - Short Term Note - Bill - Certif. Deposit - Commercial Paper - Convertible Bond - Straight Bond
		Possible values for Equity:
		- Preferred Convertible Share - Depository Receipt - Right - Ordinary Share - Preferred Share - Warrant - Unit
		Possible values for Fund:
		- Balanced Fund - Bond Fund - Equity Fund - Money Market Fund - Other Fund
Family type	35x	Structured security family of the collateral. Blank if security not structured; otherwise, one of the following:
		- Asset Backed Securities - Collateral Debt Obligations - Covered Bonds - Credit Linked Notes - Mortgage Backed Securities
Structured Securities Family Sub-type	4x	Structured security family subtype code. Blank if security not structured; otherwise, one of the following:
		ABSA - Asset-backed securities (automobile) ABSC - Asset-backed securities (credit cards) ABSH - Asset-backed securities (home equity) ABSO - Asset-backed securities (other) CDO - Collateralised debt obligations CLO - Collateralised loan obligations CVB - Covered bonds JUPF - Jumbo Pfandbriefe PFBR - Pfandbriefe CLN - Credit-linked notes CMBS - Commercial mortgage-backed securities CMO - Collateralised mortgage obligations
Security Name	65x	Name of the security

Field name	Content	Description
Issuer Type	9x	Possible values are: • Agency • Corporate • Sovereign Unspecified if blank.
Issuer Country	20x	The country of the issuer
Composite Rating	4x	Clearstream composite rating of the security or the issuer if no rating is available for the security and the issuer rating is accepted by the Collateral Receiver
Quantity/Nominal	19x	Total quantity needed or to be substituted out for the concerned security
Market Value	22x	Market value of the total quantity needed or to be substituted out for the concerned security (expressed in the reporting currency)
Adjusted Price	23x	Preferred price plus accrued interests
Total MCV Shortage	19x	Total Minimum Collateral Value shortage: the sum of the shortage calculated at the individual contract levels

Allocated positions:

Field name	Content	Description
Identifier	"210"	
Description	"Allocated Positions"	
Exposure Ref. No.	8n	Clearstream unique reference for this exposure
Collateral Giver	8x	Clearstream Collateral Giver participant short code
Collateral Receiver	8x	Clearstream Collateral Receiver participant short code
Collateral Account	7c	Clearstream account holding the securities and cash received to cover this exposure
Service Type	5x	Service type of the exposure: • "R" for TRS • "C" for TCMS • "T" for TSLS1 • "D" for TSLS2 • "F" for Triparty Reservation
Basket Number	30x	Reference number of the eligibility basket; blank if no basket
Closing Date	10x	Closing date (DD/MM/YYYY); blank in case of an "open" exposure
Quantity/Nominal	20x	Total quantity allocated in the given security on this exposure
Collateral Value	22x	Collateral value expressed in the reporting currency
Collateral Source Account	20x	Collateral source account number

CmaX

Field name	Content	Description
Custodian	7c	Custodian of the Collateral Source Account is the original location where securities are deposited. Possible values are: • CBL • CEU • EOC • BP2S-NL • BP2S-BE • BP2S-FR • BP2S-IT • CITI-NL • CITI-BE • CITI-FR • CITI-IT • CITI-DE • SCB-SG
Collateral Account Custodian	3x	Custodian for the Collateral Account. Possible values: • CBL • CEU

Ineligible Due To Clearstream/Contract Eligibility:

Identifier	"220"	
Description	"Ineligible due to Clearstream/Contract Eligibility	
Exposure Ref. No.	8n	Clearstream unique reference for this exposure
Collateral Giver	8x	Clearstream Collateral Giver participant short code
Collateral Receiver	8x	Clearstream Collateral Receiver participant short code
Collateral Account	7c	Clearstream account holding the securities and cash received to cover this exposure
Service Type	5x	Service type of the exposure: • "R" for TRS • "C" for TCMS • "T" for TSLS1 • "D" for TSLS2 • "F" for Triparty Reservation
Basket Number	30x	Reference number of the eligibility basket; blank if no basket
Quantity/Nominal	20x	Total quantity needed or to be substituted out for the concerned security
Collateral Account Custodian	3x	Custodian for the Collateral Account. Possible values: • CBL • CEU

Field name	Content	Description

Ineligible Due To Custody:

Identifier	"230"	
Description	"Ineligible due to Custody"	
Collateral Giver	8x	Clearstream Collateral Giver participant short code
Collateral Receiver	8x	Clearstream Collateral Receiver participant short code
Collateral Account	7c	Clearstream account holding the securities and cash received to cover this exposure
Service Type	5x	Service type of the exposure:

- "R" for TRS
- "C" for TCMS
- "T" for TSLS1
- "D" for TSLS2
- "F" for Triparty Reservation

Basket Number	30x	Reference number of the eligibility basket; blank if no basket
Quantity/Nominal	20x	Total quantity needed or to be substituted for the concerned security
Collateral Value	20x	Collateral value expressed in the reporting currency
Custody Event	15x	Clearstream custody event code
Mandatory/Voluntary	9x	Mandatory /Voluntary flag
Substitution Deadline	10x	Substitution period deadline (DD/MM/YYYY)
Ineligibility Period End Date	10x	Ineligibility period end date (DD/MM/YYYY)
Collateral Account Custodian	3x	Custodian for the Collateral Account. Possible values:

- CBL
- CEU

Short Positions:

Identifier	"250"	
Description	"Short Positions"	
Return Account	7c	Account to which the securities are to be returned; for example, the account to which the client sent an instruction to take part in a CA event
Pending Delivery Quantity /Nominal	19x	Quantity of pending deliveries eligible for settlement
Market Value	22x	Market value of the pending deliveries expressed in the reporting currency
Pending CAI Quantity/Nominal	19x	Quantity of pending corporate action instruction due to a lack of holding
Market Value	22x	Market value of the pending CA instruction expressed in the reporting currency

CmaX

Field name	Content	Description
Return Account Custodian	7x	Custodian of the Collateral Source Account is the original location where securities are deposited. Possible values are: • CBL • CEU • EOC • BP2S-NL • BP2S-BE • BP2S-FR • BP2S-IT • CITI-NL • CITI-BE • CITI-FR • CITI-IT • CITI-DE • SCB-SG

Report footer

Field name	Content	Description
Identifier	"570"	
Description	"Check Count"	
File Line Count	15d	Number of lines in the file, including header lines

Summary reports

Summary reports show a high level summary of client exposures.

Triparty Collateral Management Collateral Receiver Summary Report - PDF

Report short name: **CPDS**

Availability and format

The report is available to Collateral Receivers in PDF format.

Report content

The report provides a summary of the Collateral Receiver's Triparty Collateral Management activity with a breakdown per service type. In addition, it provides details of the Collateral Receiver's open exposures against all counterparties and the net exposure and collateral allocated against each of them.

The report consists of three sections:

- Report header;
- Report content:
  - Global exposure: all service types;
  - Service type summary:
    Contract summary;
    Exposure details;
- Report footer.

The data provided in the report is expressed in the client's reporting currency except the Principal Value in the section Exposure Details.

The report only considers and shows the exposures with a status "In-flight" or "Closing" in the calculations.

Report header

Field name	Description
client Full Name	Collateral Receiver full name

Report content

Field name	Description
Global Exposure: All Service Types:	
Total Exposure Amount	Sum of the exposure amount of all the exposures of the client. A TCMS exposure with no exposure amount and Triparty Reservation and Triparty Euro GC exposures will be accounted as "0".
Total Collateral Required	Sum of the collateral required to collateralise at 100% all the exposures of the client. A TCMS exposure with no exposure amount and Triparty Reservation and Triparty Euro GC exposures will be accounted with collateral required equal to the collateral value.

CmaX

Field name	Description
Total Collateral Value	Sum of the collateral value of all the assets (cash and securities) allocated to all the exposures of the client
Collateral Balance	Total Excess/shortage of collateral. $$Total\ Collateral\ Value - Total\ Collateral\ Required$$
No. of Exposures	Number of exposures of the client
Average Exposure Amount	Total Exposure Amount divided by the number of exposures
Average Duration	Average exposure duration across all the exposures of the client. This will be blank if there are one or more exposures with no closing date (open exposures)
Actual Margin	Collateral balance expressed in percentage of the total collateral required $$\frac{Total\ Collateral\ Value - Total\ Collateral\ Required}{Total\ Collateral\ Required} \times 100$$
Reporting currency	Currency used for reporting

Service Type Summary:

Field name	Description
Total Exposure Amount	Sum of the exposure amount of all the exposures in the given service type. A TCMS exposure with no exposure amount and Triparty Reservation and Triparty Euro GC exposures will be accounted as "0".
Total Collateral Required	Sum of the collateral value required to collateralise at 100% all the exposures in the given service type. A TCMS exposure with no exposure amount and Triparty Reservation and Triparty Euro GC exposures will be accounted with collateral required equal to the collateral value.
Total Collateral Value	Sum of the collateral value of the assets (cash and securities) allocated to all the exposures in the given service type
Collateral Balance	Excess/shortage of collateral in the given service type $$Total\ Collateral\ Value - Total\ Collateral\ Required$$
No. of Exposures	Number of exposures in the given service type
Average Exposure Amount	Total Exposure Amount of exposures in the given service type divided by the number of exposures in the given service type
Average Duration	Average exposure duration across all the exposures in the given service type. This will be blank if there are one or more exposures with no closing date (open exposures)
Actual Margin	Collateral balance expressed in percentage of the total collateral required in the given service type $$\frac{Total\ Collateral\ Value - Total\ Collateral\ Required}{Total\ Collateral\ Required} \times 100$$
Reporting currency	Currency used for reporting

Field name	Description
Contract Summary:	
Collateral Giver	Clearstream collateral giver short code
Collateral Receiver	Clearstream collateral receiver short code
Basket Number	Reference number of the eligibility basket; blank if no basket
Total Exposure Amount	Sum of the exposure amount of all the exposures in the given service type with this counterparty. A TCMS exposure with no exposure amount and Triparty Reservation and Triparty Euro GC exposures will be accounted as "0".
Total Collateral Required	Sum of the collateral value required to collateralise at 100% all the exposures in the given service type with this counterparty. A TCMS exposure with no exposure amount and Triparty Reservation and Triparty Euro GC exposures will be accounted with collateral required equal to the collateral value.
Total Collateral Value	Sum of the collateral value of the assets (cash and securities) allocated to all the exposures in the given service type with this counterparty
Collateral Balance	Excess/shortage of collateral in the given service type with this counterparty $$\text{Total Collateral Value} - \text{Total Collateral Required}$$
Preferred Data Provider	Source of the valuation data. Possible values: • 'Triparty' if data provider is the triparty agent • 'Bilateral FO' if valuation data has been agreed between clients bilaterally and is the only data source allowed for valuation • 'Bilateral F' if valuation has been agreed between clients bilaterally. The first choice will be valuation data agreed bilaterally and the second will be valuation data from the triparty agent.
Actual Margin	Collateral balance expressed in percentage of the total collateral required in the given service type with this counterparty $$\frac{\text{Total Collateral Value} - \text{Total Collateral Required}}{\text{Total Collateral Required}} \times 100$$
No. of Exposures	Number of exposures in the given service type with this counterparty
Exposure Details:	
Exposure ID	Clearstream unique reference for this exposure
Trade Date	Trade date of the exposure
Opening Date	Opening date of the exposure
Closing Date	Closing date of the exposure
Ccy	Exposure currency • TRS: currency of the cash borrowed/lent • TCMS, Triparty Reservation or Triparty Euro GC: exposure valuation currency • TSLS1: exposure valuation currency • TSLS2: exposure valuation currency

CmaX

Field name	Description
Principal Value	Exposure amount of the exposure, expressed in the exposure currency
	• TRS: amount of cash borrowed/lent
	• TCMS, Triparty Reservation or Triparty Euro GC: exposure amount to be covered by collateral. For exposures with no principal, the exposure amount will be reported as "0.00".
	• TSLS1: value of securities borrowed/lent
	• TSLS2: value of securities borrowed/lent
Collateral Required (Ccy)	Collateral value required in order to collateralise the exposure at 100%.
	• TRS: amount of cash borrowed/lent plus repo interests until the next business date
	• TCMS, Triparty Reservation or Triparty Euro GC: exposure amount to be covered by collateral. For exposures with no principal, the collateral required will equal the collateral value.
	• TSLS1: cash value of securities borrowed/lent plus lending interests until the next business date
	• TSLS2: cash value of securities borrowed/lent
	This amount is expressed in the client's reporting currency.
Collateral value (Ccy)	Collateral value of the assets (cash and securities) allocated to the exposure. This amount is expressed in the client's reporting currency
Collateral Balance (Ccy)	Excess/shortage of collateral
	$$\text{Collateral Value} - \text{Collateral Required}$$
	This amount is expressed in the client's reporting currency
Reference Rate	Name of the reference rate applicable to the exposure. Possible values:
	• TRS:
	– Blank if rate agreed between clients is fixed rate
	– Name of the reference rate applicable to the exposure if rate agreed between both clients is variable rate
	• TCMS/Triparty Reservation/Triparty Euro GC, TSLS2: Blank
Spread	Spread applicable to the reference rate. Possible values:
	• TRS:
	– Blank if rate agreed between clients is fixed rate
	– Spread applicable to the reference rate preceded by "+" or "-" if spread is positive or negative. In the absence of spread, 0.00000000 is reported.
	• TCMS/Triparty Reservation/Triparty Euro GC, TSLS2: Blank

Field name	Description
Rate Applied	Rate applicable to the exposure
	• TRS:
	– Fixed rate if rate agreed between clients is fixed rate
	– Net variable rate applicable to the exposure. It is the sum of the last known value of the reference rate at the time of the report generation and the spread. It is preceded by "-" if negative.
	• TCMS, Triparty Reservation or Triparty Euro GC: Blank
	• TSLS1: lending rate agreed between both clients on the securities borrowed/lent reported as a percentage with six decimals
	• TSLS2: ".00"
Status	Life cycle status of the exposure.
	• "In-flight"
	• "Closing"
Margin	Collateral balance expressed in percentage of the collateral required. $$\frac{\text{Collateral Value} - \text{Collateral Required}}{\text{Collateral Required}} \times 100$$

Report footer

Field name	Description
Issued On	The date and time that the report was generated (CET)

CmaX

Collateral Receiver report

Triparty Collateral Management Collateral Receiver Summary Report　　　　**clearstream**
Banking

Participant-B

Global Exposure: All Service Types

Total Exposure Amount:	866,538,053.80	Number of Exposures:	4	Reporting Currency:	EUR
Total Collateral Required:	866,820,388.87	Average Exposure Amount:	216,634,513.45		
Total Collateral Value:	966,353,231.65	Average Duration:	366		
Collateral Balance:	+99,532,842.78	Actual Margin:	+11.48		

Service Type: Triparty Reservation

Total Exposure Amount:	0.00	Number of Exposures:	2	Reporting Currency:	EUR
Total Collateral Required:	38,660.90	Average Exposure Amount:	0.00		
Total Collateral Value:	38,660.90	Average Duration:	0		
Collateral Balance:	+0.00	Actual Margin:	+0.00		

Collateral Giver: PART-D Total Exposure Amount: 0.00 Total Collateral Required: 709.40 Total Collateral Value: 709.40
Collateral Receiver: PART-B Collateral Balance: +0.00 Actual Margin: +0.00 No. of Exposures: 1
Basket Number: EGCP Preferred Data Provider: Bilateral F

Exposure ID	Trade Date	Opening Date	CCY	Principal Value	Collateral Required	Collateral Value	Collateral Balance	Reference Rate	Status	Margin
		Closing Date			(EUR)	(EUR)	(EUR)	Spread		
								Rate Applied		
220790	11/10/11	11/10/11	EUR	0.00	0.00	709.40	+709.40		In-flight	+100.00

Collateral Giver: PART-D Total Exposure Amount: 0.00 Total Collateral Required: 37,951.50 Total Collateral Value: 37,951.50
Collateral Receiver: PART-B Collateral Balance: +0.00 Actual Margin: +0.00 No. of Exposures: 1
Basket Number: EGCPX Preferred Data Provider: Bilateral F

Exposure ID	Trade Date	Opening Date	CCY	Principal Value	Collateral Required	Collateral Value	Collateral Balance	Reference Rate	Status	Margin
		Closing Date			(EUR)	(EUR)	(EUR)	Spread		
								Rate Applied		
220791	11/10/11	11/10/11	EUR	0.00	0.00	37,951.50	+37,951.50		In-flight	+100.00

Service Type: Triparty Repo

Total Exposure Amount:	866,538,053.80	Number of Exposures:	2	Reporting Currency:	EUR
Total Collateral Required:	866,781,727.97	Average Exposure Amount:	433,269,026.90		
Total Collateral Value:	966,314,570.75	Average Duration:	366		
Collateral Balance:	+99,532,842.78	Actual Margin:	+11.48		

Collateral Giver: PART-A Total Exposure Amount: 866,528,053.80 Total Collateral Required: 866,771,727.65 Total Collateral Value: 966,304,569.46
Collateral Receiver: PART-B Collateral Balance: +99,532,841.81 Actual Margin: +11.48 No. of Exposures: 1
Basket Number: Preferred Data Provider: Triparty

Exposure ID	Trade Date	Opening Date	CCY	Principal Value	Collateral Required	Collateral Value	Collateral Balance	Reference Rate	Status	Margin
		Closing Date			(EUR)	(EUR)	(EUR)	Spread		
								Rate Applied		
220560	11/10/11	11/10/11	EUR	866,528,053.80	866,771,727.65	966,304,569.46	+99,532,841.81		In-flight	+11.48
		11/10/12						10.12345600		

Collateral Giver: PART-D Total Exposure Amount: 10,000.00 Total Collateral Required: 10,000.32 Total Collateral Value: 10,001.29
Collateral Receiver: PART-B Collateral Balance: +0.97 Actual Margin: +0.01 No. of Exposures: 1
Basket Number: Preferred Data Provider: Triparty

Exposure ID	Trade Date	Opening Date	CCY	Principal Value	Collateral Required	Collateral Value	Collateral Balance	Reference Rate	Status	Margin
		Closing Date			(EUR)	(EUR)	(EUR)	Spread		
								Rate Applied		
220789	11/10/11	11/10/11	EUR	10,000.00	10,000.32	10,001.29	+0.97	EONIA	In-flight	+0.01
								+0.50000000		
								1.15301000		

Triparty Collateral Management Collateral Giver Summary Report - PDF

Report short name: **CYDS**

Availability and format

The report is available to Collateral Givers in PDF format.

