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Collateral Management Canada Services (CCMS)

Connectivity Guide

November 2026

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Foreword

Clearstream Banking launched the CmaX (Collateral management eXchange) system in October 2006. The CmaX application centralises all collateral management services, from straightforward repos to tailored reuse structures, on a single platform.

Over the last years, Clearstream Banking has entered into partnerships with market infrastructures to enhance the mobilisation of collateral. This has enabled CmaX to source assets held at other locations together with assets held at Clearstream to be used as collateral within Clearstream Banking's Triparty Collateral Management Services (TCMS).

The Canadian Collateral Management Service (CCMS) is a centralised collateral management service which allows the mobilisation of collateral held at the Clearing and Depository Services Inc. (CDS).

CCMS automates collateral management in Canada, leveraging Clearstream Banking's triparty collateral state of the art allocation algorithm to efficiently allocate clients' collateral and optimise all available collateral throughout the lifecycle of a collateral transaction from initiation to closure.

The aim of this guide is to be a centralised reference for all client input and reporting for the CCMS in Clearstream Banking. 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 Collateral Management Services (TCMS)**

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

Communications media

Through Clearstream's communications media, clients have real-time access to enhanced information, instruction input, transaction and position reporting, with a choice of connection via web browser, file transfer and the Swift network:

- CCMS Web Portal: A screen-based, user to application (U2A) connectivity channel based on the latest proven portal technology, whose harmonised security and user management enables streamlined client access to a range of services.
- Xact File Transfer: Clearstream's portfolio of file transfer connectivity solutions enables clients to automate file delivery and the receipt of report information. Xact File Transfer is available via the internet on a secure website.
- Xact via Swift: Enables clients to instruct and receive messages over the Swift network.

Contact details

Client services

The daily administration and operational aspects of the Canadian Collateral Management Services (CCMS) are handled by a dedicated Collateral Management Services team.

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

TMX will be available as the first level of support to assist CCMS Clients for all matters pertaining to the CCMS, as follows:

Group telephone:	+1-416-365-8421
Group email:	CCMS.PTIOperations@tmx.com

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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 CCMS 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

```
:16R: GENL
:28E: 1/ONLY
:20C::SEME//2002121099999001-->
:20C::SCTR//REPO12345 -------->
:20C::CLCI//OPENING001
:23G: NEWM
:98A::EXRQ//20260216
:22H::CINT//INIT
:22H::COLA//REPO ------------>
:22H::REPR//PROV
:13B::ELIG//GOVIES
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/CUID/01GA001
:16S: COLLPRTY
:16S: GENL
:16R: DEALTRAN
:98B::TERM//OPEN
:19A::TRAA//CAD20000000,
:92A::PRIC//1,86
:16S: DEALTRAN
```

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)

Service Type	:22H::COLA// Exposure Type Indicator	:22H::PRSS// Process Indicator
TCMS	SLOA	n/a
TRS	REPO	LATE or blank

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);
- 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
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.
RATA	Price Adjustment (for changes in repo 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//20260511 :22H::CINT//INIT :22H::COLA//REPO :22H::REPR//PROV :13B::ELIG//GOVIES :16R: COLLPRTY :95P::PTYA//BICCODE1 :16S: COLLPRTY :16R: COLLPRTY :95P::PTYB//BICCODE2 :16S: COLLPRTY :16R: COLLPRTY :95R::TRAG/CEDE/CUID/01GA001 :16S: COLLPRTY :16S: GENL :16R: DEALTRAN :98B::TERM//OPEN :19A::TRAA//CAD1000000,00 :92A::PRIC//0,5 :16S: DEALTRAN	:16R: GENL :28E: 1/ONLY :20C::SEME//MSGC002 :20C::CLCI//INSTR001 :20C::SCTR//EXPCA001 **:23G: CANC** :98A::EXRQ//20260511 :22H::CINT//INIT :22H::COLA//REPO :22H::REPR//PROV :13B::ELIG//GOVIES :16R: COLLPRTY :95P::PTYA//BICCODE1 :16S: COLLPRTY :16R: COLLPRTY :95P::PTYB//BICCODE2 :16S: COLLPRTY :16R: COLLPRTY :95R::TRAG/CEDE/CUID/01GA001 :16S: COLLPRTY :16R: LINK :20C::PREV//MSGC001 :16S: LINK :16S:GENL :16R: DEALTRAN :98B::TERM//OPEN :19A::TRAA//CAD1000000,00 :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//PROVIES	:13B::ELIG//PROVIES
: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/CUID/01GA001	:95R::TRAG/CEDE/CUID/01GA001
:16S: COLLPRTY	:16S: COLLPRTY
:16S: GENL	:16S: GENL
:16R: DEALTRAN	:16R: DEALTRAN
:98B::TERM//OPEN	:98B::TERM//OPEN
:19A::TRAA//CAD1000000,00	:19A::TRAA//CAD1000000,00
: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//20260420	:98A::EXRQ//20260420
:22H::CINT//INIT	**:22H::CINT//RATA**
:22H::COLA//REPO	:22H::COLA//REPO
:22H::REPR//PROV	:22H::REPR//PROV
:13B::ELIG//PROVIES	:13B::ELIG//PROVIES
: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/CUID/01GA001	:95R::TRAG/CEDE/CUID/01GA001
:16S: COLLPRTY	:16S: COLLPRTY
:16S: GENL	:16S: GENL
:16R: DEALTRAN	:16R: DEALTRAN
:98A::TERM//20261020	:98A::TERM//20261020
:19A::TRAA//CAD1000000,00	:19A::TRAA//CAD1000000,00
:92C::PRIC/CEDE/CORRA	**:92C::PRIC/CEDE/CORRA**
:92A::RSPR//0,3	**:92A::RSPR//0,4**
:16S: DEALTRAN	:16S: DEALTRAN

Data adjustment (for set close date)

Original instruction	Data adjustment instruction
:16R: GENL	:16R: GENL
:28E: 1/ONLY	:28E: 1/ONLY
:20C::SEME//MSGD001	:20C::SEME//MSGD002
:20C::CLCI//INSTR001	:20C::CLCI//INSTR002
:20C::SCTR//EXPSCD001	:20C::SCTR//EXPSCD001
:23G: NEWM	:23G: NEWM
:98A::EXRQ//20260420	:98A::EXRQ//20260420
:22H::CINT//INIT	**:22H::CINT//CDTA**
:22H::COLA//REPO	:22H::COLA//REPO
:22H::REPR//PROV	:22H::REPR//PROV
:13B::ELIG//PROVIES	:13B::ELIG//PROVIES
: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/CUID/01GA001	:95R::TRAG/CEDE/CUID/01GA001
:16S: COLLPRTY	:16S: COLLPRTY
:16S: GENL	:16S: GENL
:16R: DEALTRAN	:16R: DEALTRAN
:98B::TERM//OPEN	**:98A::TERM//20260422**
:19A::TRAA//CAD1000000,00	:19A::TRAA//CAD1000000,00
:92A::PRIC//0,5	:92A::PRIC//0,5
:16S: DEALTRAN	:16S: DEALTRAN

Principal adjustment

Original instruction	Principal adjustment instruction
:16R: GENL	:16R: GENL
:28E: 1/ONLY	:28E: 1/ONLY
:20C::SEME//MSGP001	:20C::SEME//MSGP002
:20C::CLCI//INSTR001	:20C::CLCI//INSTR002
:20C::SCTR//EXPPA001	:20C::SCTR//EXPPA001
:23G: NEWM	:23G: NEWM
:98A::EXRQ//20260422	:98A::EXRQ//20260422
:22H::CINT//INIT	**:22H::CINT//PADJ**
:22H::COLA//REPO	:22H::COLA//REPO
:22H::REPR//PROV	:22H::REPR//PROV
:13B::ELIG//PROVIES	:13B::ELIG//PROVIES
: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/CUID/01GA001	:95R::TRAG/CEDE/CUID/01GA001
:16S: COLLPRTY	:16S: COLLPRTY
:16S: GENL	:16S: GENL
:16R: DEALTRAN	:16R: DEALTRAN
:98B::TERM//OPEN	:98B::TERM//OPEN
:19A::TRAA//CAD1000000,00	**:19A::TRAA//CAD1200000,00**
:92A::PRIC//0,5	:92A::PRIC//0,5
:16S: DEALTRAN	: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//20260422	:98A::EXRQ//20260422
: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/CUID/01GA001	:95R::TRAG/CEDE/CUID/01GA001
:16S: COLLPRTY	:16S: COLLPRTY
:16S: GENL	:16S: GENL
:16R: DEALTRAN	:16R: DEALTRAN
:98B::TERM//OPEN	:98B::TERM//OPEN
:19A::TRAA//CAD1000000,00	:19A::TRAA//CAD1000000,00
:92A::PRIC//0,5	:92A::PRIC//0,5
:16S: DEALTRAN	:16S: DEALTRAN

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.

