CC&G
X-COM Collateral Management
Reports and Flows

May, 15th 2015

X-COM Collateral Management Reports and flows

May, 15th 2015

Contents

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1.0 Overview

CC & G has created new reports and data files to support the new X-COM service.

Following documents are described in **Report** section:

- MX20 – Positions repots
- MX21 – Fail Positions
- MX22 – Expiry Date SL Adjustment
- MX23 – Collateral held by the Receiver
- MX24 – Forward Position in FAIL
- MX51 – XCOM Collateral Receiver IRMA Margins
- MX52 – XCOM Initial Margins
- MX53 – XCOM Collateral Giver IRMA Margins

Following documents are described in **Data File** section:

- D01H – XCOM Trade
- D13B - XCOM Member Positions
- D13C – XCOM Deliver Positions
- D13D – XCOM Member FAIL Positions
- D13E – XCOM Deliver FAIL Positions
- D03C – XCOM Collateral Positions c/o Receiver by Member
- D03D – XCOM Collateral Positions c/o Receiver by Deliver
- D03E – XCOM Spot Leg Fail Positions by Member
- D03F – XCOM Spot Leg Fail Positions by Deliver

Section is in English according with document "Data Service" document on the site, which is an add-on.

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2.0 Report

Below are described new reports provided by CC&G for counterparty services for X-COM segment.

MX20 – Positions repots

Ader: XYZ	XCOM Positions repots	RP-MX20	16 APR 15	11:54:05	Pag. 1

CASSA DI COMPENSAZIONE E GARANZIA
Posizioni del: 16 APR 2015

Isin: XCMCCG100003	Mkt Ref. 0000001	Trade Date 10/04/15	Side Receiver	SL	ISD 17/04/15	FV 22/04/15	FL	ISD 23/04/15	FV 30/04/15
			Original Amount	40.000.000,100		Interests	188,989		
SL XCOM Ref. C20150417041859	CCG Ref. 201504175002038G		Amount	40.000.000,100		Interests	188,989		

Isin: XCMCCG100003	Mkt Ref. 0000002	Trade Date 15/04/15	Side Receiver	SL	ISD 15/04/15	FV 22/04/15	FL	ISD 04/05/15	FV 11/05/15
			Original Amount	70.000.000,100		Interests	170,00		
FL XCOM Ref. C20150415041928	CCG Ref. 201504155002043G		Amount	50.000.000,000		Interests	170,00		

Isin: XCMCCG100003	Mkt Ref. 0000003	Trade Date 15/04/15	Side Receiver	SL	ISD 15/04/15	FV 22/04/15	FL	ISD 04/05/15	FV 11/05/15
			Original Amount	60.000.000,100		Interests	32,24		
FL XCOM Ref. C20150415042374	CCG Ref. 201504150002043G		Amount	60.000.000,000		Interests	32,24		

Report shows ordinary positions, for both the spot leg and the forward leg, generated at Repo negotiation. Positions will be shown until settlement date, respectively to spot leg and forward leg.

Information contained in the Report are as follows:

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- ISIN: Basket of securities for the traded Repo

- Mkt Ref.: Repo contract reference

- Trade Date: operation trade date

- Side Giver/Receiver: Participant position in fail case

- SL/FL – ISD/FV: refer settlement date and intended settlement date for the two contract legs

- Original Amount: Repo original amount

- Spot leg brings the repo total amount from trade date to settlement date; Forward leg, instead, shows 0 amount until spot leg is setlted;

- Once settlement date, spot leg will no longer be shown in positions; forward leg amount will be updated according to the spot leg amount:

    - total amount for spot leg in fail: forward leg amount will be equal to 0.

    - spot Leg partially or totally settled: forward leg amount will be equal to settled amount;