Report content

The report provides a summary of the Collateral Giver's Triparty Collateral Management activity with a breakdown per service type. In addition, it provides details of the Collateral Giver's open exposures against all counterparties and the net exposure and collateral allocated against each of them. Allocated collateral is segregated according to its source (own versus reused assets).

The report consists of three sections

- Report header;
- Report content:
  - Global exposure;
  - Service type summary;
    - Contract summary;
    - Exposure details;
- Report footer.

The data provided in the report is expressed in the client's reporting currency except the Principal Value in the section Exposure Details.

The report only considers and shows the exposures with a status "In-flight" or "Closing" in the calculations.

Report header

Field name	Description
client Full Name	Collateral Giver full name

Report content

Field name	Description
Global Exposure: All Service Types	
Total Exposure Amount	Sum of the exposure amount of all the exposures of the client. A TCMS exposure with no exposure amount and Triparty Reservation and Triparty Euro GC exposures will be accounted as "0".
Total Collateral Required	Sum of the collateral required to collateralise at 100% all the exposures of the client. A TCMS exposure with no exposure amount and Triparty Reservation and Triparty Euro GC exposures will be accounted with collateral required equal to the collateral value.
Total Collateral Value	Sum of the collateral value of all the assets (cash and securities) allocated to all the exposures of the client
Collateral Balance	Total Excess/shortage of collateral $$Total\ Collateral\ Value - Total\ Collateral\ Required$$
No. of Exposures	Number of exposures of the client
Average Exposure Amount	Total Exposure Amount divided by the number of exposures

CmaX

Field name	Description
Contract Summary:	
Collateral Giver	Clearstream collateral giver short code
Collateral Receiver	Clearstream collateral receiver short code
Basket Number	Reference number of the eligibility basket; blank if no basket
Total Exposure Amount	Sum of the exposure amount of all the exposures in the given service type with this counterparty. A TCMS exposure with no exposure amount and Triparty Reservation and Triparty Euro GC exposures will be accounted as "0".
Total Collateral Required	Sum of the collateral value required to collateralise at 100% all the exposures in the given service type with this counterparty. A TCMS exposure with no exposure amount and Triparty Reservation and Triparty Euro GC exposures will be accounted with collateral required equal to the collateral value.
Total Collateral Value	Sum of the collateral value of the assets (cash and securities) allocated to all the exposures in the given service type with this counterparty
Collateral Balance	Excess/shortage of collateral in the given service type with this counterparty $$Total\ Collateral\ Value - Total\ Collateral\ Required$$
Preferred Data Provider	Source of the valuation data. Possible values: 'Triparty' if data provider is the triparty agent 'Bilateral FO' if valuation data has been agreed between clients bilaterally and is the only data source allowed for valuation 'Bilateral F' if valuation has been agreed between clients bilaterally. The first choice will be valuation data agreed bilaterally and the second will be valuation data from the triparty agent.
Actual Margin	Collateral balance expressed in percentage of the total collateral required in the given service type with this counterparty $$\frac{Total\ Collateral\ Value - Total\ Collateral\ Required}{Total\ Collateral\ Required} \times 100$$
No. of Exposures	Number of exposures in the given service type with this counterparty
Exposure Details:	
Exposure ID	Clearstream unique reference for this exposure
Trade Date	Trade date of the exposure
Opening Date	Opening date of the exposure
Closing Date	Closing date of the exposure
Ccy	Exposure currency - TRS: currency of the cash borrowed/lent - TCMS, Triparty Reservation or Triparty Euro GC: exposure valuation currency - TSLS1: exposure valuation currency - TSLS2: exposure valuation currency

Field name	Description
Principal Value	Exposure amount of the exposure, expressed in the exposure currency
	• TRS: amount of cash borrowed/lent
	• TCMS, Triparty Reservation or Triparty Euro GC: exposure amount to be covered by collateral. For exposures with no principal, the exposure amount will be reported as "0.00".
	• TSLS1: value of securities borrowed/lent
	• TSLS2: value of securities borrowed/lent
Collateral Required (Ccy)	Collateral value required in order to collateralise the exposure at 100%.
	• TRS: amount of cash borrowed/lent plus repo interests until the next business date
	• TCMS, Triparty Reservation or Triparty Euro GC: exposure amount to be covered by collateral. For exposures with no principal, the collateral required will equal the collateral value.
	• TSLS1: cash value of securities borrowed/lent plus lending interests until the next business date
	• TSLS2: cash value of securities borrowed/lent
	This amount is expressed in the client's reporting currency.
Collateral value (Ccy)	Collateral value of the assets (cash and securities) allocated to the exposure. This amount is expressed in the client's reporting currency
Collateral Balance (Ccy)	Excess/shortage of collateral
	$$\text{Total Collateral Value} - \text{Total Collateral Required}$$
	This amount is expressed in the client's reporting currency
Reference Rate	Name of the reference rate applicable to the exposure. Possible values:
	• TRS:
	− Blank if rate agreed between clients is fixed rate
	− Name of the reference rate applicable to the exposure if rate agreed between both clients is variable rate
	• TCMS/Triparty Reservation/Triparty Euro GC, TSLS2: Blank
Spread	Spread applicable to the reference rate. Possible values:
	• TRS:
	− Blank if rate agreed between clients is fixed rate
	− Spread applicable to the reference rate preceded by "+" or "-" if spread is positive or negative. In the absence of spread, 0.00000000 is reported.
	• TCMS/Triparty Reservation/Triparty Euro GC, TSLS2: Blank

CmaX

Field name	Description
Rate Applied	Rate applicable to the exposure
	• TRS:
	– Fixed rate if rate agreed between clients is fixed rate
	– Net variable rate applicable to the exposure. It is the sum of the last known value of the reference rate at the time of the report generation and the spread. It is preceded by "-" if negative.
	• TCMS, Triparty Reservation or Triparty Euro GC: Blank
	• TSLS1: lending rate agreed between both clients on the securities borrowed/lent reported as a percentage with six decimals
	• TSLS2: Blank
Status	Life cycle status of the exposure
	• "In-flight"
	• "Closing"
Margin	Collateral balance expressed in percentage of the collateral required. $$\frac{\text{Collateral Value} - \text{Collateral Required}}{\text{Collateral Required}} \times 100$$

Report footer

Field name	Description
Issued On	The date and time that the report was generated (CET)

Collateral Giver report

Triparty Collateral Management Collateral Giver Summary Report — clearstream Banking

Participant-B

Global Exposure: All Service Types

Total Exposure Amount:	2,917,239,719.83	Number of Exposures:	4	Reporting Currency:	EUR
Total Collateral Required:	2,919,706,598.61	Average Exposure Amount:	729,309,929.96		
Total Collateral Value:	2,932,602,756.60	Average Duration:	366		
Collateral Balance:	+12,896,157.98	Actual Margin:	+0.44		

Service Type: Triparty CMS

Total Exposure Amount:	973,285,155.64	Number of Exposures:	1	Reporting Currency:	EUR
Total Collateral Required:	973,285,155.64	Average Exposure Amount:	973,285,155.64		
Total Collateral Value:	966,258,929.91	Average Duration:	366		
Own collateral:	966,258,929.91	Actual Margin:	-0.72		
Reused collateral:	0.00				
Collateral Balance:	-7,026,225.73				

Collateral Giver:	PART-B	Total Exposure Amount:	973,285,155.64	Total Collateral Required:	973,285,155.64	Total Collateral Value:	966,258,929.91
Collateral Receiver:	PART-C	Collateral Balance:	-7,026,225.73	Actual Margin:	-0.72	No. of Exposures:	1
Basket Number:		Preferred Data Provider:	Triparty				

Exposure ID	Trade Date	Opening Date / Closing Date	CCY	Principal Value	Collateral Required (EUR)	Collateral Value (EUR)	Collateral Balance (EUR)	Reference Rate / Spread / Rate Applied	Status	Margin
220562	11/10/11	11/10/11 11/10/12	USD	1,178,745,652.00	973,285,155.64	966,258,929.91	-7,026,225.73		In-flight	-0.72

Page 1 of 4   Issued on: 08 Dec 2011 11:50 CET

Service Type: Triparty SLS2

Total Exposure Amount:	982,096,561.54	Number of Exposures:	1	Reporting Currency:	EUR
Total Collateral Required:	982,096,561.54	Average Exposure Amount:	982,096,561.54		
Total Collateral Value:	983,255,664.88	Average Duration:	366		
Own collateral:	983,255,664.88	Actual Margin:	+0.12		
Reused collateral:	0.00				
Collateral Balance:	+1,159,103.34				

Collateral Giver:	PART-B	Total Exposure Amount:	982,096,561.54 Total Collateral Required:	982,096,561.54 Total Collateral Value:	983,255,664.88
Collateral Receiver:	PART-C	Collateral Balance:	+1,159,103.34 Actual Margin:	+0.12 No. of Exposures:	1
Basket Number:	TESTBSKT	Preferred Data Provider:	Bilateral F		

| Exposure ID | Trade Date | Opening Date | CCY | Principal Value | Collateral Required | Collateral Value | Collateral Balance | Reference Rate | Status | Margin |
| | | Closing Date | | | (EUR) | (EUR) | (EUR) | Spread | | |
								Rate Applied		
220590	11/10/11	11/10/11 11/10/12	EUR	982,096,561.54	982,096,561.54	983,255,664.88	+1,159,103.34		In-flight	+0.12

Service Type: Triparty Reservation

Total Exposure Amount:	0.00	Number of Exposures:	1	Reporting Currency:	EUR
Total Collateral Required:	2,035,911.47	Average Exposure Amount:	0.00		
Total Collateral Value:	2,035,911.47	Average Duration:	0		
Own collateral:	2,035,911.47	Actual Margin:	+0.00		
Reused collateral:	0.00				
Collateral Balance:	+0.00				

Collateral Giver:	PART-B	Total Exposure Amount:	0.00 Total Collateral Required:	2,035,911.47 Total Collateral Value:	2,035,911.47
Collateral Receiver:	PART-C	Collateral Balance:	+0.00 Actual Margin:	+0.00 No. of Exposures:	1
Basket Number:	EGCP	Preferred Data Provider:	Bilateral F		

| Exposure ID | Trade Date | Opening Date | CCY | Principal Value | Collateral Required | Collateral Value | Collateral Balance | Reference Rate | Status | Margin |
| | | Closing Date | | | (EUR) | (EUR) | (EUR) | Spread | | |
								Rate Applied		
220589	11/10/11	11/10/11	EUR	0.00	0.00	2,035,911.47	+2,035,911.47		In-flight	+100.00

Service Type: Triparty Repo

Total Exposure Amount:	961,858,002.64	Number of Exposures:	1	Reporting Currency:	EUR
Total Collateral Required:	962,288,969.96	Average Exposure Amount:	961,858,002.64		
Total Collateral Value:	981,052,250.33	Average Duration:	0		
Own collateral:	980,018,900.33	Actual Margin:	+1.95		
Reused collateral:	1,033,350.00				
Collateral Balance:	+18,763,280.37				

Collateral Giver:	PART-B	Total Exposure Amount:	961,858,002.64 Total Collateral Required:	962,288,969.96 Total Collateral Value:	981,052,250.33
Collateral Receiver:	PART-C	Collateral Balance:	+18,763,280.37 Actual Margin:	+1.95 No. of Exposures:	1
Basket Number:	TESTBSKT	Preferred Data Provider:	Bilateral F		

| Exposure ID | Trade Date | Opening Date | CCY | Principal Value | Collateral Required | Collateral Value | Collateral Balance | Reference Rate | Status | Margin |
| | | Closing Date | | | (EUR) | (EUR) | (EUR) | Spread | | |
								Rate Applied		
220561	11/10/11	11/10/11	USD	1,164,906,227.00	962,288,969.96	981,052,250.33	+18,763,280.37	USD LIBOR O/N +15.12345600 16.13005600	In-flight	+1.95

CmaX

Triparty Collateral Management Counterparties Summary Report - TXT

Report short name: **CS**

Availability and format

The report is available to Collateral Givers and Collateral Receivers in TXT format.

It is possible to aggregate reporting data of multiple client short codes into a single report. For this purpose, member short codes have to be defined for the Reporting Group. The structure of the resulting report provides for a subsection for each member short code. Sections are sorted in alphabetical order of short code.

It is also possible de define whether client with no activity should be reported or not. An inactive client would only be reported with its short code within its own sub section.

Note: Requested reports larger than 10MB cannot be delivered by email.

Report content

The report provides a summary of the Triparty Collateral Management activity per product with a detailed list of the related exposures.

The report consists of three sections:

- Report header;
- Report content:
  - Service type summary;
  - Exposure summary;
- Report footer.

The report considers all the exposures with a status "PENDING", "OPENING", "IN-FLIGHT" or "CLOSING".

Report header

	Field name	Content	Description
From:			
	Identifier	"901"	
	Description	"From"	
	Description	"CLEARSTREAM"	
	Report Date	DD/MM/YY	Business date of the report
	Report Type	"Counterparties Summary Report for" client Code	Text plus short code of the report receiver
	Report Generation Timestamp	DD/MM/YYYY hh/mm/ss	Date and time the report was generated
To:			
	Identifier	"902"	
	Description	"To"	
	client Short Code	8x	Clearstream Collateral Giver or Collateral Receiver short code

Report content (**N**=new; **C**=changed)

Field name	Content	Description
Service Type Summary:		
Identifier	"105"	
Description	"C/P Summary Rept"	
client Short Code	8x	Clearstream Collateral Giver or Collateral Receiver short code
Report Generation Timestamp	DD/MM/YYYY hh/mm/ss	Date and time the report was generated
Total Exposure Amount	19d	Sum of the exposure amount of all the exposures in the given service type. A TCMS exposure with no exposure amount and Triparty Reservation or Triparty Euro GC exposures will be accounted as "0".
		This amount is expressed in the client's reporting currency.
Total Collateral Required	19d	Sum of the collateral value required to collateralise at 100% all the exposures in the given service type. A TCMS exposure with no exposure amount and Triparty Reservation or Triparty Euro GC exposures will be accounted as "0".
		This amount is expressed in the client's reporting currency.
Total Collateral Value	19d	Sum of the current collateral value of the assets (cash and securities) allocated to all the exposures in the given service type. This amount is expressed in the client's reporting currency
Total Collateral Balance	19d	Total excess/shortage of collateral =
		Total collateral value - Total collateral received
		This amount is expressed in the client's reporting currency
Exposure Type	1!a	Service type • "R" for TRS • "C" for TCMS • "T" for TSLS1 • "D" for TSLS2 • "E" for Triparty Euro GC • "F" for Triparty Reservation
Exposure Summary:		
Identifier	"106"	
Description	"C/P Summary Tbl"	
Exposure Ref	6!n	Clearstream unique reference for this exposure
Counterparty Short Code	8x	Clearstream collateral receiver or collateral giver short code
Basket Number	30x	Reference number of the eligibility basket; blank if no basket

CmaX

Field name	Content	Description
ISO Code	3!a	Exposure currency • TRS: currency of the cash borrowed/lent • TCMS, Triparty Reservation or Triparty Euro GC: exposure valuation currency • TSLS1: exposure valuation currency • TSLS2: exposure valuation currency
Exposure Amount	19d	Principal amount, expressed in the exposure currency • TRS: amount of cash borrowed/lent • TCMS, Triparty Reservation or Triparty Euro GC: exposure amount to be covered by collateral. For exposures with no principal or exposure amount, the exposure amount will be reported as "0.00". • TSLS1: value of securities borrowed/lent • TSLS 2: value of securities borrowed/lent
Exposure Type	1!a	Service type of the exposure • "R" for TRS • "C" for TCMS • "T" for TSLS1 • "D" for TSLS2 • "E" for Triparty Euro GC • "F" for Triparty Reservation

Exposure Rate	24d	Rate applicable to the exposure (up to eight decimals, preceded by '-' if negative rate)
		
		• TRS:
		
		  – Net variable rate applicable to the exposure if both clients agreed on a variable rate on the cash borrowed/lent. It is the sum of the last known value of the reference rate at the time of the report generation and the spread.
		