Examples of MT558s

Unmatched status for one party on a Triparty Repo:

```
: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//PROVIES
:16R: COLLPRTY
:95P::PTYA//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/CUID/01GA001
:16S: COLLPRTY
:25D::MTCH//NMAT
:16S: GENL
:16R: DEALTRAN
:98B::TERM//OPEN
:19A::TRAA//CAD200000,
:92A::PRIC//1,86
:16S: DEALTRAN
```

Example of MT558 life cycle

The following example shows which MT558 messages will be sent over the life cycle of a Triparty Repo opening instruction for an exposure of CAD 10 mn. 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 BNS on SD, the exposure opens but is initially only partly allocated with CAD 1 mn; CAD 9 mn remains unallocated.
No MT558 is sent.

09:30 SD: The last CAD 9 mn 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//20251119
:22H::CINT//INST
:22H::REPR//PROV
:22H::COLA//REPO
:13B::ELIG//PROVIES
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/CUID/01GA001
: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//CAD0,
:19A::RALA//CAD10040000,
:19A::ESTT//CAD0,
:19A::RSTT//CAD10040000,
:16R: LINK
:20C::RELA//REPO23456
:16S: LINK
:16S: GENL
:16R: DEALTRAN
:98B::TERM//OPEN
:19A::TRAA//CAD10000000,
: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//20251119
:22H::CINT//INST
:22H::REPR//PROV
:22H::COLA//REPO
:13B::ELIG//PROVIES
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/CUID/01GA001
: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//CAD10040000,
:19A::RALA//CAD0,
:19A::ESTT//CAD10040000,
:19A::RSTT//EUR0,
:16R: LINK
:20C::RELA//REPO23456
:16S: LINK
:16S: GENL
:16R: DEALTRAN
:98B::TERM//OPEN
:19A::TRAA//CAD10000000,
:92A::PRIC//1,86
:16S: DEALTRAN
```

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). 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 participant short codes into a single report. For this purpose, the various participant short codes must added to a 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 10 MB 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

Field name	Description
Serv.Type	TRS or TCMS
Ins. Type	New exposure, Change repo rate, 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 • Invalid
Instru. Party	Participant short code of the instructing party
Instru. Role	Role of the instructing party: • Collateral Receiver • 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
Rate	TRS Exposures • Rate type: Possible values: – Reference rate – Fixed rate • Rate: – Fixed rate: Value of the fixed rate – Reference rate: Possible values: CORRA BOCOLR • Spread: – Fixed rate: Empty – Reference rate: “Spread” with spread value TCMS exposures: Empty
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.	Client instruction reference
New Attribute	New Exposure Amount, New Closing Date, New Rate
Reception Tmstmp	Reception timestamp of the instruction
Last Updt. Tmstmp	Last update timestamp of the instruction

Counterparties instructions – current VD

Field name	Description
Serv.Type	TRS or TCMS
Ins. Type	New exposure, Change repo rate, 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 • Invalid
Instru. Party	Participant short code of the instructing party.
Instru. Role	Role of the instructing party: • Collateral Receiver • 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
Rate	TRS Exposures • Rate type: Possible values: – Reference rate – Fixed rate • Rate: – Fixed rate: Value of the fixed rate – Reference rate: Possible values: – CORRA – BOCOLR • Spread: – Fixed rate: Empty – Reference rate: “Spread” with spread value TCMS exposures: Empty
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
Last Updt. Tmstmp	Last update timestamp of the instruction

Own instructions – VD+1

Field name	Description
Serv.Type	TRS or TCMS
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 • Invalid
Instru. Party	Participant short code of the instructing party
Instru. Role	Role of the instructing party: • Collateral Receiver • 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
Rate	TRS Exposures • Rate type: Possible values: – Reference rate – Fixed rate • Rate: – Fixed rate: Value of the fixed rate – Reference rate: Possible values: – CORRA – BOCOLR • Spread: – Fixed rate: Empty – Reference rate: “Spread” with spread value TCMS exposures: Empty
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.	Client instruction reference
New Attribute	New Exposure Amount, New Closing Date, New Rate.
Reception Tmstmp	Reception timestamp of the instruction
Last Updt. Tmstmp	Last update timestamp of the instruction

Counterparties instructions – VD+1

Field name	Description
Serv.Type	TRS or TCMS
Ins. Type	New exposure, Change repo rate, 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 • Invalid
Instru. Party	Participant short code of the instructing party
Instru. Role	Role of the instructing party: • Collateral Receiver • 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
Rate	TRS Exposures • Rate type: Possible values: – Reference rate – Fixed rate • Rate: – Fixed rate: Value of the fixed rate – Reference rate: Possible values: – CORRA – BOCOLR • Spread: – Fixed rate: Empty – Reference rate: “Spread” with spread value TCMS exposures: Empty
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
Last Updt. Tmstmp	Last update timestamp of the instruction

Example: Collateral Management Instruction Status Report (PDF)

Collateral Management Instructions Status Report

10-06-2026 08:30:00

TMX clearstream DEUTSCHE BÖRSE GROUP
Canadian Collateral Management Service

Own instructions - current VD

No instruction to report for this section

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	CORR Coll. Receiver	COGH		CAD	6,500,000.00		11/06/2026	ALL	150002764		10/06/2026 12:25:59 10/06/2026 12:26:00
TRS	New exposure Unmatched	CORS Coll. Receiver	COGH		CAD	9,000,000.00	Reference CORRA Spread -0.450000	15/06/2026	GOVIES	150002763		10/06/2026 12:23:45 10/06/2026 12:23:47

Own instructions - VD + 1

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
TRS	New exposure Unmatched	COGH Coll. Giver	CORR		CAD	8,000,000.00	Fixed 3.000000		MIX	150002762		10/06/2026 12:21:05 10/06/2026 12:21:07

Counterparties instructions - VD + 1

No instruction to report for this section

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). 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 participant short codes into a single report. For this purpose, the various participant short codes must be added to a 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 10 MB 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	
Line Identifier	"101"	
Header	"Report Name","Report Generation Timestamp"	
Line 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

Own instructions – current VD

Field		Descriptions
Line Identifier	"201"	
Header	"Own Instructions"	
Business Date	DD/MM/YYY	Current Business Date
Line 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"	
Line Identifier	"203"	
Service Type	4x	TRS or TCMS
Instruction Status	35x	Possible values: • Unmatched • Duplicate • Rejected • Cancelled unmatched • Invalid
Error Message	60x	If an instruction is invalid the error message will be shown.
Ins. Type	30x	Possible instruction types: • New exposure • Change repo rate • Change closing date • Change principal • 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 • Collateral Giver
Counterparty	8c	Participant short code of the counterparty
Clearstream Exposure Ref.	8n	CBL exposure reference (only if it already exists – otherwise empty)
Common Trans. ID	52x	Common Collateral Transaction Reference
Exposure Currency	3!a	Exposure currency
Exposure Amount	19d	Principal amount, expressed in the exposure currency
Rate Type	15c	TRS exposures: • Fixed rate • Reference rate TCMS exposures: Empty

Field		Descriptions
Fixed Rate	24d	TRS exposures: Rate applicable to the exposure (up to eight decimals, preceded by "-" if negative rate) Only if Rate Type = Fixed Rate, otherwise empty. TCMS exposures: Empty
Reference Rate	15x	TRS exposures: Reference rate applicable to the exposure. Only if Rate Type = Reference Rate, otherwise empty. Possible values: • CORRA • BOCOLR TCMS exposures: Empty
Spread	24d	TRS exposures: Only if Reference Rate is populated, otherwise empty. (Format: max 9 digits + 6 decimals) TCMS exposures: Empty
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	Client 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
Last update timestamp	DD/MM/YYYY HH:MM:SS	Last update timestamp of the instruction
Instruction ID	8!n	CBL instruction ID

Counterparty instructions – current VD

Field		Descriptions
Line Identifier	"301"	
Header	"Counterparty Instructions"	
Business Date	DD/MM/YYY	Current Business Date
Line 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"	
Line Identifier	"303"	
Service Type	4x	TRS or TCMS

Field		Descriptions
Instruction Status	35x	Possible values: • Unmatched • Duplicate • Rejected • Cancelled unmatched • Invalid
Error Message	60x	If an instruction is invalid the error message will be shown
Ins. Type	30x	Possible instruction types: • New exposure • Change repo rate • Change closing date • Change principal • 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 • Collateral Give
Counterparty	8c	Participant short code of the counterparty
Clearstream Exposure Ref.	8n	CBL exposure reference (only if it already exists – otherwise empty)
Common Trans. ID	52x	Common Collateral Transaction Reference
Exposure Currency	3!a	Exposure currency
Exposure Amount	19d	Principal amount, expressed in the exposure currency
Rate Type	15c	TRS exposures: • Fixed rate • Reference rate TCMS exposures: Empty
Fixed Rate	24d	TRS exposures: Rate applicable to the exposure (up to eight decimals, preceded by "-" if negative rate) Only if Rate Type = Fixed Rate, otherwise empty. TCMS exposures: Empty
Reference Rate	15x	TRS exposures: Reference rate applicable to the exposure. Only if Rate Type = Reference Rate, otherwise empty. Possible values: • CORRA • BOCOLR TCMS exposures: Empty
Spread	24d	TRS exposures: Only if Reference Rate is populated, otherwise empty. (Format: max 9 digits + 6 decimals) TCMS exposures: Empty
Closing Date	DD/MM/YYYY	Closing date of exposure

Field		Descriptions
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
Last update timestamp	DD/MM/YYYY HH:MM:SS	Last update timestamp of the instruction
Instruction ID	8!n	Clearstream instruction ID

Own instructions – VD+1

Field		Descriptions
Line Identifier	"401"	
Header	"Own Instructions"	
Business Date	DD/MM/YYY	Current Business Date
Line 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"	
Line Identifier	"403"	
Service Type	4x	TRS or TCMS
Instruction Status	35x	Possible values are Unmatched, Duplicate, Cancelled unmatched, 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 • Change repo rate • Change closing date • Change principal • 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 • Collateral Giver
Counterparty	8c	Participant short code of the counterparty
Clearstream Exposure Ref.	8n	CBL exposure reference (only if it already exists – otherwise empty)
Common Trans. ID	52x	Common Collateral Transaction Reference

Field		Descriptions
Exposure Currency	3!a	Exposure currency
Exposure Amount	19d	Principal amount, expressed in the exposure currency
Rate Type	15c	TRS exposures: • Fixed rate • Reference rate TCMS exposures: Empty
Fixed Rate	24d	TRS exposures: Rate applicable to the exposure (up to eight decimals, preceded by "-" if negative rate) Only if Rate Type = Fixed Rate, otherwise empty. TCMS exposures: Empty
Reference Rate	15x	TRS exposures: Reference rate applicable to the exposure. Only if Rate Type = Reference Rate, otherwise empty. Possible values: • CORRA • BOCOLR TCMS exposures: Empty
Spread	24d	TRS exposures: Only if Reference Rate is populated, otherwise empty. (Format: max 9 digits + 6 decimals) TCMS exposures: Empty
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	Client 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
Last update timestamp	DD/MM/YYYY HH:MM:SS	Last update timestamp of the instruction
Instruction ID	8!n	CBL instruction ID

Counterparty instructions – VD+1

Field		Descriptions
Line Identifier	"501"	
Header	"Counterparty Instructions"	
Business Date	DD/MM/YYY	Current Business Date
Line Identifier	"502"	

Field		Descriptions
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"	
Line Identifier	"503"	
Service Type	4x	TRS or TCMS
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 • Change closing date • Change principal • 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 • Collateral Giver
Counterparty	8c	Participant short code of the counterparty.
Clearstream Exposure Ref.	8n	CBL exposure reference (only if it already exists – otherwise empty)
Common Trans. ID	52x	Common Collateral Transaction Reference
Exposure Currency	3!a	Exposure currency
Exposure Amount	19d	Principal amount, expressed in the exposure currency
Rate Type	15c	TRS exposures: • Fixed rate • Reference rate TCMS exposures: Empty
Fixed Rate	24d	TRS exposures: Rate applicable to the exposure (up to eight decimals, preceded by "-" if negative rate) Only if Rate Type = Fixed Rate, otherwise empty. TCMS exposures: Empty
Reference Rate	15x	TRS exposures: Reference rate applicable to the exposure. Only if Rate Type = Reference Rate, otherwise empty. Possible values: • CORRA • BOCOLR TCMS exposures: Empty

Field		Descriptions
Spread	24d	TRS exposures: Only if Reference Rate is populated, otherwise empty. (Format: max 9 digits + 6 decimals) TCMS exposures: Empty
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
Last update timestamp	DD/MM/YYYY HH:MM:SS	Last update timestamp of the instruction
Instruction ID	8!n	Clearstream instruction ID
Line 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"	
Line Identifier	"505"	
Service Type	4x	TRS or TCMS
Instruction Status	35x	Possible values: • Unmatched • Duplicate • Rejected • Cancelled unmatched • Invalid
Error Message	60x	If an instruction is invalid the error message will be shown.
Ins. Type	30x	Possible instruction types: • New exposure • Change repo rate • Change closing date • Change principal • 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 • Collateral Giver
Counterparty	8c	Participant short code of the counterparty
Clearstream Exposure Ref.	8n	CBL exposure reference (only if it already exists – otherwise empty)

