

Euroclear Fees Integration Guide

September 2014 — Second edition

The purpose of this document is to describe the setup needed to integrate Euroclear fees for the legal entities participating in the Euroclear Security Lending and Borrowing program.

Participants can choose to lend (against receiving a fee) or to borrow (against paying a fee) securities automatically when they are short or long.

They are short when:

- Traders sell short
- Traders buy and sell on the same day but purchases fail, and/or
- Depot transfers at participant's account fails

Borrowing is allocated when a borrower's account is insufficient to settle the transaction, and then reimbursed when securities become available in the borrower's account.

Fees are charged at the end of the business day (Fridays count as 3 days). Euroclear participants are informed daily but pay monthly.

Pre-requisites

- Positions are based on back office positions computed by the Inventory engine for bond trades, repo, BSB, security lending at value date.
- Borrowing and lending fees are uploaded at value date based on a theoretical position at value date.
- Fees are allocated to books proportionally to the aggregated security position ISIN/Agent/Account.
- If a fee is uploaded on a security where no position is held, then the fee is not allocated.

This interface uses the EUCLID message files from CREST -Euroclear UK.

Revision date	Comments
July 2013	First edition for version 14.0.
September 2014	Second edition – Updates for version 14.1.

© 2011-2014 | Calypso Confidential - Copyright © Calypso Technology, Inc. All Rights Reserved

Calypso is a registered trademark of Calypso Technology, Inc. The Calypso logo is a trademark of Calypso Technology, Inc. All other trademarks and servicemarks are the property of their respective holders.

Contents

Section 1.	Setup Requirements
1.1	Domain Values
1.2	Billing Setup
1.2.3	1 Billing Engine
1.2.2	2 Billing Grid Configuration
1.2.3	3 Fee Billing Rule
1.3	Workflows
1.3.3	1 Trade Workflow
1.3.2	2 Message Workflow
1.4	Static Data
1.4.3	1 Settle Account
1.4.2	2 Book Attribute
1.4.3	3 Static Data Filter
1.5	Accounting
1.5.3	Accounting Events
1.5.2	2 Accounting Rule 15
Section 2.	Reporting1
2.1	Billing Fee Report
2.2	Message Report
Section 3.	Scheduled Task EUCLID_FEE_IMPORT22
3.1	Setup
3.2	Example
3.3	Exception Management

Section 1. Setup Requirements

1.1 Domain Values

Several Domain values need to be entered.

These Domain values will be used in the configurations of the Scheduled task, the workflows, message types and attributes, and static data filters in order to allow the process of the Euroclear fee interface.

Domain Name	Value
accountProperty	XferAgentAccount
Billing.subtype	EUROCLEAR_FEE
billingCalculators	BillingEuroclearFeeCalculator
domainName	Billing.subtype
	EuclidFeeIndicators
EuclidFeeIndicators	E6, E7
FeeBillingRuleAttributes	DefaultTransferType, MatchBook, MatchISIN, SingleTrade
flowType	EUROCLEAR_FEE
messageAction	BOOK_ALLOCATE, BOOK_SPLIT
messageStatus	ALLOCATED, PENDING_BOOK
messageType	EUROCLEAR_EUCLID
MsgAttributes	BOOK, BOOK_FEE, BOOK_NAME, CANCEL_MANUALLY, CURRENCY, DAYS, FEE, ISIN, NOMINAL, PAY/REC, PRODUCT, PRODUCT_NAME, SUP_FEE, SUP_NOMINAL,
	SUP_PAY/REC, SUP_REC
productTypeReportStyle	Billing (comment « Billing ReportStyle »)
scheduledTask	EUCLID_FEE_IMPORT
workflowRuleTrade	UpdateEUROCLEARMsg

1.2 Billing Setup

1.2.1 Billing Engine

The Billing Engine is required to process events and generate Billing Fees according to the Billing Grid definitions.

The Billing Engine must be defined to be a consumer of the following event types, in order to trigger the creation of Billing Fees. This is done using **Configuration > System > Events** - Consumers tab.