		  – Fixed rate defined for the exposure if both clients agreed on a fixed rate
		
		• TCMS, Triparty Reservation or Triparty Euro GC: Blank
		
		• TSLS1: lending rate agreed between both clients on the securities borrowed/lent
		
		• TSLS2: Blank

Trade Date	DD/MM/YYYY	Trade date of the exposure
Opening Date	DD/MM/YYYY	Opening date of the exposure
Closing Date	DD/MM/YYYY	Closing date of the exposure

Field name	Content	Description
Exposure Status	9x	Life cycle status of the exposure • "PENDING" • "OPENING" • "IN-FLIGHT" • "CLOSING"
Collateral required	19d	Collateral value required in order to collateralise the exposure at 100%, expressed in the exposure currency • TRS: amount of cash borrowed/lent plus repo interests • TCMS, Triparty Reservation or Triparty Euro GC: exposure amount to be covered by collateral. For exposures with no principal, the collateral required will equal the collateral value. • TSLS1: value of securities borrowed/lent plus lending interests • TSLS 2: value of securities borrowed/lent
Collateral value	19d	Collateral value of the assets (cash and securities) allocated to the exposure. The collateral value is expressed in the exposure currency
client Exposure Ref	16x	client reference for this exposure
Common Trans. ID	52x	Common Collateral Transaction Reference as agreed by the two trade counterparties

Reference Rate	15x	Name of the reference rate applicable to the exposure. Possible values:
		
		• TRS:
		  — Name of the reference rate applicable to the exposure if rate agreed between both clients is variable rate
		  — Blank if rate agreed between clients is fixed rate
		• TCMS/Triparty Reservation/Triparty Euro GC: Blank
		• TSLS1/TSLS2: Blank

Spread	24d	Spread applicable to the reference rate (up to eight decimals). Possible values:
		
		• TRS:
		  — Spread applicable to the reference rate if both clients agreed on a variable rate, preceded by "-" if negative or "+" if positive. 0.00000000 if no spread was defined.
		  — Blank if rate agreed between clients is fixed rate
		• TCMS/Triparty Reservation/Triparty Euro GC: Blank
		• TSLS1/TSLS2: Blank

CmaX

Field name	Content	Description
Preferred Data Provider 12x		Source of the valuation data. Possible values:
		• 'Triparty' if data provider is the triparty agent
		• 'Bilateral FO' if valuation data has been agreed between clients bilaterally and is the only data source allowed for valuation
		• 'Bilateral F' if valuation has been agreed between clients bilaterally. The first choice will be valuation data agreed bilaterally and the second will be valuation data from the triparty agent.

Report footer

Field name	Content	Description
Identifier	"903"	
Description	"Check Count"	
File Line Count	5n	Number of lines in the file including the header

Layout

```
"901","From","CLEARSTREAM","11/10/2011","Counterparties Summary Report for PART-
D","07/12/2011 16/47/35"
"902","To","PART-D"
"105","C/P Summary Rept","PART-D","0.00","38660.90","38660.90","0.00","F"
"105","C/P Summary Rept","PART-
D","1080900.00","1080930.07","1088888.79","7958.72","R"
"106","C/P Summary Tbl","220790","PART-
B","EGCP","EUR","0.00","F","","11/10/2011","11/10/2011","00/00/0000","IN-
FLIGHT","709.40","709.40","SAMPLE","","","Bilateral F"
"106","C/P Summary Tbl","220791","PART-
B","EGCPX","EUR","0.00","F","","11/10/2011","11/10/2011","00/00/0000","IN-
FLIGHT","37951.50","37951.50","SAMPLE","","","Bilateral F"
"106","C/P Summary Tbl","220632","PART-
A","","EUR","1070900.00","R","1.000000","11/10/2011","11/10/2011","11/10/2012",
"IN-FLIGHT","1070929.75","1078887.50","1","","","Triparty"
"106","C/P Summary Tbl","220789","PART-
B","","EUR","10000.00","R","1.153010","11/10/2011","11/10/2011","00/00/0000","I
N-FLIGHT","10000.32","10001.29","SAMPLE1","EONIA","0.500000","Triparty"
"903","Check Count","8""
```

Collateral allocation and reuse reports

Triparty Collateral Management Collateral Allocation Report – TXT

Availability and format

The Securities Financing Transaction Regulation (SFTR) supporting, Collateral Allocation Report adds fields to help clients align with SFTR regulations. The report is available to both Collateral Receivers and Collateral Givers in TXT format.

It is possible to aggregate reporting data of multiple client short codes into a single report. For this purpose, member short codes must be defined for the Reporting Group. The structure of the resulting report is in sections. The first section is sorted by member short code, in alphabetical order.

The report can be scheduled for delivery by email or Xact File transfer, in accordance with the timings contained within the Appendix D to the CMSA. However, the data source is always the confirmed collateral positions allocated, after our final processing run at the end of the previous business day[1].

Note: Requested reports larger than 10MB cannot be delivered by email.

File naming convention

When sent by email:

Title: PARTICIPANT GROUP SHORT CODE: Clearstream Collateral Management: Collateral Allocation Report DDMMYYYY

File name:
COLL_ALLOC_REPORT.000000.generationdate[2].Participantgroupshortcode._version_number.TXT

When sent by Xact File Transfer:

File name: COLL_ALLOC_REPORT.000000.generationdate[2]. Participantgroupshortcode. ._version_number.TXT

Report content

The report provides all the confirmed collateral allocated and/or received by the report participants for each active exposure at the end of the previous business day (that is, settlement day of the collateral).

The report is in sections

- Report header and title;
- Participants and exposures;
- Collateral allocated - securities;
- Collateral allocated - cash;
- Report footer.

---

1. For example, a report generated between 01:00 CET and 20:00 CET on D, would contain the confirmed collateral positions allocated at the close of business on D-1. Once generated reports are retained within Clearstream Xact for six months.
2. Format YYYYMMDD.

CmaX

Report header and title

Field name	Content	Description
Identifier	"101"	
Header	"Report Name","Report Generation Timestamp","Report Date"	
Identifier	"102"	
Report name	"Collateral Allocation Report"	Title of the report.
Report Generation Timestamp	YYYY-MM-DDThh:mm:ssZ	The time that the report is generated (ISO 8601 standard UCT time).
Report Date	YYYY-MM-DD	The end of day business date of the data within the report.

Participants and exposures

Field name	Content	Description
Identifier	"201"	
Header	"client","Counterparty role","Counterparty","Triparty agent","Collateral account","client exposure ref. no.","Exposure ref. no.","Common Trans. ID","Exposure type","Uncoll. SL flag","Value date","Basket identifier"	
Identifier	"202"	
client	8c	Collateral Giver or Collateral Receiver short code.
Counterparty role	4!a	Defines which role is taken by the counterparty to the report participant and is either;
		"TAKE" - Collateral Receiver or,
		"GIVE" - Collateral Giver.
Counterparty	8c	The counterparties collateral Giver or Collateral Receiver short code
Triparty agent	20c	ISO 17442 Legal Entity Identifier (LEI) and can be 549300OL514RA0SXJJ44 - Clearstream Banking S.A. or
		549300298FD7AS4PPU70 - Clearstream Europe AG or
		222100I12S92YQIZQD75 - Clearstream International S. A
Collateral account	7c	Account holding the securities and/or cash as collateral to cover this exposure.
client exposure ref. no.	16x	client reference for this exposure
Common Trans. ID	52x	Common Collateral Transaction Reference as agreed by the two trade counterparties
Exposure ref. no.	6!n	Clearstream exposure reference (unique identifier)
Exposure type	1!x	Service type of exposure;
		"R" for TRS, "C" for TCMS, "T" for TSLS1, "D" for TSLS2, "E" for Triparty Euro GC, "F" for Triparty Reservation.
Uncoll. SL flag	5a	The value for this report will always be "FALSE"

Field name	Content	Description
Value date	YYYY-MM-DD	Actual value date of the collateral in this account i.e. Report Date – representing the end of day of the previous Business
Basket identifier	35c	Reference number of the eligibility basket; blank if no basket

Collateral allocated - securities

Field name	Content	Description
Identifier	"301"	
Header	"Exposure ref. no.","Collateral type","ISIN","CFI code","Security composite rating","Issuer composite rating","Quantity","Denom. currency","Price currency","Price type","Price","Collateral market value","Haircut","Redemption date","Issuer jurisdiction","Issuer LEI","Availability for collateral reuse"	
Identifier	"302"	
Exposure ref. no.	6!n	Clearstream exposure reference (unique identifier)
Collateral type	4!a	Will always be "SECU" (for Securities) in this section.
ISIN	12!c	ISIN Code of the security
CFI code	6a	CFI code - ISO 10692 defines the structure and format for classification of financial instruments approved by the International Organization for Standardization (ISO).
Security composite rating	7c	Clearstream composite rating of the security
Issuer composite rating	7c	Clearstream composite rating of the issuer
Quantity	18n	Nominal/units allocated of the given security
Denom. currency	3!a	Denomination currency of the security
Price currency	3!a	Security quotation currency
Price type	4x	Type of price. Possible values: • PCT if the price is expressed in percentage • UNIT if the price is expressed in unit
Price	18n	Price, including accrued interest for interest-bearing securities
Collateral market value	18n	Market value of the individual collateral component expressed in price currency
Haircut	11n	Haircut percentage applied to determine the collateral value. The haircut can be negative, in this case the collateral value is higher than the market value.
Redemption date	YYYY-MM-DD	Security maturity date
Issuer jurisdiction	2!a	ISO 3166 (Country code) [a] – The country of risk of the security is displayed, if available. If not, then it defaults to country of the issuer.
Issuer LEI	20c	LEI of the issuer of the security

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Field name	Content	Description
Availability for collateral reuse	5a	Indication whether the collateral receiver can reuse the securities provided as a collateral within Clearstream triparty activity in line with defined eligibility profiles. Possible values are: • "TRUE" or, • "FALSE"

a. The full list of country codes used by Clearstream can be provided on request.

Collateral allocated – cash

Field name	Content	Description
Identifier	˝401˝	
Header	"Exposure ref. no.","Collateral type","Quantity","Cash currency","Collateral market value","Haircut"	
Identifier	402˝	
Exposure ref. no.	6!n	Clearstream exposure reference (unique identifier)
Collateral type	4!a	Will always be ˝CASH˝ (for cash) in this section.
Quantity	18n	Numeric quantity of cash allocated as collateral
Cash currency	3!a	Cash quotation currency
Collateral market value	18n	The market value in the currency of the cash piece.
Haircut	11n	Haircut percentage applied to determine the collateral value. The haircut can be negative, in this case the collateral value is higher than the market value.

Report footer

Field name	Content	Description
Identifier	˝501˝	
Report Generation Timestamp	˝Check count˝	
File Line Count	5n	Number of lines in the file, including all headers

Layout

```
"101","Report name","Report Generation Timestamp","Report Date"
"102","Collateral Allocation Report","2019-04-06T09:05:05Z","2019-04-05"
"201","client","Counterparty role","Counterparty","Triparty
agent","Collateral account","client exposure ref. no.","Exposure ref.
no.","Exposure type","Uncoll. SL flag","Value date","Basket identifier"
"202","BANKAGIV","TAKE","BANKBTAK","549300OL514RA0SXJJ44","ABC12345","12345"
,"223028","R","FALSE","2019-04-05","01JUL2018-AA"
"202","BANKATAK","GIVE","BANKCGIV","549300OL514RA0SXJJ44","XYZ6789","23456",
"128564","C","FALSE","2019-04-05","06JUN2017-BB"
"301","Exposure ref. no.","Collateral type","ISIN","CFI code","Security
composite rating","Issuer composite rating","Quantity","Denom.
currency","Price currency","Price type","Price","Collateral market
value","Haircut","Redemption date","Issuer jurisdiction","Issuer
LEI","Availability for collateral reuse"
"302","223028","SECU","GB0008387283","DBVUPB","BBB- LT","BBB-
LT","10000","USD","USD","PCT","75.6","7560","5","2099-12-
31","GB","U4LOSYZ7YG4W3S5F2G91","TRUE"
"302","128564","SECU","XS0010276466","DBVGPB","BBB- LT","BBB-
LT","5000","","USD","USD","UNIT","115.423","577115","4.56","2099-12-
31","GB","U4LOSYZ7YG4W3S5F2G91","TRUE"
"302","128564","SECU","GB0008387283","DBVUPB","BBB- LT","BBB-
LT","500","USD","USD","PCT","75.6","378","2","2099-12-
31","GB","U4LOSYZ7YG4W3S5F2G91","TRUE"
"401","Exposure ref. no.","Collateral type","Quantity","Cash
currency","Collateral market value","Haircut"
"402","223028","CASH","10000","EUR","10000","1"
"402","128564","CASH","50000","USD","50000","2"
"501","Check count","12"
```

CmaX

Triparty Collateral Management Collateral Reuse Report - TXT

Availability and format

The Securities Financing Transaction Regulation (SFTR) supporting, Collateral Reuse Report adds fields to help clients align with SFTR regulations. The report is available to Collateral Givers only in TXT format.

It is possible to aggregate reporting data of multiple client short codes into a single report. For this purpose, member short codes must be defined for the Reporting Group. The structure of the resulting report is in sections. The first section is sorted by member short code, in alphabetical order.

The report can be scheduled for delivery by email or Xact File transfer, in accordance with the timings contained within the Appendix D to the CMSA. However, the data source is always the confirmed collateral positions allocated, after our final processing run at the end of the previous business day[1].

Note: Requested reports larger than 10MB cannot be delivered by email.

File naming convention

When sent by email:

Title: PARTICIPANT GROUP SHORT CODE: Clearstream Collateral Management: Collateral Reuse Report DDMMYYYY

File name:
COLL_REUSE_REPORT.000000.generationdate[2].Participantgroupshortcode._version_number.TXT

When sent by Xact File Transfer:

File name: COLL_ALLOC_REUSE.000000.generationdate[2]. Participantgroupshortcode ._version_number.TXT

Report content

The report provides all the confirmed collateral allocated on each collateral account and basket, that has been reused[3] at the end of the previous business day.

The report is in sections

- Report header and title;
- Collateral allocated - securities reused;
- Report footer.

---

1. For example, a report generated between 01:00 CET and 20:00 CET on D, would contain the confirmed collateral positions allocated at the close of business on D-1. Once generated reports are retained within Clearstream Xact for six months.
2. Format YYYYMMDD.
3. Reused - Being collateral further allocated by the collateral giver, that has been received as part of another Clearstream Triparty transaction

Report header and title

Field name	Content	Description
Identifier	"101"	
Header	"Report Name","Report Generation Timestamp","Report Date"	
Identifier	"102"	
Report name	"Collateral Reuse Report"	Title of the report.
Report Generation Timestamp	YYYY-MM-DDThh:mm:ssZ	The time that the report is generated (ISO 8601 standard UCT time).
Report Date	YYYY-MM-DD	The end of day business date of the data within the report.