Field		Descriptions
Common Trans. ID	52x	Common Collateral Transaction Reference
Exposure Currency	3!a	Exposure currency
Current Principal	12c![....]	Principal ISINs followed by quantity in brackets
Rate Type	15c	TRS exposures: • Fixed rate • Reference rate TCMS exposures: Empty
Fixed Rate	24d	TRS exposures: Rate applicable to the exposure (up to eight decimals, preceded by "-" if negative rate) Only if Rate Type = Fixed Rate, otherwise empty. TCMS exposures: Empty
Reference Rate	15x	TRS exposures: Reference rate applicable to the exposure. Only if Rate Type = Reference Rate, otherwise empty. Possible values: • CORRA • BOCOLR TCMS exposures: Empty
Spread	24d	TRS exposures: Only if Reference Rate is populated, otherwise empty. (Format: max 9 digits + 6 decimals) TCMS exposures: Empty
Closing Date	DD/MM/YYYY	Closing date of exposure
Basket Reference	30x	Reference number of the eligibility basket; blank if no basket
New Principal	12c![....]	Principal ISINs followed by quantity in brackets
Reception timestamp	DD/MM/YYYY HH:MM:SS	Reception timestamp of the instruction
Last update timestamp	DD/MM/YYYY HH:MM:SS	Last update timestamp of the instruction
Instruction ID	8!n	CBL instruction ID

Report Footer

Field		Descriptions
Line 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","10/06/2026 08:30:01"
"201","Own Instructions","10/06/2026"
"202","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"
"203","TCMS","Unmatched","","New exposure","CORR","Coll. Receiver","CORS","","","CAD","10000000.00","","","","","","12/06/2026","ALL","","","","","","10/06/2026 17:56:46","10/06/2026 17:59:42","150002777"
"204","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"
"301","Counterparty Instructions","10/06/2026"
"302","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","New Required Exposure Amount","New Closing Date","New Rate","Reception Timestamp","Last Update Timestamp","Instruction ID"
"304","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","New Principal","Reception Timestamp","Last Update Timestamp","Instruction ID"
"401","Own Instructions","11/06/2026"
"402","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"
"404","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"
"501","Counterparty Instructions","11/06/2026"
"502","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","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","Common Trans. ID","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","15"

2. CCMS Portal

CCMS Portal is a 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.

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 CCMS Portal 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;

- 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 and Triparty Collateral Management.

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: • Add to source account • No file • File only
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: CDS

Report content

Field name	Description
Simulated exposure summary:	
Counterparty	Clearstream Collateral Receiver short code
Coll. account/Custodian	CDS account used for holding the securities received as collateral for the contract and custodian (CDS)
Basket Number	Reference number of the eligibility basket; blank if no basket

Field name	Description
Service Type	Service type of the exposure: • TRS • TCMS
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	CDS account used for holding the securities 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
Exposure Currency	Exposure currency
Warning	Reason why exposure was not simulated

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 and Triparty Collateral Management exposures.

Within the report, the exposures are treated in the order entered.

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 date 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: CDS

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:

Simulated exposure ID	10!n	Clearstream unique reference for this simulated exposure
Counterparty	8x	Clearstream Collateral Receiver short code
Collateral Account	7c	CDS account used for holding the securities received as collateral for the contract
Custodian	3x	The custodian of the collateral account: CDS
Basket Reference	30x	Reference number of the eligibility basket; blank if no basket
Service Type	20x	Service type of the exposure: • TRS • TCMS
Exposure Currency	3x	Exposure currency

Exposure Simulation Results:

Exposure Amount	13d	Requested amount of the exposure

Field name	Content	Description
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
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

Field name	Content	Description
Bond Risk Profiles	9x	Issuer type of the security: • Sovereign • Agency • Corporate • Structured • Convertible
Detailed Security Type	7x	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
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

Field name	Content	Description
		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
ISO Issuer Country	2x	The Issuer's country
Security Denomination Currency	3x	Currency code of the security
Clearer	11x	Clearer of the source account: CDS
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: CDS
Simulated Exposure Currency	3x	Exposure currency
Allocated Value to Simulated Exposure	13d	Collateral value of the security for the current simulated exposure
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

Field name	Content	Description
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

Extended Simulation Summary Report - PDF

Report content

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

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: CDS
Report generated	Date and time of report
Business date	Business date of report

Report content

Field name	Description
Simulated New exposure:	
Counterparty	Clearstream Collateral Receiver short code
Collateral Account	CDS account used for holding the securities received as collateral for the contract
Custodian	The custodian of the collateral account: CDS
Basket Number	Reference number of the eligibility basket; blank if no basket
Service Type	Service type of the exposure: • TRS • TCMS
Exposure Currency	Exposure currency

Field name	Description
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

Pending Unmatched New Exposure Instructions Included in the Simulation:

Counterparty	Clearstream Collateral Receiver short code
Collateral Account	CDS account used for holding the securities received as collateral for the contract
Custodian	The custodian of the collateral account: CDS
Basket Number	Reference number of the eligibility basket; blank if no basket
Service Type	Service type of the exposure: • TRS • TCMS
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	CDS account from which the substituted securities came
Custodian	The custodian of the source account is the original location where securities are deposited: CDS
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	CDS account used for holding the securities received as collateral for the contract
Custodian	The custodian of the collateral account: CDS
Basket Number	Reference number of the eligibility basket; blank if no basket
Service Type	Service type of the exposure: • TRS • TCMS
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

Extended Simulation Detailed Report - CSV

Report content

The report provides a summary at exposure level, for simulated Triparty Repo and Triparty Collateral Management 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 date 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	Reporting currency defined by the client

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:		
Counterparty	8x	Clearstream Collateral Receiver short code
Collateral Account	7c	CDS account used for holding the securities received as collateral for the contract
Custodian	3x	The custodian of the collateral account: CDS
Basket Reference	30x	Reference number of the eligibility basket; blank if no basket
Service Type	20x	Service type of the exposure: • TRS • TCMS
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		"Market Value of Allocated Positions Requiring Substitution (Reporting Currency)"
Titles:		

Field name	Content	Description
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	CDS account used for holding the securities received as collateral for the contract
Custodian	3x	The custodian of the collateral account: CDS
Basket Reference	30x	Reference number of the eligibility basket; blank if no basket
Service Type	20x	Service type of the exposure: • TRS • TCMS
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"
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

Field name	Content	Description
Custodian	6x	The custodian of the source account is the original location where securities are deposited: CDS
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"
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:		
Counterparty	8x	Clearstream Collateral Receiver short code
Collateral Account	7c	CDS account used for holding the securities received as collateral for the contract
Custodian	3x	The custodian of the collateral account: CDS
Basket Reference	30x	Reference number of the eligibility basket; blank if no basket
Service Type	20x	Service type of the exposure: • TRS • TCMS
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:		
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"
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	Source account number
Custodian	7x	The custodian of the source account is the original location where securities are deposited: CDS
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
Bond Risk Profiles	11x	Risk profile of the security: • Sovereign • Agency • Corporate • Structured • Convertible

Field name	Content	Description
Detailed Security Type	30x	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
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

Field name	Content	Description
		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
ISO Issuer Country	2x	The issuer's country
Security Denomination Currency	3x	Currency code of the security
Before Simulation:		
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:		
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.

Unless otherwise specified, all reports are available via Xact File Transfer and secured email.

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

a. Six digits (left-padded with leading zeroes as necessary).
b. Format YYYYMMDD.

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)

Availability and format

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

TRS/TCMS report

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

The report consists of three sections

- Report header:
  - General information
- Report content:
  - Exposure summary
  - Collateral held
- 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
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	CDS account holding the securities received as collateral to cover this exposure.
Custodian	Custodian of the Collateral Account: CDS
Exposure Type	Service type of the exposure: • Triparty Repo • Triparty CMS
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: 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: exposure amount. For exposures with no principal, the collateral required will equal the collateral value.
Collateral Value	Collateral value of the 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 $\frac{\text{Collateral Value} - \text{Collateral Required}}{\text{Collateral Required}} \times 100$
Ccy	Exposure currency: • TRS: currency of the cash borrowed/lent • TCMS: 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: • In-flight
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: 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: 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: blank
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: CDS
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
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	Latest price available for the security
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 $\text{Quantity} \times \frac{(\text{preferred price} + \text{accrued int})}{(100 + \text{margin})} \times \text{Valuation Factor}^{\ddagger}$ Equities $\frac{\text{Quantity} \times \text{preferred price}}{(100 + \text{margin}) / 100}$ U.S. valuation (optional) Bonds $\text{Quantity} \times \frac{(\text{pref. pr} + \text{accrued int})}{100} \times \frac{(100 - \text{margin})}{100} \times \text{Valuation Factor}^{\ddagger}$ Equities $\text{Quantity} \times \text{preferred price} \times \frac{(100 - \text{margin})}{100}$ † 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 (EST)

Triparty Collateral Management daily exposure report for a Collateral Giver

Triparty Collateral Management Daily Exposure Report

Canadian Collateral Management Service

Exposure Ref. No. 878734 Customer Ref No. CORR EXP5
Common Trans. ID
COGH - CCMS - Customer Demo

Collateral Receiver:	CORR	**Exposure Amount:**	6,500,000.00	**CCY:**	CAD	**Reference Rate:**	
Collateral Giver:	COGH	**Collateral Required:**	6,500,000.00	**Trade Date:**	09/06/26	**Spread:**	
Basket Number:	ALL	**Collateral Value:**	6,500,000.33	**Opening Date:**	10/06/26	**Rate applied:**	
Collateral Account:	CORR/01GA022	**Collateral Balance:**	+.33	**Closing Date:**	11/06/26		
Custodian:	CDS	**Exposure Type:**	Triparty CMS	**Actual Margin:**	+0.00	**Status:**	In Flight
Preferred Data Provider:	Bilateral F						

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
COGH/02GA011 CDS	CA135087C939 106628572	CAD 2,75 CANADA 14-2064 Straight Bond	AA+	CAD	3,977,974	1.140797	B	80.51	0.00	3,248,202.62	3,248,202.62
COGH/02GA011 CDS	CA136765BP82 232662549	CAD 5,00 CANADIAN WEST.BANK 21-2081	NR	CAD	2,000,000	0.000000	B	99.25	0.00	1,985,005.52	1,985,005.52

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 participant short codes into a single report. For this purpose, participant short codes must be added to a Reporting Group. The structure of the resulting report provides for a subsection for each participant short code. Sections are sorted in alphabetical order by short code.

