

# Electronic Reports in Securities Lending

for Customers of Clearstream Banking AG, Frankfurt

## **Electronic Reports in Securities Lending**

Clearstream Banking F-GSF19

November 2015

Subject to change. This document is protected by intellectual property rights of Clearstream International société anonyme, Luxembourg. No part of this document may be reproduced in any form by any means, electronic or mechanical, including photocopying and recording, for any purpose without the prior written consent of Clearstream International société anonyme, Luxembourg. Any violation will be legally prosecuted.

© Copyright Clearstream International société anonyme (2013). All rights reserved.

Clearstream and Xemac® are registered trademarks of Clearstream Banking AG.

## Foreword

Clearstream Banking Frankfurt (CBF) offers its customers the possibility to use strategic or (under certain technical preconditions) automatic securities lending and borrowing services. CBF handles the booking of transactions and collateral entirely.

One integral element of the service is the comprehensive daily reporting to ensure full transparency. Originally, customers could receive their reporting in the form of tagged-image-file (TIF) reports sent as fax or as email attachments. Neither of these formats was designed to be further processed by electronic means.

CBF therefore has developed those reports that contain the day-to-day business in an electronic format that mirrors the information given in the paper reports currently created in PDF format and sent as email attachments.

These reports are generated in CSV format which can easily be imported into common applications such as MS Excel, and are provided via email attachment, additionally or alternatively to attachments in PDF format.

## Contact

### **Clearstream Banking Frankfurt**

Mergenthalerallee 61  
D-65760 Eschborn

Anne-Kathrin Hasdorf

Tel: +352 243 3 54 66

Email: [anne-kathrin.hasdorf@clearstream.com](mailto:anne-kathrin.hasdorf@clearstream.com)

Jean-Philippe Aubry

Tel: + 352 243 3 64 09

Email: [jean-philippe.aubry@clearstream.com](mailto:jean-philippe.aubry@clearstream.com)

# Electronic Reports in Securities Lending

This page has intentionally been left blank.

# Content

<b>Foreword</b> .....	<b>i</b>
Contact .....	i
<b>1. Introduction</b> .....	<b>1-1</b>
<b>2. General format definitions</b> .....	<b>2-1</b>
2.1 File name .....	2-1
2.2 File format .....	2-2
<b>3. Specific formats of the reports</b> .....	<b>3-1</b>
3.1 Overview .....	3-1
3.2 Trade Confirmation .....	3-2
3.3 Settlement Confirmation .....	3-5
3.4 Positions .....	3-8
3.5 Collateral Movement .....	3-10
3.6 Pledged Collateral .....	3-12
3.7 Collateral Lender .....	3-14
3.8 External Collateral Lender .....	3-16
3.9 Collateral Borrower .....	3-18
3.10 Collateral Lender Details .....	3-20
3.11 Monthly Fee .....	3-23
3.12 Monthly Fee (optional for KAGplus borrowers only) .....	3-26
3.13 Monthly Tax Information reporting for borrowers .....	3-28
3.14 Monthly Tax Information reporting for lenders .....	3-31
3.15 Trade Opening .....	3-33
3.16 Return .....	3-35
3.17 Lender Cancellation .....	3-37
3.18 Trade Confirmation - Storno .....	3-38
<b>4. Examples of the reports</b> .....	<b>4-1</b>
4.1 Trade Confirmation .....	4-1
4.2 Settlement Confirmation .....	4-3
4.3 Positions .....	4-5
4.4 Collateral Movement .....	4-8
4.5 Pledged Collateral .....	4-10
4.6 Collateral Lender .....	4-12
4.7 External Collateral Lender .....	4-14
4.8 Collateral Borrower .....	4-16
4.9 Collateral Lender Details .....	4-18
4.10 Monthly Fee .....	4-19
4.11 Monthly Fee (optional for KAGplus borrowers only) .....	4-22
4.12 Monthly Tax Information reporting for borrowers .....	4-26
4.13 Monthly Tax Information reporting for lenders .....	4-28
4.14 Trade Opening .....	4-30
4.15 Return .....	4-32
4.16 Lender Cancellation .....	4-34
4.17 Trade Confirmation - Storno .....	4-36

# Electronic Reports in Securities Lending

<b>5. Frequently Asked Questions (FAQ)</b> .....	<b>5-1</b>
<b>Abbreviations</b> .....	<b>A-1</b>

# 1. Introduction

This document describes the format of the electronic reports in securities lending for customers of Clearstream Banking Frankfurt. Currently the following reports can be generated as CSV files<sup>1</sup> (electronic format):

- Trade Confirmation
- Settlement Confirmation
- Positions
- Collateral Movement
- Pledged Collateral
- Collateral Lender
- External Collateral Lender
- Collateral Borrower
- Collateral Lender Details
- Monthly Fee
- Monthly Tax Information reporting for borrowers
- Monthly Tax information reporting for lenders
- Trade Opening
- Return
- Lender Cancellation
- Trade Confirmation - Storno

Section 2 of this document details the general definitions that are the same for all reports. Section 3 contains the specific definitions for each report.

To each electronic report there is a equivalent PDF file<sup>2</sup> (paper format) that customers may receive on a daily basis in an email attachment. Section 4 shows examples as comparison of the electronic and paper format of reports.

---

1. CSV is a file format in which data sets may be exchanged between various programs. The structure is extremely simple. A data set has one line and the different fields are segregated by a field separator (here: ";" semicolon).  
2. File format to share documents across most platforms, developed by Adobe®.

# Electronic Reports in Securities Lending

This page has intentionally been left blank.



## 2. General format definitions

### 2.1 File name

---

All file names of the electronic reports consist of four parts separated by "\_" (underscore):

REPORTDATE\_CPIDENT\_REPORTNAME\_TIMESTAMP.EXTENSION

#### REPORTDATE

Data of this date are reported. The format is always "YYYYMMDD".

#### CPIDENT

The Counterparty Ident Code under which the counterparty is registered in the Lending Management System in Clearstream.

#### REPORTNAME

The name of the report. Words within the name are separated by "\_" (underscore).

#### TIMESTAMP

With this identification field of the reports, several reports generated on one day may be distinguished. The format is year, month, day, hour, minute, second, millisecond, all separated by "\_" (underscore).

#### EXTENSION

The reports were designed to be compatible with MS Excel, so the format chosen is the CSV format. Therefore CSV is the extension of the file name.

#### Examples:

20131112\_1234 BORROWER1\_Trade\_Confirmation\_2013\_11\_12\_15\_07\_25\_578.pdf

20131112\_1234 BORROWER1\_Trade\_Confirmation\_2013\_11\_12\_15\_07\_21\_531.csv

## 2.2 File format

---

### 2.2.1 Overview

The items of data in one file are separated by ";" (semicolon). Every line ends with LF (linefeed).

Every electronic report consists of four basic components:

- HEADER (general report information);
- BODY (report data);
- FOOTER (end of report, including sum if applicable);
- Comment line (free text).

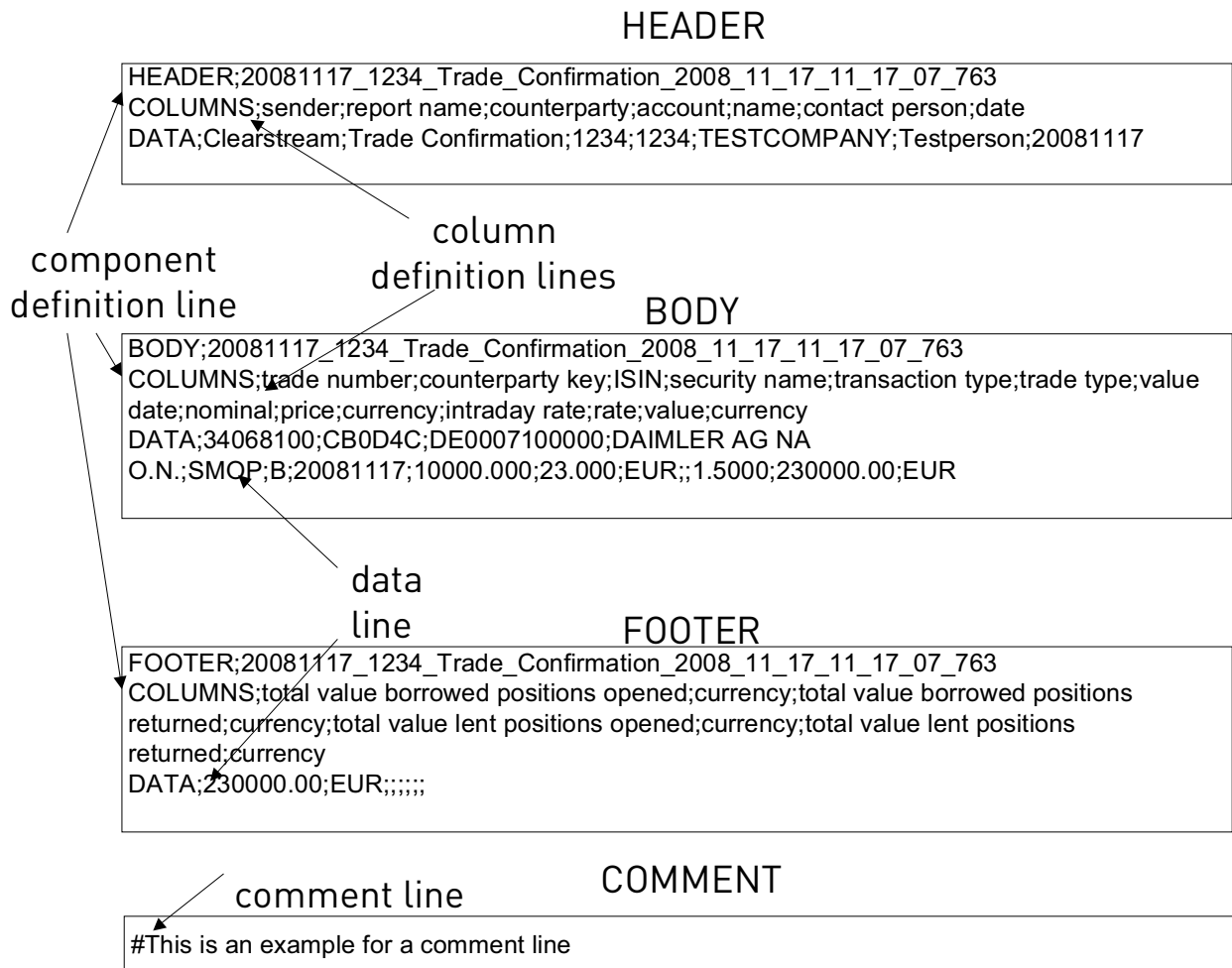
Each component's header, body and footer consist of three elements:

- Component definition line;
- Column definition line;
- One (possibly empty) or more data lines.

An empty line is inserted between the components in order to separate them visually.

Each report may optionally include a comment line indicated by "#" (hash) as the first character in the line.

Example:



## 2.2.2 Header

A file always starts with a header of three lines:

- Component definition line;
- Column definition line;
- Data line.

### Component definition line

Structure:

```
HEADER ; FILENAME
```

Description:

```
HEADER
```

Predefined keyword

# Electronic Reports in Securities Lending

## Column definition line

**FILENAME** The report's name, as described in [File name](#) on page 2 - 1

Structure:

```
COLUMNS;sender;report name;counterparty;account;name;contact  
person;date
```

(No line breaks in the file)

Description:

**COLUMNS** Predefined keyword

The rest of this line defines the data headings that follow in the next line (data line). The line appears in the report in exactly the same structure as given above.

## Data line

Structure:

```
DATA;Clearstream;REPORTNAME;CPIDENT;ACCOUNT;CPNAME;CONTACT;YYYYMMDD
```

(No line breaks in the file)

Description:

**DATA** Predefined keyword of the data line

**Clearstream** Name of the service provider of securities lending<sup>a</sup>

a. Included, because once the files are detached from the e-mail there is no other indicates as to who the sender of the files is.

<b>REPORTNAME</b>	The name of the report. Words within the name are separated by " " (space).
<b>CPIDENT</b>	The Counterparty Ident Code under which the counterparty is registered in the Lending Management System in Clearstream. (Matches ACCOUNT in most cases - except German investment trust companies.)
<b>ACCOUNT</b>	Customer's main account in CASCADE (German investment trust companies: main account number of the depositary bank).
<b>CPNAME</b>	The name under which the counterparty is registered in the Lending Management System in Clearstream
<b>CONTACT</b>	Contact person, receiver of the report
<b>YYYYMMDD</b>	Data of this date are reported. The format is always "YYYYMMDD".

Example of a Header:

```
100048800_Trade_Opening_2013_11_12_12_53_59_449
COLUMNS;sender;report name;counterparty;account;name;contact
person;date
DATA;Clearstream;Trade Opening;1234 BORROWER1;1234;TESTCOMPANY
B1;;20131112
```

(No line breaks in the file)

### 2.2.3 Body

The body consists of two definition lines and one or more data lines. The specific definition of the body per report will follow in [Specific formats of the reports](#) on page 3 - 1. This is the general structure:

#### Component definition line

Structure:

```
BODY;FILENAME
```

Description:

BODY	Predefined keyword of the body array
FILENAME	Identifies the file name of the report, see <a href="#">File name</a> on page 2 - 1

#### Column definition line

Structure:

```
COLUMNS;COLHEAD(1);COLHEAD(2);...;COLHEAD(n-1);COLHEAD(n)
```

Description:

COLUMNS	Predefined keyword
COLHEAD(i)	Defines the heading per column of a report. Column headings determine the order of data to follow in the data lines.

#### Data line

Structure:

```
DATA;VALUE(1);VALUE(2);...;VALUE(n-1);VALUE(n)
```

Description:

DATA	Predefined keyword
------	--------------------

## Electronic Reports in Securities Lending

**VALUE ( i )** Actual data of a report. The specific definition of data per report is detailed in [Specific formats of the reports](#) on page 3 - 1.

Following rules apply to the data formats in the body the:

- Depending on the report, the version number of the trade number is included/excluded.
- The "disclosure key"-column is always indicated, even if no disclosure is intended. In this case, the column is left blank.
- The date format is the same for all data fields: YYYYMMDD
- Characters to separate thousands are not used.
- Decimals are separated by "." (period).
- In order to differentiate loans and borrowings, there is a column "trade type". The letter "B" in this column identifies a borrow type of trade; an "L" in this column identifies a loan type of trade. The trade type is defined from the customer's point of view:
  - if the customer is the lender in regards to a trade, the column reads "L".
  - if the customer is the borrower in regards to a trade, the column reads "B".

Example of a body:

```
BODY;20131112_100048800_Trade_Opening_2013_11_12_12_53_59_449
COLUMNS;trade number;counterparty key;ISIN;security name;security
type;transaction type;trade type;opening value date;closing value
date;nominal;deposit currency;rate;opening price;currency;opening
value;currency;current price;currency;current value;currency
DATA;100048800;CB792D;DE000A0D60W2;DT.PFBR.BANK 05/15 S.880
;BON;STOP;B;20131112;;100000.000;JPY;1.5000;100.111;pct;753.79;EUR;100.111;
pct;829.17;EUR
```

(No line breaks in the file)

### 2.2.4 Footer

The footer consists in most cases of three lines and shows, for example, the sum of certain values out of data lines. In the case of the Pledged Collateral Report, there is calculated data which is not related directly to report data (for example, Margined Value). The footer is always shown, even if there is no data to report. In this case, it is left blank; this is done to ensure a consistent data format.

#### Component definition line

Structure:

```
FOOTER;FILENAME
```

Description:

```
FOOTER      Predefined keyword of the Footer array
FILENAME    Identifies the file name of the report, as described in File name on page 2 - 1
```

**Column definition line**

Structure:

```
COLUMNS ; COLHEAD ( 1 ) ; COLHEAD ( 2 ) ; ... ; COLHEAD ( n-1 ) ; COLHEAD ( n )
```

Description:

COLUMNS	Predefined keyword
COLHEAD ( i )	The column headings of the data lines are specified here.

**Data line**

Structure:

```
DATA ; VALUE ( 1 ) ; VALUE ( 2 ) ; ... ; VALUE ( n-1 ) ; VALUE ( n )
```

Description:

DATA	Predefined keyword
VALUE ( i )	Data of the footer that was defined by the headings

Example of a footer (Report: Collateral Movement):

```
FOOTER ; 20131112_IVKAS
LENDER_Collateral_Lender_Details_2013_11_12_14_10_41_929
COLUMNS ; counterparty key ; total margined value ; currency ; required
collateral ; currency ; available collateral ; currency
DATA ; CB1811 ; 990000172.79 ; EUR ; 8188353.38 ; EUR ; 981811819.41 ; EUR
DATA ; TOTAL ; 990000172.79 ; EUR ; 8188353.38 ; EUR ; 981811819.41 ; EUR
```

(No line breaks in the file)

Comment line

Every electronic report may optionally include a comment line. It appears at the end of the report and starts with "#" (hash).