Collateral - securities reused

Field name	Content	Description
Identifier	"201"	
Header	client","Collateral account", Exposure type","Collateral type","ISIN","Source account","Quantity","Denom. currency","Basket identifier"	
Identifier	"202"	
client	8c	Collateral Giver short code.
Collateral account	7c	Account holding the securities that have been reused by the collateral giver
Exposure type	1!x	Service type of exposure:
		"R" for TRS, "C" for TCMS, "T" for TSLS1, "D" for TSLS2, "E" for Triparty Euro GC, "F" for Triparty Reservation.
Collateral type	4!a	Will always be "SECU" (for Securities)
ISIN	12!c	ISIN Code of the security
Source account	7c	Originating source account from which the securities have been reused
Quantity	18n	Nominal/units allocated of the given security
Denom. currency	3!a	Denomination currency of the security
Basket identifier	35c	Reference number of the eligibility basket; blank if no basket

Report footer

Field name	Content	Description
Identifier	"301"	
Report Generation Timestamp	"Check count"	
File Line Count	5n	Number of lines in the file, including all headers

CmaX

Layout

```
"101","Report name","Report Generation Timestamp","Report Date"
"102","Collateral Reuse Report","2019-04-06T14:03:05Z","2019-04-05"
"201","Collateral account","Collateral type","ISIN","Source
account","Quantity","Denom. currency","Basket identifier"
"202",BANKAGIV","12345","R","SECU","GB0008387283","23456","500","USD","01JUL2018-AA"
"301","Check count","4"
```

Full positions reports

Triparty Collateral Management Full Positions Report - TXT

Report short name: **Full Positions Report**

Availability and format

The report is available to Collateral Givers in text format. A reporting group has to be defined consisting of member short codes. It can be scheduled to be delivered automatically to an email[1] or Xact File Transfer address.

Report content

The Full Positions Report provides clients with an overview of their triparty collateral management activity. It consists of two main sections:

Longbox

An eligibility check is performed on all the available held free positions on defined trading accounts and collateral received on collateral accounts, within the "Collateral Group", against all contracts set up for forecasting purposes. The result determines whether that piece is fundable, that is, eligible with at least one counterparty. Possible values are:

- FUNDABLE
- CORP ACT (if not fundable due to corporate action events
- OWN ASSETS (If not fundable due to own assets or close link)
- UNFUNDABLE

Triparty

For those member short codes defined within the Reporting Group, a summary of all collateral allocated as Collateral Giver or received if a Collateral Receiver is reported. The report combines existing Triparty Collateral Management reports giving an overview of available held free positions and collateral allocated/received for a reporting group:

- Securities allocated as collateral giver;
- Securities received as collateral receiver, followed by
- Cash allocated/received as collateral giver/receiver

Report header

Field name	Content	Description
Identifier	"101"	
Description	"Report Name"	
Description	"Business Date"	
Description	Generation Time	
Identifier	"102"	
Report name	"Full Positions Report"	
Business Date	DD/MM/YYYY	Business date of the report generation
Generation Time	DD/MM/YYYY hh:mm:ss	Calendar date time of report generation

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1. Reports larger than 10MB cannot be delivered by email.

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Report content - Longbox

Field name	Content	Description
Identifier	"201"	
Description	"Longbox"	
Identifier	"202"	
Description	"ISIN Code","Common Code","Account","Security Currency","Security Name","Nominal Quantity","USD Market Value","Issuer Name","Issuer Type","Issuer Composite Rating","Composite Rating "Security Type","Detailed Security Type","Security Sub Type","Industry Sector","Country code","Redemption date ","Price", "Accrued interests","Valuation Factor","Last Price Update ","Price Age","FX Rate","Counterparty Eligibility"	
Identifier	"203"	
Security ISIN code	12!c	ISIN code of the security
Security Common Code	12!n	Common code of the security
Source Account	7c	Account number of the account holding the given position displayed with seven digits (CEU format) if it is a T2S account
Security Currency	3!a	Security quotation currency
Security Name	60x	Detailed name of the security
Quantity	19d	Nominal/units of the available held free of the given security
USD Market Value	19d	Market value of the security expressed in USD.
		Bonds Quantity x (preferred price + accrued int) x Valuation Factor/ 100
		Equities Quantity x preferred price
		Valuation Factor is either the pool factor or the index factor used for valuation of the security.
Issuer Name	254x	Long Name of the security issuer
Issuer type	9x	Possible values are: Agency, Corporate, Sovereign
Issuer Composite Rating	6x	Clearstream composite rating of the issuer of the security
Composite Rating	6x	Clearstream composite rating of the security
Security Type	9x	Issuer type of the security: Bond, Equity, Fund

Field name	Content	Description
Detailed Security Type	30x	For Bonds:
		• Bill
		• Certificate of deposit
		• Commercial Paper
		• Medium Term Note
		• Short Term Note
		• Straight Bond
		For Equities:
		• Preferred Convertible Share
		• Depository Receipt
		• Right
		• Ordinary Share
		• Preferred Share
		• Warrant
		• Unit
		For Funds:
		• Bond
		• Equity
		• Money Market
		• Balanced
		• Other

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Field name	Content	Description
Security Sub Type	4x	Structured Bond Subtypes
		• PFBR
		• CBO
		• CVCH
		• CDO
		• ABSA
		• CMO
		• ABSH
		• MBS
		• CVB
		• NMBS
		• ABSO
		• CMBS
		• ABSC
		• RMBS
		• CLN
		• JUPF
		• CLO
Industry Sector	25x	Security industry sector
Country code	2x	Issuer country short code
Redemption date	DD/MM/YYYY	Maturity date of the security
Price	22d	Latest price available for the security (up to six decimals)
Accrued interests	22d	Interest accrued on the security (up to six decimals)
Valuation Factor	19d	Valuation factor used for the valuation of the security (up to 6 decimal places)
Last Price Update	DD/MM/YYYY HH:MM:SS	Timestamp of the last price update
Price Age	3d	Calculated business days elapsed since the last available price
FX Rate	29d	FX rate between the security quotation currency and USD (up to 6 decimals)

Field name	Content	Description
Counterparty eligibility	10d	Shows if the security is eligible with at least one counterparty.
		Possible values:
		• FUNDABLE
		• CORP ACT (if unfundable due to corporate actions)
		• OWN ASSETS (if unfundable due to own assets)
		• UNFUNDABLE (other reasons)
		If the security is ineligible for several reasons, for example a corporate event and an eligibility rule, only one reason is displayed. The CORP ACT reason supersedes the others, OWN ASSETS comes second, and then UNFUNDABLE for Other reasons.

Report content - Triparty

Field name	Content	Description
Identifier	"301"	
Description	"Triparty"	
Identifier	"302"	
Description	"Participant Short Code","ISIN Code","Common Code","Security Currency","Security Name","Security Interest Rate","Nominal Quantity","Collateral Value","USD Market Value","Issuer Name","Issuer Type","Issuer Composite Rating","Composite Rating","Security Type","Detailed Security Type","Security Sub Type","Industry Sector","Country Code","Redemption Date","Price","Accrued Interests","Valuation Factor","Last Price Update","Price Age","FX Rate","Source Account","Exposure ID","Collateral Receiver Reference","Collateral Giver Reference","Common Trans. ID Receiver","Common Trans. ID Giver","Collateral Receiver","Collateral Giver","Exposure trade date","Exposure opening date","Exposure closing date","Marginal Value","Haircut","Exposure Amount","Exposure Currency","Rate","Exposure Collateral required","Exposure Collateral Amount","Collateral Account","Basket Number","Contract ID"	
Identifier	"303"	
Participant Short Code	8x	Clearstream participant short code
ISIN code	12!c	ISIN code of the security
Common Code	12!n	Common code of the security
Security Currency	3!a	Security quotation currency
Security Name	60x	Detailed name of the security
Security interest rate	16d	Interest rate of the security (up to 6 decimals)
Nominal Quantity	19d	Nominal/units pledged of the given security
Collateral Value	19d	Value of the security pieces, expressed in the currency of the exposure (up to 2 decimals)

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Field name	Content	Description
USD Market Value	19d	Market value of the security, expressed in USD. Calculation is as follows: Bonds
		Quantity x (price + accrued int) x Valuation Factor/100
		Equities (or if settlement quantity type is UNIT)
		Quantity x price x Valuation Factor/100
Issuer Name	254x	Long Name of the security issuer
Issuer type	9x	Possible values are: Agency, Corporate, Sovereign
Issuer Composite Rating	6x	Clearstream composite rating of the issuer of the security
Composite Rating	6x	Clearstream composite rating of the security
Security Type	9x	Issuer type of the security: Bond, Equity, Fund
Detailed Security Type	30x	For Bonds:

For Bonds:

- Bill
- Certificate of deposit
- Commercial Paper
- Medium Term Note
- Short Term Note
- Straight Bond

For Equities:

- Preferred Convertible Share
- Depository Receipt
- Right
- Ordinary Share
- Preferred Share
- Warrant
- Unit

For Funds:

- Bond
- Equity
- Money Market
- Balanced
- Other

Field name	Content	Description
Security Sub Type	4x	Structured Bond Subtypes
		• PFBR
		• CBO
		• CVCH
		• CDO
		• ABSA
		• CMO
		• ABSH
		• MBS
		• CVB
		• NMBS
		• ABSO
		• CMBS
		• ABSC
		• RMBS
		• CLN
		• JUPF
		• CLO
Industry Sector	25x	Security industry sector
Country code	2x	Issuer country short code
Redemption date	DD/MM/YYYY	Maturity date of the security
Price	22d	Latest price available for the security (up to six decimals)
Accrued interests	22d	Interest accrued on the security (up to six decimals)
Valuation Factor	19d	Valuation factor used for the valuation of the security (up to 6 decimal places)
Last Price Update	DD/MM/YYYY HH:MM:SS	Timestamp of the last price update
Price Age	3d	Calculated business days elapsed since the last available price
FX Rate	29d	FX rate between the security quotation currency and USD (up to 6 decimals)
Source Account	7c	Account that is the source account for the securities
Exposure ID	6!n	Clearstream unique reference for this exposure
Collateral Receiver Reference	16x	Collateral Receiver reference
Collateral Giver Reference	16x	Collateral Giver reference
Common Trans. ID Receiver	52x	Common Collateral Transaction Reference as agreed by the two trade counterparties and communicated by the Collateral Receiver
Common Trans. ID Giver	52x	Common Collateral Transaction Reference as agreed by the two trade counterparties and communicated by the Collateral Giver

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Field name	Content	Description
Collateral Receiver	8x	Collateral Receiver short code
Collateral Giver	8x	Collateral Giver short code
Exposure trade date	DD/MM/YYYY	The trade date of the exposure
Exposure opening date	DD/MM/YYYY	The opening date of the exposure
Exposure closing date	DD/MM/YYYY	The closing date of the exposure
Marginal Value	19d	Collateral value of the security expressed in the quotation currency of the security
Haircut	[N]20d	Haircut agreed (percentage) between the clients in the contract - Can be negative
		If haircut has more than two decimals, value is truncated (same behaviour as AS and SFOD)
Exposure Amount	19d	Principal amount of the exposure:
		• TRS: amount of cash borrowed/lent
		• TCMS, Triparty Reservation or Triparty Euro GC: exposure amount to be covered by collateral. For exposures with no principal, the exposure amount will be reported as "0.00".
Exposure Currency	3!a	Exposure currency:
		• TRS: currency of the cash borrowed/lent
		• TCMS, Triparty Reservation or Triparty Euro GC: exposure valuation currency
Rate	[N]16d	Repo rate or lending fee applied to the exposure. In case variable rates such as EONIA are used, the net variable rate is the sum of the last known value of the reference rate and the spread (up to 6 decimal places).
Exposure Collateral required	19d	Value of the collateral required, expressed in the currency of the exposure (up to 2 decimals)
Exposure Collateral Amount	19d	Collateral value of the assets (cash and securities) allocated to the exposure
Collateral Account	7c	Clearstream account holding the securities and cash received as collateral to cover this exposure displayed with seven digits if it is a CEU account
Basket Number	30x	Reference number of the eligibility basket; blank if no basket
Contract ID	6!n	Unique identifier for the contract
Identifier	"402"	
Description	"Participant Short Code","Exposure ID","Collateral Receiver Reference","Collateral Giver Reference","Collateral Receiver","Collateral Giver","Exposure trade date","Exposure opening date","Exposure closing date","Rate","Exposure Collateral required","Currency","Collateral Value","Quantity","USD Market Value","Haircut","Marginal Value"	
Identifier	"403"	
Participant Short Code	8x	Clearstream participant short code
Exposure ID	6!n	Clearstream unique reference for this exposure
Currency	3!a	Currency of the cash position
Collateral Receiver Reference	16x	Collateral Receiver reference
Collateral Giver Reference	16x	Collateral Giver reference

Field name	Content	Description
Collateral Receiver	8x	Collateral Receiver short code
Collateral Giver	8x	Collateral Giver short code
Exposure trade date	DD/MM/YYYY	The trade date of the exposure
Exposure opening date	DD/MM/YYYY	The opening date of the exposure
Exposure closing date	DD/MM/YYYY	The closing date of the exposure
Rate	16d	Interest rate of the security (up to 6 decimals)
Exposure Collateral required	19d	Value of the collateral required, expressed in the currency of the exposure (up to 2 decimals)
Quantity	19d	Amount of cash allocated in the given currency
Collateral Value	19d	Value of the security pieces, expressed in the currency of the exposure (up to 2 decimals)
USD Market Value	19d	Market value of the cash position, expressed in USD. Calculation is as follows: Quantity x USD FX Rate
Haircut	[N]20d	Haircut applied (percentage) on the cash as collateral. Can be negative. If haircut has more than two decimals, value is truncated.
Marginal Value	19d	Calculated by applying the margin percentage on the nominal amount of cash as collateral allocated

CmaX

Statistical reports

Triparty Collateral Management client Statistical Report – PDF

Report short name: client Statistical Report

Availability and format

The report is available to collateral Receivers and Givers in PDF Format.

It can be scheduled for the first business day of the month and provides information on the preceding calendar month. Deliverable by Email and Xact File Transfer, it can also be retrieved from within the Collateral Management - My Activities Section of Xact Web Portal.

Report content

The purpose of the Triparty Collateral Management client Statistical Report is to provide summarised information of the trading activity for a selected participant, on a monthly basis, in a graphical form. The report contains the following sections:

References

- Participant and date

Outstandings

- Daily Triparty Collateral Outstandings
- Daily Outstandings per Counterparty
- Daily Outstandings per Exposure Currency
- Outstandings per Exposure Currency
- Outstandings per Counterparty
- Outstandings per Issuer Country

Security details

- Daily Outstandings per Counterparty and Collateral Type
- Outstandings per Collateral Type
- Outstandings per Structured Bond Subtype

Ratings

- Outstandings per Rating
- Daily Outstandings per Rating

Haircuts

- Weighted Average Haircut per Security Type
- Average Haircut per Counterparty

Principal

- Daily Triparty Principal Outstandings
- Daily Principal per Exposure Currency

Exposure

- Exposure Size
- Exposure Term

Accounts

- Details of referenced accounts

Introduction to forecast reports

Collateral Givers can request three types of Triparty Collateral Management Forecast report in respect of securities positions:

- Forecast reports based on securities holdings available to the Collateral Giver in the AutoAssign process.

  The source accounts used in the calculation may be own accounts (proprietary assets) and/or collateral accounts (reusable assets) and are derived from the client and contract setups.

- Sample forecast reports based on a list of securities provided by the Collateral Giver.

- Extended Forecast reports based on securities holdings available to the Collateral Giver in the AutoAssign process.

  The report predicts the available collateral that Collateral Givers have with their different counterparties for the current and following business days. In addition, the first report of the day includes three business days in the future. The report takes into account the full eligibility profiles and concentration limits criteria for each contract as well as the effect of future purchases and sales of securities.

Each forecast report is accurate to the extent that it incorporates the most recent information available to Clearstream Banking at the time of its issuance only.

Securities may be eligible against more than one counterparty. Therefore, the sum of all the total eligible securities against each counterparty is not necessarily the total available to trade and overlaps are likely to occur.

Securities holdings (forecast reports)

Securities holdings may have changed between the report issuance and the effective securities allocation.

Securities that are due to be returned to the source account of the Collateral Giver as a result of a closing exposure for next-day value are taken into account in the "Total eligible amount including closing trades" section of the summary report.

Securities eligibility and valuation (forecast reports and sample forecast reports)

The eligibility of each security is defined according to the information available to Clearstream Banking at the issuance of the report. Based on this information, a security will be displayed as ineligible if it does not meet the parameters of the eligibility criteria set by the Collateral Receiver.

If there is no rating available for a security, the rating of the issuer of that security will be displayed, if available. If this rating is equal to or greater than the minimum rating set by the Collateral Receiver in the eligibility criteria and all other parameters are met, this security will be displayed as eligible.

If there is neither a security rating nor an issuer rating available to Clearstream Banking for a security, that security will be displayed as ineligible with the rating fields blank, unless explicitly included in the eligibility criteria set by the Collateral Receiver.