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MX21 – Fail Positions

Ader: XYZ			Fail Positions				RP-MX21		22 APR 15	21:54:05	Pag. 1	
			CASSA DI COMPENSAZIONE E GARANZIA									
			Positions of: 22 APR 2015									
Isin: XCMCCG100003		Mkt Ref. 0000004	Trade Date 16/04/15	Side Receiver	SL	ISD 16/04/15	FV 22/04/15	FL	ISD 23/04/15	FV 23/04/15		
				Original Amount	10.000.000,000		Interests	88,890				
SL	XCOM	Ref. C20150417041859	CCG Ref. 201504175002038G	Amount	10.000.000,000		Interests					
Isin: XCMCCG100003		Mkt Ref. 0000005	Trade Date 17/04/15	Side Receiver	SL	ISD 17/04/15	FV 17/04/15	FL	ISD 20/04/15	FV 27/04/15		
				Original Amount	1.500.000,000		Interests	250,00				
FL	XCOM	Ref. C20150415041928	CCG Ref. 201504155002043G	Amount	500.000,000		Interests	250,00				
Isin: XCMCCG100003		Mkt Ref. 0000006	Trade Date 20/04/15	Side Receiver	SL	ISD 20/04/15	FV 21/04/15	FL	ISD 22/04/15	FV 29/04/15		
				Original Amount	80.000.000,000		Interests	90,890				
SL	XCOM	Ref. C20150415042374	CCG Ref. 201504150002043G	Amount	80.000.000,000		Interests	90,890				

Report shows positions in fail regarding Repo operations , for both the spot leg and the forward leg, if not settled from the evening of relative settlement date.

Information contained in the Report are as follows::

- ISIN: Basket of securities for the traded Repo
- Mkt Ref.: Repo contract reference
- Trade Date: operation trade date
- Side Giver/Receiver: Participant position in fail case

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- SL/FL – ISD/FV: refer settlement date and intended settlement date for the two contract legs

- Original Amount: Repo original amount

- Interest: total amount of interest negotiations

- Amount: amount of the spot/forward leg in fail. Amount is updated according to the amount set by Participant in fail

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MX22 – Expiry Date SL Adjustment

Ader: XYZ	XCOM Expiry Date SL Adjustment. CASSA DI COMPENSAZIONE E GARANZIA Adjustment of: 22 APR 2015		RP-MX22	22 APR 15	21:54:05	Pag. 1

ISIN XCMCCG100004   Num Con5111300005   Dt Ese 22/04/2015   Receiver   ISD SL 27/04/2015   ISD FL 28/04/2015

Original Value   55.000.000,000   Int

	XCOM Reference	CCG Reference	FV SL	FV FL	Ctv Spot	Interest
SL	C20150422042693	201504220000130R	27/04/2015			0
FL	C20150422042693	201504220000130R		6/05/2015		

Interest   EUR   Settlement Date   28/04/2015

ISIN XCMCCG100005   Num Con5111300005   Dt Ese 22/04/2015   Receiver   ISD SL 27/04/2015   ISD FL 28/04/2015

Original Value   55.000.000,000   Int

	XCOM Reference	CCG Reference	FV SL	FV FL	Ctv Spot	Interest
SL	C20150422042693	201504220000130R	27/04/2015			0
FL	C20150422042693	201504220000130R		6/05/2015		13,890

Interest   13,890   EUR   Settlement Date   28/04/2015

In case of non-settlement of the SL when it reaches the end of validity, will be distinguish between two cases:

- the settlement failure is due to lack of securities: interest amount will be equal to the total interest
- the settlement failure is due to lack cash: interest amount will be equal to a percentage of total interest.

Both in the case of total or partial non-settlement, FL cash to be settled will be equal to the interest.

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MX23 – Collateral held by the Receiver

```
Member : 3030   XYZ                    Collateral held by the Receiver         AL 22 APR 15      MX23            27/04/15      13:48:49    Page   1
GCM    : 3030   MXY              CASSA DI COMPENSAZIONE E GARANZIA


Basket : XCMCCG100006

Mkt Refer.    XCOM Reference     CCG Reference    Side      Tr Date      ISD SL      ISD FL      FV SL      FV FL      Amount Repo         Interest

0000000014    C20150421042581   201504210000010G Receiver  16/04/2015   23/04/2015  30/04/2015 30/04/2015 8/05/2015  10.000.000,00       27,22000


Isin                       Nominal Value            Market Price            Haircut      Collateral Value      Tp Isin      Maturity

IT0004794142               10.042.000,000           ,00000000000000000      1,45 %       10.000.896,090        SB           15/01/2016
IT0004794142                  218.000,000           ,00000000000000000     12,00 %          243.472,670        CB           20/02/2018

Total COLLATERAL HELD BY THE RECEIVER------>                                             10.244.368,760
```

Report shows the collateral paid by the Giver Member for the settlement of the spot leg and filed with the Receiver Member.