Example:

#Please forward this report to Ms. Smith.

**2.2.5 Exceptional cases**

As described above, an electronic report always consists of three components (header, body, footer). Although not all reports require sum lines there is always a footer. If there is no data available for the footer, the footer is left blank.

**Example:**

## Electronic Reports in Securities Lending

```
FOOTER;20131112_100048800_Trade_Opening_2013_11_12_12_53_59_449
```

Another exceptional case is blank reports. Report files are generated even when no data is available; that is, a blank report is produced in that case.

The difference between blank reports and reports populated with data is given in the data lines of the body and the footer. Blank reports do have data lines but they are left blank.

The generation of empty reports is optional. A customer may decide whether an empty report is desired. This may be the case if a confirmation that no bookings have occurred is needed for protocol or continuity reasons.

### Example of a blank Pledged Collateral Report:

```
HEADER;20131112_1234 BORROWER1_Pledged_Collateral_2013_11_12_11_28_35_655
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;Pledged Collateral;1234 BORROWER1;1234;TESTCOMPANY
B1;;20131112
BODY;20131112_1234 BORROWER1_Pledged_Collateral_2013_11_12_11_28_35_655
COLUMNS;ISIN;security name;security type;nominal;deposit
currency;price;currency;current value;currency;margin value;currency
DATA;
FOOTER;20131112_1234 BORROWER1_Pledged_Collateral_2013_11_12_11_28_35_655
DATA;
```

(No line breaks in the file)

The Collateral Borrower and Collateral Lender reports can have more DATA lines in the footer. The section footer is designed for sums in principle. Every line represents a subtotal per counterparty from the section body. Consequently, there is one data line per counterparty if there are several counterparties, and one data line (TOTAL) for the total.

### Example:

```
FOOTER;20131112_1234 LENDER_Collateral_Lender_2013_11_12_11_28_24_370
COLUMNS;counterparty key;total current value;currency;total margin value;currency;required collateral;currency;available collateral;currency
DATA;CB1471;7338483.61;EUR;7276142.46;EUR;3898045.10;EUR;3378097.36;EUR
DATA;CB9A8B;3486329.88;EUR;3416549.08;EUR;3309000.00;EUR;107549.08;EUR
DATA;TOTAL;10824813.49;EUR;10692691.54;EUR;7207045.10;EUR;3485646.44;EUR
```

(No line breaks in the file)



## 3. Specific formats of the reports

### 3.1 Overview

This section describes the specific formats of each report. A definition of the header is not provided as the only difference between the reports here is the report name (see [Header](#) on page 2 - 3).

The descriptions of the formats of the body and the footer listed in a table of the following format:

Column heading	Format	Remark
Column heading	Format	Remark

Column heading reflects exactly the character string given in the report.

Format describes the format of the data. The following formats are possible:

- Trade number and trade number + version: Depending upon the report, the trade number includes or excludes the version.
- Date: The date format is always YYYYMMDD.
- Number-DP: Is a number without separator of thousands, followed by "." (period) as decimal separator and DP decimal places. For example Number-2 could mean 2345.23 or 111.00.
- Text: An unformatted character string; for example, security name or currency (EUR).

Remark contains additional information.

## 3.2 Trade Confirmation

Report Name: Trade\_Confirmation

### 3.2.1 Body

In the Trade Confirmation Report, four possible trade types are combined. The subtotals are shown in the footer. The four possible trade types are:

1. Trade opening as borrower;
2. Trade opening as lender;
3. Trade return as borrower;
4. Trade return as lender.

Column heading	Format	Remark
trade number	trade number	unique trade number
counterparty key <sup>a</sup>	text	disclosure key of the counterparty
ISIN	text	ISIN code of the security
security type	text	3 characters, SHS or BON
security name	text	
transaction type	text	KTOP, KTRT, SMOP, SMRT, STOP, STRT, VMOP, VMRT, VTOP or VTRT
trade type	text	B or L for Borrow or Loan (from the customer's point of view)
value date	date	value date, format YYYYMMDD
nominal	number-3	
deposit currency	text	currency, 3 characters fix (for example, EUR)
intraday rate	number-4	
rate	number-4	
opening price	number-3	dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
opening value	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
opening FX rate	number-4	
opening value in EUR	number-2	
current price	number-3	dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
current value	number-2	value of the trade = price * nominal
currency	text	currency, 3 characters fixed (for example, EUR)
current FX rate	number-4	

Column heading	Format	Remark
current top-up	number-4	
current value in EUR	number-2	

a. Counterparty key is left blank if counterparty is undisclosed.

**Example:**

```
BODY;20131112_1234 BORROWER1_Trade_Confirmation_2013_11_12_15_07_21_531
COLUMNS;trade number;counterparty key;ISIN;security name;security
type;transaction type;trade type;value date;nominal;deposit
currency;intraday rate;rate;opening price;currency;opening
value;currency;opening FX rate;opening value in EUR;current
price;currency;current value;currency;current FX rate;current top-
up;current value in EUR
DATA;100049000;CB792D;DE0001815603;COBA IS.96/16 25
;BON;STOP;B;20131112;100000.000;DEM;;1.5000;100.111;pct;100111.00;DEM;1.955
8;51186.73;100.111;pct;100111.00;DEM;1.9558;0.00;51186.73
DATA;100048800;CB792D;DE000A0D60W2;DT.PFBR.BANK 05/15 S.880
;BON;STOP;B;20131112;100000.000;JPY;;1.5000;100.111;pct;100111.00;JPY;132.8
100;753.79;100.111;pct;100111.00;JPY;132.8100;10.00;829.17
```

(No line breaks in the file)

**Note:** The “deposit currency” field will be empty for shares, and will contain the deposit currency for fixed income securities.

## 3.2.2 Footer

The footer of this report shows the sums of the traded positions

Column heading	Format	Remark
total opening value borrowed positions opened	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total actual value borrowed positions opened	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
Total opening value borrowed positions returned	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total actual value borrowed positions returned	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total opening value lent positions opened	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total actual value lent positions opened	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total opening value lent positions returned	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total actual value lent positions returned	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)

### Example:

```
FOOTER;20131112_1234 BORROWER1_Trade_Confirmation_2013_11_12_15_07_21_531
COLUMNS;total opening value borrowed positions opened;currency;total
actual value borrowed positions opened;currency;total opening value
borrowed positions returned;currency;total actual value borrowed positions
returned;currency;total opening value lent positions opened;currency;total
actual value lent positions opened;currency;total opening value lent
positions returned;currency;total actual value lent positions
returned;currency
DA-TA;51940.52;EUR;52015.90;EUR;;;;;;;;;;
```

(No line breaks in the file)

### 3.3 Settlement Confirmation

The format of the Settlement Confirmation Report corresponds to that of the Trade Confirmation Report but is produced on value date.

Report Name: `Settlement_Confirmation`

#### 3.3.1 Body

Column heading	Format	Remark
trade number	trade number	unique trade number
counterparty key <sup>a</sup>	text	disclosure key of the counterparty
ISIN	text	ISIN code of the security
security name	text	
security type	text	3 characters, SHS or BON
transaction type	text	KTOP, KTRT, SMOP, SMRT, STOP, STRT, VMOP, VMRT, VTOP or VTRT
trade type	text	B or L for Borrow or Loan (from the customer's point of view)
trade date	date	trade date, format YYYYMMDD
nominal	number-3	
deposit currency	text	currency, 3 characters fix (for example, EUR)
intraday rate	number-4	
rate	number-4	
opening price	number-3	dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
opening value	number-2	value of the trade = price * nominal
currency	text	currency, 3 characters fixed (for example, EUR)
current price	number-3	dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
current value	number-2	value of the trade = price * nominal
currency	text	currency, 3 characters fixed (for example, EUR)
current FX rate	number-4	
current top-up	number-4	value in percentage
current value in EUR	number-2	

a. Counterparty key is left blank if counterparty is undisclosed.

## Electronic Reports in Securities Lending

### Example:

```
BODY;20131112_1234
BORROWER1_Settlement_Confirmation_2013_11_12_14_56_30_747
COLUMNS;trade number;counterparty key;ISIN;security name;security
type;transaction type;trade type;trade date;nominal;deposit
currency;intraday rate;rate;opening price;currency;opening
value;currency;opening FX rate;opening value in EUR;current
price;currency;current value;currency;current FX rate;current top-
up;current value in EUR
DATA;100049000;CB792D;DE0001815603;COBA IS.96/16 25
;BON;STOP;B;20131112;100000.000;DEM;;1.5000;100.111;pct;100111.00;DEM;1.95
58;51186.73;100.111;pct;100111.00;DEM;1.9558;0.00;51186.73
DATA;100048800;CB792D;DE000A0D60W2;DT.PFBR.BANK 05/15 S.880
;BON;STOP;B;20131112;100000.000;JPY;;1.5000;100.111;pct;100111.00;JPY;132.
8100;753.79;100.111;pct;100111.00;JPY;132.8100;10.00;829.17
```

(No line breaks in the file)

**Note:** The “deposit currency” field will be empty for shares, and will contain the deposit currency for fixed income securities.

### 3.3.2 Footer

The footer of this report shows the sums of the settled positions.

Column heading	Format	Remark
total opening value borrowed positions opened	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total actual value borrowed positions opened	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total opening value borrowed positions returned	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total actual value borrowed positions returned	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total opening value lent positions opened	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total actual value lent positions opened	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total opening value lent positions returned	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total actual value lent positions returned	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)

**Example:**

```
FOOTER;20131112_1234
BORROWER1_Settlement_Confirmation_2013_11_12_14_56_30_747
COLUMNS;total opening value borrowed positions opened;currency;total
actual value borrowed positions opened;currency;total opening value
borrowed positions returned;currency;total actual value borrowed positions
returned;currency;total opening value lent positions opened;currency;total
actual value lent positions opened;currency;total opening value lent
positions returned;currency;total actual value lent positions
returned;currency
DATA;51940.52;EUR;52015.90;EUR;;;;;;;;;;
```

(No line breaks in the file)

## 3.4 Positions

Report Name: **Positions**

### 3.4.1 Body

Column heading	Format	Remark
trade number	trade number	unique trade number
counterparty key <sup>a</sup>	text	disclosure key of the counterparty
ISIN	text	ISIN code of the security
security name	text	
security type	text	3 characters, SHS or BON
opening traded	date	trading date of the opening
opening value date	date	value date of the opening
transaction type	text	KT, SM, ST, VM, VT
trade type	text	B or L for Borrow or Loan (from the customer's point of view)
closing traded	date	trading date of the closing/dirty price
closing value date	date	value date of the closing
nominal	number-3	
deposit currency	text	currency, 3 characters fix (for example, EUR)
opening price	number-3	price of the opening day/dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
current price	number-3	price of the current day/dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
rate	number-4	
opening value	number-2	value of the trade at the price of the opening day = opening price * nominal
currency	text	currency, 3 characters fixed (for example, EUR)
current value	number-2	value of the trade at the price of the current day = current price * nominal
currency	text	currency, 3 characters fixed (for example, EUR)
opening FX rate	number-4	
current FX rate	number-4	
current top-up	number-4	value in percentage
opening value in EUR	number-2	
current value in EUR	number-2	
ex-date	date	ex-date of upcoming corporate action
record date	date	record date of upcoming corporate action
entitlement date	date	entitlement date of upcoming corporate action



Column heading	Format	Remark
value date	date	value date of upcoming corporate action
event	text	type of event

a. Counterparty key is left blank if counterparty is undisclosed

**Example:**

```
BODY;20151014_TEST-KUNDE_Positions_2015_10_14_13_44_54_989
COLUMNS;trade number;counterparty key;ISIN;security name;security
type;opening traded;opening value date;transaction type;trade type;closing
traded;closing value date;nominal;deposit currency;opening
price;currency;current price;currency;rate;opening value;currency;current
value;currency;opening FX rate;current FX rate;current top-up;opening value
in EUR;current value in EUR;ex-date;record date;entitlement date;value
date;event
DATA;100079600;CB1E9E;DE0005085708;CINEMAXX AG O.N.
;SHS;20151014;20151014;ST;B;;;65500.000;;50.000;EUR;50.000;EUR;0.8500;32750
00.00;EUR;3275000.00;EUR;1.0000;1.0000;0.00;3275000.00;3275000.00;20151001;
;20151014;;NIV
```

(No line breaks in the file)

**Note:** The “deposit currency” field will be empty for shares, and will contain the deposit currency for fixed income securities.

### 3.4.2 Footer

The footer does not contain any data.

**Example:**

```
FOOTER;20151014_TEST-KUNDE_Positions_2015_10_14_13_44_54_989 COLUMNS;
DATA;
```

(No line breaks in the file)

## 3.5 Collateral Movement

Report Name: Collateral\_Movement

### 3.5.1 Body

Column heading	Format	Remark
trade number	trade number	unique trade number
ISIN	text	ISIN code of the security
security name	text	
security type	text	3 characters, SHS or BON
transaction type	text	COOP or CORT
nominal	number-3	
deposit currency	text	currency, 3 characters fix (for example, EUR)
price	number-3	dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
rate	number-4	currently not used
value	number-2	value of the security = price * nominal
currency	text	currency, 3 characters fixed (for example, EUR)

**Example:**

```
BODY;20131113_1234 BORROWER1_Collateral_Movement_2013_11_13_08_52_50_831
COLUMNS;trade number;ISIN;security name;security type;transaction
type;nominal;deposit currency;price;currency;rate;value;currency
DATA;440500;;EUR CASH;CAS;CORT;-1900000.000;;1.000;EUR;0.0000;-
1900000.00;EUR
```

(No line breaks in the file)

### 3.5.2 Footer

The footer of this report shows the sums of the pledged or released collateral.

Column heading	Format	Remark
total value taken	number-2	total value of the collateral taken
currency	Text	currency, 3 characters fixed (for example EUR)
total value released	number-2	total value of the collateral released
currency	Text	currency, 3 characters fixed (for example, EUR)

**Example:**

```
FOOTER;20131113_1234
BORROWER1_Collateral_Movement_2013_11_13_08_52_50_831
COLUMNS;total value taken;currency;total value released;currency
DATA;;-1900000.00;EUR
```

(No line breaks in the file)

## 3.6 Pledged Collateral

Report Name: Pledged\_Collateral

### 3.6.1 Body

Column heading	Format	Remark
ISIN	text	ISIN code of the security
security name	text	
security type	text	3 characters, SHS or BON
nominal	number-3	
deposit currency	text	currency, 3 characters fix (for example, EUR)
price	number-3	dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
value	number-2	value of the securities = nominal * price
currency	text	currency, 3 characters fixed (for example, EUR)
margin value	number-2	margin value = value * (1-haircut <sup>a</sup> )
currency	text	currency, 3 characters fixed (for example, EUR)

a. Haircut is 10% for equities, in line with EAD list for bonds, 5% for cash.

#### Example:

```
BODY;20131113_1234 BORROWER1_Pledged_Collateral_2013_11_13_08_41_40_547
COLUMNS;ISIN;security name;security type;nominal;deposit
currency;price;currency;current value;currency;margin value;currency
DATA; ;EUR CASH;CAS;3322754.390;;1.000;EUR;3322754.39;EUR;3256299.30;EUR
DATA; ;XEMAC
Collateral;VRT;4500000.000;;1.000;EUR;4500000.00;EUR;4500000.00;EUR
```

(No line breaks in the file)

### 3.6.2 Footer

The footer of this report shows the value and the margined value of the collateral.

Column heading	Format	Remark
required collateral	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
available collateral	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)

**Example:**

```
FOOTER;20131113_1234 BORROWER1_Pledged_Collateral_2013_11_13_08_41_40_547
COLUMNS;required collateral;currency;available collateral;currency
DATA;5846192.93;EUR;1910106.37;EUR
```

(No line breaks in the file)

## 3.7 Collateral Lender

The Collateral Lender Report shows the current collateral from the lender's point of view per counterparty. External collateral sources are displayed as cash like claim amounts only as valuation and allocation is already performed in these external systems (that is Xemac, CmaX).

Report Name: Collateral\_Lender

### 3.7.1 Body

Column heading	Format	Remark
counterparty key <sup>a</sup>	text	disclosure key of the borrower
ISIN	text	ISIN code of the security
security name	text	
security type	text	3 characters, SHS or BON
nominal	number-3	
deposit currency	text	currency, 3 characters fix (for example, EUR)
price	number-3	dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
current value	number-2	collateral value = price * nominal
currency	text	currency, 3 characters fixed (for example, EUR)
margin value	number-2	margin value = value * (1-haircut <sup>b</sup> )
currency	text	currency, 3 characters fixed (for example, EUR)

a. Counterparty key is left blank if counterparty is undisclosed.

b. Haircut is 10% for equities, in line with EAD list for bonds, 5% for cash; can be different for KAGs.