For Collateral Receivers whose eligibility criteria stipulate that the margin to be applied to eligible securities varies according to exposure duration, no margin will be applied as the exposure duration cannot be predicted.

A taxable security with a coupon payment within two days prior to record date will be considered as ineligible against all the counterparties.

The Clearstream Composite rating is based on the lowest rating available from Standard & Poor, Moody's and Fitch.

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Standard forecast reports

Standard forecast reports are available in PDF and TXT formats.

Triparty Collateral Management Securities Forecast - PDF

Report short name: **SFOR**

Availability and format

The report is available to Collateral Givers in PDF format.

Report content

The report provides a snapshot indication of the potential trading capacity per counterparty. It takes into account the eligibility profiles set by the relevant Collateral Receivers and shows the capacity both including and excluding securities that are due to return to the Collateral Giver's source accounts as a result of closing exposures.

The report consists of three sections:

- Report header;
- Report content:
  - Counterparty summary;
  - Rating summary;
  - Security type summary;
- Report footer.

The data provided in the report is expressed in the client's reporting currency.

Report header

Field name	Description
Date	Business date
Collateral Giver	Clearstream Collateral Giver full name

Report content

Field name	Description
Counterparty Summary:	
Counterparty	Clearstream Collateral Receiver short code
Exposure Type	Service type of the exposure: • Triparty Repo • Triparty CMS • Triparty SLS1 • Triparty SLS2 • Triparty Reservation • Triparty Euro GC
Basket Number	Reference number of the eligibility basket; blank if no basket
Total Eligible Amount excluding Closing Exposures - Own Collateral	Total collateral value of securities currently available in the own source accounts that are eligible towards this counterparty

Field name	Description
Total Eligible Amount excluding Closing Exposures - All Collateral	Total collateral value of securities currently available in the own source accounts and in the collateral accounts and that are eligible towards this counterparty
Total Eligible Amount including Closing Exposures - Own Collateral	Total collateral value of: • securities currently available in own source accounts; plus • securities that will become available in own source accounts following the closing of exposures next business date that are eligible towards this counterparty
Total Eligible Amount including Closing Exposures - All Collateral	Total collateral value of: • securities currently available in own source accounts and in collateral accounts; plus • securities that will become available in own source accounts and in collateral accounts following the closing of exposures next business date that are eligible towards this counterparty

Composite Rating Summary:

Field name	Description
Counterparty	Clearstream Collateral Receiver short code
Exposure Type	Service type of the exposure: • Triparty Repo • Triparty CMS • Triparty SLS1 • Triparty SLS2 • Triparty Reservation • Triparty Euro GC
Basket Number	Reference number of the eligibility basket; blank if no basket
Own Collateral	For each Clearstream Composite rating, total collateral value of • securities currently available in own source accounts; plus • securities that will become available in own accounts following the closing of exposures next business date that are eligible towards this counterparty
All Collateral	For each Clearstream Composite rating, total collateral value of • securities currently available in own source accounts and in collateral accounts; plus • securities which will become available in own source accounts and in collateral accounts following the closing of exposures next business date that are eligible towards this counterparty

Field name	Description
Security Type Summary:	
Counterparty	Clearstream collateral receiver short code
Exposure Type	Service type of the exposure:
	• Triparty Repo
	• Triparty CMS
	• Triparty SLS1
	• Triparty SLS2
	• Triparty Reservation
	• Triparty Euro GC
Basket Number	Reference number of the eligibility basket; blank if no basket
Own Collateral	For each security type, the total collateral value of
	• securities currently available in own source accounts; plus
	• securities that will become available in own account following the closing of exposures next business date
	that are eligible towards this counterparty
All Collateral	For a given security type, total collateral value of:
	• securities currently available in own source accounts and in collateral accounts; plus
	• securities that will become available in own source accounts and in collateral accounts following the closing of exposures next business date
	that are eligible towards this counterparty

Report footer

Field name	Description
Issued On	The date and time that the report was generated (CET)

Triparty Collateral Management Securities Forecast Summary - TXT

Report short name: **SFOR**

Availability and format

The report is available to Collateral Givers in text format.

Report content

The report provides a snapshot indication of the potential trading capacity per counterparty. It takes into account the eligibility profiles set by the relevant Collateral Receivers and shows the capacity both including and excluding securities that are due to return to the Collateral Giver's source accounts as a result of closing exposures.

The Triparty Collateral Management Securities Forecast Summary Report consists of three sections:

- Report header;
- Report content:
    - Counterparty summary;
    - Rating summary;
    - Security type summary;
- Report footer.

The data provided in the report is expressed in the client's reporting currency.

Report header

Field name	Content	Description
Identifier	"601"	
Description	"FROM"	
Description	"CLEARSTREAM"	
Report Date	DD/MM/YYYY	Business date of the report generation
Report Name	"Triparty Collateral Management Securities Forecast Report"	
Identifier	"602"	
Collateral Giver Short Code	8x	Clearstream Collateral Giver short code
ISO	3!a	ISO currency used for the reporting of the collateral value of the eligible securities
Identifier	"610"	
Description	"Business Date"	
Business Date	DD/MM/YYYY	Business date of the report generation

Report content

Field name	Content	Description
Counterparty Summary:		
Identifier	"603"	
Description	"Counterparty"	
Description	"Exposure Type"	
Description	"Basket Number"	

CmaX

Field name	Content	Description
Description	"Total Eligible Excluding Closing Exposures"	
Description	"Total Eligible Including Closing Exposures"	
Identifier	"604"	
Collateral Receiver Short Code	8x	Clearstream collateral receiver short code
Exposure type	1!a	Service type of the contract with the collateral receiver. • "R" for TRS • "C" for TCMS • "T" for TSLS1 • "D" for TSLS2 • "E" for Triparty Euro GC • "F" for Triparty Reservation
Basket Number	30x	Reference number of the eligibility basket; blank if no basket
Total Eligible Amount of Collateral excluding Closing Exposures	19d	Total collateral value of securities currently available in own source accounts and in collateral accounts that are eligible towards this counterparty
Total Eligible Amount of Collateral including Closing Exposures	19d	Total collateral value of: • securities currently available in own source accounts and in collateral accounts; plus • securities that will become available in own source accounts and in collateral accounts following the closing of exposures next business date that are eligible towards this counterparty

Composite Rating Summary:

Field name	Content	Description
Identifier	"605"	
Description	"Rating Code:"	
Composite Rating	4x	Clearstream Composite rating
Rating Term	18x	Term of rating: • "Long term" • "Short term" • "Short / Long term" for non-rated securities
Identifier	"606"	
Collateral Receiver Short Code	8x	Clearstream Collateral Receiver short code

Field name	Content	Description
Exposure Type	1!a	Service type of the contract with the collateral receiver. • "R" for TRS • "C" for TCMS • "T" for TSLS1 • "D" for TSLS2 • "E" for Triparty Euro GC • "F" for Triparty Reservation
Basket Number	30x	Reference number of the eligibility basket; blank if no basket
Total Eligible Amount of Collateral including Closing Exposures	19d	For each Clearstream composite rating, total collateral value of • securities currently available in own source accounts and in collateral accounts; plus • securities that will become available in own source accounts and in collateral accounts following the closing of exposures next business date that are eligible towards this counterparty

Security Type Summary:

Identifier	"607"	
Description	"Security Type:"	
Security Type	9x	Issuer type of the security • "Sovereign" • "Agency" • "Corporate"
Identifier	"608"	
Collateral Receiver Short Code	8x	Clearstream collateral receiver short code
Exposure Type	1!a	Service type of the contract with the collateral receiver • "R" for TRS • "C" for TCMS • "T" for TSLS1 • "D" for TSLS2 • "E" for Triparty Euro GC • "F" for Triparty Reservation
Basket Number	30x	Reference number of the eligibility basket; blank if no basket

CmaX

Field name	Content	Description
Total Eligible Amount of Collateral including Closing Trades	19d	For each security type, total collateral value of: • securities currently available in own source accounts and in collateral accounts; plus • securities that will become available in own source accounts and in collateral accounts following the closing of exposures next business date that are eligible towards this counterparty

Report footer

Field name	Content	Description
Identifier	"609"	
Description	"Check Count"	
File Line Count	5n	Number of lines in the file including header lines

Triparty Collateral Management Securities Forecast Detailed - TXT

Report short name: **SFOD**

Availability and format

The report is available to Collateral Givers in text format.

Report content

The report provides a snapshot indication of all the securities which are available at a given moment and their respective collateral value towards each counterparty. It takes into account the eligibility profiles set by the relevant Collateral Receivers and shows both securities currently available and securities which are due to return to the Collateral Giver's collateral source accounts as a result of closing exposures

The report consists of three sections:

- Report header;
- Report content:
  - Collateral details;
- Report footer.

The data provided in the report is expressed in the name of the report client's reporting currency.

Report header

Field name	Content	Description
Identifier	"501"	
Description	"FROM"	
Description	"CLEARSTREAM"	
Report Date	DD/MM/YYYY	Business date of the report generation
Report Name	"Triparty Collateral Management Securities Forecast Detailed Report"	
Identifier	"502"	
Collateral Giver Short Code	8x	Clearstream collateral giver short code
ISO	3!a	Currency used for the reporting of the collateral value of the eligible securities
Identifier	"506"	
Description	"Business Date"	
Date	DD/MM/YYYY	Business date of the report generation

Report content

Field name	Content	Description
Identifier	"507"	
Description	"Counterparty"	
Description	"Exposure Type"	
Description	"Basket Number"	
Description	"SRC_ACCT"	
Description	"COLLATERAL VALUE"	
Description	"ISIN_CD"	

CmaX

Field name	Content	Description
Description	"COMM_CD"	
Description	"SEC_DESC"	
Description	"SEC_TYPE"	
Description	"CURR_CD"	
Description	"SECURITY RATING_CD"	
Description	"ISSUER RATING_CD"	
Description	"QUANTITY"	
Description	"CLOSING FLAG"	
Description	"CUSTODIAN"	
Identifier	"503"	
Collateral Receiver Short Code	8x	Clearstream collateral receiver short code
Exposure Type	1!a	Service type of the contract with the Collateral Receiver: "R" for TRS "C" for TCMS "T" for TSLS1 "D" for TSLS2 "E" for Triparty Euro GC "F" for Triparty Reservation
Basket Number	30x	Reference number of the eligibility basket; blank if no basket
Collateral Source Account	7c	Account number of the collateral source account of the given security
Collateral value	20d	Collateral value of the security European valuation (default) Bonds $$\text{Quantity} \times \frac{(\text{preferred price} + \text{accrued int})}{100 + \text{margin}}$$ Equities $$\text{Quantity} \times \frac{(\text{preferred price})}{(100 + \text{margin})/100}$$ U.S. valuation $$\text{Quantity} \times \frac{(\text{pref. pr.} + \text{accrued int})}{100} \times \frac{(100 - \text{margin})}{100}$$
ISIN code	12!c	ISIN code of the security
Common Code	12!n	Common code of the security
Security Name	60x	Detailed name of the security
Security Type	9x	Issuer type of the security: "Sovereign" "Agency" "Corporate"
ISO	3!a	Security quotation currency
Security Composite Rating	4x	Clearstream Composite rating of the security

Field name	Content	Description
Issuer Composite Rating	4x	Clearstream Composite rating of the issuer of the security
Quantity		Nominal/units available of the given security
Closing flag	1!a	Possible values are:
		• "Y" if the security will be made available in a collateral source account following an exposure closing; or
		• "N" if the security is currently available in a collateral source account.
Custodian	7c	Custodian of the Collateral Source Account is the original location where securities are deposited. Possible values are:
		• CBL
		• CEU
		• EOC
		• BP2S-NL
		• BP2S-BE
		• BP2S-FR
		• BP2S-IT
		• CITI-NL
		• CITI-BE
		• CITI-FR
		• CITI-IT
		• CITI-DE
		• SCB-SG

Report footer

Field name	Content	Description
Identifier	"505"	
Description	"Check Count"	
File Count Line	5n	Number of lines in the file including header lines

CmaX

Sample forecast reports

Sample forecast reports are available in PDF and TXT formats. clients can either use the current positions on their accounts or send a list of holdings to their relationship manager.

Triparty Collateral Management Sample Securities Forecast Summary Report

The Triparty Collateral Management Sample Securities Forecast Summary Report is no longer produced in either PDF or TXT format. The information previously provided by this report for the amount of eligible collateral towards one to many Triparty Collateral Management contracts/risk profiles based on specific list of securities given the Collateral Giver is now available through ClearstreamXact.

Extended forecast reports

Extended forecast reports, which are available in PDF and CSV formats, must be scheduled in Xact Web Portal and are only available from Xact File Transfer via Internet.

The reports are produced eleven times a day, as follows:

01:00   03:00   05:00   **06:30**   08:30   10:30   12:30   14:30   16:30   17:45   **23:00**

The 23:00 and 06:30 reports always provide information from T to T+3; the other reports show value for T and T+1 only.

Triparty Collateral Management Securities Extended Forecast Summary - PDF

Report short name: **ESFOR**

Availability and format

The report is available to Collateral Givers in PDF format.

Report content

The report provides a snapshot indication of the potential trading capacity per counterparty for the current and following business day. The report takes into account the eligibility and concentration profiles set by the relevant Collateral Receivers and includes pending Triparty Collateral Management and securities instructions. clients can choose to include or exclude unmatched securities instructions.

The report consists of two sections:

- Report header;
- Report content:
    - Counterparty summary;
    - Rating summary;
    - Security type summary;

The data provided in the report is expressed in the client's reporting currency.

Report header

Field name	Description
Collateral Giver	Clearstream Collateral Giver full name
Reporting Currency	Currency used for reporting
Date & Time	Snapshot time for the date of the report

Report content

Field name	Description
Counterparty Summary:	
Counterparty	Clearstream Collateral Receiver short code
Basket Number	Reference number of the eligibility basket; blank if no basket

CmaX

Field name	Description
Service Type	Service type of the exposure: • TRS • TCMS • TSLS1 • TSLS2 • Triparty_Reservation • Triparty_Euro GC
Own collateral	Total collateral value of securities currently available in the own source accounts that are eligible towards this counterparty
All collateral	Total collateral value of securities currently available in the own source accounts and in the collateral accounts and that are eligible towards this counterparty
Exposure covered	Total collateral value of securities predicted to be allocated to exposures with the counterparty
Exposure uncovered	Total collateral value of securities predicted to remain unallocated to exposures with the counterparty

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Triparty Collateral Management Extended Securities Forecast Summary Report — clearstream Banking

Collateral Giver : BANKA
Reporting currency: EUR (Millions)   Report generated: 30-Nov-2010 07:00

Summary by counterparty

Contract			30-Nov-10				01-Dec-10			
Participant	Eligibilty Basket	Service type	Own Collateral	All Collateral	Exposure Covered	Exposure Uncovered	Own Collateral	All Collateral	Exposure Covered	Exposure Uncovered
BANKB	EGCP	TCMS	532	583	100	0.00	532	583	100	0
BANKC		TRS	619	651	0	0.00	619	651	0	0

Triparty Collateral Management Extended Securities Forecast Summary Report — clearstream Banking

Collateral Giver : BANKA
Reporting currency: EUR (Millions)   Report generated: 01-Nov-2007 07:00

Summary by counterparty

Contract			05-Nov-2007				06-Nov-2007			
Participant	Eligibility Basket	Service type	Own Collateral	All Collateral	Exposure Covered	Exposure Uncovered	Own Collateral	All Collateral	Exposure Covered	Exposure Uncovered
BANKB	EGCP	TCMS	452	513	200	0.00	462	520	200	0
BANKC		TRS	529	561	0	0.00	534	574	0	0

End of Report

Triparty Collateral Management Securities Extended Forecast Summary - CSV

Report short name: **ESFOR**

Availability and format

The report is available to Collateral Givers in CSV format.

Report content

The report provides a snapshot indication of all the securities that are available at a given moment and their respective collateral value towards each counterparty. It takes into account the eligibility profiles and concentration limits set by the relevant Collateral Receivers and takes account of pending Triparty Collateral Management Instructions and pending Security Instructions. clients can request to include or exclude unmatched instructions.

The report consists of two sections:

- Report header;
- Report content:
  - Collateral details.

The data provided in the report is expressed in the client's reporting currency.