Information contained in the Report are as follows:

- Basket: ISIN for Repo negotiation
- Refer Mkt: Repo contact reference
- XCOM Reference: X-COM reference for which operation reference is
- CC&G Reference: CC&G identification of Repo operation
- Side Giver/Receiver: indicates the Participant position in the fail
- SL/FL - ISD/PV: refer settlement date and intended settlement date for the two contract legs
- ISIN: shows the list of securities deposited in the receiver account

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- Valore Nominale: amount securities deposited

- Prezzo di mercato: Market Price

- Haircut applied by CC&G for guarantees enhancement

- Collateral Value: collateral amount including Haircut

- Tp ISIN: type of financial instrument

- Maturity: maturity date of the financial instrument

- Total COLLATERAL HELD BY THE RECEIVER: shows the total coverage of the collateral held by the receiver, then the amount of Repo adjusted.

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MX24 – Forward Position in FAIL

Forward Position in FAIL   AL 27 APR 15   MX24   2   7/04/15   14:22:47   Page   3

Member : 3030   XYZ

GCM   : 3030   MXY

Basket : XCMCCG100007

Mkt Refer.	XCOM Reference	CCG Reference	Side	Tr Date	ISD SL	ISD FL	FV SL	FV FL	Amount Repo	Interest
0000000014	C20150421042581	201504210000010G	Receiver	16/04/2015	23/04/2015	30/04/2015	30/04/2015	8/05/2015		,000000

Isin	Nominal Value	Market Price	Haircut	Collateral Value	Tp Isin	Maturity
IT0004828338	10.000.000,000	,00000000000000000	70,00 %	9.997.240,000	CB	11/05/2015
IT0004864747	7.900.000,000	,00000000000000000	62,00 %	8.796.361,650	CB	30/10/2017

Total COLLATERAL HELD BY THE RECEIVER ------>   18.793.601,650

Report shows Forward Leg positions not settled as of the evening of the forward Leg ISD. Single instructions, divided in single regulated ISIN, will be referred in the report in Fine Validity order. Report will include mark-to-market updates, in case of ISIN replacement and in the case of regulation of one or more ISIN.

Information contained in the Report are as follows:

- Basket: ISIN for Repo negotiation
- Refer Mkt: Repo contact reference
- XCOM Reference: X-COM reference for which operation reference is
- CC&G Reference: CC&G identification of Repo operation

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- Side Giver/Receiver: indicates the Participant position in the fail

- SL/FL - ISD/PV: refer settlement date and intended settlement date for the two contract legs

- ISIN: shows the list of securities deposited in the receiver account

- Nominal Value: amount securities deposited

- Haircut applied by CC&G for guarantees enhancement

- Collateral Value: collateral amount including Haircut

- Tp ISIN: type of financial instrument

- Maturity: maturity date of the financial instrument

After reaching the end of validity, if the receiver is still in fail, positions will no longer be present in the report.

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MX51 – XCOM Collateral Receiver IRMA Margins

Mbr: XXX	XCOM-IRMA Margin Collateral Receiver			MX-51			13 May 15	13:05:51	Page 1
GCM: XXX	CASSA DI COMPENSAZIONE E GARANZIA								
Account: P	Reference Date: 13 May 2015								
Contract	Refer CCG	Basket	S	Trade Date	ISD SL	ISD FL	CTV Spot	CTV Forw	IRMA
123456789	123456789123R	IT0005094534	R	12/05/2015	13/05/2015	14/05/2015	10.000.000,00	1.000.000,14	8,33
123456789	123456789124R	IT0005094534	R	12/05/2015	13/05/2015	14/05/2015	100.000.000,00	100.000.080,00	83,30
123456790	123456789125R	IT0005094535	R	12/05/2015	13/05/2015	14/05/2015	5.000.000,00	5.000.000,70	4,17
123456791	123456789126R	IT0005094536	R	12/05/2015	13/05/2015	14/05/2015	7.500.000,00	7.500.002,00	3,00
123456792	123456789127R	IT0005094537	R	12/05/2015	13/05/2015	14/05/2015	1.000.000,00	1.000.000,00	0,83
Total									99,63

Report shows the IRMA margins calculated for Collateral Receiver divided according to contract.