#### Example:

```
BODY;20131113_1234 LENDER_Collateral_Lender_2013_11_13_08_41_36_448
COLUMNS;counterparty key;ISIN;security name;security type;nominal;deposit
currency;price;currency;current value;currency;margin value;currency
DATA;CB1471;;EUR
CASH;CAS;2331568.542;;1.000;EUR;2331568.54;EUR;2284937.17;EUR
DATA;CB1471;;XEMAC
Collateral;VRT;3157638.877;;1.000;EUR;3157638.88;EUR;3157638.88;EUR
DATA;CB9A8B;;EUR
CASH;CAS;3485308.494;;1.000;EUR;3485308.49;EUR;3415602.32;EUR
DATA;CB9A8B;IT0000062072;GENERALI EO
1;SHS;35;;16.840;EUR;589.40;EUR;530.46;EUR
DATA;CB9A8B;IT0003487029;UBI BANCA EO
2,50;SHS;18;;4.891;EUR;88.04;EUR;79.23;EUR
```

(No line breaks in the file)

### 3.7.2 Footer

The footer of this report shows the subtotals per borrower and the total for all borrowers.

Column heading	Format	Remark
counterparty key <sup>a</sup>	text	disclosure key of the borrowers or TOTAL
total current value	number-2	total value per borrower at current price
currency	text	currency, 3 characters fixed (for example, EUR)
total margined value	number-2	total value of pledged collateral per borrower after applying haircuts
currency	text	currency, 3 characters fixed (for example, EUR)
required collateral	number-2	required value of collateral per borrower
currency	text	currency, 3 characters fixed (for example, EUR)
available collateral	number-2	remaining collateral of a borrower
currency	text	currency, 3 characters fixed (for example, EUR)

a. Counterparty key is left blank if counterparty is undisclosed.

#### Example:

```
FOOTER;20131113_1234 LENDER_Collateral_Lender_2013_11_13_08_41_36_448
COLUMNS;counterparty key;total current value;currency;total margined
value;currency;required collateral;currency;available collateral;currency
DATA;CB1471;5489207.42;EUR;5442576.05;EUR;4102259.13;EUR;1340316.92;EUR
DATA;CB9A8B;3485985.93;EUR;3416212.01;EUR;3309000.00;EUR;107212.01;EUR
DATA;TOTAL;8975193.35;EUR;8858788.06;EUR;7411259.13;EUR;1447528.93;EUR
```

(No line breaks in the file)

## 3.8 External Collateral Lender

The External Collateral Lender Report shows the externally allocated and valued collateral (i.e. XemaX, CmaX) on position level per counterparty. The displayed collateral value should be always greater or equal to the displayed claim amount of the Collateral Lender Report (please refer to "[Collateral Lender](#)" on page 14). Any differences are caused by rounding of the nominal. Consequently this report is issued for information purposes only. The valid and binding figure is displayed on Collateral Lender Report.

Report Name: External\_Collateral\_Lender

### 3.8.1 Body

Column heading	Format	Remark
counterparty key <sup>a</sup>	text	disclosure key of the borrower
source	text	Name of external collateral management system (for example, XemaX, CmaX)
ISIN	text	ISIN code of the security
Security name	text	
nominal	number-3	
haircut	number-2	Haircut in percent
price	number-3	price = margined value : nominal : (1-haircut)
currency	text	currency, 3 characters fixed (for example, EUR)
margined value	number-2	margined value = nominal * price * (1-haircut)
currency	text	currency, 3 characters fixed (for example, EUR)

a. Counterparty key is left blank if counterparty is undisclosed.

#### Example:

```
BODY;20131113_IVKAS
LENDER_External_Collateral_Lender_2013_11_13_14_09_05_790
COLUMNS;counterparty key;source;ISIN;security
name;nominal;haircut;price;currency;margined value;currency
DATA;CB1811;XemaX;DE000A0Z13R4;LDKRBK.BAD.W.IHS R.3101
;10002000;1.0000;99.940;EUR;9896038.81;EUR
DATA;CB1811;XemaX;DE000A1CR2G4;BERLIN, LAND LSA10/15A298
;6000;1.0000;100.140;EUR;5948.32;EUR
DATA;CB1811;XemaX;DE000A1EV8N9;SAARLAND LO.R.3 11/18
;2000;1.0000;100.183;EUR;1983.62;EUR
DATA;CB1811;XemaX;XS0904232583;ING BK NV 13/16 FLR MTN
;100000;6.5000;99.880;EUR;93387.80;EUR
DATA;CB1811;XemaX;XS0927517911;VOLKSWAGEN BK. 13/16 VAR
;3000;6.5000;100.330;EUR;2814.26;EUR
```

[No line breaks in the file]



### 3.8.2 Footer

Column heading	Format	Remark
counterparty key	text	disclosure key of the borrowers or TOTAL
margin value	number-2	total value of pledged collateral per borrower after applying haircuts, accrued interest etc.
currency	text	currency, 3 characters fixed (for example, EUR)

**Example:**

```
FOOTER;20131113_IVKAS
LENDER_External_Collateral_Lender_2013_11_13_14_09_05_790
COLUMNS;counterparty key;source;total margin value;currency
DATA;CB1811;Xemac;10000172.81;EUR
DATA;TOTAL;;10000172.81;EUR
```

(No line breaks in the file)

## 3.9 Collateral Borrower

The Collateral Borrower Report shows the current collateral from the borrower's point of view.

Report Name: Collateral\_Borrower

### 3.9.1 Body

Column heading	Format	Remark
counterparty key <sup>a</sup>	text	disclosure key of the lender
ISIN	text	ISIN code of the security
security name	text	
security type	text	3 characters, SHS or BON
nominal	number-3	
deposit currency	text	currency, 3 characters fix (for example, EUR)
price	number-3	dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
current value	number-2	collateral value = price * nominal
currency	text	currency, 3 characters fixed (for example, EUR)
margined value	number-2	margined value = value * (1-haircut <sup>b</sup> )
currency	text	currency, 3 characters fixed (for example, EUR)

- a. Counterparty key is left blank if counterparty is undisclosed.  
 b. Haircut is 10% for equities, in line with EAD list for bonds, 5% for cash.

#### Example:

```
BODY;20131112_IVKAS
LENDER_Collateral_Lender_Details_2013_11_12_14_10_41_929
COLUMNS;counterparty ident code;counterparty key;custodian; collateral
manager;ISIN;security type;nominal;deposit currency;market value
local;market value eur;fx price;price;price date;price time;currency;fx
rate;settlement status;settlement failure reason;trade type;designated
settlement date;actual settlement date;depot reference number;internal
reference;haircut;source;security name;margined value
DATA;IVKA
BORROWER;CB1811;;Clearstream;DE000A0Z13R4;BON;10002000;;;9995998.80;;99.940
;;pct;1.0000;Settled;;Securities lending;;;1.000;Xemac;LDKRBK.BAD.W.IHS
R.3101
;9896038.81
DATA;IVKA
BORROWER;CB1811;;Clearstream;DE000A1CR2G4;BON;6000;;;6008.40;;100.140;;pct
;1.0000;Settled;;Securities lending;;;1.000;Xemac;BERLIN, LAND LSA10/
15A298
;5948.32
```

(No line breaks in the file)

### 3.9.2 Footer

The footer of this report shows the subtotals per lender or the total for all borrowers.

Column heading	Format	Remark
counterparty key <sup>a</sup>	text	disclosure key of the lenders or TOTAL
total current value	number-2	total value per lender at current price
currency	text	currency, 3 characters fixed (for example, EUR)
total margined value	number-2	total value of pledged collateral per lender after applying haircuts
currency	text	currency, 3 characters fixed (for example, EUR)
required collateral	number-2	required value of collateral per lender
currency	text	currency, 3 characters fixed (for example, EUR)
available collateral	number-2	remaining collateral allocated to a lender
currency	text	currency, 3 characters fixed (for example, EUR)

a. Counterparty key is left blank if counterparty is undisclosed.

#### Example:

```
FOOTER;20131113_1234 BORROWER1_Collateral_Borrower_2013_11_13_08_41_42_595
COLUMNS;counterparty key;total current value;currency;total margined
value;currency;required collateral;currency;available collateral;currency
DATA;CB792D;5489207.42;EUR;5442576.05;EUR;4102259.13;EUR;1340316.92;EUR
DATA;CBDC66;2333546.97;EUR;2313723.25;EUR;1743933.80;EUR;569789.45;EUR
DATA;TOTAL;7822754.39;EUR;7756299.30;EUR;5846192.93;EUR;1910106.37;EUR
```

(No line breaks in the file)

### 3.10 Collateral Lender Details

The Collateral Lender Details Report shows the current collateral from the lend-er's point of view in a summarized but detailed way.

Report Name: Collateral\_Lender\_Details

#### 3.10.1 Body

Column heading	Format	Remark
counterparty ident code	text	ident code of the lenders
counterparty key <sup>a</sup>	text	disclosure key of the lenders
custodian	text	currently not used
collateral manager	text	Clearstream (fix)
ISIN	text	ISIN code of the security
security type	text	3 characters fix (for example, EUR)
nominal	number-0	
deposit currency	text	currency, 3 characters fix (for example, EUR)
market value local	number-2	
market value EUR	number-2	
FX price		currently not used
price	number-3	
price date		currently not used
price time		currently not used
currency	text	currency, 3 characters fix (for example, EUR)
FX rate	number-4	
settlement status	text	settled (fix)
settlement failure reason		currently not used
trade type	text	securities lending (fix)
designated settlement date		currently not used
actual settlement date		currently not used
depot reference number		currently not used
internal reference		currently not used
haircut	number-3	
source	text	XEMAC or CmaX (fix)
security name	text	
margin value	number-2	

a. counterparty key is left blank if counterparty is undisclosed.

```

BODY;20131112_IVKAS
LENDER_Collateral_Lender_Details_2013_11_12_14_10_41_929
COLUMNS;counterparty ident code;counterparty key;custodian; collateral
manager;ISIN;security type;nominal;deposit currency;market value
local;market value eur;fx price;price;price date;price time;currency;fx
rate;settlement status;settlement failure reason;trade type;designated
settlement date;actual settlement date;depot reference number;internal
reference;haircut;source;security name;margined value
DATA;IVKA
BORROWER;CB1811;;Clearstream;DE000A0Z13R4;BON;10002000;;;9995998.80;;99.940
;;pct;1.0000;Settled;;Securities lending;;;1.000;Xemac;LDKRBK.BAD.W.IHS
R.3101          ;9896038.81
DATA;IVKA
BORROWER;CB1811;;Clearstream;DE000A1CR2G4;BON;6000;;;6008.40;;100.140;;pct
;1.0000;Settled;;Securities lending;;;1.000;Xemac;BERLIN, LAND LSA10/
15A298          ;5948.32
DATA;IVKA
BORROWER;CB1811;;Clearstream;DE000A1EV8N9;BON;2000;;;2003.64;;100.182;;pct
;1.0000;Settled;;Securities lending;;;1.000;Xemac;SAARLAND LO.R.3 11/18
;1983.60
DATA;IVKA
BORROWER;CB1811;;Clearstream;XS0904232583;BON;100000;;;99880.00;;99.880;;p
ct;1.0000;Settled;;Securities lending;;;6.500;Xemac;ING BK NV 13/16 FLR
MTN          ;93387.80
DATA;IVKA
BORROWER;CB1811;;Clearstream;XS0927517911;BON;3000;;;3009.90;;100.330;;pct
;1.0000;Settled;;Securities lending;;;6.500;Xemac;VOLKSWAGEN BK. 13/16
VAR          ;2814.26
DATA;IVKA
BORROWER;CB1811;;Clearstream;;CAS;1000000000.000;;1000000000.00;;1.000;;E
UR;1.0000;Settled;;Securities lending;;;2.000;EUR CASH;980000000.00

```

(No line breaks in the file)

**Note:** The “deposit currency” field is filled differently depending on the security type. For shares (SHS) this field remains always empty. For fixed income securities (BON) the deposit currency is displayed.

## 3.10.2 Footer

Column heading	Format	Remark
counterparty key <sup>a</sup>	text	disclosure key of the lenders or TOTAL
total margined value	number-2	total value of pledged collateral per lender after applying haircuts
currency	text	currency, 3 characters fix (for example, EUR)
required collateral	number-2	required value of collateral per lender
currency	text	currency, 3 characters fix (for example, EUR)
available collateral	number-2	remaining collateral allocated to a lender
currency	text	currency, 3 characters fix (for example, EUR)

a. counterparty key is left blank if counterparty is undisclosed.

```
FOOTER;20131112_IVKAS
LENDER_Collateral_Lender_Details_2013_11_12_14_10_41_929
COLUMNS;counterparty key;total margined value;currency;required
collateral;currency;available collateral;currency
DATA;CB1811;990000172.79;EUR;8188353.38;EUR;981811819.41;EUR
DATA;TOTAL;990000172.79;EUR;8188353.38;EUR;981811819.41;EUR
```

(No line breaks in the file)

## 3.11 Monthly Fee

The Monthly Fee Report shows the fee data of all loans/trades as well as the total fee (in the footer).

Report Name: Monthly\_Fee

### 3.11.1 Body

Column heading	Format	Remark
trade number	trade number + version	unique trade number + version
ISIN	text	ISIN code of the security
security name	text	
security type	text	3 characters, SHS or BON
trade type	text	B or L for Borrow or Loan (from the customer's point of view)
date from	date	beginning of the fee calculation period for the indicated trade version
date to	date	end of the fee calculation period for the indicated trade version
price	number-3	dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
rate	number-4	
nominal	number-3	
deposit currency	text	currency, 3 characters fix (for example, EUR)
FX rate	number-4	
fee amount	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
days	number-0	number of days for which the fee is calculated
remark	text	

## Electronic Reports in Securities Lending

### Example:

```
BODY;20131101_1234 BORROWER1_Monthly_Fee_2013_11_13_08_44_24_690
COLUMNS;trade number;ISIN;security name;security type;trade type;date
from;date to;price;currency;rate;nominal;deposit currency;FX rate;fee
amount;currency;days;remark
DATA;100048800-0;DE000A0D60W2;DT.PFBR.BANK 05/15 S.880
;BON;B;20131112;;100.111;pct;1.5000;100000.000;JPY;132.8100;-0.03;EUR;1;
DATA;455500-0;DE0001040509;BAD.-WUERTT. LSA 08/
18R76;BON;L;20131101;;100.000;pct;1.4000;1000.000;EUR;1.0000;0.47;EUR;12;
DATA;439200-0;DE0001134492;BUNDANL.V.86 (2016)
;BON;B;20131101;;122.568;pct;0.0500;10000.000;EUR;1.0000;-0.20;EUR;12;
DATA;440000-0;DE0001134492;BUNDANL.V.86 (2016)
;BON;B;20131101;;122.568;pct;0.0500;15000.000;EUR;1.0000;-0.31;EUR;12;
DATA;439400-0;DE0001141539;BUNDESUBL.V.08/13 S.153
;BON;B;20131101;;107.549;pct;0.0500;150000.000;EUR;1.0000;-2.69;EUR;12;
DATA;440200-0;DE0001141539;BUNDESUBL.V.08/13 S.153
;BON;B;20131101;;107.549;pct;0.0500;1500000.000;EUR;1.0000;-26.89;EUR;12;
DATA;439600-5;DE0001785509;SACHSEN-ANH.LS93/13A34
;BON;B;20131101;;122.632;pct;0.0600;500000.000;EUR;1.0000;-12.26;EUR;12;
DATA;440400-0;DE0001785509;SACHSEN-ANH.LS93/13A34
;BON;B;20131101;;122.632;pct;0.0600;190000.000;EUR;1.0000;-4.66;EUR;12;
DATA;100049000-0;DE0001815603;COBA IS.96/16 25
;BON;B;20131112;;100.111;pct;1.5000;100000.000;DEM;1.9558;-2.13;EUR;1;
DATA;442200-0;DE0006969603;PUMA SE
;SHS;B;20131101;;236.409;EUR;1.5000;15000.000;;1.0000;-1773.07;EUR;12;
DATA;439000-0;DE0007500001;THYSSENKRUPP AG O.N.
;SHS;B;20131101;;17.550;EUR;0.0800;500.000;;1.0000;-0.24;EUR;12;
DATA;439800-0;DE0007500001;THYSSENKRUPP AG O.N.
;SHS;B;20131101;;17.550;EUR;0.0800;500.000;;1.0000;-0.24;EUR;12;
```

(No line breaks in the file)

**Note:** The “deposit currency” field will be empty for shares, and will contain the deposit currency for fixed income securities.