It is also possible to define whether participant short codes 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 10 MB 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:		
Line 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:		
Line Identifier	"902"	
Description	"To"	
Client Short Code	8x	Clearstream Collateral Giver or Collateral Receiver short code

Report content

Field name	Content	Description
Principal Details[a]:		
Line Identifier	"100"	
Description	"Agreement Summary Tbl"	
Clearstream Exposure Ref.	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 - Security Maturity Date	DD/MM/YYYY - DD/MM/YYYY	Security closing date Security redemption date
Security Name	45x	Detailed name of the security
Principal Source Account	7c	CDS 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 $\text{Quantity} \times \frac{(\text{preferred price} + \text{accrued int})}{100} \times \text{Valuation Factor}^{\ddagger}$ Equities 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.

Field name	Content	Description
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

a. This section is not applicable for CCMS.

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:		
Line Identifier	"101"	
Counterparty Short Code	8x	Clearstream collateral receiver or collateral giver short code
Collateral Account	7c	CDS account holding the securities received as collateral to cover this exposure.
Exposure Type	1!a	Service type of the exposure: • "R" for TRS • "C" for TCMS
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 contract, expressed in the client's reporting currency
Collateral Value	19d	Collateral value of the securities allocated to all the exposures with the given contract, expressed in the client's reporting currency
Collateral Balance	19d	Excess/shortage of collateral Collateral Value – 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: CDS
Line Identifier	"102"	
Description	"Agreement Summary Rept"	
Clearstream Exposure Ref.	8n	Clearstream unique reference for this exposure

Field name	Content	Description
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: amount of cash to be covered by collateral. For exposures with no principal, the exposure amount will be reported as "0.00".
Exposure Type	1!a	Service type of the exposure: • "R" for TRS • "C" for TCMS
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: 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: exposure amount. For exposures with no principal, the collateral required will equal the collateral value
Collateral Value	19d	Collateral value of the securities allocated to the exposure

Field name	Content	Description
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
Exposure Status	9x	Life cycle status of the exposure: • PENDING • OPENING • IN-FLIGHT

Field name	Content	Description
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	CDS account holding the securities 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
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: 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: 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: Blank
Collateral Account Custodian	3x	Custodian of the Collateral Account: CDS

Field name	Content	Description
Securities Collateral Details:		
Line Identifier	"103"	
Description	"Agreement Summary Tbl"	
Clearstream Exposure Ref.	8n	Clearstream Unique reference for this exposure
Instrument Group	27c	Instrument group value per category:

Field name	Content	Description
		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
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	CDS 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

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:

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
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 of price. 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: CDS

Report footer

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

Example: Triparty Collateral Management Daily Exposure Report (TXT)

"901","From","CLEARSTREAM","11/06/2026","Counterparty Agreements","11/06/2026 08/30/00"
"902","To","COGH""101","CORR","CORR/01GA020","R","MIX","8000657.53","0.00","-8000657.53","Bilateral
F","CDS""101","CORS","CORS/02GA021","R","GOVIES","9000887.68","8827802.26","-173085.42","Bilateral F","CDS"
"102","Agreement Summary Rept","878731","CORR","CAD","8000000.00","R","0.03000000","COGH","8000657.53","0.00","-
8000657.53","08/06/2026","11/06/2026","00/00/0000","IN-FLIGHT","CAD","1.0000000000000","CORR/01GA020","MIX","ND 1106","","","","","CDS"
"102","Agreement Summary Rept","878733","CORS","CAD","9000000.00","R","0.01800000","COGH","9000887.68","8827802.26","-
173085.42","08/06/2026","10/06/2026","15/06/2026","IN-FLIGHT","CAD","1.0000000000000","CORS/02GA021","GOVIES","CORS
EXP1","","","CORRA","-0.00450000","CDS"
"103","Agreement Summary Tbl","878733","Straight Bond","CA642866GQ40","000205043039","07/05/2019-14/08/2050","CAD 3,05 NEW BRUNSWICK PROV 19-2050
","COGH/02GA011","3.05","84.856222","1.457597","CAD","NO","0","CAD","3806439.42","4410000.00","1.0000000000000","0.0000","3806439.42","A+","A+","","","Provin
ce","B","PCT","CDS"
"103","Agreement Summary Tbl","878733","Straight Bond","CA136765BM51","000268491392","30/10/2020-30/04/2081","CAD 0,06 CANADIAN WEST.BANK 20-2081
","COGH/02GA011","0.06","101.237154","0.000000","CAD","NO","0","CAD","5021362.84","4960000.00","1.0000000000000","0.0000","5021362.84","NR","NR","Credit
Linked Notes" ,"COCO" ,"Banking" ,"B","PCT","CDS"
"903","Check Count","8"

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 participant short codes into a single report. For this purpose, participant short codes must be added to a Reporting Group. The structure of the resulting report provides for a subsection for each participant short code. Sections are sorted in alphabetical order by short code.

It is also possible to define whether participant short codes 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 10 MB 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:		
Line 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:		
Line Identifier	"902"	
Description	"To"	
Client Short Code	8x	Clearstream Collateral Giver or Collateral Receiver short code

Report content

Field name	Content	Description
Principal Details:		
Line Identifier	"100"	
Description	"Agreement Summary Tbl"	
Clearstream Exposure Ref.	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	CDS 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 $\text{Quantity} \times \frac{(\text{preferred price} + \text{accrued int})}{100} \times \text{Valuation Factor}^{‡}$ Equities 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.

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

Contract Summary:

Line Identifier	"101"	
Counterparty Short Code	8x	Clearstream collateral receiver or collateral giver short code
Collateral Account	7c	CDS account holding the securities received as collateral to cover this exposure.
Exposure Type	1!a	Service type of the exposure: • "R" for TRS • "C" for TCMS
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 contract, expressed in the client's reporting currency
Collateral Value	19d	Collateral value of the securities allocated to all the exposures with the given contract, expressed in the client's reporting currency
Collateral Balance	19d	Excess/shortage of collateral Collateral Value – 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: CDS

Exposure Summary:

Line Identifier	"102"	
Description	"Agreement Summary Rept"	

Field name	Content	Description
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: amount of cash to be covered by collateral. For exposures with no principal, the exposure amount will be reported as "0.00".
Exposure Type	1!a	Service type of the exposure: • "R" for TRS • "C" for TCMS
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: 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: exposure amount. For exposures with no principal, the collateral required will equal the collateral value
Collateral Value	19d	Collateral value of the 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
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	CDS account holding the securities 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
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: 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: Blank
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: Blank
Collateral Account Custodian	3x	Custodian of the Collateral Account: CDS

Field name	Content	Description
Securities Collateral Details:		
Line Identifier	"103"	
Description	"Agreement Summary Tbl"	
Clearstream Exposure Ref.	8n	Clearstream unique reference for this exposure
Instrument Group	27c	Instrument group value per category:

Field name	Content	Description
		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
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	CDS 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)

Field name	Content	Description
Margin %	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 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 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

Field name	Content	Description
Source Account Custodian	7c	Custodian of the Collateral Source Account is the original location where securities are deposited: CDS

a. Additional possible indicative values are:
- "100": the security is ineligible.

Report footer

Field name	Content	Description
Line 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
UCITS/mutual funds:		Highest haircut applicable to any security in the fund		
Cash in the same currency:		- - - - - - - - - 0 - - - - - - - - -		

Example: Triparty Collateral Management Daily Exposure Report - Basel Compliant (TXT)

"901","From","CLEARSTREAM","10/06/2026","Counterparty Agreements","11/06/2026 08/30/00“
"902","To","COGH""101","CORR","CORR/01GA020","R","MIX","8000657.53","0.00","-8000657.53","Bilateral F","CDS“
"101","CORR","CORR/01GA022","C","ALL","6500000.00","6500000.33","0.33","Bilateral
F","CDS""101","CORS","CORS/02GA021","R","GOVIES","9000443.84","8827802.26","-172641.58","Bilateral F","CDS“
"102","Agreement Summary Rept","878731","CORR","CAD","8000000.00","R","0.03000000","COGH","8000657.53","0.00","-
8000657.53","08/06/2026","11/06/2026","00/00/0000","PENDING","CAD","1.0000000000000","CORR/01GA020","MIX","ND 1106","","","","","CDS“
"102","Agreement Summary
Rept","878734","CORR","CAD","6500000.00","C","","COGH","6500000.00","6500000.33","0.33","09/06/2026","10/06/2026","11/06/2026","IN-
FLIGHT","CAD","1.0000000000000","CORR/01GA022","ALL","CORR EXP5","","","","","CDS“
"102","Agreement Summary Rept","878733","CORS","CAD","9000000.00","R","0.01800000","COGH","9000443.84","8827802.26","-
172641.58","08/06/2026","10/06/2026","15/06/2026","IN-FLIGHT","CAD","1.0000000000000","CORS/02GA021","GOVIES","CORS
EXP1","","","","CORRA","-0.00450000","CDS“
"103","Agreement Summary Tbl","878734","Straight Bond","CA135087C939","000106628572","01/05/2014-01/12/2064","CAD 2,75 CANADA 14-2064
","COGH/02GA011","2.75","80.513900","1.140797","CAD","NO","0","CAD","3248202.62","3977974.00","1.0000000000000","0.0000","3248202.62","AA+","AA+","","","1.0
000000","Sovereign","CANADA","State","01/12/2064","00/00/0000","4","1","N","B","PCT","CDS“
"103","Agreement Summary Tbl","878734","Straight Bond","CA136765BP82","000232662549","25/03/2021-31/07/2081","CAD 5,00 CANADIAN WEST.BANK 21-2081
","COGH/02GA011","5","99.250276","0.000000","CAD","NO","0","CAD","1985005.52","2000000.00","1.0000000000000","0.0000","1985005.52","NR","NR","Credit Linked
Notes","COCO","1.0000000","Corporate","CANADA","Banking","31/07/2081","00/00/0000","24","1","N","B","PCT","CDS“
"103","Agreement Summary Tbl","878734","Straight Bond","CA651333GH39","000240242699","19/10/2021-02/12/2052","CAD 3,15 NEWFOUNDLAND, PROV 21-2052
","COGH/02GA011","3.15","86.505329","0.559426","CAD","NO","0","CAD","1266792.19","1455000.00","1.0000000000000","0.0000","1266792.18","A","A","","","1.000000
0","Agency","CANADA","Province","02/12/2052","00/00/0000","12","1","N","B","PCT","CDS“
"103","Agreement Summary Tbl","878733","Straight Bond","CA642866GQ40","000205043039","07/05/2019-14/08/2050","CAD 3,05 NEW BRUNSWICK PROV 19-2050
","COGH/02GA011","3.05","84.856222","1.457597","CAD","NO","0","CAD","3806439.42","4410000.00","1.0000000000000","0.0000","3806439.42","A+","A+","","","1.000
0000","Agency","CANADA","Province","14/08/2050","00/00/0000","12","1","N","B","PCT","CDS“
"103","Agreement Summary Tbl","878733","Straight Bond","CA136765BM51","000268491392","30/10/2020-30/04/2081","CAD 0,06 CANADIAN WEST.BANK 20-2081
","COGH/02GA011","0.06","101.237154","0.000000","CAD","NO","0","CAD","5021362.84","4960000.00","1.0000000000000","0.0000","5021362.84","NR","NR","Credit
Linked Notes","COCO","1.0000000","Corporate","CANADA","Banking","30/04/2081","00/00/0000","24","1","N","B","PCT","CDS“
"903","Check Count","13"

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 summary and detailed versions, intraday and daily (showing the end of day positions). The detailed version includes the details of the collateral pieces.

Intraday: Every 15 minutes between 03:30 and 19:00

Daily: 19:15

For more details, please refer to the CCMS 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
:28E:00001/ONLY
:13A::STAT//012
:20C::SEME//0000000001234567
:23G:NEWM
:98C::PREP//20100819050000
:22H::REPR//RECE
:22F::STBA//EOSP
:22F::SFRE//INDA
:16R:COLLPRTY
:95R::PTYA/CEDE/BANKA
:16S:COLLPRTY
:16S:GENL
:16R:SUMM
:19A::TEXA//CAD1199182000,
:19A::TCOR//CAD1199215403,44
:19A::COVA//CAD998945408,38
:19A::MARG//NCAD200269995,06
:92A::MARG//N16,7
:98C::VALN//20101109171641
:16S:SUMM
:16R:SUME
:22F::COLA//REPO
:19A::TEXA//CAD200050000,
:19A::TCOR//CAD200083336,12
:19A::COVA//CAD32269,39
:19A::MARG//NCAD200051066,73
:92A::MARG//N99,98
:16R:SUMC
:13B::ELIG//BASKET1
:95R::PTYB/CEDE/BANKB
:95R::TRAG/CEDE/CUID/01GA001
:19A::TEXA//CAD200050000,
:19A::TCOR//CAD200083336,12
:19A::COVA//CAD32269,39
:19A::MARG//NCAD200051066,73
:92A::MARG//N99,98
:16R:TRANSDET
:20C::CLTR//ABC123DE
:20C::TCTR//43545
:98A::TERM//20101011
:98A::EXRQ//20100818
:19A::TEXA//CAD50000,
:19A::TCOR//CAD50002,78
:19A::COVA//CAD0,
:19A::MARG//NCAD50002,78
:19A::TCFA//CAD0,
:92A::MARG//N100,
:92A::PRIC//1,
:25D::TREX//INTD
:16S:TRANSDET
:16S:SUMC
:16S:SUME
```