Information contained in the Report are as follows:

- Contract: Contract Number
- Refer CC&G: CC&G Reference for Repo operation
- Basket: ISIN for Repo negotiation
- S: Side (R – Receiver; G – Giver)
- ISD SL: Intended Settlement Date Sport Leg

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- ISD FL: Intended Settlement Date Forward Leg

- CTV Spot: Spot Countervalue

- CTV Term: Forward Countervalue

- IRMA: IRMA Margins

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MX52 – XCOM Initial Margins

Mbr: XXX	SPA	XCOM- Initial Margins		MX52		13 May 2015	13:05:51	Page 1
GCM: XXX		CASSA DI COMPENSAZIONE E GARANZIA						
Account: CLIENT		Reference Date : 13 MAY 15						

Contract	Basket	Refer X-COM	Refer CC&G	S	Trade Date	ISD FL	FV FL	Amount	Interest
12345678	12345678	12345678945	321654987	R	12/05/2015	14/05/2015	21/05/2015	1.000.000,00	10,00

ISIN	Quantity	Haircut	Unit Rate	CTV Collateral	Coef.Val		Initial Margin	MTM Margin
IT0000000001	1.000.000,00	20%	0,5	999.999,00	1		400.000,00	100.000,00
IT0000000002	2.000.000,00	30%	0,6	1.999.999,00	0,99		500.000,00	20.000,00
IT0000000003	3.000.000,00	40%	0,7	2.999.999,00	1		600.000,00	300.000,00
IT0000000004	4.000.000,00	50%	0,8	3.999.999,00	0,99		700.000,00	50.000,00
Total								2.670.000,00

Report shows the Initial margins calculated for Collateral Receiver divided according to contract.

Information contained in the Report are as follows:

- Contract: Contract Number

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- Basket: ISIN for Repo negotiation

- Refer CC&G: CC&G reference for Repo operation

- S: Side (R – Receiver; G – Giver)

- ISD FL: Intended Settlement Date Forward Leg

- FV FL: End Date Forward Leg

- Interest: Interests Amount

- ISIN: List of securities deposited related to contract

- CTV Collateral: Collateral amount including Haircut

- Coef.Val: esteem Coefficient

- MTM Margin: Mark To Market Margin

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MX53 – XCOM Collateral Giver IRMA Margins

Mbr: XXX		XCOM- Collateral Giver IRMA Margins		MX-51			13 May 15	13:05:51	Page 1
GCM: XXX		CASSA DI COMPENSAZIONE E GARANZIA							
Account: P		Reference Date: 13 May 2015							
Contract	Refer CCG	Basket	S	Trade Date	ISD SL	ISD FL	CTV Spot	CTV Forw	IRMA
123456789	123456789123R	IT0005094534	G	12/05/2015	13/05/2015	14/05/2015	10.000.000,00	1.000.000,14	0,14
123456789	123456789124R	IT0005094534	G	12/05/2015	13/05/2015	14/05/2015	100.000.000,00	100.000.080,00	80,00
123456790	123456789125R	IT0005094535	G	12/05/2015	13/05/2015	14/05/2015	5.000.000,00	5.000.000,70	0,70
123456791	123456789126R	IT0005094536	G	12/05/2015	13/05/2015	14/05/2015	7.500.000,00	7.500.002,00	2,00
123456792	123456789127R	IT0005094537	G	12/05/2015	13/05/2015	14/05/2015	1.000.000,00	1.000.000,00	0,00
Total									82,84

Report shows the IRMA margins calculated for Collateral Giver divided according to contract.

Information contained in the Report are as follows:

- Contract: Contract Number
- Refer CC&G: CC&G reference for Repo operation
- Basket: ISIN for Repo negotiation
- S: Side (R – Receiver; G – Giver)

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- ISD SL: Intended Settlement Date Sport Leg

- ISD FL: Intended Settlement Date Forward Leg

- CTV Spot: Spot Countervalue

- CTV Term: Forward Countervalue

- IRMA: IRMA Margins

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3.0 Description of the Data File

This section describes the format of each Batch Data File. The structure is contained into "Body of Data" field.