### 3.11.2 Footer

The footer of this report shows the fee total. If a refund is necessary these data are also shown in the footer.

Column heading	Format	Remark
total	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
refund	number-2	if no refund this field is left blank
currency	text	currency, 3 characters fixed (for example, EUR)
new total	number-2	total minus refund (if applicable)
currency	text	currency, 3 characters fixed (for example, EUR)
service charge	number-2	fee to be paid to CBF for KAGplus service delivery. Field is always left blank for other products and KAGplus lenders
currency	text	currency, 3 characters fixed (for example, EUR)

**Example:**

```
FOOTER;20131101_IVKA BORROWER_Monthly_Fee_2013_11_13_10_28_58_564
COLUMNS;total;currency;refund;currency;new total;currency;service
charge;currency;service charge adjustment
DATA;-148400.64;EUR;0.00;EUR;-148400.64;EUR;;;
```

(No line breaks in the file)

## 3.12 Monthly Fee (optional for KAGplus borrowers only)

Report Name: Monthly\_Fee

### 3.12.1 Body

The footer of this report shows the fee total. If a refund is necessary or a service charge needs to be added, this data is also shown in the footer. Calculation details for the CBF Service Charge are shown from column "I" onwards.

Column heading	Format	Remark
total	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
refund	number-2	if no refund this field displays "0.00"
currency	text	currency, 3 characters fixed (for example, EUR)
new total	number-2	total minus refund (if applicable) plus service charge
currency	text	currency, 3 characters fixed (for example, EUR)
service charge	number-2	fee to be paid to CBF for KAGplus service delivery. Field is always left blank for other products and KAGplus lenders
currency	text	currency, 3 characters fixed (for example, EUR)
fixed income weighted monthly average volume	number-2	service charge relevant volume to define applicable rate in basis points
fixed income service charge rate	number-2	applicable rate based on weighted monthly average volume
fixed income service charge rate	number-2	
shares weighted monthly average volume	number-2	service charge relevant volume to define applicable rate in basis points
shares service charge rate	number-2	applicable rate based on weighted monthly average volume
shares service charge rate	number-2	
service charge adjustment	number-2	

Example:

```
FOOTER;20131101_1234 BORROWER1_Monthly_Fee_2013_11_13_08_44_24_690
COLUMNS;total;currency;refund;currency;new total;currency;service
charge;currency;fixed income weighted monthly average volume;fixed income
service charge rate;fixed income service charge;shares weighted monthly
average volume;shares service charge rate;shares service charge;service
charge adjustment
DATA;-1822.25;EUR;0.00;EUR;-1912.29;EUR;-
90.04;EUR;2651361.30;4.00;88.38;17550.00;11.30;1.66;
```

(No line breaks in the file)

### 3.13 Monthly Tax Information reporting for borrowers

The Monthly Tax Information Report shows the fee data for all loans/trades on counterparty level including its VAT-ID as well as the total fee on counterparty level (in the footer). Displayed fees are passed through only and are not to be allocated to CBF.

Report Name: Monthly\_Tax\_Information

#### 3.13.1 Body

Column heading	Format	Remark
trade number	trade number + version	unique trade number + version
counterpart name	text	
vat id counterpart	text	
ISIN	text	ISIN code of the security
security name	text	
security type	text	3 characters, SHS or BON
trade type	text	B = Borrow from the customer's point of view
date from	date	beginning of the fee calculation period for the indicated trade version
date to	date	end of the fee calculation period for the indicated trade version
price	number-3	dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
rate	number-4	
nominal	number-3	
deposit currency	text	currency, 3 characters fix (for example, EUR)
FX rate	number-4	
fee amount	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
days	number-0	number of days for which the fee is calculated
remark	text	

**Example:**

```

BODY;20131101_1234
BORROWER1_Monthly_Tax_Information_2013_11_13_08_44_26_812
COLUMNS;trade number;counterpart name;vat id counterpart;ISIN;security
name;security type;trade type;date from;date
to;price;currency;rate;nominal;deposit currency;FX rate;fee
amount;currency;days;remark
DATA;440000-0;Test Lender 2;DE 234567890;DE0001134492;BUNDANL.V.86 (2016)
;BON;B;20131101;;122.568;pct;0.0500;15000.000;EUR;1.0000;-0.31;EUR;12;
DATA;440200-0;Test Lender 2;DE 234567890;DE0001141539;BUNDESABL.V.08/13
S.153 ;BON;B;20131101;;107.549;pct;0.0500;150000.000;EUR;1.0000;-
26.89;EUR;12;
DATA;440400-0;Test Lender 2;DE 234567890;DE0001785509;SACHSEN-ANH.LS93/
13A34 ;BON;B;20131101;;122.632;pct;0.0600;190000.000;EUR;1.0000;-
4.66;EUR;12;
DATA;439800-0;Test Lender 2;DE 234567890;DE0007500001;THYSSENKRUPP AG O.N.
;SHS;B;20131101;;17.550;EUR;0.0800;500.000;;1.0000;-0.24;EUR;12;
DATA;439200-0;Test Lender 1;DE 234567890;DE0001134492;BUNDANL.V.86 (2016)
;BON;B;20131101;;122.568;pct;0.0500;10000.000;EUR;1.0000;-0.20;EUR;12;
DATA;439400-0;Test Lender 1;DE 234567890;DE0001141539;BUNDESABL.V.08/13
S.153 ;BON;B;20131101;;107.549;pct;0.0500;150000.000;EUR;1.0000;-
2.69;EUR;12;
DATA;439600-5;Test Lender 1;DE 234567890;DE0001785509;SACHSEN-ANH.LS93/
13A34 ;BON;B;20131101;;122.632;pct;0.0600;500000.000;EUR;1.0000;-
12.26;EUR;12;
DATA;439000-0;Test Lender 1;DE 234567890;DE0007500001;THYSSENKRUPP AG O.N.
;SHS;B;20131101;;17.550;EUR;0.0800;500.000;;1.0000;-0.24;EUR;12;
DATA;455500-0;SEB AG;;DE0001040509;BAD.-WUERTT. LSA 08/
18R76;BON;B;20131101;;100.000;pct;1.4000;1000.000;EUR;1.0000;0.47;EUR;12;

```

(No line breaks in the file)

**Note:** The “deposit currency” field will be empty for shares, and will contain the deposit currency for fixed income securities.

## 3.13.2 Footer

Column heading	Format	Remark
counterpart name	text	
vat id counterpart	text	
fee sum	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
adjustment	number-2	if no adjustment this field is left blank
currency	text	currency, 3 characters fixed (for example, EUR)
total fee	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)

### Example:

```
FOOTER;20131101_1234
BORROWER1_Monthly_Tax_Information_2013_11_13_08_44_26_812
COLUMNS;counterpart name;vat id counterpart; counterpart address;fee
sum;currency;adjustment;currency;total fee;currency
DATA;Test Lender 2;DE 234567890;Musterstrasse 2 Frankfurt am Main;-
32.10;EUR;0.00;EUR;-32.10;EUR
DATA;Test Lender 1;DE 234567890;Musterstrasse 2 Frankfurt am Main;-
15.39;EUR;0.00;EUR;-15.39;EUR
DATA;SEB AG;; 60283 Frankfurt am Main;0.47;EUR;0.00;EUR;0.47;EUR
DATA;TOTAL;;;-47.02;EUR;0.00;EUR;-47.02;EUR
```

(No line breaks in the file)

## 3.14 Monthly Tax Information reporting for lenders

The Monthly Tax Information Report shows the fee data for all loans/trades on counterparty level incl. its VAT-ID as well as the total fee on counterparty level (in the footer). Displayed fees are passed through only and are not to be allocated to CBF.

Report Name: `Monthly_Tax_Information`

### 3.14.1 Body

Column heading	Format	Remark
trade number	trade number + version	unique trade number + version
counterpart name	text	
vat id counterpart	text	
ISIN	text	ISIN code of the security
security name	text	
security type	text	3 characters, SHS or BON
trade type	text	L = Loan from the customer's point of view
date from	date	beginning of the fee calculation period for the indicated trade version
date to	date	end of the fee calculation period for the indicated trade version
price	number-3	dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
rate	number-4	
nominal	number-3	
deposit currency	text	currency, 3 characters fix (for example, EUR)
FX rate	number-4	
fee amount	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
days	number-0	number of days for which the fee is calculated
remark	text	

## Electronic Reports in Securities Lending

### Example:

```
BODY;20131101_1234 LENDER_Monthly_Tax_Information_2013_11_13_10_37_04_929
COLUMNS;trade number;counterpart name;vat id counterpart;ISIN;security
name;security type;trade type;date from;date
to;price;currency;rate;nominal;deposit currency;FX rate;fee
amount;currency;days;remark
DATA;439100-0;TEST Borrower 1;DE 123456789;DE0001134492;BUNDANL.V.86 (2016)
;BON;L;20131101;;122.568;pct;0.0500;10000.000;EUR;1.0000;0.20;EUR;12;
DATA;439300-0;TEST Borrower 1;DE 123456789;DE0001141539;BUNDESABL.V.08/13
S.153
;BON;L;20131101;;107.549;pct;0.0500;150000.000;EUR;1.0000;2.69;EUR;12;
DATA;439500-5;TEST Borrower 1;DE 123456789;DE0001785509;SACHSEN-ANH.LS93/
13A34
;BON;L;20131101;;122.632;pct;0.0600;500000.000;EUR;1.0000;12.26;EUR;12;
DATA;438900-0;TEST Borrower 1;DE 123456789;DE0007500001;THYSSENKRUPP AG
O.N. ;SHS;L;20131101;;17.550;EUR;0.0800;500.000;;1.0000;0.24;EUR;12;
```

(No line breaks in the file)

**Note:** The "deposit currency" field will be empty for shares, and will contain the deposit currency for fixed income securities.

### 3.14.2 Footer

Column heading	Format	Remark
counterpart name	text	
vat id counterpart	text	
fee sum	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
adjustment	number-2	if no adjustment this field is left blank
currency	text	currency, 3 characters fixed (for example, EUR)
total fee	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)

### Example:

```
FOOTER;20131101_1234 LENDER_Monthly_Tax_Information_2013_11_13_10_37_04_929
COLUMNS;counterpart name;vat id counterpart; counterpart address;fee
sum;currency;adjustment;currency;total fee;currency
DATA;TEST Borrower 1;DE 123456789;Teststrasse 1 Frankfurt am
Main;15.39;EUR;0.00;EUR;15.39;EUR
DATA;TOTAL;;;15.39;EUR;0.00;EUR;15.39;EUR
```

(No line breaks in the file)



## 3.15 Trade Opening

The Trade Opening Report contains single opened trades.

Trade Opening may show the closing value date, in both the PDF and the CSV versions. If there is no closing value date agreed, the "closing value date" field will not be printed on the PDF report at all (CSV report column exists but is empty).

Report Name: `Trade_Opening`

### 3.15.1 Body

Column heading	Format	Remark
trade number	trade number + version	unique trade number + version
counterparty key <sup>a</sup>	text	disclosure key of the counterparty
ISIN	text	ISIN code of the security
security name	text	
transaction type	text	KTOP, KTRT, SMOP, SMRT, STOP, STRT, VMOP, VMRT, VTOP or VTRT
trade type	text	B or L for Borrow or Loan (from the customer's point of view)
opening value date	date	
closing value date	date	(empty if no closing value date agreed)
nominal	number-3	
rate	number-4	
opening price	number-3	
currency	text	currency, 3 characters fixed (for example, EUR)
opening value	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
actual price	number-3	dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
actual value	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)

a. Counterparty key is left blank if counterparty is undisclosed.

## Electronic Reports in Securities Lending

### Example:

```
BODY;20131112_100048700_Trade_Opening_2013_11_12_14_10_43_985
COLUMNS;trade number;counterparty key;ISIN;security name;security
type;transaction type;trade type;opening value date;closing value
date;nominal;deposit currency;rate;opening price;currency;opening
value;currency;current price;currency;current value;currency
DATA;100048700;CB1471;DE000A0D60W2;DT.PFBR.BANK 05/15 S.880
;BON;STOP;L;20131112;;100000.000;JPY;1.0000;100.111;pct;753.79;EUR;100.111;
pct;829.17;EUR
```

(No line breaks in the file)

### 3.15.2 Footer

The Footer does not contain any data.

### Example:

```
FOOT-ER;20131112_100048700_Trade_Opening_2013_11_12_14_10_43_985
COLUMNS;
DATA;
```

(No line breaks in the file)

## 3.16 Return

The Return Report contains single trades to be closed.

There is no differentiation between partial or full returns, neither in CSV nor in PDF. Return looks the same for both cases.

"Rate" displays the rate of the trade version for which the report was generated.

The intraday rate is shown in a new "Intraday Rate" field. If there is no intraday rate, the field is left blank in the CSV version and not printed at all in the PDF version.

Report Name:

### 3.16.1 Body

Column heading	Format	Remark
trade number	trade number	unique trade number
counterparty key <sup>a</sup>	text	disclosure key of the counterparty
ISIN	text	ISIN code of the security
security name	text	
transaction type	text	KTOP, KTRT, SMOP, SMRT, STOP, STRT, VMOP, VMRT, VTOP or VTRT
trade type	text	B or L for Borrow or Loan (from the customer's point of view)
return date	date	
nominal	number-3	
intraday rate	number-4	empty if there is no intraday rate
rate	number-4	
opening price	number-3	dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
opening value	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
actual price	number-3	dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
actual value	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)

a. Counterparty key is left blank if counterparty is undisclosed.

## Electronic Reports in Securities Lending

### Example:

```
BODY;20131113_439300_Return_2013_11_13_11_05_21_641
COLUMNS;trade number;counterparty key;ISIN;security name;security
type;transaction type;trade type;return date;nominal;deposit
currency;intraday rate;rate;opening price;currency;opening
value;currency;actual price;currency;current value;currency
DATA;439300;CB1471;DE0001141539;BUNDESUBL.V.08/13 S.153
;BON;KTRT;L;20131113;-150000.000;EUR;;0.0500;107.549;pct;-
161323.50;EUR;100.111;pct;-150166.50;EUR
```

(No line breaks in the file)

### 3.16.2 Footer

The Footer does not contain any data.

### Example:

```
FOOTER;20131113_439300_Return_2013_11_13_11_05_21_641
COLUMNS;
DATA;
```

## 3.17 Lender Cancellation

Report Name: Lender\_Cancellation

### 3.17.1 Body

Column heading	Format	Remark
trade number	trade number	unique trade number
counterparty key <sup>a</sup>	text	disclosure key of the counterparty
ISIN	text	ISIN code of the security
security name	text	
transaction type	text	KTOP, KTRT, SMOP, SMRT, STOP, STRT, VMOP, VMRT, VTOP or VTRT
trade type	text	B or L for Borrow or Loan (from the customer's point of view)
nominal	number-3	
closing date	date	
opening price	number-3	dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
rate	number-4	

a. Counterparty key is left blank if counterparty is undisclosed.

#### Example:

```
BODY;20131113_1234 LENDER_Lender_Cancellation_2013_11_13_11_11_26_975
COLUMNS;trade number;counterparty key;ISIN;security name;security
type;transaction type;trade type;nominal;deposit currency;closing
date;opening price;currency;rate
DATA;442100;CB1471;DE0006969603;PUMA SE ;SHS;STRT;L;-
15000.000;;20131115;236.409;EUR;1.0000
```

(No line breaks in the file)

### 3.17.2 Footer

The Footer does not contain any data.

#### Example:

```
FOOTER;20131113_1234 LEND-
ER_Lender_Cancellation_2013_11_13_11_11_26_975FOOTER;20120109_1234_Lender_C
ancellation_2012_01_09_14_49_25_322
COLUMNS;
DATA;
```

(No line breaks in the file)

## 3.18 Trade Confirmation - Storno

A Storno Reports is produced and distributed if either loan openings and/or returns are cancelled before settlement of the opening/the return.

Format is similar to the "Trade Confirmation" report with the following differences:

- Transaction type indicates additionally the cancellation, values are "SMOP STORNO", "SMRT STORNO", "STOP STORNO", "STRT STORNO", "KTOP STORNO", "KTRT STORNO", "COOP STORNO", "CORT STORNO", "VMOP STORNO", "VMRT STORNO";
- Nominal and value fields are reported with opposing sign: Negative values for openings and positive values for returns.