Report header

Field name	Content	Description
Report name	"Triparty Collateral Management Extended Securities Forecast Summary Report"	
Description	"Clearstream Banking Luxembourg"	
Collateral Giver Short Code	8x	Clearstream collateral giver short code
ISO Currency Code	3!a	Currency used for the reporting of the collateral value of the eligible securities
Report date and time	DD/MM/YYYY hh:mm:ss	Date and time of the snapshot of data used in the report

Report content

Field name	Content	Description
Description	"Business date"	
Description	"Participant"	
Description	"Eligibility basket"	
Description	"Service type"	
Description	"Own Collateral"	
Description	"All Collateral"	
Description	"Exposure covered"	
Description	"Exposure uncovered"	

CmaX

Field name	Content	Description
Collateral Details:		
Business Date	"DD/MM/YYYY"	Business date
Collateral Receiver Short Code	8x	Clearstream collateral receiver short code
Basket Number	30x	Reference number of the eligibility basket; blank if no basket
Service Type	20x	Service type of the exposure: - TRS - TCMS - TSLS1 - TSLS2 - Triparty_Reservation - Triparty_Euro GC
Own collateral	20d	Total collateral value of securities predicted to be available in the own source accounts that are eligible towards this counterparty
All collateral	20d	Total collateral value of securities predicted to be available in the own source accounts and in the collateral accounts and that are eligible towards this counterparty
Exposure Covered	20d	Total collateral value of securities predicted to be allocated to exposures with this counterparty
Exposure Uncovered	20d	Total collateral value of securities predicted to be remain unallocated for exposures with this counterparty. These represent short Collateral positions

Layout

```
Triparty Collateral Management Extended Securities Forecast Summary Report,"Clearstream Banking
Luxembourg","BANKA","EUR","30/11/10 07:00:00"
Business date,"Participant","Eligibility basket","Service type","Own Collateral","All Collateral","Exposure
covered","Exposure uncovered"
30/11/2010,"BANKB","EGCP","TCMS","532","583","100","0.00"
30/11/2010,"BANKC","","TRS","619","651","0","0.00"
01/12/2010,"BANKB","EGCP","TCMS","532","583","100","0.00"
01/12/2010,"BANKC","","TRS","619","651","0","0.00"
02/12/2010,"BANKB","EGCP","TCMS","452","513","200","0.00"
02/12/2010,"BANKC","","TRS","529","561","0","0.00"
05/12/2010,"BANKB","EGCP","TCMS","462","520","200","0.00"
05/12/2010,"BANKC","","TRS","534","574","0","0.00"
```

Triparty Collateral Management Securities Extended Forecast Detailed - CSV

Report short name: **ESFOD**

Availability and format

The report is available to Collateral Givers in CSV format.

Report content

The report provides a snapshot indication of all the securities which are available at a given moment and their respective collateral value towards each counterparty. It takes into account the eligibility profiles and concentration limits set by the relevant Collateral Receivers and takes account of pending Triparty Collateral Management Instructions and pending Security Instructions. clients can request to include or exclude unmatched instructions.

The report consists of three sections:

- Report header;
- Report content:
  - Collateral Detail.
- Report footer.

The data provided in the report is expressed in the client's reporting currency.

Report header

Field name	Content	Description
Description	"HEADER"	
Report name	"Coll. Mgt. Extended Securities Forecast Detailed Report"	
Description	"Clearstream Banking Luxembourg"	
Collateral Giver Short Code	8x	Clearstream collateral giver short code
ISO Currency Code	3!a	Currency used for the reporting of the collateral value of the eligible securities
Report date and time	DD/MM/YYYY hh:mm:ss	Date and time of the snapshot of data used in the report

CmaX

Report content

Field name	Content	Description
Business Date	"DD/MM/YYYY"	Business date
Collateral Receiver Short Code	8x	Clearstream collateral receiver short code
Basket Number	30x	Reference number of the eligibility basket; blank if no basket
Service Type	20x	Service type of the exposure:

- TRS
- TCMS
- TSLS1
- TSLS2
- Triparty_Reservation
- Triparty_Euro GC

Field name	Content	Description
Security ISIN code	12!c	ISIN code of the security
Security Common Code	12!n	Common code of the security
ISO Currency Code	3!a	Security quotation currency
Instrument Classification	5d	ID values defined for the security type and/or issuer type to allow allocation ordering and concentrations limit calculation.

The mapping of ID values is as follows:

ID	Description
100	Bond
110	Bond: Sovereign
120	Bond: Agency
130	Bond: Structured
150	Bond: Corporate
160	Bond: Convertible Bond
170	Bond: Sovereign: Medium Term Note
180	Bond: Sovereign: Short Term Note
190	Bond: Sovereign: Bill
200	Bond: Sovereign: Certificate of deposit
210	Bond: Sovereign: Commercial Paper
230	Bond: Sovereign: Straight Bond
240	Bond: Agency: Medium Term Note
250	Bond: Agency: Short Term Note
260	Bond: Agency: Bill
270	Bond: Agency: Certificate of deposit
280	Bond: Agency: Commercial Paper
300	Bond: Agency: Straight Bond
310	Bond: Structured: Medium Term Note
320	Bond: Structured: Short Term Note
330	Bond: Structured: Bill
340	Bond: Structured: Certificate of deposit
350	Bond: Structured: Commercial Paper
370	Bond: Structured: Straight Bond
450	Bond: Corporate: Medium Term Note
460	Bond: Corporate: Short Term Note
470	Bond: Corporate: Bill
480	Bond: Corporate: Certificate of deposit
490	Bond: Corporate: Commercial Paper

Field name	Content	Description	
Instrument Classification (cont'd)		510	Bond: Corporate: Straight Bond
		520	Bond: Structured: ABS
		530	Bond: Structured: CDO
		540	Bond: Structured: COVERED
		550	Bond: Structured: CLN
		560	Bond: Structured: MBS
		620	Bond: Structured: Medium Term Note: ABS
		630	Bond: Structured: Medium Term Note: CDO
		640	Bond: Structured: Medium Term Note: Covered
		650	Bond: Structured: Medium Term Note: CLN
		660	Bond: Structured: Medium Term Note: MBS
		670	Bond: Structured: Short Term Note: ABS
		680	Bond: Structured: Short Term Note: CDO
		690	Bond: Structured: Short Term Note: Covered
		700	Bond: Structured: Short Term Note: CLN
		710	Bond: Structured: Short Term Note: MBS
		720	Bond: Structured: Bill: ABS
		730	Bond: Structured: Bill: CDO
		740	Bond: Structured: Bill: Covered
		750	Bond: Structured: Bill: CLN
		760	Bond: Structured: Bill: MBS
		770	Bond: Structured: Certificate of deposit: ABS
		780	Bond: Structured: Certificate of deposit: CDO
		790	Bond: Structured: Certificate of deposit: Covered
		800	Bond: Structured: Certificate of deposit: CLN
		810	Bond: Structured: Certificate of deposit: MBS
		820	Bond: Structured: Commercial Paper: ABS
		830	Bond: Structured: Commercial Paper: CDO
		840	Bond: Structured: Commercial Paper: Covered
		850	Bond: Structured: Commercial Paper: CLN
		860	Bond: Structured: Commercial Paper: MBS
		920	Bond: Structured: Straight Bond: ABS
		930	Bond: Structured: Straight Bond: CDO
		940	Bond: Structured: Straight Bond: Covered
		950	Bond: Structured: Straight Bond: CLN
		960	Bond: Structured: Straight Bond: MBS
		5000	Equity
		5110	Equity: Preferred Convertible Share
		5120	Equity: Depository Receipt
		5130	Equity: Right
		5140	Equity: Ordinary Share
		5150	Equity: Preferred Share
		5160	Equity: Warrant
		5170	Equity: Unit
		10000	Fund
		10100	Fund: Bond
		10110	Fund: Equity
		10120	Fund: Money Market
		10130	Fund: Balanced
		10140	Fund: Other

CmaX

Field name	Content	Description
Security Name	60x	Detailed name of the security
Security Composite Rating	6x	Clearstream composite rating of the security
Issuer Composite Rating	6x	Clearstream composite rating of the issuer of the security
Issuer type	9x	Possible values are: Agency, Corporate, Sovereign
ISO Issuer Country	2x	The issuer's country
Structured Security Type	30x	Type of structured security. This will be blank for non-structured or as follows: Asset backed securities Collateralised Debt Obligation Covered Bonds Credit Linked Notes Mortgage Backed Securities
Collateral Source Account	5!c	Account number of the collateral source account of the given position
Eligible Amount	20d	For each collateral receiver, collateral value of the quantity available of the security.
Eligible Nominal	20d	For each collateral receiver, the nominal quantity available of the security.
Allocated Amount	20d	For each collateral receiver, collateral value of the quantity allocated or predicted to be allocated to exposures
Allocated Nominal	20d	For each collateral receiver, the nominal quantity available of the security allocated or predicted to be allocated to exposures.
Allocatable Amount	20d	For each collateral receiver, collateral value of the quantity of the security allocatable to new exposures taking into account concentration limits.
Allocatable Nominal	20d	For each collateral receiver, the nominal quantity available of the security allocatable to new exposures taking into account concentration limits.
Source Account Custodian	7c	The custodian of the source account is the original location where securities are deposited. Possible values are with the possible values: • CBL • CEU • BP2S-NL • BP2S-BE • BP2S-FR • BP2S-IT • CITI-NL • CITI-BE • CITI-FR • CITI-IT • CITI-DE • SCB-SG

Field name	Content	Description
Collateral Account	7c	Account number of the collateral account of the given position
Collateral Account Custodian	3x	The custodian of the collateral account with the possible values:
		• CBL
		• CEU

CmaX

Layout

```
"HEADER","Coll. Mgt. Extended Securities Forecast Detailed Report","Clearstream Banking
Luxembourg","BANKA","EUR","30/11/10 06:00:00"
"30/11/2010","BANKB","EGCP","TCMS","ES00000120J8","000027174345","EUR","230","EUR 3,80
SPANISH GOVERN.06-2017","AAA LT","AAA
LT","Sovereign","ES","","12345","532157277.93","365000000","0.00","0","532157277.93","3650
00000.00"
"30/11/2010","BANKB","EGCP","TCMS","DE0001135226","000016213128","EUR","230","EUR 4,75 BRD
03-2034","AAA LT","AAA
LT","Sovereign","DE","","23456","51645918.00","33500000","0.00","0","51645918.00","3350000
0.00"
"30/11/2010","BANKB","EGCP","TCMS","FI0001005407","000014724877","EUR","230","EUR 5,375
FINLAND,REPUBLIC OF 02-2013","AAA LT","AAA
LT","Sovereign","FI","","12345","0.00","0","100641448.78","62000000","0.00","0.00"
"30/11/2010","BANKC","","TRS","FR0000186413","000010247268","EUR","230","EUR 3,4 FRANCE
OAT 99-2029","AAA LT","AAA
LT","Sovereign","FR","","34567","619065744.00","298500000","0.00","0","619065744.00","2985
00000.00"
"30/11/2010","BANKC","","TRS","XS0217097780","000021709778","GBP","130","GBP FL.R OPERA
FIN(SCOTTISH RETAIL)(A)05-2014","AAA LT","NR LT","Corporate","GB","Mortgage Backed
Securities","34567","32810786.00","23000000","0.00","0","32810786.00","23000000.00"
"01/12/2010","BANKB","EGCP","TCMS","ES00000120J8","000027174345","EUR","230","EUR 3,80
SPANISH GOVERN.06-2017","AAA LT","AAA
LT","Sovereign","ES","","12345","532157277.93","365000000","0.00","0","532157277.93","3650
00000.00"
"01/12/2010","BANKB","EGCP","TCMS","DE0001135226","000016213128","EUR","230","EUR 4,75 BRD
03-2034","AAA LT","AAA
LT","Sovereign","DE","","23456","51645918.00","33500000","0.00","0","51645918.00","3350000
0.00"
"01/12/2010","BANKB","EGCP","TCMS","FI0001005407","000014724877","EUR","230","EUR 5,375
FINLAND,REPUBLIC OF 02-2013","AAA LT","AAA
LT","Sovereign","FI","","12345","0.00","0","100641448.78","62000000","0.00","0.00"
"01/12/2010","BANKC","","TRS","FR0000186413","000010247268","EUR","230","EUR 3,4 FRANCE
OAT 99-2029","AAA LT","AAA
LT","Sovereign","FR","","34567","619065744.00","298500000","0.00","0","619065744.00","2985
00000.00"
"01/12/2010","BANKC","","TRS","XS0217097780","000021709778","GBP","130","GBP FL.R OPERA
FIN(SCOTTISH RETAIL)(A)05-2014","AAA LT","NR LT","Corporate","GB","Mortgage Backed
Securities","34567","32810786.00","23000000","0.00","0","32810786.00","23000000.00"
"02/12/2010","BANKB","EGCP","TCMS","ES00000120J8","000027174345","EUR","230","EUR 3,80
SPANISH GOVERN.06-2017","AAA LT","AAA
LT","Sovereign","ES","","12345","452698177.00","310500000","0.00","0","452698177.00","3105
00000.00"
"02/12/2010","BANKB","EGCP","TCMS","DE0001135226","000016213128","EUR","230","EUR 4,75 BRD
03-2034","AAA LT","AAA
LT","Sovereign","DE","","23456","60895932.41","39500000","0.00","0","61666767.00","4000000
0.00"
"02/12/2010","BANKB","EGCP","TCMS","FI0001005407","000014724877","EUR","230","EUR 5,375
FINLAND,REPUBLIC OF 02-2013","AAA LT","AAA
LT","Sovereign","FI","","12345","0.00","0","100641448.78","62000000","0.00","0.00"
"02/12/2010","BANKB","EGCP","TCMS","NL0000102234","000021816086","EUR","230","EUR 4 DUCTH
STATE DSL 05-2037","AAA LT","AAA
LT","Sovereign","NL","","34567","0.00","0","99923924.00","71000000","0.00","0.00"
"02/12/2010","BANKC","","TRS","FR0000186413","000010247268","EUR","230","EUR 3,4 FRANCE
OAT 99-2029","AAA LT","AAA
LT","Sovereign","FR","","34567","529887094.00","255500000","0.00","0","529887094.00","2555
00000.00"
"02/12/2010","BANKC","","TRS","XS0217097780","000021709778","GBP","130","GBP FL.R OPERA
FIN(SCOTTISH RETAIL)(A)05-2014","AAA LT","NR LT","Corporate","GB","Mortgage Backed
Securities","34567","32810786.00","23000000","0.00","0","32810786.00","23000000.00"
"05/12/2010","BANKB","EGCP","TCMS","ES00000120J8","000027174345","EUR","230","EUR 3,80
SPANISH GOVERN.06-2017","AAA LT","AAA
LT","Sovereign","ES","","12345","462174950.43","317000000","0.00","0","462174950.43","3170
00000.00"
"05/12/2010","BANKB","EGCP","TCMS","DE0001135226","000016213128","EUR","230","EUR 4,75 BRD
03-2034","AAA LT","AAA
LT","Sovereign","DE","","23456","58583428.65","38000000","0.00","0","58583428.65","3800000
0.00"
"05/12/2010","BANKB","EGCP","TCMS","FI0001005407","000014724877","EUR","230","EUR 5,375
FINLAND,REPUBLIC OF 02-2013","AAA LT","AAA
LT","Sovereign","FI","","12345","0.00","0","100641448.78","62000000","0.00","0.00"
"05/12/2010","BANKB","EGCP","TCMS","NL0000102234","000021816086","EUR","230","EUR 4 DUCTH
STATE DSL 05-2037","AAA LT","AAA
LT","Sovereign","NL","","34567","0.00","0","99923924.00","71000000","0.00","0.00"
"05/12/2010","BANKC","","TRS","FR0000186413","000010247268","EUR","230","EUR 3,4 FRANCE
OAT 99-2029","AAA LT","AAA
LT","Sovereign","FR","","34567","534034938.18","257500000","0.00","0","534034938.18","2575
00000.00"
"05/12/2010","BANKC","","TRS","XS0217097780","000021709778","GBP","130","GBP FL.R OPERA
FIN(SCOTTISH RETAIL)(A)05-2014","AAA LT","NR LT","Corporate","GB","Mortgage Backed
Securities","34567","40086221.00","28100000","0.00","0","40086221.00","28100000.00"
```

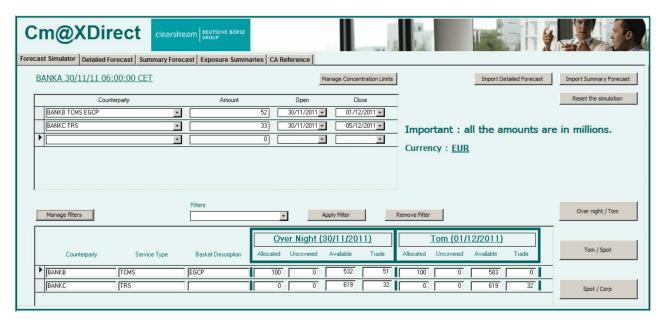This page has intentionally been left blank.