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

```
:16R:GENL
:28E:00001/MORE
:13A::STAT//012
:20C::SEME//0000000001234567
:23G:NEWM/COPY
:98C::PREP//20100819050000
:22H::REPR//RECE
:22F::STBA//EOSP
:22F::SFRE//INDA
:16R:COLLPRTY
:95R::PTYA/CEDE/BANKA
:16S:COLLPRTY
:16S:GENL
:16R:SUMM
:19A::TEXA//CAD1199182000,
:19A::TCOR//CAD1199215403,44
:19A::COVA//CAD998945408,38
:19A::MARG//NCAD200269995,06
:92A::MARG//N16,7
:98C::VALN//20101109171642
:16S:SUMM
:16R:SUME
:22F::COLA//REPO
:19A::TEXA//CAD200050000,
:19A::TCOR//CAD200083336,12
:19A::COVA//CAD32269,39
:19A::MARG//NCAD200051066,73
:92A::MARG//N99,98
:16R:SUMC
:13B::ELIG//BASKET1
:95R::PTYB/CEDE/BANKB
:95R::TRAG/CEDE/CUID/01GA001
:19A::TEXA//CAD200050000,
:19A::TCOR//CAD200083336,12
:19A::COVA//CAD32269,39
:19A::MARG//NCAD200051066,73
:92A::MARG//N99,98
:16R:TRANSDET
:20C::CLTR//ABC123DE
:20C::TCTR//43545
:98A::TERM//20101011
:98A::EXRQ//20100818
:19A::TEXA//CAD50000,
:19A::TCOR//CAD50002,78
:19A::COVA//CAD0,
:19A::MARG//NCAD50002,78
:19A::TCFA//CAD0,
:92A::MARG//N100,
:92A::PRIC//1,
:25D::TREX//INTD
:16S:TRANSDET
:16R:TRANSDET
:20C::CLTR//ABC123DF
:20C::TCTR//43544
:98A::TERM//20101011
:98A::EXRQ//20100818
:19A::TEXA//CAD200000000,
:19A::TCOR//CAD200033333,34
:19A::COVA//CAD32269,39
:19A::MARG//NCAD200001063,95
:19A::TCFA//CAD0,
:92A::MARG//N99,98
:92A::PRIC//3,
:25D::TREX//INTD
:16R:VALDET
:17B::COLL//Y
:17B::SECU//Y
:98C::SETT//20101109170045
:19A::MKTP//CAD47,4
:19A::MVPF//CAD47,4
:92B::EXCH//CAD/CAD/1,
:92A::VAFC//0,
:16R:SECDET
:35B:ISIN CA0000720008
/XS/000018352664
SHS TELEKOM AUSTRIA CA0000720008
:36B::SECV//UNIT/5,
:11A::DENO//CAD
:90B::MRKT//ACTU/CADR9,48
:94B::RATS/CEDE/CEDE
:70C::RATS//BBB LT
:16S:SECDET
:16S:VALDET
:16R:VALDET
:17B::COLL//Y
:17B::SECU//Y
:98C::SETT//20101109170045
:19A::MKTP//CAD0,54
:19A::MVPF//CAD5,41
:92B::EXCH//CAD/CAD/0,099907
:92A::VAFC//0,
:16R:SECDET
:35B:ISIN CNE100000502
/XS/000018304554
SHS ZIJIN MINING GROUP CO LTD
:36B::SECV//UNIT/1,
:11A::DENO//CAD
:90B::MRKT//ACTU/CAD5,4
:94B::RATS/CEDE/CEDE
:70C::RATS//NR LT
:16S:SECDET
:16S:VALDET
:16R:VALDET
:17B::COLL//Y
:17B::SECU//Y
:98C::SETT//20101109170045
:19A::MKTP//CAD40,
:19A::MVPF//CAD40,
:92B::EXCH//CAD/CAD/1,
:92A::VAFC//0,
:16S:SECDET
:16S:VALDET
:16S:TRANSDET
:16S:SUME
```