Report Name: Trade\_Confirmation\_Storno

### 3.18.1 Body

Column heading	Format	Remark
trade number	trade number	unique trade number
counterparty key <sup>a</sup>	text	disclosure key of the counterparty
ISIN	text	ISIN code of the security
security name	text	
transaction type	text	Either KTOP, KTRT, SMOP, SMRT, STOP, STRT, VMOP, VMRT, VTOP or VTRT plus in each case STORNO
trade type	text	B or L for Borrow or Loan (from the customer's point of view)
value date	date	value date, format YYYYMMDD
nominal	number-3	
intraday rate	number-4	
rate	number-4	
opening price	number-3	dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
opening value	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
actual price	number-3	dirty price
currency	text	currency, 3 characters fixed (for example, EUR)
actual value	number-2	value of the trade = price * nominal
currency	text	currency, 3 characters fixed (for example, EUR)

a. Counterparty key is left blank if counterparty is undisclosed.

**Example:**

```
BODY;20131113_1234 LENDER_Trade_Confirmation_Storno_2013_11_13_12_07_59_897
COLUMNS;trade number;counterparty key;ISIN;security name;security
type;transaction type;trade type;value date;nominal;deposit
currency;intraday rate;rate;opening price;currency;opening
value;currency;opening FX rate;opening value in EUR;current
price;currency;current value;currency;current FX rate;current top-
up;current value in EUR
DATA;100049100;CB1471;US05518F2092;BAC CAPITAL TRUST VI SECS;BON;STOP
STORNO;L;20131113;-10000.000;USD;;1.0000;1.000;pct;-100.00;USD;1.3386;-
74.70;1.000;pct;-100.00;USD;1.3386;2.00;-76.20
```

(No line breaks in the file)

### 3.18.2 Footer

The footer of this report shows the sums of the traded positions.

Column heading	Format	Remark
total opening value borrowed positions opened	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total actual value borrowed positions opened	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total opening value borrowed positions returned	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total actual value borrowed positions returned	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total opening value lent positions opened	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total actual value lent positions opened	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total opening value lent positions returned	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)
total actual value lent positions returned	number-2	
currency	text	currency, 3 characters fixed (for example, EUR)

## Electronic Reports in Securities Lending

### Example:

```
FOOTER;20131113_1234
LENDER_Trade_Confirmation_Storno_2013_11_13_12_07_59_897
COLUMNS;total opening value borrowed positions opened;currency;total actual
value borrowed positions opened;currency;total opening value borrowed
positions returned;currency;total actual value borrowed positions
returned;currency;total opening value lent positions opened;currency;total
actual value lent positions opened;currency;total opening value lent
positions returned;currency;total actual value lent positions
returned;currency
DATA;;;;;;;;;-74.70;EUR;-76.20;EUR;;;;
```

(No line breaks in the file)



## 4. Examples of the reports

The following examples of the electronic reports contain one unbroken line only in the sections header, footer, body and Column, Data. For graphical reasons, however, line breaks had to be inserted in this documentation.

### 4.1 Trade Confirmation

#### 4.1.1 Electronic format

```
HEADER;20131112_1234 BORROWER1_Trade_Confirmation_2013_11_12_15_07_21_531
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;Trade Confirmation;1234 BORROWER1;1234;TESTCOMPANY
B1;;20131112

BODY;20131112_1234 BORROWER1_Trade_Confirmation_2013_11_12_15_07_21_531
COLUMNS;trade number;counterparty key;ISIN;security name;security
type;transaction type;trade type;value date;nominal;deposit currency;intraday
rate;rate;opening price;currency;opening value;currency;opening FX rate;opening
value in EUR;current price;currency;current value;currency;current FX
rate;current top-up;current value in EUR
DATA;100049000;CB792D;DE0001815603;COBA IS.96/16 25
;BON;STOP;B;20131112;100000.000;DEM;;1.5000;100.111;pct;100111.00;DEM;1.9558;51
186.73;100.111;pct;100111.00;DEM;1.9558;0.00;51186.73
DATA;100048800;CB792D;DE000A0D60W2;DT.PFBR.BANK 05/15 S.880
;BON;STOP;B;20131112;100000.000;JPY;;1.5000;100.111;pct;100111.00;JPY;132.8100;
753.79;100.111;pct;100111.00;JPY;132.8100;10.00;829.17

FOOTER;20131112_1234 BORROWER1_Trade_Confirmation_2013_11_12_15_07_21_531
COLUMNS;total opening value borrowed positions opened;currency;total actual
value borrowed positions opened;currency;total opening value borrowed positions
returned;currency;total actual value borrowed positions returned;currency;total
opening value lent positions opened;currency;total actual value lent positions
opened;currency;total opening value lent positions returned;currency;total
actual value lent positions returned;currency
DATA;51940.52;EUR;52015.90;EUR;;;;;;;;;;;
```

## 4.1.2 Paper format

**Wertpapierleihe: Geschäftsbestätigung**  
*Securities Lending: Trade Confirmation*

**An / To**

Konto-Nr. / Account no.

1234 BORROWER1

12.11.2013

Teilnehmer / Participant

TESTCOMPANY B1

zu Händen von / Attention of

Bitte teilen Sie uns Einwände gegen den Inhalt dieser Bestätigung unverzüglich mit.  
*Please inform us immediately if you do not agree with the details above.*

Hiemit avisieren wir folgende Entleihegeschäfte / *Please be advised of the following loan openings*

Geschäftsnummer	Variabel	ISIN	Geftung	Art	Valuta	Nominale/Stock	Gebühr	Preis	Eröffnung	Wert	Wert	Wert	Aktueller Preis	Aktueller Wert
Trade number	Lender		Security name	Type	Value date	Nominal/Unit	Rate	Opening price	Opening value	Opening value (EUR)	Opening value (EUR)	Current price	Current value (EUR)	Current value (EUR)
100049000	CB792D	DE0001815803	COBA IS.96/16 25	STOP	12.11.2013	100,000.000	1.5000	100.111	100,111.00	51,188.73	100.111	100.111	51,188.73	51,188.73
						DEM		%	DEM	EUR		%	EUR	
100048800	CB792D	DE000A0D60W2	DT.PFBR.BANK 05/15	STOP	12.11.2013	100,000.000	1.5000	100.111	100,111.00	753.79	100.111	100.111	829.17	829.17
			S.880			JPY		%	JPY	EUR		%	EUR	
<b>Gesamtwert</b>										51,040.52			52,015.90	
<b>Total value</b>														

Page 1

12.11.2013 15:07

Wir handeln in fremdem Namen und für fremde Rechnung.  
Diese Bestätigung wurde maschinell erstellt und trägt keine Unterschriften.

*We are trading neither in our own name nor for our own account.  
This report is produced electronically and is not signed.*

Clearstream Banking AG  
60485 Frankfurt am Main  
Tel. +49(0) 69-2 11-1 31 80

Page 2

12.11.2013 15:07

## 4.2 Settlement Confirmation

### 4.2.1 Electronic format

```

HEADER;20131112_1234 BORROWER1_Settlement_Confirmation_2013_11_12_14_56_30_747
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;Settlement Confirmation;1234 BORROWER1;1234;TESTCOMPANY
B1;;20131112

BODY;20131112_1234 BORROWER1_Settlement_Confirmation_2013_11_12_14_56_30_747
COLUMNS;trade number;counterparty key;ISIN;security name;security
type;transaction type;trade type;trade date;nominal;deposit currency;intraday
rate;rate;opening price;currency;opening value;currency;opening FX rate;opening
value in EUR;current price;currency;current value;currency;current FX
rate;current top-up;current value in EUR
DATA;100049000;CB792D;DE0001815603;COBA IS.96/16 25
;BON;STOP;B;20131112;100000.000;DEM;;1.5000;100.111;pct;100111.00;DEM;1.9558;51
186.73;100.111;pct;100111.00;DEM;1.9558;0.00;51186.73
DATA;100048800;CB792D;DE000A0D60W2;DT.PFBR.BANK 05/15 S.880
;BON;STOP;B;20131112;100000.000;JPY;;1.5000;100.111;pct;100111.00;JPY;132.8100;
753.79;100.111;pct;100111.00;JPY;132.8100;10.00;829.17

FOOTER;20131112_1234 BORROWER1_Settlement_Confirmation_2013_11_12_14_56_30_747
COLUMNS;total opening value borrowed positions opened;currency;total actual
value borrowed positions opened;currency;total opening value borrowed positions
returned;currency;total actual value borrowed positions returned;currency;total
opening value lent positions opened;currency;total actual value lent positions
opened;currency;total opening value lent positions returned;currency;total
actual value lent positions returned;currency
DATA;51940.52;EUR;52015.90;EUR;;;;;;;;;;

```

## 4.2.2 Paper format

**Wertpapierleihe: Buchungsbestätigung**  
*Securities Lending: Settlement Confirmation*

An / To

Konto-Nr. / Account no.

1234 BORROWER1

12.11.2013

Teilnehmer / Participant

TESTCOMPANY B1

zu Händen von / Attention of

Bitte teilen Sie uns Einwände gegen den Inhalt dieser Bestätigung unverzüglich mit.  
*Please inform us immediately if you do not agree with the details above.*

Wir haben folgende Bestände für Sie entliehen / We have borrowed the following holdings for you

Geschäftsnummer Trade number	Verleiher Lender	ISIN	Gefung Security name	Art Type	Handelslag Trade date	NominaleStück Nominal/Unit	Gebühr Rate	Preis Eröffnung Opening price	Wert Eröffnung Opening value	Wert Eröffnung (EUR) Opening value (EUR)	Aktueller Preis Current price	Aktueller Wert (EUR) Current value (EUR)
100049000	CB792D	DE0001815603	COBA IS.99/16 25	STOP	12.11.2013	100,000,000	1.5000	100.111	100,111.00	51,186.73	100.111	51,186.73
						DEM		%	DEM	EUR	%	EUR
100048800	CB792D	DE000A0D60W2	DT.PFBR.BANK 05/15 S.880	STOP	12.11.2013	100,000,000	1.5000	100.111	100,111.00	753.79	100.111	829.17
						JPY		%	JPY	EUR	%	EUR

Wir handeln in fremdem Namen und für fremde Rechnung.  
Diese Bestätigung wurde maschinell erstellt und trägt keine Unterschriften.

*We are trading neither in our own name nor for our own account.  
This report is produced electronically and is not signed.*

Clearstream Banking AG  
60486 Frankfurt am Main  
Tel. +49(0) 69-2 11-1 31 80

## 4.3 Positions

### 4.3.1 Electronic format

```

HEADER;20151014_TEST-KUNDE_Positions_2015_10_14_13_44_54_989
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;Positions;TEST-KUNDE;1234;Test Kunde Sonderzeichen;;20151014

BODY;20151014_TEST-KUNDE_Positions_2015_10_14_13_44_54_989
COLUMNS;trade number;counterparty key;ISIN;security name;security type;opening
traded;opening value date;transaction type;trade type;closing traded;closing
value date;nominal;deposit currency;opening price;currency;current
price;currency;rate;opening value;currency;current value;currency;opening FX
rate;current FX rate;current top-up;opening value in EUR;current value in
EUR;ex-date;record date;entitlement date;value date;event
DATA;100079600;CB1E9E;DE0005085708;CINEMAXX AG O.N.
;SHS;20151014;20151014;ST;B;;;65500.000;;50.000;EUR;50.000;EUR;0.8500;3275000.0
0;EUR;3275000.00;EUR;1.0000;1.0000;0.00;3275000.00;3275000.00;20151001;;2015101
4;;NIV

```

```

FOOTER;20151014_TEST-KUNDE_Positions_2015_10_14_13_44_54_989 COLUMNS;
DATA;

```

## 4.3.2 Paper format

**Wertpapierleihe: Positionen**  
*Securities Lending: Positions*

An / To

Konto-Nr. / Account no.

TEST-KUNDE

14.10.2015

Teilnehmer / Participant

Test Kunde Sonderzeichen

zu Händen von / Attention of

**Offene Entleihegeschäfte zum 14.10.2015 / Outstanding borrow positions as of 14.10.2015**

Geschäftsnummer Trade Number	Vehiker Lender	ISIN	Handelstag Opening Traded	Eröffnung Opening Value Date	Valuta Closing Traded	Eröffnung Closing Value Date	Nominal/Stock Amount/Unit	Preis Opening Price	Preis Current Price	Gebühr Rate	Wert Opening Value (in EUR)	Wert Current Value (in EUR)	CA/Datum CADate
100079600	CB1E9E	DE0005085708	14.10.2015	14.10.2015			65,500,000	50,000	50,000	0.8500	3,275,000.00	3,275,000.00	NIV
		CINEMAXX AG	ST					EUR	EUR		EUR	EUR	EUR 14.10.2015
		O.N.											

Diese Bestätigung wurde maschinell erstellt und trägt keine Unterschriften.  
*This report is produced electronically and is not signed.*

Clearstream Banking AG  
60485 Frankfurt am Main  
Tel. +49 (0) 69-2 11-1 31 00

## 4.4 Collateral Movement

### 4.4.1 Electronic format

```
HEADER;20131113_1234 BORROWER1_Collateral_Movement_2013_11_13_08_52_50_831
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;Collateral Movement;1234 BORROWER1;1234;TESTCOMPANY
B1;;20131113

BODY;20131113_1234 BORROWER1_Collateral_Movement_2013_11_13_08_52_50_831
COLUMNS;trade number;ISIN;security name;security type;transaction
type;nominal;deposit currency;price;currency;rate;value;currency
DATA;440500;;EUR CASH;CAS;CORT;-1900000.000;;1.000;EUR;0.0000;-1900000.00;EUR

FOOTER;20131113_1234 BORROWER1_Collateral_Movement_2013_11_13_08_52_50_831
COLUMNS;total value taken;currency;total value released;currency
DATA;;;-1900000.00;EUR
```

## 4.4.2 Paper format



**Wertpapierleihe: Umsätze Sicherheiten**  
*Securities Lending: Collateral Movement*

An / To

Konto-Nr. / Account no.

1234 BORROWER1

13.11.2013

Teilnehmer / Participant

TESTCOMPANY B1

zu Händen von / Attention of

Wir haben folgende Sicherheiten für Sie freigegeben / We have released the following collateral positions for you

Geschäftsnummer Trade number	ISIN / WKN	Gattung Security name	Art Type	Nominale/Stück Nominal/Unit	Preis Price	Gebühr Rate	Wert in EUR Value in EUR
440500		EUR CASH	CORT	-1,900,000.000	1.000 EUR	0.0000	-1,900,000.00
<b>Gesamtwert</b> <i>Total value</i>							<b>-1,900,000.00</b>

Aufgrund der automatischen Zusammenführung von Collateral Positionen darf die Geschäftsnummer auf diesem Report nicht für die Zuordnung einzelner Positionen verwendet werden.

*Due to the collateral position pooling functionality the trade number on this report may not be used for tracking of single collateral positions.*

Wir handeln in fremdem Namen und für fremde Rechnung.  
 Diese Bestätigung wurde maschinell erstellt und trägt keine Unterschriften.

*We are trading neither in our own name nor for our own account.  
 This report is produced electronically and is not signed.*

Clearstream Banking AG  
 60485 Frankfurt am Main  
 Tel. +49-(0) 69-2 11-1 31 80



## 4.5 Pledged Collateral

### 4.5.1 Electronic format

```
HEADER;20131113_1234 BORROWER1_Pledged_Collateral_2013_11_13_08_41_40_547
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;Pledged Collateral;1234 BORROWER1;1234;TESTCOMPANY
B1;;20131113

BODY;20131113_1234 BORROWER1_Pledged_Collateral_2013_11_13_08_41_40_547
COLUMNS;ISIN;security name;security type;nominal;deposit
currency;price;currency;current value;currency;marginied value;currency
DATA; ;EUR CASH;CAS;3322754.390;;1.000;EUR;3322754.39;EUR;3256299.30;EUR
DATA; ;XEMAC
Collateral;VRT;4500000.000;;1.000;EUR;4500000.00;EUR;4500000.00;EUR

FOOTER;20131113_1234 BORROWER1_Pledged_Collateral_2013_11_13_08_41_40_547
COLUMNS;required collateral;currency;available collateral;currency
DATA;5846192.93;EUR;1910106.37;EUR
```

## 4.5.2 Paper format



**Wertpapierleihe: Verpfändete Sicherheiten**  
*Securities Lending: Pledged Collateral*

An / To

Konto-Nr. / Account no.