General Information

The first 4 fields of each record have the same structure. The structure of Body of Data depends on the Data File.
Each Data File has a specific fixed record length.
The last record of each Data File contains check information

Record Format of the Batch Data File

Description	Len	Type	Notes
Member's Clearing Code	4,0	N	
GCM Code	4,0	N	
Data File Code	4	A	('Dnnx')
Record number	6,0	N	
Body of data	512	A	

Latest Record Format for each Batch Data File ("plug")

Description	Len	Type	Notes
Member's Clearing Code	4,0	N	
GCM Code	4,0	N	
Data File Code	4	A	('Dnnx')
Record number	6,0	N	
Member's ABI code	5	N	
Total No. of records per type	6	N	
Filler	501	A	

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D01H – XCOM Trade

Corresponding Reports: **N/A**
Send phase: **Daily - post batch**
Data File ID: **D01H**
Record Length: **185**

Content: **Contracts Executed on X-COM Market**

Description	File	Len	Type	Notes
GCM ABI	XCOTRAN00F	5,0	N	
MEMBER ABI	XCOTRAN00F	5,0	N	
ISIN	XCOTRAN00F	12	A	
TRADE NUMBER	XCOTRAN00F	10,0	N	
RIF.XCOM RECEIVER	XCOTRAN00F	16	A	
RIF.XCOM GIVER	XCOTRAN00F	16	A	
RIF.OPE.CCG RECEIVER	XCOTRAN00F	16	A	
RIF.OPE.CCG GIVER	XCOTRAN00F	16	A	
NEGOTIATION MARKET	XCOTRAN00F	3	A	
GIVER/RECEIVER	XCOTRAN00F	1	A	'G'=Giver; 'R'=Receiver
CREATE DATE	TR.PARM	8,0	N	Format yyyymmdd
SETTLEMENT DATE	XCOTRAN00F	8,0	N	Format yyyymmdd
FORWARD LEG SETTLEMENT DATE	XCOTRAN00F	8,0	N	Format yyyymmdd
SPOT LEG EXPIRY DATE	XCOTRAN00F	8,0	N	Format yyyymmdd
FORWARD LEG EXPIRY DATE	XCOTRAN00F	8,0	N	Format yyyymmdd
COUNTERVALUE	XCOTRAN00F	16,3	N	
SETTLEMENT CURRENCY	XCOTRAN00F	3	A	
FORWARD ACCRUAL COUNTERVALUE	XCOTRAN00F	19,3	N	
PCT RATE	XCOTRAN00F	6,3	N	
FLAG TRADE DELETED	XCOTRAN00F	1	A	'Y' /Blanks

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D13B - XCOM Member Positions

Corresponding Reports: **N/A**
Send Phase: **Daily - post batch**
Data File ID: **D13B**
Record Length: **211**

Content: **Daily Member Positions on X-COM Market**

Description	File	Len	Type	Notes
CREATE DATE	TR.PARM	8,0	N	Format yyyymmdd
GCM ABI	XCOPOS00F	5,0	N	
MEMBER ABI	XCOPOS00F	5,0	N	
CC&G MARKET ID	XCOPOS00F	2,0	N	
ISIN	XCOPOS00F	12	A	
TRADE DATE	XCOPOS00F	8,0	N	Format yyyymmdd
TRADE NUMBER	XCOPOS00F	10,0	N	
CCG REFERENCE	XCOPOS00F	16	A	
XCOM REFERENCE	XCOPOS00F	16	A	
GIVER/RECEIVER TYPE	XCOPOS00F	1	A	'G'=Giver; 'R'=Receiver
COUNTERVALUE	XCOPOS00F	16,3	N	
ACCRUAL COUNTERVALUE	XCOPOS00F	16,3	N	
SPOT LEG SETTLEMENT DATE	XCOPOS00F	8,0	N	Format yyyymmdd
SPOT LEG EXPIRY DATE	XCOPOS00F	8,0	N	Format yyyymmdd
FORWARD LEG SETTLEMENT DATE	XCOPOS00F	8,0	N	Format yyyymmdd
FORWARD LEG EXPIRY DATE	XCOPOS00F	8,0	N	Format yyyymmdd
SPOT LEG COUNTERVALUE	XCOPOS00F	16,3	N	
SPOT LEG ACCRUAL COUNTER	XCOPOS00F	16,3	N	
FORWARD LEG COUNTERVALUE	XCOPOS00F	16,3	N	
FORWARD LEG ACCRUAL COUNTER	XCOPOS00F	16,3	N	

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D13C – XCOM Deliver Positions

Corresponding Reports: **N/A**
Send Phase: **Daily - post batch**
Data File ID: **D13C**
Record Length: **211**