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, is available between 03:30 and 19:15 (EOD).

This report is sent at least once a day, at the default generation time of 08:00, 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 Trades:	
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	CDS account holding the securities received to cover this exposure.
Custodian	Custodian of the Collateral Account: CDS
Service Type	Service type of the exposure: • Triparty Repo
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

Field name	Description
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:

Exposure Ref. No.	Clearstream unique reference for this exposure
Collateral Giver	CDS Collateral Giver participant short code
Collateral Receiver	Clearstream Collateral Receiver participant short code
Collateral Account	CDS account holding the securities received to cover this exposure.
Custodian	Custodian of the Collateral Account: CDS
Service Type	Service type of the exposure: • Triparty Repo • Triparty CMS
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:

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
Reporting Currency	Reporting currency of the client

Summary:

Security Code	Security Isin Code and Security Common Code displayed in two lines
Instrument Category	Possible values: • Bond • Equity
Instrument Group	Instrument group value per Instrument Category (Bond, Equity)

Field name	Description
	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
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	CDS account holding the securities received to cover this exposure.
Custodian	Custodian of the Collateral Account: CDS
Service Type	Service type of the exposure: • Triparty Repo • Triparty CMS
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	CDS collateral source account number
Custodian	Custodian of the Collateral Source Account is the original location where securities are deposited: CDS
Status	Status of the exposure: • IN-FLIGHT
Ineligible Due To Clearstream/Contract Eligibility:	
Exposure Ref. No.	Clearstream unique reference for this exposure
Collateral Giver	Clearstream Collateral Giver participant short code

Field name	Description
Collateral Receiver	Clearstream Collateral Receiver participant short code
Collateral Account	CDS account holding the securities received to cover this exposure.
Custodian	Custodian of the Collateral Account: CDS
Service Type	Service type of the exposure: • Triparty Repo • Triparty CMS
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	CDS account holding the securities received to cover this exposure.
Service Type	Service type of the exposure: • Triparty Repo • Triparty CMS
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: CDS
Substitution Deadline	Substitution period deadline (DD/MM/YYYY)
Ineligibility Period End Date	Ineligibility period end date (DD/MM/YYYY)
Short Positions:	
Return Account	CDS 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.
Custodian	Custodian of the Return Account is the original location where securities are deposited: CDS
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 (EST)

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 available between 03:30 and19:15 (EOD).

This report is sent at least once a day, at the default generation time of 08:00, 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:		
Line 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:		
Line 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

Report content

Field name	Content	Description
Line Identifier	"105"	
Description	"Partially Open REPO/TSLS1 Trades"	
Clearstream Exposure Ref.	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	CDS account holding the securities received to cover this exposure
Service Type	5x	Service type of the exposure: • "R" for TRS • "C" for TCMS
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: CDS

Partially Open REPO Trades:

Line 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:

Line Identifier	"120"	
Description	"UnderCollateralised Trades"	
Clearstream Exposure Ref.	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	CDS account holding the securities received to cover this exposure

Field name	Content	Description
Service Type	5x	Service type of the exposure: • "R" for TRS • "C" for TCMS
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: CDS

Allocated securities to be substituted out:

Line 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:

Line 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

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
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
Issuer Type	9x	Possible values are: • Agency • Corporate • Sovereign Unspecified if blank.
Issuer Country	20x	The country of the issuer

Field name	Content	Description
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:		
Line Identifier	"210"	
Description	"Allocated Positions"	
Clearstream Exposure Ref.	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	CDS account holding the securities received to cover this exposure
Service Type	5x	Service type of the exposure: • "R" for TRS • "C" for TCMS
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	CDS collateral source account number
Custodian	7c	Custodian of the Collateral Source Account is the original location where securities are deposited: CDS
Collateral Account Custodian	3x	Custodian for the Collateral Account: CDS
Ineligible Due To Clearstream/Contract Eligibility:		
Line Identifier	"220"	
Description	"Ineligible due to Clearstream/Contract Eligibility	
Clearstream Exposure Ref.	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	CDS account holding the securities received to cover this exposure

Field name	Content	Description
Service Type	5x	Service type of the exposure: • "R" for TRS • "C" for TCMS
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: CDS

Ineligible Due To Custody:

Line 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	CDS account holding the securities received to cover this exposure
Service Type	5x	Service type of the exposure: • "R" for TRS • "C" for TCMS
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: CDS

Short Positions:

Line Identifier	"250"	
Description	"Short Positions"	
Return Account	7c	CDS 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

Field name	Content	Description
Return Account Custodian	7x	Custodian of the Collateral Source Account is the original location where securities are deposited: CDS

Report footer

Field name	Content	Description
Line 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.