1234 BORROWER1

13.11.2013

Teilnehmer / Participant

TESTCOMPANY B1

zu Händen von / Attention of

**Gestellte Sicherheiten zum 13.11.2013 / Collateral as of 13.11.2013**

WKN	ISIN	Gattung Security name	Nominale/Stück Nominal/Unit	Preis Price	Wert in EUR Value in EUR	Anrechenbar in EUR Margined value in EUR
		EUR CASH	3,322,754.390	1.000 EUR	3,322,754.39	3,256,299.30
		XEMAC Collateral	4,500,000.000	1.000 EUR	4,500,000.00	4,500,000.00
<b>Gesamtwert / Total value</b>					<b>7,822,754.39</b>	<b>7,756,299.30</b>
<b>Benötigte Sicherheiten / Required collateral</b>						<b>5,846,192.93</b>
<b>Verfügbare Sicherheiten / Available collateral</b>						<b>1,910,106.37</b>
<b>Unterdeckung (-); Überdeckung (+) / undercollateralisation (-); overcollateralisation (+)</b>						

Diese Bestätigung wurde maschinell erstellt und trägt keine Unterschriften.

*This report is produced electronically and is not signed.*

Clearstream Banking AG  
 60485 Frankfurt am Main  
 Tel. +49-(0) 69-2 11-1 31 80

## 4.6 Collateral Lender

### 4.6.1 Electronic format

```

HEADER;20131113_1234 LENDER_Collateral_Lender_2013_11_13_08_41_36_448
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;Collateral Lender;1234 LENDER;1234;TESTCOMPANY L;;20131113

BODY;20131113_1234 LENDER_Collateral_Lender_2013_11_13_08_41_36_448
COLUMNS;counterparty key;ISIN;security name;security type;nominal;deposit
currency;price;currency;current value;currency;margined value;currency
DATA;CB1471;;EUR CASH;CAS;2331568.542;;1.000;EUR;2331568.54;EUR;2284937.17;EUR
DATA;CB1471;;XEMAC
Collateral;VRT;3157638.877;;1.000;EUR;3157638.88;EUR;3157638.88;EUR
DATA;CB9A8B;;EUR CASH;CAS;3485308.494;;1.000;EUR;3485308.49;EUR;3415602.32;EUR
DATA;CB9A8B;IT0000062072;GENERALI EO
1;SHS;35;;16.840;EUR;589.40;EUR;530.46;EUR
DATA;CB9A8B;IT0003487029;UBI BANCA EO
2,50;SHS;18;;4.891;EUR;88.04;EUR;79.23;EUR

FOOTER;20131113_1234 LENDER_Collateral_Lender_2013_11_13_08_41_36_448
COLUMNS;counterparty key;total current value;currency;total margined
value;currency;required collateral;currency;available collateral;currency
DATA;CB1471;5489207.42;EUR;5442576.05;EUR;4102259.13;EUR;1340316.92;EUR
DATA;CB9A8B;3485985.93;EUR;3416212.01;EUR;3309000.00;EUR;107212.01;EUR
DATA;TOTAL;8975193.35;EUR;8858788.06;EUR;7411259.13;EUR;1447528.93;EUR

```

## 4.6.2 Paper format

**Wertpapierleihe: Sicherheiten Verleiher**  
*Securities Lending: Collateral Lender*
**An / To***Konto-Nr. / Account no.***1234 LENDER****13.11.2013***Teilnehmer / Participant***TESTCOMPANY L***zu Händen von / Attention of***Gestellte Sicherheiten zum 13.11.2013 / Collateral as of 13.11.2013**

Borrower	WKN	ISIN	Gattung Security Name	Nominale/Stück Nominal/Unit	Aktueller Preis Current Price	Aktueller Wert in EUR Current value in EUR	Anrechenbar in EUR Margined in EUR
CB1471			EUR CASH	2,331,568.542	1.000 EUR	2,331,568.54	2,284,937.17
			XEMAC Collateral	3,157,638.877	1.000 EUR	3,157,638.88	3,157,638.88
			<b>Gesamtwert / Total Value</b>			5,489,207.42	5,442,576.05
			<b>Benötigte Sicherheiten / Required Collateral</b>				4,102,259.13
			<b>Verfügbare Sicherheiten / Available Collateral</b>				1,340,316.92
CB9A8B			EUR CASH	3,485,308.494	1.000 EUR	3,485,308.49	3,415,602.32
	850312	IT0000062072	GENERALI EO	35.000	16.840 EUR	589.40	530.46
			1				
	813518	IT0003487029	UBI BANCA EO	18.000	4.891 EUR	88.04	79.23
			2,50				
			<b>Gesamtwert / Total Value</b>			3,485,985.93	3,416,212.01
			<b>Benötigte Sicherheiten / Required Collateral</b>				3,309,000.00
			<b>Verfügbare Sicherheiten / Available Collateral</b>				107,212.01

<b>Gesamtwert für alle Entleiher / Total value for all borrowers</b>	<b>8,858,788.06</b>
<b>Benötigte Sicherheiten für alle Entleiher / Required collateral for all borrowers</b>	<b>7,411,259.13</b>
<b>Verfügbare Sicherheiten für alle Entleiher / Available collateral for all borrowers</b>	<b>1,447,528.93</b>

Diese Bestätigung wurde maschinell erstellt und trägt keine Unterschriften.  
 Es können Bruchteile bei den Nominalen aufgrund der relativen Wertzuordnung entstehen.  
*This report is produced electronically and is not signed.*  
*Due to the relative value allocation, fractions within the nominal may occur.*

Clearstream Banking AG  
 60486 Frankfurt am Main  
 Tel. +49-(0) 69-2 11-1 31 80

## 4.7 External Collateral Lender

### 4.7.1 Electronic Format

```

HEADER;20131113_IVKAS LENDER_External_Collateral_Lender_2013_11_13_14_09_05_790
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;External Collateral Lender;IVKAS LENDER;1234;Ivka
Lender;;20131113

BODY;20131113_IVKAS LENDER_External_Collateral_Lender_2013_11_13_14_09_05_790
COLUMNS;counterparty key;source;ISIN;security
name;nominal;haircut;price;currency;margined value;currency
DATA;CB1811;Xemac;DE000A0Z13R4;LDKRBK.BAD.W.IHS R.3101
;10002000;1.0000;99.940;EUR;9896038.81;EUR
DATA;CB1811;Xemac;DE000A1CR2G4;BERLIN, LAND LSA10/15A298
;6000;1.0000;100.140;EUR;5948.32;EUR
DATA;CB1811;Xemac;DE000A1EV8N9;SAARLAND LO.R.3 11/18
;2000;1.0000;100.183;EUR;1983.62;EUR
DATA;CB1811;Xemac;XS0904232583;ING BK NV 13/16 FLR MTN
;100000;6.5000;99.880;EUR;93387.80;EUR
DATA;CB1811;Xemac;XS0927517911;VOLKSWAGEN BK. 13/16 VAR
;3000;6.5000;100.330;EUR;2814.26;EUR

FOOTER;20131113_IVKAS LENDER_External_Collateral_Lender_2013_11_13_14_09_05_790
COLUMNS;counterparty key;source;total margined value;currency
DATA;CB1811;Xemac;10000172.81;EUR
DATA;TOTAL;;10000172.81;EUR

```

## 4.7.2 Paperformat

**Wertpapierleihe: Externe Sicherheiten Verleiher**  
*Securities Lending: External Collateral Lender*

**An / To**

Konto-Nr. / Account no.

**IVKAS LENDER**

13.11.2013

Teilnehmer / Participant

**Ivka Lender**

zu Händen von / Attention of

**Gestellte Sicherheiten zum 13.11.2013 / Collateral as of 13.11.2013**

Borrower	Source	ISIN	Gattung Security Name	Nominale/Stock Nominal/Unit	Aktueller Preis Current Price	Haircut in %	Anrechenbar in EUR Margined in EUR	
CB1811	Xemac	DE000A0Z13R4	LDKRBK.BAD.W.IHS R.3101	10,002,000.000	99.940	1.00	9,996,038.81	
	Xemac	DE000A1CR2G4	BERLIN, LAND LSA10/15A298	6,000.000	100.140	1.00	5,948.32	
	Xemac	DE000A1EV8N9	SAARLAND LO.R.3 11/18	2,000.000	100.183	1.00	1,983.62	
	Xemac	XS0904232583	ING BK NV 13/16 FLR MTN	100,000.000	99.880	6.50	93,387.80	
	Xemac	XS0927517911	VOLKSWAGEN BK. 13/16 VAR	3,000.000	100.330	6.50	2,814.26	
<b>Gesamtwert / Total Value</b>								<b>10,000,172.81</b>

**Gesamtwert für alle Entleiher / Total value for all borrowers**

**10,000,172.81**

Diese Bestätigung wurde maschinell erstellt und trägt keine Unterschriften.

*This report is produced electronically and is not signed.*

Clearstream Banking AG  
60485 Frankfurt am Main  
Tel. +49-(0) 69-2 11-1 31 80

## 4.8 Collateral Borrower

### 4.8.1 Electronic format

```

HEADER;20131113_1234 BORROWER1_Collateral_Borrower_2013_11_13_08_41_42_595
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;Collateral Borrower;1234 BORROWER1;1234;TESTCOMPANY
B1;;20131113

BODY;20131113_1234 BORROWER1_Collateral_Borrower_2013_11_13_08_41_42_595
COLUMNS;counterparty key;ISIN;security name;security type;nominal;deposit
currency;price;currency;current value;currency;margin value;currency
DATA;CB792D;;EUR CASH;CAS;2331568.542;;1.000;EUR;2331568.54;EUR;2284937.17;EUR
DATA;CB792D;;XEMAC
Collateral;VRT;3157638.877;;1.000;EUR;3157638.88;EUR;3157638.88;EUR
DATA;CBDC66;;EUR CASH;CAS;991185.847;;1.000;EUR;991185.85;EUR;971362.13;EUR
DATA;CBDC66;;XEMAC
Collateral;VRT;1342361.122;;1.000;EUR;1342361.12;EUR;1342361.12;EUR

FOOTER;20131113_1234 BORROWER1_Collateral_Borrower_2013_11_13_08_41_42_595
COLUMNS;counterparty key;total current value;currency;total margin
value;currency;required collateral;currency;available collateral;currency
DATA;CB792D;5489207.42;EUR;5442576.05;EUR;4102259.13;EUR;1340316.92;EUR
DATA;CBDC66;2333546.97;EUR;2313723.25;EUR;1743933.80;EUR;569789.45;EUR
DATA;TOTAL;7822754.39;EUR;7756299.30;EUR;5846192.93;EUR;1910106.37;EUR

```

4.8.2 Paper format



**Wertpapierleihe: Sicherheiten Entleiher**  
*Securities Lending: Collateral Borrower*

An / To

Konto-Nr. / Account no.

1234 BORROWER1

13.11.2013

Teilnehmer / Participant

TESTCOMPANY B1

zu Händen von / Attention of

**Gestellte Sicherheiten zum 13.11.2013 / Collateral as of 13.11.2013**

Lender	WKN	ISIN	Gattung Security Name	Nominale/Stück Nominal/Unit	Aktueller Preis Current Price	Aktueller Wert in EUR Current value in EUR	Anrechenbar in EUR Margined in EUR
CB792D			EUR CASH	2,331,568.542	1.000 EUR	2,331,568.54	2,284,937.17
			XEMAC Collateral	3,157,638.877	1.000 EUR	3,157,638.88	3,157,638.88
			Gesamtwert / Total Value			5,489,207.42	5,442,576.05
			Benötigte Sicherheiten / Required Collateral				4,102,259.13
			Verfügbare Sicherheiten / Available Collateral				1,340,316.92
CBDC66			EUR CASH	991,185.847	1.000 EUR	991,185.85	971,362.13
			XEMAC Collateral	1,342,361.122	1.000 EUR	1,342,361.12	1,342,361.12
			Gesamtwert / Total Value			2,333,546.97	2,313,723.25
			Benötigte Sicherheiten / Required Collateral				1,743,933.80
			Verfügbare Sicherheiten / Available Collateral				569,789.45

<b>Gesamtwert für alle Verleiher / Total value for all lenders</b>	<b>7,756,299.30</b>
<b>Benötigte Sicherheiten für alle Verleiher / Required collateral for all lenders</b>	<b>5,846,192.93</b>
<b>Verfügbare Sicherheiten für alle Verleiher / Available collateral for all lenders</b>	<b>1,910,106.37</b>

Diese Bestätigung wurde maschinell erstellt und trägt keine Unterschriften.  
 Es können Bruchteile bei den Nominalen aufgrund der relativen Wertzuordnung entstehen.  
*This report is produced electronically and is not signed.*  
*Due to the relative value allocation, fractions within the nominal may occur.*

Clearstream Banking AG  
 60485 Frankfurt am Main  
 Tel. +49-(0) 69-2 11-1 31 80



## 4.9 Collateral Lender Details

### 4.9.1 Electronic format

```

HEADER;20131112_IVKAS LENDER_Collateral_Lender_Details_2013_11_12_14_10_41_929
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;Collateral Lender Details;IVKAS LENDER;;;20131112

BODY;20131112_IVKAS LENDER_Collateral_Lender_Details_2013_11_12_14_10_41_929
COLUMNS;counterparty ident code;counterparty key;custodian; collateral
manager;ISIN;security type;nominal;deposit currency;market value local;market
value eur;fx price;price;price date;price time;currency;fx rate;settlement
status;settlement failure reason;trade type;designated settlement date;actual
settlement date;depot reference number;internal
reference;haircut;source;security name;margined value
DATA;IVKA
BORROWER;CB1811;;Clearstream;DE000A0Z13R4;BON;10002000;;;9995998.80;;99.940;;p
ct;1.0000;Settled;;Securities lending;;;1.000;Xemac;LDKRBK.BAD.W.IHSR.3101
;9896038.81
DATA;IVKA
BORROWER;CB1811;;Clearstream;DE000A1CR2G4;BON;6000;;;6008.40;;100.140;;pct;1.0
000;Settled;;Securities lending;;;1.000;Xemac;BERLIN, LAND LSA10/15A298
;5948.32
DATA;IVKA
BORROWER;CB1811;;Clearstream;DE000A1EV8N9;BON;2000;;;2003.64;;100.182;;pct;1.0
000;Settled;;Securities lending;;;1.000;Xemac;SAARLAND LO.R.3 11/18
;1983.60
DATA;IVKA
BORROWER;CB1811;;Clearstream;XS0904232583;BON;100000;;;99880.00;;99.880;;pct;1
.0000;Settled;;Securities lending;;;6.500;Xemac;ING BK NV 13/16 FLR MTN
;93387.80
DATA;IVKA
BORROWER;CB1811;;Clearstream;XS0927517911;BON;3000;;;3009.90;;100.330;;pct;1.0
000;Settled;;Securities lending;;;6.500;Xemac;VOLKSWAGEN BK. 13/16 VAR
;2814.26
DATA;IVKA
BORROWER;CB1811;;Clearstream;;CAS;1000000000.0000;;1000000000.0000;;1.000;;EUR;1
.0000;Settled;;Securities lending;;;2.000;;EUR CASH;980000000.00

FOOTER;20131112_IVKAS LENDER_Collateral_Lender_Details_2013_11_12_14_10_41_929
COLUMNS;counterparty key;total margined value;currency;required
collateral;currency;available collateral;currency
DATA;CB1811;990000172.79;EUR;8188353.38;EUR;981811819.41;EUR
DATA;TOTAL;990000172.79;EUR;8188353.38;EUR;981811819.41;EUR

```

### 4.9.2 Paper format

The Collateral Lender Details report can only be generated in CSV - Format.

## 4.10 Monthly Fee

### 4.10.1 Electronic format

```
HEADER:20131101_IVKA BORROWER_Monthly_Fee_2013_11_13_10_28_58_564
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;Monthly Fee;IVKA BORROWER;1234;Ivka;;20131101

BODY:20131101_IVKA BORROWER_Monthly_Fee_2013_11_13_10_28_58_564
COLUMNS;trade number;ISIN;security name;security type;trade type;date from;date
to;price;currency;rate;nominal;deposit currency;FX rate;fee
amount;currency;days;remark
DATA;100012000-0;DE0001040509;BAD.-WUERTT. LSA 08/
18R76;BON;B;20131101;;127.000;pct;1.5000;1000.000;EUR;1.0000;-0.64;EUR;12;
DATA;100023600-1;DE0005108401;SOLARWORLD AG O.N.
;SHS;B;20131101;;29.680;EUR;1.5000;10000000.000;;1.0000;-148400.00;EUR;12;

FOOTER:20131101_IVKA BORROWER_Monthly_Fee_2013_11_13_10_28_58_564
COLUMNS;total;currency;refund;currency;new total;currency;service
charge;currency;service charge adjustment
DATA;-148400.64;EUR;0.00;EUR;-148400.64;EUR;;;
```

## 4.10.2 Paper format



Clearstream Banking AG, 60485 Frankfurt am Main

---

Ivka  
z.Hd./Attn:  
Abt./Dept:

Frankfurt am Main  
Germany

13.11.2013

**Wertpapierleihe (November 2013)**  
*Securities Lending and Borrowing Service (November 2013)*

Sehr geehrte(r) / Dear ,

als Anlage finden Sie die Rechnung der Wertpapierleihe für November 2013.