Content: **Daily Deliver Positions on X-COM Market**

Description	File	Len	Type	Notes
CREATE DATE	TR.PARM	8,0	N	Format yyyymmdd
GCM ABI	XCOPOS00F	5,0	N	
MEMBER ABI	XCOPOS00F	5,0	N	
CC&G MARKET ID	XCOPOS00F	2,0	N	
ISIN	XCOPOS00F	12	A	
TRADE DATE	XCOPOS00F	8,0	N	Format yyyymmdd
TRADE NUMBER	XCOPOS00F	10,0	N	
CCG REFERENCE	XCOPOS00F	16	A	
XCOM REFERENCE	XCOPOS00F	16	A	
GIVER/RECEIVER TYPE	XCOPOS00F	1	A	'G'=Giver; 'R'=Receiver
COUNTERVALUE	XCOPOS00F	16,3	N	
ACCRUAL COUNTERVALUE	XCOPOS00F	16,3	N	
SPOT LEG SETTLEMENT DATE	XCOPOS00F	8,0	N	Format yyyymmdd
SPOT LEG EXPIRY DATE	XCOPOS00F	8,0	N	Format yyyymmdd
FORWARD LEG SETTLEMENT DATE	XCOPOS00F	8,0	N	Format yyyymmdd
FORWARD LEG EXPIRY DATE	XCOPOS00F	8,0	N	Format yyyymmdd
SPOT LEG COUNTERVALUE	XCOPOS00F	16,3	N	
SPOT LEG ACCRUAL COUNTERVALUE	XCOPOS00F	16,3	N	
FORWARD LEG COUNTERVALUE	XCOPOS00F	16,3	N	
FORWARD LEG ACCRUAL COUNTERVALUE	XCOPOS00F	16,3	N	

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D13D – XCOM Member FAIL Positions

Corresponding Reports: **N/A**
Send Phase: **Daily - post batch**
Data File ID: **D13D**
Record Length: **211**

Content: **Daily Member FAIL Positions on X-COM Market**

Description	File	Len	Type	Notes
CREATE DATE	TR.PARM	8,0	N	Format yyyymmdd
GCM ABI	XCOPOS00F	5,0	N	
MEMBER ABI	XCOPOS00F	5,0	N	
CC&G MARKET ID	XCOPOS00F	2,0	N	
ISIN	XCOPOS00F	12	A	
TRADE DATE	XCOPOS00F	8,0	N	Format yyyymmdd
TRADE NUMBER	XCOPOS00F	10,0	N	
CCG REFERENCE	XCOPOS00F	16	A	
XCOM REFERENCE	XCOPOS00F	16	A	
GIVER/RECEIVER TYPE	XCOPOS00F	1	A	'G'=Giver; 'R'=Receiver
COUNTERVALUE	XCOPOS00F	16,3	N	
ACCRUAL COUNTERVALUE	XCOPOS00F	16,3	N	
SPOT LEG SETTLEMENT DATE	XCOPOS00F	8,0	N	Format yyyymmdd
SPOT LEG EXPIRY DATE	XCOPOS00F	8,0	N	Format yyyymmdd
FORWARD LEG SETTLEMENT DATE	XCOPOS00F	8,0	N	Format yyyymmdd
FORWARD LEG EXPIRY DATE	XCOPOS00F	8,0	N	Format yyyymmdd
SPOT LEG FAIL COUNTERVALUE	XCOPOS00F	16,3	N	
SPOT LEG FAIL ACCRUAL COUNTERVALUE	XCOPOS00F	16,3	N	
FORWARD LEG FAIL COUNTERVALUE	XCOPOS00F	16,3	N	
FORWARD LEG FAIL ACCRUAL COUNTERVALUE	XCOPOS00F	16,3	N	

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D13E – XCOM Deliver FAIL Positions

Corresponding Reports: **N/A**
Send Phase: **Daily - post batch**
Data File ID: **D13E**
Record Length: **211**