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".

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 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 will be accounted with collateral required equal to the collateral value.
Total Collateral Value	Sum of the collateral value of all the securities allocated to all the exposures of the client
Collateral Balance	Total Excess/shortage of collateral. $\text{Total Collateral Value} - \text{Total Collateral Required}$
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 $\frac{\text{Total Collateral Value} - \text{Total Collateral Required}}{\text{Total Collateral Required}} \times 100$
Reporting currency	Currency used for reporting
Service Type Summary:	
Total Exposure Amount	Sum of the exposure amount of all the exposures in the given service type. A TCMS exposure with no exposure amount 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 will be accounted with collateral required equal to the collateral value.
Total Collateral Value	Sum of the collateral value of the securities allocated to all the exposures in the given service type
Collateral Balance	Excess/shortage of collateral in the given service type $\text{Total Collateral Value} - \text{Total Collateral Required}$
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 with this counterparty $\frac{\text{Total Collateral Value} - \text{Total Collateral Required}}{\text{Total Collateral Required}} \times 100$

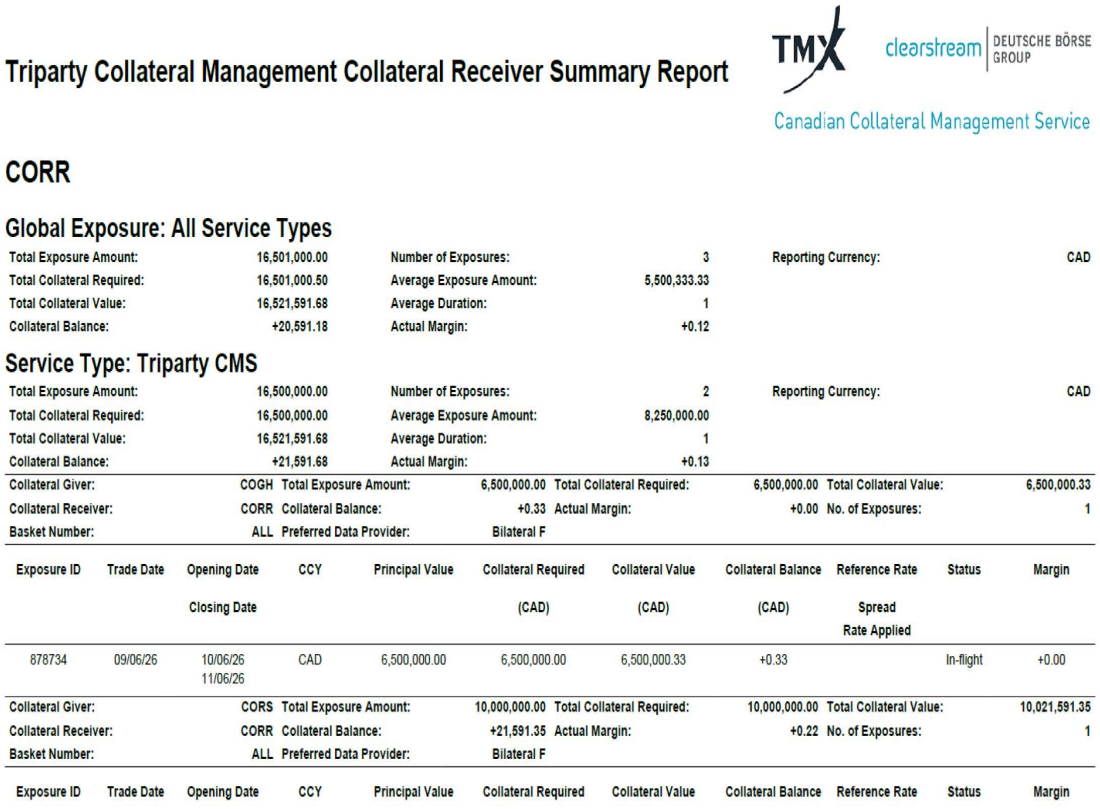
Field name	Description
Reporting currency	Currency used for reporting
Contract Summary:	Clearstream collateral receiver short code
Collateral Giver	Clearstream collateral giver short code
Collateral Receiver	Clearstream collateral receiver short code
Basket Number	Reference number of the eligibility 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 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 will be accounted with collateral required equal to the collateral value.
Total Collateral Value	Sum of the collateral value of the 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: exposure valuation currency
Principal Value	Exposure amount of the exposure, expressed in the exposure currency • TRS: amount of cash borrowed/lent • TCMS: exposure amount to be covered by collateral. For exposures with no principal, the exposure amount will be reported as "0.00".

Field name	Description
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: exposure amount to be covered by collateral. For exposures with no principal, the collateral required will equal the collateral value. This amount is expressed in the client's reporting currency.
Collateral value (Ccy)	Collateral value of the 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: 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: Blank
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: Blank
Status	Life cycle status of the exposure: • IN-FLIGHT
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 (EST)

Example: Triparty Collateral Management Collateral Receiver Summary Report (TXT)



Triparty Collateral Management Collateral Receiver Summary Report

TMX clearstream DEUTSCHE BÖRSE GROUP

Canadian Collateral Management Service

CORR

Global Exposure: All Service Types

Total Exposure Amount:	16,501,000.00	Number of Exposures:	3	Reporting Currency:	CAD
Total Collateral Required:	16,501,000.50	Average Exposure Amount:	5,500,333.33		
Total Collateral Value:	16,521,591.68	Average Duration:	1		
Collateral Balance:	+20,591.18	Actual Margin:	+0.12		

Service Type: Triparty CMS

Total Exposure Amount:	16,500,000.00	Number of Exposures:	2	Reporting Currency:	CAD
Total Collateral Required:	16,500,000.00	Average Exposure Amount:	8,250,000.00		
Total Collateral Value:	16,521,591.68	Average Duration:	1		
Collateral Balance:	+21,591.68	Actual Margin:	+0.13		

Collateral Giver:	COGH	Total Exposure Amount:	6,500,000.00	Total Collateral Required:	6,500,000.00	Total Collateral Value:	6,500,000.33
Collateral Receiver:	CORR	Collateral Balance:	+0.33	Actual Margin:	+0.00	No. of Exposures:	1
Basket Number:	ALL	Preferred Data Provider:	Bilateral F				

Exposure ID	Trade Date	Opening Date Closing Date	CCY	Principal Value	Collateral Required (CAD)	Collateral Value (CAD)	Collateral Balance (CAD)	Reference Rate Spread Rate Applied	Status	Margin
878734	09/06/26	10/06/26 11/06/26	CAD	6,500,000.00	6,500,000.00	6,500,000.33	+0.33		In-flight	+0.00

Collateral Giver:	CORS	Total Exposure Amount:	10,000,000.00	Total Collateral Required:	10,000,000.00	Total Collateral Value:	10,021,591.35
Collateral Receiver:	CORR	Collateral Balance:	+21,591.35	Actual Margin:	+0.22	No. of Exposures:	1
Basket Number:	ALL	Preferred Data Provider:	Bilateral F				

Exposure ID	Trade Date	Opening Date	CCY	Principal Value	Collateral Required	Collateral Value	Collateral Balance	Reference Rate	Status	Margin

Triparty Collateral Management Collateral Giver Summary Report - PDF

Report short name: **CYDS**

Availability and format

The report is available to Collateral Givers in PDF.

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".

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 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 will be accounted with collateral required equal to the collateral value.
Total Collateral Value	Sum of the collateral value of all the 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

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 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 will be accounted with collateral required equal to the collateral value.
Total Collateral Value	Sum of the collateral value of the 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: exposure valuation currency
Principal Value	Exposure amount of the exposure, expressed in the exposure currency • TRS: amount of cash borrowed/lent • TCMS: exposure amount to be covered by collateral. For exposures with no principal, the exposure amount will be reported as "0.00".

Field name	Description
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: exposure amount to be covered by collateral. For exposures with no principal, the collateral required will equal the collateral value. This amount is expressed in the client's reporting currency.
Collateral value (Ccy)	Collateral value of the securities allocated to the exposure. This amount is expressed in the client's reporting currency
Collateral Balance (Ccy)	Excess/shortage of collateral Total Collateral Value – 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: 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: Blank
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: Blank
Status	Life cycle status of the exposure: • IN-FLIGHT
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 (EST)

Example: Triparty Collateral Management Collateral Receiver Summary Report (TXT)

Triparty Collateral Management Collateral Giver Summary Report

TMX clearstream DEUTSCHE BÖRSE GROUP

Canadian Collateral Management Service

COGH

Global Exposure: All Service Types

Total Exposure Amount:	15,500,000.00	Number of Exposures:	2	Reporting Currency:	CAD
Total Collateral Required:	15,500,443.84	Average Exposure Amount:	7,750,000.00		
Total Collateral Value:	15,327,802.59	Average Duration:	3		
Collateral Balance:	-172,641.25	Actual Margin:	-1.11		

Service Type: Triparty CMS

Total Exposure Amount:	6,500,000.00	Number of Exposures:	1	Reporting Currency:	CAD
Total Collateral Required:	6,500,000.00	Average Exposure Amount:	6,500,000.00		
Total Collateral Value:	6,500,000.33	Average Duration:	1		
Own Collateral:	6,500,000.33	Actual Margin:	+0.00		
Reused collateral:	0.00				
Collateral Balance:	+0.33				

Collateral Giver:	COGH	Total Exposure Amount:	6,500,000.00	Total Collateral Required:	6,500,000.00	Total Collateral Value:	6,500,000.33
Collateral Receiver:	CORR	Collateral Balance:	+0.33	Actual Margin:	+0.00	No. of Exposures:	1
Basket Number:	ALL	Preferred Data Provider:	Bilateral F				

Exposure ID	Trade Date	Opening Date / Closing Date	CCY	Principal Value	Collateral Required (CAD)	Collateral Value (CAD)	Collateral Balance (CAD)	Reference Rate / Spread / Rate Applied	Status	Margin

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 participant short codes into a single report. For this purpose, participant short codes must be added to a Reporting Group. The structure of the resulting report provides for a subsection for each participant short code. Sections are sorted in alphabetical order by short code.