Mit der Anlage erhalten Sie eine (Teil-) Übersicht der Darlehensentgelte, die im Rahmen der Wertpapierleihe der Clearstream Banking AG am 5. Arbeitstag des kommenden Monats Ihrem Target2 RTGS Konto belastet werden. Sollten Sie dazu Fragen haben, stehen wir Ihnen gerne unter der Nummer +49-(0) 69-2 11-1 31 80 zur Verfügung.

*Please find attached the invoice for the Securities Lending and Borrowing Service for November 2013.*

*In the context of Clearstream Banking AG's securities lending services you can find attached a (partial) overview of loan fees that will be debited from your Target2 RTGS account on the fifth working day of the following month. If you have any further questions to the above, please do not hesitate to contact us at +49-(0) 69-2 11-1 31 80.*

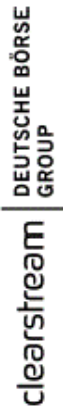
Betrag / Amount EUR -148,400.64

---

Mit freundlichen Grüßen / Kind regards

Clearstream Banking AG  
60485 Frankfurt am Main  
Tel. +49-(0) 69-2 11-1 31 80

13.11.2013 10:32



Fee-Report for November 2013  
1234 Ivka

Geschäfts-nr.	ISIN	Gattung	Security name	Datum von	Datum bis	Preis Eröffnung	Gebühr	Nominale/Stück	Wechselkurs	Ertrag (EUR)	Tag	Bemerkung
Trade no.				Date from	Date to	Opening Price	Rate	Nominal/Unit	FX Rate	Fee (EUR)	Days	Remark
100012000-0	DE0001040509	BAD.-WUERTT.	LSA 08/18R76	01.11.2013		127.000 %	1.5000	1.000.000	EUR 1.000	-0.64	12	
100023600-1	DE0005108401	SOLARWORLD	AG O.N.	01.11.2013		29.680 EUR	1.5000	10.000.000.000	1.000	-148.400.00	12	
										-148.400.64		
										Total in EUR		
										Adjustment in EUR	0.00	
										Service Charge in EUR	0.00	
										Service Charge Adjustment in EUR	0.00	
										New Total in EUR	-148.400.64	

## 4.11 Monthly Fee (optional for KAGplus borrowers only)

### 4.11.1 Electronic Format

```

HEADER;20131101_1234 BORROWER1_Monthly_Fee_2013_11_13_08_44_24_690
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;Monthly Fee;1234 BORROWER1;1234;TESTCOMPANY B1;;20131101

BODY;20131101_1234 BORROWER1_Monthly_Fee_2013_11_13_08_44_24_690
COLUMNS;trade number;ISIN;security name;security type;trade type;date from;date
to;price;currency;rate;nominal;deposit currency;FX rate;fee
amount;currency;days;remark
DATA;100048800-0;DE000A0D60W2;DT.PFBR.BANK 05/15 S.880
;BON;B;20131112;;100.111;pct;1.5000;100000.000;JPY;132.8100;-0.03;EUR;1;
DATA;455500-0;DE0001040509;BAD.-WUERTT. LSA 08/
18R76;BON;L;20131101;;100.000;pct;1.4000;1000.000;EUR;1.0000;0.47;EUR;12;
DATA;439200-0;DE0001134492;BUNDANL.V.86 (2016)
;BON;B;20131101;;122.568;pct;0.0500;10000.000;EUR;1.0000;-0.20;EUR;12;
DATA;440000-0;DE0001134492;BUNDANL.V.86 (2016)
;BON;B;20131101;;122.568;pct;0.0500;15000.000;EUR;1.0000;-0.31;EUR;12;
DATA;439400-0;DE0001141539;BUNDESUBL.V.08/13 S.153
;BON;B;20131101;;107.549;pct;0.0500;150000.000;EUR;1.0000;-2.69;EUR;12;
DATA;440200-0;DE0001141539;BUNDESUBL.V.08/13 S.153
;BON;B;20131101;;107.549;pct;0.0500;1500000.000;EUR;1.0000;-26.89;EUR;12;
DATA;439600-5;DE0001785509;SACHSEN-ANH.LS93/13A34
;BON;B;20131101;;122.632;pct;0.0600;500000.000;EUR;1.0000;-12.26;EUR;12;
DATA;440400-0;DE0001785509;SACHSEN-ANH.LS93/13A34
;BON;B;20131101;;122.632;pct;0.0600;190000.000;EUR;1.0000;-4.66;EUR;12;
DATA;100049000-0;DE0001815603;COBA IS.96/16 25
;BON;B;20131112;;100.111;pct;1.5000;100000.000;DEM;1.9558;-2.13;EUR;1;
DATA;442200-0;DE0006969603;PUMA SE
;SHS;B;20131101;;236.409;EUR;1.5000;15000.000;;1.0000;-1773.07;EUR;12;
DATA;439000-0;DE0007500001;THYSSENKRUPP AG O.N.
;SHS;B;20131101;;17.550;EUR;0.0800;500.000;;1.0000;-0.24;EUR;12;
DATA;439800-0;DE0007500001;THYSSENKRUPP AG O.N.
;SHS;B;20131101;;17.550;EUR;0.0800;500.000;;1.0000;-0.24;EUR;12;

FOOTER;20131101_1234 BORROWER1_Monthly_Fee_2013_11_13_08_44_24_690
COLUMNS;total;currency;refund;currency;new total;currency;service
charge;currency;fixed income weighted monthly average volume;fixed income
service charge rate;fixed income service charge;shares weighted monthly average
volume;shares service charge rate;shares service charge;service charge
adjustment
DATA;-1822.25;EUR;0.00;EUR;-1912.29;EUR;-
90.04;EUR;2651361.30;4.00;88.38;17550.00;11.30;1.66;

```

## 4.11.2 Paper Format



Clearstream Banking AG, 60485 Frankfurt am Main

---

TESTCOMPANY B1  
z.Hd./Attn:  
Abt./Dept:  
Teststrasse 1  
Frankfurt am Main  
Germany

13.11.2013

**Wertpapierleihe (November 2013)**  
*Securities Lending and Borrowing Service (November 2013)*

Sehr geehrte(r) / Dear ,

als Anlage finden Sie die Rechnung der Wertpapierleihe für November 2013.

Mit der Anlage erhalten Sie eine (Teil-) Übersicht der Darlehensentgelte, die im Rahmen der Wertpapierleihe der Clearstream Banking AG am 5. Arbeitstag des kommenden Monats Ihrem Target2 RTGS Konto belastet werden. Sollten Sie dazu Fragen haben, stehen wir Ihnen gerne unter der Nummer +49-(0) 69-2 11-1 31 80 zur Verfügung.

*Please find attached the invoice for the Securities Lending and Borrowing Service for November 2013.*

*In the context of Clearstream Banking AG's securities lending services you can find attached a (partial) overview of loan fees that will be debited from your Target2 RTGS account on the fifth working day of the following month. If you have any further questions to the above, please do not hesitate to contact us at +49-(0) 69-2 11-1 31 80.*

Betrag / Amount EUR -1,912.29

---

Mit freundlichen Grüßen / Kind regards

Clearstream Banking AG  
60485 Frankfurt am Main  
Tel. +49-(0) 69-2 11-1 31 80

13.11.2013 08:41

Fee-Report for November 2013  
1234 TESTCOMPANY B1

Geschäfts- Trade no.	ISIN	Gattung Security name	Datum von Date from	Datum bis Date to	Preis Eröffnung Opening Price	Gebühr Rate	Nominal/Stück Nominal/Unit	Wechselkurs FX Rate	Entgelt (EUR) Fee (EUR)	Tage Days	Bemerkung Remark
10048800-0	DE000A0D60W2	DT.PFBR.BANK 05/15 S.880	12.11.2013		100.111 %	1.5000	100.000.000 JPY	132.810	-0.03	1	
455500-0	DE0001040509	BAD.-WUERTT. LSA 08/18R76	01.11.2013		100.000 %	1.4000	1.000.000 EUR	1.000	0.47	12	
438200-0	DE0001134462	BUNDESOBL.V.86 (2016)	01.11.2013		122.568 %	0.0500	10.000.000 EUR	1.000	-0.20	12	
440000-0	DE0001134462	BUNDESOBL.V.86 (2016)	01.11.2013		122.568 %	0.0500	15.000.000 EUR	1.000	-0.31	12	
439400-0	DE0001141539	BUNDESOBL.V.08/13 S.153	01.11.2013		107.549 %	0.0500	150.000.000 EUR	1.000	-2.88	12	
440200-0	DE0001141539	BUNDESOBL.V.08/13 S.153	01.11.2013		107.549 %	0.0500	1.500.000.000 EUR	1.000	-26.88	12	
439800-5	DE0001785509	SACHSEN-ANHALTS83/13A34	01.11.2013		122.632 %	0.0600	500.000.000 EUR	1.000	-12.26	12	
440400-0	DE0001785509	SACHSEN-ANHALTS83/13A34	01.11.2013		122.632 %	0.0600	190.000.000 EUR	1.000	-4.86	12	
100049000-0	DE0001815603	COBA IS.98/16 25	12.11.2013		100.111 %	1.5000	100.000.000 DEM	1.855	-2.13	1	
442200-0	DE0000689803	PUMA SE	01.11.2013		236.409 EUR	1.5000	15.000.000	1.000	-1.773.07	12	
439000-0	DE0000750001	THYSSENKRUPP AG O.N.	01.11.2013		17.550 EUR	0.0800	500.000	1.000	-0.24	12	
439800-0	DE0000750001	THYSSENKRUPP AG O.N.	01.11.2013		17.550 EUR	0.0800	500.000	1.000	-0.24	12	
									-1.822.25		
									Total in EUR		
									Adjustment in EUR		
									Service Charge Adjustment in EUR		
									Service Charge Adjustment in EUR		
									New Total in EUR		
									-1.912.29		

# Electronic Reports in Securities Lending

Asset Class	Weighted monthly average volume (EUR)	Rate applied (in bps p.a.)	Service charge (EUR)
Fixed Income	2,651,361.30	4.00	88.38
Shares	17,550.00	11.30	1.66



## 4.12 Monthly Tax Information reporting for borrowers

### 4.12.1 Electronic format

```

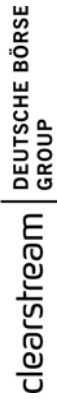
HEADER;20111201_1234 BORROWER1_Monthly_Tax_Information_2011_12_15_10_28_01_904
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;Monthly Tax Information;1234 BORROWER1;1234;TESTCOMPANY
B1;;20111201

BODY;20111201_1234 BORROWER1_Monthly_Tax_Information_2011_12_15_10_28_01_904
COLUMNS;trade number;counterpart name;vat id counterpart;ISIN;security
name;trade type;date from;date to;price;currency;rate;nominal;fee
amount;currency;days;remark
DATA;440000-0;Test Lender 2;DE 234567890;DE0001134492;BUNDANL.V.86 (2016)
;B;20111207;;122.568;EUR;0.0500;15000.000;-0.21;EUR;8;
DATA;440200-0;Test Lender 2;DE 234567890;DE0001141539;BUNDESABL.V.08/13 S.153
;B;20111208;;107.549;EUR;0.0500;1500000.000;-15.69;EUR;7;
DATA;440400-0;Test Lender 2;DE 234567890;DE0001785509;SACHSEN-ANH.LS93/13A34
;B;20111213;;122.632;EUR;0.0600;190000.000;-0.78;EUR;2;
DATA;439800-0;Test Lender 2;DE 234567890;DE0007500001;THYSSENKRUPP AG O.N.
;B;20111202;;17.550;EUR;0.0800;500.000;-0.26;EUR;13;
DATA;439200-0;Test Lender 1;DE 234567890;DE0001134492;BUNDANL.V.86 (2016)
;B;20111205;;122.568;EUR;0.0500;10000.000;-0.17;EUR;10;
DATA;439400-0;Test Lender 1;DE 234567890;DE0001141539;BUNDESABL.V.08/13 S.153
;B;20111207;;107.549;EUR;0.0500;150000.000;-1.79;EUR;8;
DATA;439600-0;Test Lender 1;DE 234567890;DE0001785509;SACHSEN-ANH.LS93/13A34
;B;20111209;;122.632;EUR;0.0600;1000000.000;-12.26;EUR;6;
DATA;439000-0;Test Lender 1;DE 234567890;DE0007500001;THYSSENKRUPP AG O.N.
;B;20111202;;17.550;EUR;0.0800;500.000;-0.26;EUR;13;

FOOTER;20111201_1234 BORROWER1_Monthly_Tax_Information_2011_12_15_10_28_01_904
COLUMNS;counterpart name;vat id counterpart;fee
sum;currency;adjustment;currency;total fee;currency
DATA;Test Lender 2;DE 234567890;-16.94;EUR;0.00;EUR;-16.94;EUR
DATA;Test Lender 1;DE 234567890;-14.48;EUR;0.00;EUR;-14.48;EUR
DATA;TOTAL;;-31.42;EUR;0.00;EUR;-31.42;EUR

```

4.12.2 Paper format



Monthly tax information reporting for December 2011  
TEST Borrower 1

Geschäftnr. Trade no.	Gegenstelle Counterpart	Ust-ID VAT-ID	Gegenstelle Counterpart	ISIN	Gattung Security name	Datum von Date from	Datum bis Date to	Preis (EUR) Price (EUR)	Gebühr Rate	Nennwert/Stück Nominal/Lot size	Entgelt Fee amount	Tag Days	Adjustment	Bemerkung Remark
440000-0	Test Lender 2	DE 234567890	DE0001134482	BUNDESOBL.V.86 (2016)	07.12.2011	07.12.2011	122.588	0.0500	15.000.000	-0.21	8			
440200-0	Test Lender 2	DE 234567890	DE0001141539	BUNDESOBL.V.08/13 S.153	08.12.2011	08.12.2011	107.549	0.0500	1.500.000.000	-15.69	7			
440400-0	Test Lender 2	DE 234567890	DE0001785509	SACHSENANH.LS93/13A34	13.12.2011	13.12.2011	122.632	0.0600	190.000.000	-0.78	2			
439800-0	Test Lender 2	DE 234567890	DE0007500001	THYSSENKRUPP AG O.N.	02.12.2011	02.12.2011	17.550	0.0800	500.000	-0.26	13			
Sum per Counterpart	Test Lender 2	DE 234567890	Musterstrasse 2 Frankfurt am Main							-16.94	0.00			
439200-0	Test Lender 1	DE 234567890	DE0001134482	BUNDESOBL.V.86 (2016)	05.12.2011	05.12.2011	122.588	0.0500	10.000.000	-0.17	10			
439400-0	Test Lender 1	DE 234567890	DE0001141539	BUNDESOBL.V.08/13 S.153	07.12.2011	07.12.2011	107.549	0.0500	150.000.000	-1.79	8			
439600-0	Test Lender 1	DE 234567890	DE0001785509	SACHSENANH.LS93/13A34	09.12.2011	09.12.2011	122.632	0.0600	1.000.000.000	-12.26	6			
439000-0	Test Lender 1	DE 234567890	DE0007500001	THYSSENKRUPP AG O.N.	02.12.2011	02.12.2011	17.550	0.0800	500.000	-0.26	13			
Sum per Counterpart	Test Lender 1	DE 234567890	Musterstrasse 2 Frankfurt am Main							-14.48	0.00			
											Total in EUR	-31.42		
											Adjustment in EUR	0.00		
											New Total in EUR	-31.42		

## 4.13 Monthly Tax Information reporting for lenders

### 4.13.1 Electronic format

```

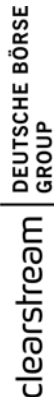
HEADER;20111201_1234 LENDER_Monthly_Tax_Information_2011_12_15_10_29_44_498
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;Monthly Tax Information;1234 LENDER;1234;TESTCOMPANY
L;;20111201

BODY;20111201_1234 LENDER_Monthly_Tax_Information_2011_12_15_10_29_44_498
COLUMNS;trade number;counterpart name;vat id counterpart;ISIN;security
name;trade type;date from;date to;price;currency;rate;nominal;fee
amount;currency;days;remark
DATA;439100-0;TEST Borrower 1;DE 123456789;DE0001134492;BUNDANL.V.86 (2016)
;L;20111205;;122.568;EUR;0.0500;10000.000;0.17;EUR;10;
DATA;439300-0;TEST Borrower 1;DE 123456789;DE0001141539;BUNDESABL.V.08/13 S.153
;L;20111207;;107.549;EUR;0.0500;150000.000;1.79;EUR;8;
DATA;439500-0;TEST Borrower 1;DE 123456789;DE0001785509;SACHSEN-ANH.LS93/13A34
;L;20111209;;122.632;EUR;0.0600;1000000.000;12.26;EUR;6;
DATA;438900-0;TEST Borrower 1;DE 123456789;DE0007500001;THYSSENKRUPP AG O.N.
;L;20111202;;17.550;EUR;0.0800;500.000;0.26;EUR;13;

FOOTER;20111201_1234 LENDER_Monthly_Tax_Information_2011_12_15_10_29_44_498
COLUMNS;counterpart name;vat id counterpart;fee
sum;currency;adjustment;currency;total fee;currency
DATA;TEST Borrower 1;DE 123456789;14.48;EUR;0.00;EUR;14.48;EUR
DATA;TOTAL;;14.48;EUR;0.00;EUR;14.48;EUR