Content: **Daily Deliver FAIL Positions on X-COM Market**

Description	File	Len	Type	Notes
CREATE DATE	TR.PARM	8,0	N	Format yyyymmdd
GCM ABI	XCOPOS00F	5,0	N	
MEMBER ABI	XCOPOS00F	5,0	N	
CC&G MARKET ID	XCOPOS00F	2,0	N	
ISIN	XCOPOS00F	12	A	
TRADE DATE	XCOPOS00F	8,0	N	Format yyyymmdd
TRADE NUMBER	XCOPOS00F	10,0	N	
CCG REFERENCE	XCOPOS00F	16	A	
XCOM REFERENCE	XCOPOS00F	16	A	
GIVER/RECEIVER TYPE	XCOPOS00F	1	A	'G'=Giver; 'R'=Receiver
COUNTERVALUE	XCOPOS00F	16,3	N	
ACCRUAL COUNTERVALUE	XCOPOS00F	16,3	N	
SPOT LEG SETTLEMENT DATE	XCOPOS00F	8,0	N	Format yyyymmdd
SPOT LEG EXPIRY DATE	XCOPOS00F	8,0	N	Format yyyymmdd
FORWARD LEG SETTLEMENT DATE	XCOPOS00F	8,0	N	Format yyyymmdd
FORWARD LEG EXPIRY DATE	XCOPOS00F	8,0	N	Format yyyymmdd
SPOT LEG FAIL COUNTERVALUE	XCOPOS00F	16,3	N	
SPOT LEG FAIL ACCRUAL COUNTERVALUE	XCOPOS00F	16,3	N	
FORWARD LEG FAIL COUNTERVALUE	XCOPOS00F	16,3	N	
FORWARD LEG FAIL ACCRUAL COUNTERVALUE	XCOPOS00F	16,3	N	

X-COM Collateral Management Reports and flows

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D03C – XCOM Collateral Positions c/o Receiver by Member

Corresponding Reports: **N/A**
Send Phase: **Daily - post batch**
Data File ID: **D03C**
Record Length: **200**

Content: **Daily Collateral Positions c/o Receiver by Member on X-COM Market**

Description	File	Len	Type	Notes
CREATE DATE	TR.PARM	8,0	N	Format yyyymmdd
GCM ABI	XCOPOSD00F	5,0	N	
MEMBER ABI	XCOPOSD00F	5,0	N	
CC&G MARKET ID	XCOPOSD00F	2,0	N	
ISIN	XCOPOS00F	12	A	
CURRENCY	XCOPOSD00F	3	A	
POSITION DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
TRADE NUMBER	XCOPOSD00F	10,0	N	
CCG REFERENCE	XCOPOSD00F	16	A	
XCOM REFERENCE	XCOPOSD00F	16	A	
GIVER/RECEIVER TYPE	XCOPOSD00F	1	A	'G'=Giver; 'R'=Receiver
SPOT LEG SETTLEMENT DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
SPOT LEG EXPIRY DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
FORWARD LEG SETTLEMENT DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
FORWARD LEG EXPIRY DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
ISIN	XCOPOSD00F	12	A	
QUANTITY	XCOPOSD00F	19,3	N	
PRICE	XCOPOSD00F	15,3	N	
COUNTERVALUE	XCOPOSD00F	16,3	N	
HAIRCUT	XCOBSKD00F	10,0	N	
MATURITY DATE	XCOBSKD00F	8,0	N	Format yyyymmdd
PRODUCT TYPE (SECURITY TYPE)	XCOBSKD00F	2	A	

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D03D – XCOM Collateral Positions c/o Receiver by Deliver

Corresponding Reports: **N/A**
Send Phase: **Daily - post batch**
Data File ID: **D03C**
Record Length: **200**

Content: **Daily Collateral Positions c/o Receiver by Deliver on X-COM Market**

Description	File	Len	Type	Notes
CREATE DATE	TR.PARM	8,0	N	Format yyyymmdd
GCM	XCOPOSD00F	5,0	N	
MEMBER	XCOPOSD00F	5,0	N	
CC&G MARKET ID	XCOPOSD00F	2,0	N	
ISIN	XCOPOS00F	12	A	
CURRENCY	XCOPOSD00F	3	A	
POSITION DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
TRADE NUMBER	XCOPOSD00F	10,0	N	
CCG REFERENCE	XCOPOSD00F	16	A	
XCOM REFERENCE	XCOPOSD00F	16	A	
GIVER/RECEIVER TYPE	XCOPOSD00F	1	A	'G'=Giver; 'R'=Receiver
SPOT LEG SETTLEMENT DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
SPOT LEG EXPIRY DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
FORWARD LEG SETTLEMENT DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
FORWARD LEG EXPIRY DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
ISIN	XCOPOSD00F	12	A	
QUANTITY	XCOPOSD00F	19,3	N	
PRICE	XCOPOSD00F	15,3	N	
COUNTERVALUE	XCOPOSD00F	16,3	N	
HAIRCUT	XCOBSKD00F	10,0	N	
MATURITY DATE	XCOBSKD00F	8,0	N	Format yyyymmdd
PRODUCT TYPE (SECURITY TYPE)	XCOBSKD00F	2	A	