4. Cm@XDirect

Cm@XDirect is a dedicated report reader/trade simulator. It is an MS Access[1] based module with a reader for the daily exposure, extended forecast and corporate actions reference data reports, as well as a dynamic allocation simulator for Collateral Givers.

The readers and the simulator are in five separate tabs. In each tab it is possible to import reports, apply and manage filters on the data, and copy the data into the Windows clipboard for use in other applications for example, Excel.
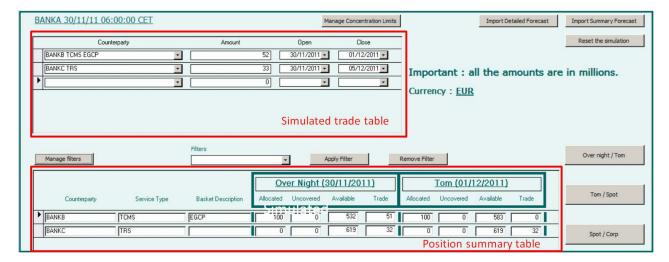

---

1. Minimum technical requirement is MS Access 2010 Version 14.0.7116.5000 (32-bit) or newer.

CmaX

Cm@XDirect tabs

Forecast Simulator

The Forecast simulator tab summarises the available collateral position from the detailed extended forecast report, with each of the client's contracts, and allows them to enter simulated trades to see the effect on the collateral position with all counterparties.

There are two sections:

Position summary table

For each counterparty three numbers are displayed:

1. Allocated: The position shown in the report as predicted to be allocated to real exposures
2. Available: The remaining collateral available for allocation to exposures with the different counterparties.
3. Trade: The total collateral allocated to simulated trades

Two business days are shown at a time and the display can be changed by pressing the three buttons on the right. Over night / Tom displays same day & same day +1, Tom / Spot displays same day +1 & same day +2 and Spot / Corp displays same day +2 & Same day +3.

Simulated trades table

To enter a simulated trade, select the contract in the counterparty drop down list, enter the amount and the dates then press tab while in the 'close' date field to register the simulated trade. Only dates between the date of the report and one day after the last day in the report. When simulated trades are registered Cm@XDirect allocates specific collateral pieces to the exposure and removes them from the available position from all other counterparties.

To amend a simulated trade, edit the details of the trade and press tab again while in the 'close' date field. To delete a simulated trade, click on the grey box to the left of the trade to highlight it and press the delete button.

Manage Concentration limits

Cm@XDirect offers the possibility to apply simple concentration limits on simulated trades and the remaining available collateral. By clicking on the Manage Concentration Limits button, users can add, edit or delete limits from Cm@XDirect as well as export and import limits exported to enable entered concentration limit data to be transferred when new versions of Cm@XDirect are released.

Limits entered by users will automatically be applied on any simulated trade entered in the application.

Also:

- Once at least one simulated trade has been entered; concentration limits will be applied to the available collateral amount.
- When no simulated trades have been entered, or all have been removed, no limits will be applied in the application and the available position will be based on the concentration limits in the reports.

Detailed and Summary Forecasts

The Detailed and Summary Forecast tabs enable clients to view and query the extended forecast reports.

	BusinessDate	CollateralReceiverNam	BasketDescription	ServiceSubType	ISINCode	CommonCode	DenominationCurrency	SecurityName	SecurityRatingDescription	
▶	25/08/2008	BANKB	EGCP	TCMS	ES00000120J8	000027174345	EUR	EUR 3,80 SPANISH GOV	AAA LT	AAA
	25/08/2008	BANKB	EGCP	TCMS	DE0001135226	000016213128	EUR	EUR 4,75 BRD 03-2034	AAA LT	AAA
	25/08/2008	BANKB	EGCP	TCMS	FI0001005407	000014724877	EUR	EUR 5,375 FINLAND,REF	AAA LT	AAA
	25/08/2008	BANKC		TRS	FR0000186413	000010247268	EUR	EUR 3,4 FRANCE OAT 9!	AAA LT	AAA
	25/08/2008	BANKC		TRS	XS0217097780	000021709778	GBP	GBP FL.R OPERA FIN(S(	AAA LT	NR I
	26/08/2008	BANKB	EGCP	TCMS	ES00000120J8	000027174345	EUR	EUR 3,80 SPANISH GOV	AAA LT	AAA
	26/08/2008	BANKB	EGCP	TCMS	DE0001135226	000016213128	EUR	EUR 4,75 BRD 03-2034	AAA LT	AAA
	26/08/2008	BANKB	EGCP	TCMS	FI0001005407	000014724877	EUR	EUR 5,375 FINLAND,REF	AAA LT	AAA
	26/08/2008	BANKC		TRS	FR0000186413	000010247268	EUR	EUR 3,4 FRANCE OAT 9!	AAA LT	AAA
	26/08/2008	BANKC		TRS	XS0217097780	000021709778	GBP	GBP FL.R OPERA FIN(S(	AAA LT	NR I
	27/08/2008	BANKB	EGCP	TCMS	ES00000120J8	000027174345	EUR	EUR 3,80 SPANISH GOV	AAA LT	AAA
	27/08/2008	BANKB	EGCP	TCMS	DE0001135226	000016213128	EUR	EUR 4,75 BRD 03-2034	AAA LT	AAA
	27/08/2008	BANKB	EGCP	TCMS	FI0001005407	000014724877	EUR	EUR 5,375 FINLAND,REF	AAA LT	AAA
	27/08/2008	BANKB	EGCP	TCMS	NL0000102234	000021816086	EUR	EUR 4 DUCTH STATE DS	AAA LT	AAA
	27/08/2008	BANKC		TRS	FR0000186413	000010247268	EUR	EUR 3,4 FRANCE OAT 9!	AAA LT	AAA
	27/08/2008	BANKC		TRS	XS0217097780	000021709778	GBP	GBP FL.R OPERA FIN(S(	AAA LT	NR I
	28/08/2008	BANKB	EGCP	TCMS	ES00000120J8	000027174345	EUR	EUR 3,80 SPANISH GOV	AAA LT	AAA
	28/08/2008	BANKB	EGCP	TCMS	DE0001135226	000016213128	EUR	EUR 4,75 BRD 03-2034	AAA LT	AAA
	28/08/2008	BANKB	EGCP	TCMS	FI0001005407	000014724877	EUR	EUR 5,375 FINLAND,REF	AAA LT	AAA
	28/08/2008	BANKB	EGCP	TCMS	NL0000102234	000021816086	EUR	EUR 4 DUCTH STATE DS	AAA LT	AAA
	28/08/2008	BANKC		TRS	FR0000186413	000010247268	EUR	EUR 3,4 FRANCE OAT 9!	AAA LT	AAA
	28/08/2008	BANKC		TRS	XS0217097780	000021709778	GBP	GBP FL.R OPERA FIN(S(	AAA LT	NR I

Exposure Summary

The exposure summary tab enables clients to view and query the daily exposure reports. Cm@XDirect works with both the standard and the Basel II versions of the report. In addition to the data from the exposure summaries, if a corporate actions reference data report is loaded in Cm@XDirect, the details of any events existing for the security being used as collateral will be shown.

CA Reference Data

This tab will load data from the Corporate Actions Reference Data report. When subscribing to this report, clients can select a flag to include all securities provided or received as collateral in their Triparty Collateral Management trades.

General functions

Loading reports

Once downloaded, reports can be loaded into Cm@XDirect by pressing the Import button and navigating to the directory where the reports are saved.

Filtering data

There are three buttons for managing filters.

1. Manage Filters - Opens a window where filters can be created, updated or deleted, as well as imported and exported, to enable entered filter queries to be transferred when new versions of Cm@XDirect are released.

2. Apply Filter - Applies the filter selected in the 'Filter' drop down list.

3. Remove filter - Removes all filters.

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Query Builder

When the Create Filter button is selected from the Manage Filters window, the query builder is opened and complex queries can be entered. Criteria can be combined using AND / OR separators and brackets, then saved for future use.

Exporting data

Data from the three tabs can be copied onto the Windows clipboard for pasting into other applications like Excel.

On the Exposure Summary and Detailed Forecast tabs, this is done by highlighting the whole row, right-clicking with the mouse and selecting "Copy". On the Forecast Simulator tab, only the grey box on the left needs to be highlighted.

5.   Creation reporting

clients will be able to identify securities settlement instructions related to Triparty Collateral Management activities through the following specific details:

- Narratives;
- Triparty activity, service type and collateral activity identifiers.

Securities settlement instructions generated for activities related to Triparty Collateral Management services will have a narrative specific to the service type of the exposure.

Narrative components

The following table lists the components of the narrative in the correct order:

Position	Component	Values
1	Description	"TRIPARTY"
2	Service type	Service type of the exposure: • "REPO" for TRS • "CMS" for TCMS, TSLS1, TSLS2 or Euro GC
3	Collateral allocation mode	Origin of the settlement instruction. • "AUTO": settlement instruction generated by the AutoAssign process • blank: settlement instruction generated either following a manual collateral movement or at the exposure closing
4	Collateral management activity	Collateral management activity the securities settlement instruction relates to. • "OPENING" • "TOP UP" • "SUBSTITUTION(IN)" • "SUBSTITUTION(OUT)" • "WITHDRAWAL" • "CLOSING"
5	Service type identifier	Service type identifier. • "RR" for TRS • "RC" for TCMS • "RT" for TSLS1 • "RD" for TSLS2 • "RE" for Triparty Euro GC • "RF" for Triparty Reservation
6	Exposure reference	Clearstream unique reference for this exposure

Position	Component	Values
7	Description	"YOUR RRN"
8	client exposure reference	client reference for this exposure. This reference is defined at the exposure initiation.

For movements between the CCP account and either the reservation account or the segregated account the following will be included:

Position	Component	Values
9	Eurex reference or type of instruction (if present)	Eurex: • Reference (14 characters): "/REFN 00000001A123456"; or • Type of instruction: "EGC-POOL-SUBS".
10	Constant	"/CUST COLL"
11	Constant	/FREE: mandatory and constant
12	Flag indicating the origin of the securities	• "E": client's own holdings; or • "T" securities received by clients as collateral via €GC Pooling.
13	Xemac Institute type / reference or Custody account type (if present)	/XECR: • [XECR1]: Xemac Client Reference part 1 (provided only if /XECR1 present); • [XECR2]: Xemac Client Reference part 2 (provided only if /XECR2 present).

Example: **TRIPARTY REPO AUTO OPENING RC 53223, YOUR RRN 420125 /REFN 00000007 D170241 /CUST COLL /FREE E /XECR**

This securities settlement instruction is generated by the AutoAssign process for the opening of the Triparty Collateral Management exposure 53223. The client reference for this exposure is 420125.

Reporting media and reports

- Xact Web Portal - Securities Instructions queries and MT536 report;
- Xact via Swift:
  - MT536, MT537 - Transaction Details Narrative field :70E::TRDE//;
  - MT54x - Settlement Instruction Processing Narrative field :70E::SPRO//;
- Xact File Transfer:
  - MT536, MT537 (ISO 15022 / PDF / XML);
  - MT54x (ISO 15022 only).

SwiftService type and collateral activity

Securities settlement instructions generated for activities related to Triparty Collateral Management services will be reported with specific qualifiers and code words in order to ease reconciliation.

Xact via Swift / Xact File Transfer (ISO / XML)

Transaction Indicator

The Transaction Indicator field will indicate the type of activity to which the securities settlement instruction relates. The code word COLL is used to report the triparty collateral management activity, irrespective of the underlying service.

This applies to MT536 and MT537 as follows:

- Xact via Swift   :22F::TRAN//COLL;
- Xact File Transfer:
    - ISO   :22F::TRAN//COLL;
    - XML   <TxnInd txnIndTyp="COLL" />.

client's Triparty Collateral Transaction Reference

The client Reference field, already included in MT527 as field :20C::SCTR//, will be shown in the MT536 and MT54x linked message field as follows:

```
:16R: LINK
:20C::CLTR//REPO12345
:16S: LINK
```

Also, for Triparty Eurex GC Pooling, field :20C::RELA//, the Eurex "Auftragsreferenz" will be included for movements between the CCP account and the Reservation Account or Segregated Account.

Triparty Agent Collateral Transaction Reference

The Clearstream reference will be included in a separate field as follows:

```
:16R: LINK
:20C::TCTR//53223
:16S: LINK
```

Type of Settlement Transaction

The Type of Settlement Transaction field will be indicated in the field :22F::SETR// and will use one of the following code words to indicate the type of Triparty Collateral Management service to which the securities settlement instruction relates:

Service type	Collateral Receiver	Collateral Giver
TRS	TRVO	TRPO
TCMS, TSLS1 & TSLS2	COLI	COLO
Triparty Reservation, Euro GC	CEDE/XMAC	CEDE/XMAC

This applies to the following reports and reporting media:

- Xact via Swift   MT536, MT537, MT54x and MT548;
- Xact File Transfer:
    - ISO   MT536, MT537, MT54x and MT548;
    - XML   <SettleTxnInd settleTxnIndTyp="xxxx" />) - MT536 and MT537.

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Repurchase Type Indicator

The Repurchase Type Indicator field will contain one of the following code words to indicate the type of collateral activity to which the securities settlement instruction relates:

CEDE/REPO	Opening
CEDE/REPC	Closing
CADJ	Substitution
TOPU	Top-Up
WTHD	Withdrawal

This applies to the following reports and reporting media:

- Xact via Swift :22F::REPT//xxxx - MT536, MT537, MT54x and MT548;
- Xact File Transfer:
  - ISO :22F::REPT//xxxx) - MT536, MT537, MT54x and MT548;
  - XML: `<RepoTypInd repoTypIndTyp="xxxx" />`) - MT536 and MT537.

Xact Web Portal / Xact File Transfer (PDF)

The type of transaction will indicate the type of Triparty Collateral Management service and collateral activity to which the securities settlement instruction relates, as follows:

Triparty Repo Opening	Opening of a TRS exposure
Triparty Repo Management	Top-up, withdrawal or substitution on a TRS exposure
Triparty Repo Closing	Closing of a TRS exposure
Triparty Collateral Opening	Opening of a TCMS, TSLS1 or TSLS2 exposure
Triparty Collateral Management	Top-up, withdrawal or substitution on a TCMS, TSLS1 or TSLS2 exposure
Triparty Collateral Closing	Closing of a TCMS, TSLS1 or TSLS2 exposure
Triparty Xemac	All collateral activities on a Triparty Reservation or Triparty Euro GC exposure

This applies to the following reports and reporting media:

- Xact Web Portal - Securities Instructions queries and MT536 report;
- Xact File Transfer (PDF) - MT536 and MT537.

Securities statements

MT537 - Statement of Pending Transactions

The Statement of Pending Transactions report contains the details of all pending security instructions. Instructions will appear on the report from input to the settled status.

Example of an MT537 report of pending movements for the opening of a Triparty Reservation (extract)

```
:16R: STAT
:25D::MTCH//MACH
:16R: TRAN
:16R: LINK
:20C::RELA//NONREF
:16S: LINK
:16R: LINK
:20C::TCTR//41234
:16S: LINK
:16R: LINK
:20C::ASRF//RT12345
:16S: LINK
:16R:TRANSDET
:94F::SAFE//NCSD/DAKVDEFFXXX
:35B: ISIN DE0003933263
     /XS/016174157
     EUR 5,125 DEUTSCHE BK AG
:36B::PSTA//FAMT/10000000,
:22F::TRAN//COLL
:22H::REDE//DELI
:22H::PAYM//FREE
:22F::RTGS//YRTG
:22F::REPT/CEDE/REPO
:22F::SETR/CEDE/XMAC
:98A::EXSE//20060216
:98A::SETT//20060216
:70E::TRDE//31
     INTERNAL
     012ABC0012ABCDE
     TRIPARTY CMS TOP UP RF
     41234, YOUR RRN     REPO12345
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY
:16R: SETPRTY
:95R::REAG/CEDE/11111
:16S: SETPRTY
:16S: TRANSDET
```

CmaX

MT536 - Statement of Transactions

The Statement of Transactions report contains the details of all settled security instructions.