```

4.13.2 Paper format



Monthly tax information reporting for December 2011  
Test Lender 1

Geschäftsr. Trade no.	Gegenseite Counterpart	Ust-ID VAT-ID	Gegenseite Counterpart	ISIN	Geltung Security name	Datum von Date from	Datum bis Date to	Preis (EUR) Price (EUR)	Gebühr Rate	Nominale/Stück Nominal/Lot size	Erlagst Fee amount	Tage Days	Adjustment	Bemerkung Remark
439100-0	TEST Borrower 1	DE 123456789	DE0001134492	DE0001134492	BUNDANL.V.86 (2016)	05.12.2011		122.568	0.0500	10.000.000	0.17	10		
439300-0	TEST Borrower 1	DE 123456789	DE0001141539	DE0001141539	BUNDESÖBL.V.08/13, S.153	07.12.2011		107.549	0.0500	150.000.000	1.79	8		
439500-0	TEST Borrower 1	DE 123456789	DE0001785509	DE0001785509	SACHSEN-ANH.LS93/13A34	09.12.2011		122.632	0.0600	1.000.000.000	12.26	6		
439800-0	TEST Borrower 1	DE 123456789	DE0007500001	DE0007500001	THYSSENKRUPP AG O.N.	02.12.2011		17.550	0.0800	500.000	0.26	13		
Sum per Counterpart	TEST Borrower 1	DE 123456789	Testklasse 1	Frankfurt am Main							14.48			
											Total in EUR	14.48		
											Adjustment in EUR	0.00		
											New Total in EUR	14.48		

## 4.14 Trade Opening

### 4.14.1 Electronic format

```
HEADER;20131112_100048700_Trade_Opening_2013_11_12_14_10_43_985
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;Trade Opening;1234 LENDER;1234;TESTCOMPANY L;;20131112

BODY;20131112_100048700_Trade_Opening_2013_11_12_14_10_43_985
COLUMNS;trade number;counterparty key;ISIN;security name;security
type;transaction type;trade type;opening value date;closing value
date;nominal;deposit currency;rate;opening price;currency;opening
value;currency;current price;currency;current value;currency
DATA;100048700;CB1471;DE000A0D60W2;DT.PFBR.BANK 05/15 S.880
;BON;STOP;L;20131112;;100000.000;JPY;1.0000;100.111;pct;753.79;EUR;100.111;pct;
829.17;EUR

FOOTER;20131112_100048700_Trade_Opening_2013_11_12_14_10_43_985
COLUMNS;
DATA;
```

## 4.14.2 Paper format



### Wertpapierleihe: Eröffnung Securities Lending: Trade Opening

An / To

Konto-Nr. / Account no.

1234 LENDER

12.11.2013

Teilnehmer / Participant

TESTCOMPANY L

zu Händen von / Attention of

Hiermit avisieren wir folgendes Verleihegeschäft / Please be advised of the following loan opening

Geschäftsnummer / Trade Number	100048700
Entleiher / Borrower	CB1471
ISIN	DE000A0D60W2
Gattung / Security Name	DT.PFBR.BANK 05/15 S.880
Valuta Eröffnung / Opening Value Date	12.11.2013
Nominale, Stück / Nominal, Unit	100,000.000 JPY
Gebühr / Rate	1.0000 %
Preis Eröffnung / Opening Price	100.111 %
Wert Eröffnung in Währung / Opening Value in currency	100,111.00 JPY
Wert Eröffnung / Opening Value in EUR	753.79 EUR
Aktueller Preis / Current Price	100.111 %
Aktueller Wert / Current Value in EUR	829.17 EUR

Bitte teilen Sie uns Einwände gegen den Inhalt dieser Bestätigung unverzüglich mit.  
Wir handeln in fremdem Namen und für fremde Rechnung.  
Diese Bestätigung wurde maschinell erstellt und trägt keine Unterschriften.  
*Please inform us immediately if you do not agree with the details above.*  
*We are trading neither in our own name nor for our own account.*  
*This report is produced electronically and is not signed.*

Clearstream Banking AG  
60485 Frankfurt am Main  
Tel. +49-(0) 69-2 11-1 31 80

12.11.2013 14:56

## 4.15 Return

### 4.15.1 Electronic format

```
HEADER;20131113_439300_Return_2013_11_13_11_05_21_641
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;Return;1234 LENDER;1234;TESTCOMPANY L;;20131113

BODY;20131113_439300_Return_2013_11_13_11_05_21_641
COLUMNS;trade number;counterparty key;ISIN;security name;security
type;transaction type;trade type;return date;nominal;deposit currency;intraday
rate;rate;opening price;currency;opening value;currency;actual
price;currency;current value;currency
DATA;439300;CB1471;DE0001141539;BUNDESUBL.V.08/13 S.153 ;BON;KTRT;L;20131113;-
150000.000;EUR;;0.0500;107.549;pct;-161323.50;EUR;100.111;pct;-150166.50;EUR

FOOTER;20131113_439300_Return_2013_11_13_11_05_21_641
COLUMNS;
DATA;
```

## 4.15.2 Paper format

**Wertpapierleihe: Rückführung**  
*Securities Lending: Return*

An / To

Konto-Nr. / Account no.

1234 LENDER

13.11.2013

Teilnehmer / Participant

TESTCOMPANY L

zu Händen von / Attention of

Wir bestätigen hiermit die Rückführung des folgenden Wertpapierdarlehens:  
*We confirm the return of the following loan:*

Geschäftsnummer / <i>Trade Number</i>	439300
Entleiher / <i>Borrower</i>	CB1471
ISIN	DE0001141539
Gattung / <i>Security Name</i>	BUNDESUBL.V.08/13 S.153
Rückführungstag / <i>Return Date</i>	13.11.2013
Nominale, Stück / <i>Nominal, Unit</i>	-150.000.000EUR
Gebühr / <i>Rate</i>	0.0500 %
Preis Eröffnung / <i>Opening Price</i>	107.549 %
Wert Eröffnung in Währung / <i>Opening Value in currency</i>	-161,323.50 EUR
Wert Eröffnung / <i>Opening Value in EUR</i>	-161,323.50 EUR
Aktueller Preis / <i>Current Price</i>	100.111 %
Aktueller Wert / <i>Current Value in EUR</i>	-150,166.50 EUR

Bitte teilen Sie uns Einwände gegen den Inhalt dieser Bestätigung unverzüglich mit.  
Wir handeln in fremdem Namen und für fremde Rechnung.  
Diese Bestätigung wurde maschinell erstellt und trägt keine Unterschriften.  
*Please inform us immediately if you do not agree with the details above.*  
*We are trading neither in our own name nor for our own account.*  
*This report is produced electronically and is not signed.*

Clearstream Banking AG  
60485 Frankfurt am Main  
Tel. +49-(0) 69-2 11-1 31 80

13.11.2013 11:05



## 4.16 Lender Cancellation

### 4.16.1 Electronic format

```

HEADER;20131113_1234 LENDER_Lender_Cancellation_2013_11_13_11_11_26_975
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;Lender Cancellation;1234 LENDER;1234;TESTCOMPANY L;;20131113

BODY;20131113_1234 LENDER_Lender_Cancellation_2013_11_13_11_11_26_975
COLUMNS;trade number;counterparty key;ISIN;security name;security
type;transaction type;trade type;nominal;deposit currency;closing date;opening
price;currency;rate
DATA;442100;CB1471;DE0006969603;PUMA SE ;SHS;STRT;L;-
15000.000;;20131115;236.409;EUR;1.0000

FOOTER;20131113_1234 LENDER_Lender_Cancellation_2013_11_13_11_11_26_975
COLUMNS;
DATA;HEADER;20120109_1234_Lender_Cancellation_2012_01_09_14_49_25_322
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;Lender Cancellation;1234;1234;TESTCOMPANY;Testperson;20120109

BODY;20120109_1234_Lender_Cancellation_2012_01_09_14_49_25_322
COLUMNS;trade number;counterparty key;ISIN;security name;transaction type;trade
type;nominal;closing date;opening price;currency;rate
DATA;441000;CB53A3;DE0007500001;THYSSENKRUPP AG O.N. ;SMRT;B;-
50.000;20120110;19.200;EUR;1.5000

FOOTER;20120109_1234_Lender_Cancellation_2012_01_09_14_49_25_322
COLUMNS;
DATA;

```

## 4.16.2 Paper format

**Wertpapierleihe: Verleiherkündigung**  
*Securities Lending: Lender Cancellation*

An / To

Konto-Nr. / Account no.

1234 LENDER

13.11.2013

Teilnehmer / Participant

TESTCOMPANY L

zu Händen von / Attention of

Folgende Leiheposition wurde von Ihnen gekündigt:  
*The following position has been cancelled on your behalf:*

Geschäftsnummer / Trade Number	442100
Entleiher / Borrower	CB1471
ISIN	DE0006969603
Gattung / Security Name	PUMA SE
Nominale, Stück / Nominal, Unit	-15,000.000
Preis Eröffnung / Opening Price	236.409 EUR
Gebühr / Rate	1.0000 %
Rückführungstag / Closing Date	15.11.2013

Wir haben den Entleiher über die Kündigung informiert.  
Bitte teilen Sie uns Einwände gegen den Inhalt dieser Bestätigung unverzüglich mit.  
Wir handeln in fremdem Namen und für fremde Rechnung.  
Diese Bestätigung wurde maschinell erstellt und trägt keine Unterschriften.  
*We informed the borrower about the cancellation accordingly.*  
*Please inform us immediately if you do not agree with the above trade details.*  
*We are trading neither in our own name nor for our own account.*  
*This report is produced electronically and is not signed.*

Clearstream Banking AG  
60485 Frankfurt am Main  
Tel. +49-(0) 69-2 11-1 31 80

13.11.2013 11:11

## 4.17 Trade Confirmation - Storno

### 4.17.1 Electronic format

```

HEADER;20131113_1234 LENDER_Trade_Confirmation_Storno_2013_11_13_12_07_59_897
COLUMNS;sender;report name;counterparty;account;name;contact person;date
DATA;Clearstream;Trade Confirmation Storno;1234 LENDER;1234;TESTCOMPANY
L;20131113

BODY;20131113_1234 LENDER_Trade_Confirmation_Storno_2013_11_13_12_07_59_897
COLUMNS;trade number;counterparty key;ISIN;security name;security
type;transaction type;trade type;value date;nominal;deposit currency;intraday
rate;rate;opening price;currency;opening value;currency;opening FX rate;opening
value in EUR;current price;currency;current value;currency;current FX
rate;current top-up;current value in EUR
DATA;100049100;CB1471;US05518F2092;BAC CAPITAL TRUST VI SECS;BON;STOP
STORNO;L;20131113;-10000.000;USD;;1.0000;1.000;pct;-100.00;USD;1.3386;-
74.70;1.000;pct;-100.00;USD;1.3386;2.00;-76.20

FOOTER;20131113_1234 LENDER_Trade_Confirmation_Storno_2013_11_13_12_07_59_897
COLUMNS;total opening value borrowed positions opened;currency;total actual
value borrowed positions opened;currency;total opening value borrowed positions
returned;currency;total actual value borrowed positions returned;currency;total
opening value lent positions opened;currency;total actual value lent positions
opened;currency;total opening value lent positions returned;currency;total
actual value lent positions returned;currency
DATA;;;;;;;;;-74.70;EUR;-76.20;EUR;;;

```

## 4.17.2 Paper format

**Wertpapierleihe: Geschäftsbestätigung**  
*Securities Lending: Trade Confirmation*

An / To

Konto-Nr. / Account no.

1234 LENDER

Teilnehmer / Participant

TESTCOMPANY L

Zu Händen von / Attention of

13.11.2013

Bitte teilen Sie uns Einwände gegen den Inhalt dieser Bestätigung unverzüglich mit.  
*Please inform us immediately if you do not agree with the details above.*

Hiermit avisieren wir folgende Verleihegeschäfte / Please be advised of the following loan openings

Geschäftsnummer	Entleiher	ISIN	Gattung	Art	Valuta	Nominale/Stück	Gebühr	Preis Eröffnung	Wert Eröffnung	Wert Eröffnung (EUR)	Aktueller Preis	Aktueller Wert (EUR)
Trade number	Borrower		Security name	Type	Value date	Nominal/Unit	Rate	Opening price	Opening value	Opening value (EUR)	Current price	Current value (EUR)
100049100	CB1471	US05618F2092	BAC CAPITAL TRUST VI	STOP	13.11.2013	-10,000.000	1.0000	1.000	-100.00	-74.70	1.000	-76.20
			SECS	STORN		USD		%	USD	EUR	%	EUR
				O								
<b>Gesamtwert</b>										-74.70		-76.20
<b>Total value</b>												

This page has intentionally been left blank.

# Electronic Reports in Securities Lending

## 5. Frequently Asked Questions (FAQ)

### **Which reports are available in electronic format?**

The following reports are available in electronic format:

- Trade Confirmation
- Settlement Confirmation
- Positions
- Collateral Movement
- Pledged Collateral
- Collateral Lender
- External Collateral Lender
- Collateral Borrower
- Collateral Lender Details
- Monthly Fee
- Monthly Tax Information reporting for borrowers
- Monthly Tax Information reporting for lenders
- Trade Opening
- Return
- Lender Cancellation
- Trade Confirmation - Storno

### **Will the electronic reports replace the paper reports?**

No. Paper reports are still available. Electronic reports can be chosen alternatively or additionally to paper reports (paper and /or files).

### **Are there costs involved with the electronic reports?**

No. Electronic reports are part of the service and are made available free of charge.

### **Can the electronic reports be customised regarding format or contents?**

No. Just like the paper reports the electronic reports have a fixed format. This ensures - among other things - the consistency between both formats

### **Will Clearstream automatically supply macros or routines for further processing of the CSV files?**

As the customer's system infrastructure is unknown to Clearstream, this is not practicable. However, as far as possible and desired, Clearstream will give advice regarding such macros or routines.

### **Can reports be generated retroactively with historical data?**

This is generally not possible, either for paper reports or for electronic reports (Exception: Monthly fee).

## Electronic Reports in Securities Lending

This page has intentionally been left blank.



## Abbreviations

<b>B</b>	Borrower
<b>CO</b>	COllateral
<b>COOP</b>	COllateral OPening
<b>CORT</b>	COllateral ReTurn
<b>CP</b>	CounterParty
<b>CSV</b>	character separated value
<b>KT</b>	KAGplus Trade (KAGplus is Clearstream's Fund Lending program)
<b>KTOP</b>	KT OPening
<b>KTRT</b>	KT ReTurn
<b>L</b>	Lender
<b>PDF</b>	portable document format
<b>SM</b>	Trade with automatic return (Settlement Management)
<b>SMOP</b>	SM OPening
<b>SMRT</b>	SM ReTurn
<b>ST</b>	Trade with manual return (Strategic)
<b>STOP</b>	ST OPening
<b>STRT</b>	ST ReTurn
<b>TIF</b>	tagged image file
<b>VM</b>	Trade out of a virtual pool of securities of one lender, automatic return (Virtual Management)
<b>VMOP</b>	VM OPening
<b>VMRT</b>	VM ReTurn
<b>VT</b>	Trade out of a virtual pool of securities of one lender, manual return (Virtual sTrategic)
<b>VTOP</b>	VT OPening
<b>VRTT</b>	VT ReTurn

## Electronic Reports in Securities Lending

This page has intentionally been left blank.



---

**Contact**

[www.clearstream.com](http://www.clearstream.com)

**Published by**

**Clearstream Banking Frankfurt**

**Registered address**

Clearstream Banking AG, Frankfurt  
Mergenthalerallee 61  
D-65760 Eschborn  
Germany

**Postal address**

Clearstream Banking  
D - 60485 Frankfurt/Main  
Germany

November 2015

Document number: F-GSF19

---