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D03E – XCOM Spot Leg Fail Positions by Member

Corresponding Reports: **N/A**
Send Phase: **Daily - post batch**
Data File ID: **D03E**
Record Length: **200**

Content: **Daily Spot Leg Fail Positions by Member on X-COM Market**

Description	File	Len	Type	Notes
CREATE DATE	TR.PARM	8,0	N	Format yyyymmdd
GCM	XCOPOSD00F	5,0	N	
MEMBER	XCOPOSD00F	5,0	N	
CC&G MARKET ID	XCOPOSD00F	2,0	N	
ISIN	XCOPOS00F	12	A	
CURRENCY	XCOPOSD00F	3	A	
POSITION DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
TRADE NUMBER	XCOPOSD00F	10,0	N	
CCG REFERENCE	XCOPOSD00F	16	A	
XCOM REFERENCE	XCOPOSD00F	16	A	
GIVER/RECEIVER TYPE	XCOPOSD00F	1	A	'G'=Giver; 'R'=Receiver
SPOT LEG SETTLEMENT DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
SPOT LEG EXPIRY DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
FORWARD LEG SETTLEMENT DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
FORWARD LEG EXPIRY DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
ISIN	XCOPOSD00F	12	A	
QUANTITY	XCOPOSD00F	19,3	N	
PRICE	XCOPOSD00F	15,3	N	
COUNTERVALUE	XCOPOSD00F	16,3	N	
HAIRCUT	XCOBSKD00F	10,0	N	
MATURITY DATE	XCOBSKD00F	8,0	N	Format yyyymmdd
PRODUCT TYPE (SECURITY TYPE)	XCOBSKD00F	2	A	

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D03F – XCOM Spot Leg Fail Positions by Deliver

Corresponding Reports: **N/A**
Send Phase: **Daily - post batch**
Data File ID: **D03F**
Record Length: **200**

Content: **Daily Spot Leg Fail Positions by Deliver on X-COM Market**

Description	File	Len	Type	Notes
CREATE DATE	TR.PARM	8,0	N	Format yyyymmdd
GCM	XCOPOSD00F	5,0	N	
MEMBER	XCOPOSD00F	5,0	N	
CC&G MARKET ID	XCOPOSD00F	2,0	N	
ISIN	XCOPOS00F	12	A	
CURRENCY	XCOPOSD00F	3	A	
POSITION DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
TRADE NUMBER	XCOPOSD00F	10,0	N	
CCG REFERENCE	XCOPOSD00F	16	A	
XCOM REFERENCE	XCOPOSD00F	16	A	
GIVER/RECEIVER TYPE	XCOPOSD00F	1	A	'G'=Giver; 'R'=Receiver
SPOT LEG SETTLEMENT DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
SPOT LEG EXPIRY DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
FORWARD LEG SETTLEMENT DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
FORWARD LEG EXPIRY DATE	XCOPOSD00F	8,0	N	Format yyyymmdd
ISIN	XCOPOSD00F	12	A	
QUANTITY	XCOPOSD00F	19,3	N	
PRICE	XCOPOSD00F	15,3	N	
COUNTERVALUE	XCOPOSD00F	16,3	N	
HAIRCUT	XCOBSKD00F	10,0	N	
MATURITY DATE	XCOBSKD00F	8,0	N	Format yyyymmdd
PRODUCT TYPE (SECURITY TYPE)	XCOBSKD00F	2	A	

X-COM Collateral Management Reports and flows

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Annex

Attribute Values

Description	Values
NEGOTIATION MARKET	See table below
GIVER/RECEIVER	'G'=Giver; 'R'=Receiver
CURRENCY	'EUR'=Euro, 'USD'=US Dollar…
PRODUCT TYPE (SECURITY TYPE)	'CB'=Corporate Bonds, 'ST'=Structured Bonds, 'GS'=Government Bonds, 'LB'=Local Authorities Bonds, 'SB'=Supranational Bonds

NEGOTIATION MARKET Values

Code	Description
EMX	EMID Market
MTX	MTS Market
XCO	XCOM Market

London Stock Exchange Group