It is also possible to define whether participant short codes 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 10 MB 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".

Report header

Field name	Content	Description
From:		
Line 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:		
Line 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:		
Line 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 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 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 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
Exposure Summary:		
Line Identifier	"106"	
Description	"C/P Summary Tbl"	
Clearstream Exposure Ref.	8n	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
ISO Code	3!a	Exposure currency • TRS: currency of the cash borrowed/lent • TCMS: exposure valuation currency

Field name	Content	Description
Exposure Amount	19d	Principal amount, expressed in the exposure currency • TRS: amount of cash borrowed/lent • TCMS: exposure amount to be covered by collateral. For exposures with no principal or exposure amount, the exposure amount will be reported as "0.00".
Exposure Type	1!a	Service type of the exposure • "R" for TRS • "C" for TCMS
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: 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
Exposure Status	9x	Life cycle status of the exposure: • PENDING • OPENING
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: exposure amount to be covered by collateral. For exposures with no principal, the collateral required will equal the collateral value.
Collateral value	19d	Collateral value of the securities allocated to the exposure. The collateral value is expressed in the exposure currency
Client Exposure Ref	16x	Client reference for this exposure

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

Example: Triparty Collateral Management Counterparties Summary Report (TXT)

"901","From","CLEARSTREAM","10/06/2026","Counterparties Summary Report for CORS","11/06/2026 08/30/00“
"902","To","CORS""105","C/P Summary Rept","CORS","10000000.00","10000000.00","10021591.35","21591.35","C“
"105","C/P Summary Rept","CORS","9000000.00","9000443.85","8827802.26","-172641.59","R“
"106","C/P Summary Tbl","878732","CORR","ALL","CAD","10000000.00","C","","09/06/2026","10/06/2026","12/06/2026","IN-FLIGHT","10000000.00","10021591.35","SD 1006","","","","Bilateral F“
"106","C/P Summary Tbl","878733","COGH","GOVIES","CAD","9000000.00","R","1.80000000","08/06/2026","10/06/2026","15/06/2026","IN-FLIGHT","9000443.84","8827802.26","SD 1006 CR","","CORRA","-0.45000000","Bilateral F“
"903","Check Count","6"

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 participant 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 participant 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
Line Identifier	"101"	
Description	"Report Name"	
Description	"Business Date"	
Description	Generation Time	
Line 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

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

Report content - Longbox

Field name	Content	Description
Line Identifier	"201"	
Description	"Longbox"	
Line 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"	
Line 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
Detailed Security Type	30x	For Bonds: • Bill • Certificate of deposit • Commercial Paper • Medium Term Note • Short Term Note • Straight Bond

Field name	Content	Description
		For Equities: • Preferred Convertible Share • Depository Receipt • Right • Ordinary Share • Preferred Share • Warrant • Unit
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
Line Identifier	"301"	
Description	"Triparty"	
Line 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"	
Line 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)

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
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

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	CDS account that is the source account for the securities
Clearstream Exposure Ref.	8n	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
Common Trans. ID Giver	52x	Common Collateral Transaction Reference
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

Field name	Content	Description
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
Exposure Amount	19d	Principal amount of the exposure: • TRS: amount of cash borrowed/lent • TCMS: 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: exposure valuation currency
Rate	[N]16d	Repo rate applied to the exposure. In case variable rates 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 securities allocated to the exposure
Collateral Account	7c	CDS account holding the securities received as collateral to cover this exposure
Basket Number	30x	Reference number of the eligibility basket; blank if no basket
Contract ID	6!n	Unique identifier for the contract
Line 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"	
Line Identifier	"403"	
Participant Short Code	8x	Clearstream participant short code
Clearstream Exposure Ref.	8n	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
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

Field name	Content	Description
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

Example: Triparty Collateral Management Full Positions Report (TXT)

"101","Report Name","Business Date","Generation Time"
"102","Full Positions Report","09/06/2026","09/06/2026 08:30:00"
"201","LongBox"
"202","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"
"203","CA00791P1071","000234860089","COGH/02GA011","CAD","SHS ADVANTAGE ENERG ORD REG","54194.00","347499.80","ADVANTAGE ENERG","Corporate","NR","NR","Equity","Ordinary Share","","Energy","CA","","8.985000","0.000000","1.000000","30/11/2024 02:41:28","371","0.713650","UNFUNDABLE (other reasons)"
"203","CA110709FY32","000040856331","COGH/02GA011","CAD","CAD 4,95 BRITISH COLUMBIA 08-2040","95999998.00","76181990.90","BRITISH COLUMBIA","Agency","AA-","AA-","Bond","Straight Bond","","Province","CA","18/06/2040","110.535000","0.662705","1.000000","30/11/2024 05:32:19","371","0.713650","FUNDABLE"
"203","CA135087P733","000256400561","COGH/02GA011","CAD","CAD 3,245 CANADA 22-2027","48300000.00","34921404.61","CANADA","Sovereign","AA+","AA+","Bond","Straight Bond","","State","CA","24/08/2027","100.720000","0.591630","1.000000","30/11/2024 05:34:30","371","0.713650","FUNDABLE"
"203","CA135087WL43","000008450749","COGH/02GA011","CAD","CAD 5,75 CANADA 98-2029","9960000.00","8131947.32","CANADA","Sovereign","AA+","AA+","Bond","Straight Bond","","State","CA","01/06/2029","112.021000","2.385302","1.000000","30/11/2024 05:36:46","371","0.713650","FUNDABLE"
"203","CA135087XG49","000013809976","COGH/02GA011","CAD","CAD 5,75 CANADA, GOVT. OF 01-2033","10000000.00","8708692.50","CANADA","Sovereign","AA+","AA+","Bond","Straight Bond","","State","CA","01/06/2033","119.645000","2.385302","1.000000","30/11/2024 05:36:19","371","0.713650","FUNDABLE"
"203","CA25490HAB20","000268500995","COGH/02GA011","CAD","CAD 0,0625 DIRTT ENVIRONMENT 21-2026","10000.00","5287.77","DIRTT ENVIRONMENT","Corporate","NR","NR","Bond","Straight Bond","","Industrial","CA","31/12/2026","72.000000","2.094780","1.000000","28/09/2024 05:35:39","416","0.713650","UNFUNDABLE (other reasons)"
"203","CA3748252069","000064059289","COGH/02GA011","CAD","SHS GIBSON ENERGY INC ORD REG","4881.00","82241.32","GIBSON ENERGY INC","Corporate","BBB-","NR","Equity","Ordinary Share","","Energy","CA","","23.610000","0.000000","1.000000","30/11/2024 02:39:55","371","0.713650","UNFUNDABLE (other reasons)"
"203","CA748148RL96","000023015129","COGH/02GA011","CAD","CAD 5,75 QUEBEC,PROVINCE OF 03-2036","97983108.00","83385552.02","QUEBEC,PROVINCE OF","Agency","AA-","AA-","Bond","Straight Bond","","Province","CA","01/12/2036","118.212000","1.036885","1.000000","30/11/2024 05:36:55","371","0.713650","FUNDABLE"
"203","CA74814ZEA71","000262252027","COGH/02GA011","CAD","CAD 0,051 QUEBEC,PROVINCE OF 08-2058","50000000.00","43572435.99","QUEBEC,PROVINCE OF","Agency","AA-","AA-","Bond","Straight Bond","","Province","CA","21/09/2058","120.199000","1.912500","1.000000","30/11/2024 05:35:02","371","0.713650","FUNDABLE"
"301","Triparty"

Appendix A. 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.

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Glossary

CBL

Clearstream Banking Luxembourg.

CDS

Canadian Depository for Securities.

Closing

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

Collateral Account

A CDS 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 CDS 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 or TCMS..

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 CDS 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.

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 Collateral Management Canada Services) or the client's price (if External valuation is requested for the contract).

Reference Rate

The following Reference Rates are currently supported:

- CORRA - Canadian Overnight Repo Rate Average
- BOCOLR - Bank of Canada Overnight Lending Rate

TCMS

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

TRS

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

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