Example of an MT536 report of movements for the opening of a Triparty Reservation (extract)

```
:16R: FIN
:35B: ISIN DE0003933263
      /XS/016174157
      EUR 5,125 DEUTSCHE BK AG
:93B::FIOP//FAMT/10000000,
:93B::FICL//FAMT/0,
:16R: TRAN
:16R: LINK
:20C::CLTR//REPO12345
:16S: LINK
:16R: LINK
:20C::TCTR//41234
:16S: LINK
:16R: LINK
:20C::ASRF//RT12345
:16S: LINK
:16R: TRANSDET
:94F::SAFE//NCSD/DAKVDEFFXXX
:36B::PSTA//FAMT/10000000,
:22F::TRAN//COLL
:22H::REDE//DELI
:22H::PAYM//FREE
:22F::SETR/CEDE/XMAC
:22F::RTGS//YRTG
:22F::REPT/CEDE/REPO
:98A::ESET//20060216
:98A::SETT//20060216
:98A::VALU//20060216
:70E::TRDE//31
      INTERNAL
      012ABC0012ABCDE
      TRIPARTY CMS TOP UP RF
      41234, YOUR RRN REPO12345
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY
:16R: SETPRTY
:95R::REAG/CEDE/11111
:16S: SETPRTY
:16S: TRANSDET
:16S: TRAN
```

For details of securities statements, please refer to the relevant section of the Clearstream Banking Xact via Swift User Guide.

For specific details of the format for instructions linked to collateral exposures, please refer to "Triparty Collateral instructions" on page 1-1 of this Connectivity Guide.

Clearing and settlement reports

MT548 - Settlement Status and Processing Advice

The Settlement Status and Processing Advice report is sent for each instruction each time there is a change of status.

Example of an MT548 report of a change of status for the opening of a Triparty Reservation

```
:16R: GENL
:20C::SEME//RT12345
:23G: INST
:98C::PREP//20060216111121
:16R: LINK
:20C::RELA//NONREF
:16S: LINK
:16R: LINK
:20C::CLTR//REPO12345
:16S: LINK
:16R: LINK
:20C::TCTR//41234
:16S: LINK
:16R: STAT
:25D::MTCH//MACH
:16S: STAT
:16S: GENL
:16R: SETTRAN
:94F::SAFE//NCSD/DAKVDEFFXXX
:35B: ISIN DE0003933263
      /XS/016174157
      EUR 5,125 DEUTSCHE BK AG
:36B::SETT//FAMT/10000000,
:97A::SAFE//22222
:22F::SETR/CEDE/XMAC
:22H::REDE//DELI
:22H::PAYM//FREE
:22F::RTGS//YRTG
:22F::REPT/CEDE/REPO
:98A::EXSE//20070502
:98A::SETT//20070502
:98A::EXVA//20070502
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY
:16R: SETPRTY
:95R::REAG/CEDE/11111
:16S: SETPRTY
:16S: SETTRAN
```

CmaX

MT544-547 - Confirmations

An MT54x confirmation is sent to confirm settlement of an instruction. For a summary of the formats of MT54x confirmations for triparty repo exposures, see "Appendix A" on page A-1.

Example of an MT547 report of movements for the opening of a Triparty Reservation

```
:16R: GENL
:20C::SEME//RT12345
:23G: NEWM
:98C::PREP//20060216111121
:16R: LINK
:20C::RELA//RT12345
:16S: LINK
:16R: LINK
:20C::CLTR//REPO12345
:16S: LINK
:16R: LINK
:20C::TCTR//41234
:16S: LINK
:16S: GENL
:16R: TRADDET
:98A::ESET//20060216
:98A::SETT//20060216
:98A::TRAD//20060216
:35B: ISIN DE0003933263
      /XS/016174157
      EUR 5,125 DEUTSCHE BK AG
:16R: FIA
:98A::COUP//20070131
:16S: FIA
:70E::SPRO//TRIPARTY CMS TOP UP
      RF 41234, YOUR RRN REPO12345
:16S: TRADDET
:16R: FIAC
:36B::ESTT//FAMT/10000000,
:97A::SAFE//22222
:94F::SAFE//CUST/BICCODE1
:16S: FIAC
:16R: SETDET
:22F::SETR/CEDE/XMAC
:22F::REPT/CEDE/REPO
:22F::RTGS//YRTG
:16R: SETPRTY
:95P::PSET//CEDELULLXXX
:16S: SETPRTY
:16R: SETPRTY
:95R::REAG/CEDE/11111
:16S: SETPRTY
:16R: AMT
:98A::VALU//20060216
:16S: AMT
:16S: SETDET
```

For details of clearing and settlement reports, please refer to the relevant section of the Clearstream Banking Xact via Swift User Guide.

For specific details of the format for instructions linked to collateral exposures, please refer to "Triparty Collateral instructions" on page 1-1 of this Connectivity Guide.

Cash settlement reports

MT940 - Money Suspense report

The Money Suspense report lists all pending cash instructions.

Example of an MT940 report of pending instructions for the opening of a Repo

```
:20: 0216/N03/COMP/0N
:25: 22222-EUR
:28C:00275/00023
:60M:060216    C EUR            0,00
:61: 060216 0216C   C   11012875,06 FSEC NONREF//RO12345
                                      11111-ABC BANK
:86: 060216/51
    20060216025117/MTCH/MACH
:61: 060216 0216C   C   08987124,94 FSEC NONREF//RO12346
                                      11111-ABC BANK
:86: 060216/51
    20060216025117/MTCH/MACH
:62M:060216 0216C   C   20000000,00
```

MT950 - Money Statement

The Money Statement lists details of all settled cash instructions.

Example of an MT950 report of movements for the opening of a Repo

```
:20: 0216/N03/COMP/01
:25: 22222-EUR
:28C:00037/00001
:60F:060216    C EUR            0,00
:61: 060216 0216C       11012875,06 FSEC NONREF//RO12345
                                 RR 41234, RRN REPO12345
:61: 060216 0216C   C   08987124,94 FSEC NONREF//RO12346
                                 RR 41234, RRN REPO12345
:62F:060216 0216C   C   20000000,00
```

For details of clearing and settlement reports, please refer to the relevant section of the Clearstream Banking Xact via Swift User Guide.

For specific details of the format for instructions linked to collateral exposures, please refer to "Triparty Collateral instructions" on page 1-1 of this Connectivity Guide.

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Appendix A. Formats of MT54x confirmations for triparty repo exposures

In the instruction formats presented overleaf, the expressions used have values as indicated below:

nnnnn	5-digit random number
32000	Clearstream trade reference
yyyyy	client trade reference
aaaaa	Triparty Repo Account number
SETR	The type of transaction:

TRPO	=Repo transaction;
TRVO	=Reverse repo transaction.

REPT	The type of repo transaction:

/CEDE/REPO	=Opening;
/CEDE/REPC	=Closing;
//CADJ	=Substitution;
//TOPU	=Top-up;
//WTHD	=Withdrawal.

bbbbb	Collateral Giver Source Account number

Note: The examples on the following pages are Swift Release 2008 compliant.

CmaX

Opening

Collateral Receiver
(Triparty Repo dedicated Account)

MT545 Receive Against Payment confirmation

```
:20C::SEME//ROnnnnn
:70E::SPRO//TRIPARTY REPO OPENING
RR 32000, YOUR RRN yyyyy
:97A::SAFE//aaaaa
:16R: SETDET
:22F::SETR//TRVO
:22F::REPT/CEDE/REPO
:95R::DEAG/CEDE/bbbbb
```

Collateral Giver
(Standard Securities Source Account)

MT547 Deliver Against Payment Confirmation

```
:20C::SEME//ROnnnnn
:70E::SPRO//TRIPARTY REPO OPENING
RR 32000, YOUR RRN yyyyy
:97A::SAFE//bbbbb
:16R: SETDET
:22F::SETR//TRPO
:22F::REPT/CEDE/REPO
:95R::REAG/CEDE/aaaaa
```

Closing

Collateral Receiver
(Triparty Repo dedicated Account)

MT547 Deliver Against Payment Confirmation

```
:20C::SEME//RCnnnnn
:70E::SPRO//TRIPARTY REPO CLOSING
RR 32000, YOUR RRN yyyyy
:97A::SAFE//aaaaa
:16R: SETDET
:22F::SETR//TRVO
:22F::REPT/CEDE/REPC
:95R::REAG/CEDE/bbbbb
```

Collateral Giver
(Standard Securities Source Account)

MT545 Receive Against Payment Confirmation

```
:20C::SEME//RCnnnnn
:70E::SPRO//TRIPARTY REPO CLOSING
RR 32000, YOUR RRN yyyyy
:97A::SAFE//bbbbb
:16R: SETDET
:22F::SETR//TRPO
:22F::REPT/CEDE/REPC
:95R::DEAG/CEDE/aaaaa
```

Substitution (In)

Collateral Receiver
(Triparty Repo dedicated Account)

MT545 Receive Against Payment Confirmation

```
:20C::SEME//RSnnnnn
:70E::SPRO//TRIPARTY REPO AUTO
SUBSTITUTION (IN)
RR 32000, YOUR RRN yyyyy
:97A::SAFE//aaaaa
:16R: SETDET
:22F::SETR//TRVO
:22F::REPT/CADJ
:95R::DEAG/CEDE/bbbbb
```

Collateral Giver
(Standard Securities Source Account)

MT547 Deliver Against Payment Confirmation

```
:20C::SEME//RSnnnnn
:70E::SPRO//TRIPARTY REPO AUTO
SUBSTITUTION (IN)
RR 32000, YOUR RRN yyyyy
:97A::SAFE//bbbbb
:16R: SETDET
:22F::SETR//TRPO
:22F::REPT/CADJ
:95R::REAG/CEDE/aaaaa
```

Substitution (Out)

Collateral Receiver
(Triparty Repo dedicated Account)

MT547 Deliver Against Payment Confirmation

```
:20C::SEME//RSnnnnn
:70E::SPRO//TRIPARTY REPO AUTO
SUBSTITUTION (OUT)
RR 32000, YOUR RRN yyyyy
:97A::SAFE//aaaaa
:16R: SETDET
:22F::SETR//TRVO
:22F::REPT/CADJ
:95R::REAG/CEDE/bbbbb
```

Collateral Giver
(Standard Securities Source Account)

MT545 Receive Against Payment Confirmation

```
:20C::SEME//RSnnnnn
:70E::SPRO//TRIPARTY REPO AUTO
SUBSTITUTION (OUT)
RR 32000, YOUR RRN yyyyy
:97A::SAFE//bbbbb
:16R: SETDET
:22F::SETR//TRPO
:22F::REPT/CADJ
:95R::DEAG/CEDE/aaaaa
```

Formats of MT54x confirmations for triparty repo exposures

Top-up

Collateral Receiver
(Triparty Repo dedicated Account)

MT544 Receive Free Confirmation

```
:20C::SEME//RTnnnnn
:70E::SPRO//TRIPARTY REPO TOP UP
RR 32000, YOUR RRN yyyyy
:97A::SAFE//aaaaa
:16R: SETDET
:22F::SETR//TRVO
:22F::REPT/TOPU
:97A::SAFE//aaaaa
:95R::DEAG/CEDE/bbbbb
```

Collateral Giver
(Standard Securities Source Account)

MT546 Deliver Free Confirmation

```
:20C::SEME//RTnnnnn
:70E::SPRO//TRIPARTY REPO TOP UP
RR 32000, YOUR RRN yyyyy
:97A::SAFE//bbbbb
:16R: SETDET
:22F::SETR//TRPO
:22F::REPT/TOPU
:97A::SAFE//bbbbb
:95R::REAG/CEDE/aaaaa
```

Withdrawal

Collateral Receiver
(Triparty Repo dedicated Account)

MT546 Deliver Free Confirmation

```
:20C::SEME//RWnnnnn
:70E::SPRO//TRIPARTY REPO WITHDRAWAL
RR 32000, YOUR RRN yyyyy
:97A::SAFE//aaaaa
:16R: SETDET
:22F::SETR//TRVO
:22F::REPT/WTHD
:97A::SAFE//aaaaa
:95R::REAG/CEDE/bbbbb
```

Collateral Giver
(Standard Securities Source Account)

MT544 Receive Free Confirmation

```
:20C::SEME//RWnnnnn
:70E::SPRO//TRIPARTY REPO WITHDRAWAL
RR 32000, YOUR RRN yyyyy
:97A::SAFE//bbbbb
:16R: SETDET
:22F::SETR//TRPO
:22F::REPT/WTHD
:97A::SAFE//bbbbb
:95R::DEAG/CEDE/aaaaa
```

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Appendix B. Clearstream Composite Rating

Clearstream Composite [a]	Moody's	S&P	Fitch
Long term			
AAA	Aaa	AAA	AAA
AA+	Aa1	AA+	AA+
AA	Aa2	AA	AA
AA-	Aa3	AA-	AA-
A+	A1	A+	A+
A	A2	A	A
A-	A3	A-	A-
BBB+	Baa1	BBB+	BBB+
BBB	Baa2	BBB	BBB
BBB-	Baa3	BBB-	BBB-
BB+	Ba1	BB+	BB+
BB	Ba2	BB	BB
BB-	Ba3	BB-	BB-
B+	B1	B+	B+
B	B2	B	B
B-	B3	B-	B-
CCC	Caa1	CCC+	CCC+
CCC	Caa2	CCC	CCC
CCC	Caa3	CCC-	CCC-
CC	Ca	CC	CC
C	C	C	C
D		D	D
NR	NR	NR	NR
Short term			
A-1+	P-1	A-1+	F1+
A-1		A-1	F1
A-2	P-2	A-2	F2
A-3	P-3	A-3	F3
B		B	B
C		C	C
D		D	D
NR	NR / NP	NR	NR

a. Sovereign securities are assigned a composite rating derived from the lower of security rating and issuer rating.

CmaX

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Glossary

CBL

Clearstream Banking Luxembourg.

Central Account

A Clearstream client account used to centralise cash management and securities settlement from Triparty Collateral Management activity.

CEU

Clearstream Europe AG.

Closing

The status of a trade from the moment collateral closing instructions are generated until the closing date.

Collateral Account

A Clearstream client account, opened to receive collateral allocated to cover triparty Exposures and operated exclusively by the triparty collateral agent. A Collateral Account may be used as a Collateral Source Account.

Collateral Source Account

A Clearstream client account used by a Collateral Giver to allocate collateral to an Exposure. Collateral Accounts and Own Source Accounts are two types of Collateral Source Account.

Contract

A relationship between a Collateral Giver and a Collateral Receiver for a given service type with a specific risk profile. The service type is either TRS, TCMS, TSLS1 or TSLS2. With CmaX Release 2, a contract can also be for Triparty Reservation and Triparty Euro GC.

Exposure

A trade between a Collateral Giver and a Collateral Receiver or an activity to be covered by collateral. Exposure details are, for example, opening date, principal, closing date. Exposure is a synonym of trade, agreement or transaction. An exposure can result froma Repo trade, a securities loan, a cash loan or any other contractual obligation that involves the delivery of collateral.

In-flight

The status of a trade when the opening date is reached irrespective of whether collateral is allocated or not. A trade created on opening date is immediately given 'in-flight' status and will retain this status until the closing process begins.

Opening

In manual mode, when an exposure is created (the two exposure notifications are matched), it is the status of the trade from the moment when the first collateral is allocated until the opening date.

Own Account

A Clearstream client account in which all assets can be used as collateral in triparty collateral management activity. An Own Account can be used as a Collateral Source Account.

CmaX

Pending

The status of a trade from the moment when the exposure is created (the two exposure notifications are matched). No collateral will be allocated until the opening date is reached.

Preferred Data Provider

Counterparties have the possibility to control the valuation process of collateral by providing the triparty agent with their own valuation data on prices and/or margins. The valuation data can be agreed bilaterally between counterparties and sent to the triparty agent via file transfer. The files with valuation data will be processed at any time for marking to market securities used as collateral between the counterparties.

The following valuation data source is displayed in the CmaX reporting:

- 'Triparty' if data provider is the Triparty agent;
- 'Bilateral FO' (FO stands for File Only) if valuation data has been agreed between clients bilaterally and is the only data source allowed for valuation;
- 'Bilateral F' (F stands for File) if valuation data has been agreed between clients bilaterally. The first choice will be valuation data agreed bilaterally and the second choice will be valuation data from the triparty agent.

Preferred Price

Either the most appropriate price selected among Clearstream's price providers (as described in the CmaX Product Guide) or the client's price (if External valuation is requested for the contract).

Reference Rate

The following Reference Rates are currently supported:

- SOFR
- OBFR
- TONAR
- ESTR
- SONIA

TCMS

Triparty **C**ollateral **M**anagement **S**ervice.

Triparty Euro GC

An Exposure type for CmaX clients who engage in €GC Pooling trades and collateralising with assets held in CBL.

Triparty Reservation

An Exposure type for CmaX clients to segregate assets to collateralise €GC Pooling trades or fund exposures with the Deutsche Bundesbank.

TRS

Triparty **R**epo **S**ervice.

TSLS

Triparty **S**ecurities **L**ending **S**ervice.

Xemac

E**X**change **e**lectronic **ma**nagement of **c**ollateral - the collateral management system of CEU.

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