- PSEventAccountingBilling
- PSEventMEssage
- PSEventTrade

PSEventTransfer

The Billing engine must be added to the "engines.startup" parameter in "<calypso home>/client/deploy/EngineStartupConfig.properties":

engines.startup=TransferEngine,MessageEngine,InventoryEngine,AccountingEngine,Liquidat ionEngine,PositionEngine,TaskEngine,LifeCycleEngine,BillingEngine

The Billing engine is started as part of the Engine server using "<calypso home>/startEngineserver.bat" on Windows platforms or <calypso home>/startEngineserver.sh on *nix platforms.

1.2.2 Billing Grid Configuration

Billing Euroclear fee Trade creation requires defining a Billing Grid.

In Calypso, the billing grid specifies the conditions under which a billing fee must be triggered. It also defines the counterparty and the book that will be used on the billing trade.

The set up is done in Configuration > Fees, Haircut & Margin Calls > Fee Grid > Billing Panel.

🗾 Fee Grid Wind	ow - Version - O							
Trade Fee Grid	illing Grid Brows	e						
Grid Id			6 A c	count	ALL		-	
Processing Org				Ссу	ANY			
Legal Entity	ALL			Role	Agent		-	
Event Type	Message		Fee Value	Date	MessageCreationDat	te	-	
			SD	Filter	MsgEUCLID			
Valid from	01/01/2010		Va	id to				
Description	Euroclear Loan & B	orrowing						
Calculator	EuroclearFee	•	Add		Remove			
Billing Calculators	5							
Id 23487 BillingEuro	Type clearFeeCalculator	StaticDataFilter	AmountType AMOUNT	Curre	ncy Descript	tion Borrowinc		
20101 Pliningeono		mogeotele						
	D-1-1-						01	_
New	Delete	save Sa	ve as new	<u> </u>	thorization		Close	

Fields Description

Fields	Description
Grid Id	Grid Id given by the system upon saving.
Processing Org	Processing Org to which this Billing Grid must be applied. Choose ALL if it must be applied to all Pos.
Legal Entity	Legal Entity to which this Billing Grid must be applied. ALL is possible.

Fields	Description
Role	Roles of the Legal Entity to which this Billing Grid must be applied. For example: Counterparty.
Event Type	Type of event the billing event should be triggered on. Billing events are defined in the domain " billingEvents".
Valid from	Start Date from which the Billing Grid is valid.
Valid To	End date to which the Billing Grid is valid.
Description	Description of the Billing Grid. Mandatory field.
Calculator	Type of calculator that should be applied. In our case, select Euroclear Fee.
Account	Accounts on which this Fee Grid must be applied (in case it is triggered by the account event).
Ссу	Currency.
Fee Value Date	Choose from: Current Date Custom Date TransferSettleDate TransferValueDate
SD Filter	SDFilter to define perimeter of the Billing Grid. Defined in Configuration > Filters > Static Data Filters. Details on the SD Filter MsgEUCLIG: <pre>Static Data Filter Window [110000/rel11/calypso_user] </pre> Static Data Filter Window [110000/rel11/calypso_user] Attributes Simulate Pending Modifs Groups: ANY Attribute Criteria Attribute Criteria Add EUROCLEAR Hossage Status Message Status VIN Add EUROCLEAR_EUCLID Hossage Type VIN Add EUROCLEAR_EUCLID Hossage Type Hossage Type VIN Add EUROCLEAR_EUCLID Hossage Type Hossa
	Load New Delete Save Save as Usage Close

1.2.3 Fee Billing Rule

This is to assign the fees to a billing trade and to define the trade billing values: Counterparty, book, creation date, settlement date rule, billing currency.

📈 Fee Billing Rule V	Vindow - Version - O			
Edit Browse				
🖃 Id	23488	SD Filter	-	
Processing Org	ALL	Role	Agent 💌	
Legal Entity	EUROCLEAR	Effective To		
Effective From	01/01/2010	Billing Ccy	ANY 💌	
Billing Asset Type	NEXT_BILLING_DATE	Holidays	LON	
Billing Date Rule	END OF MONTH	Sett. Date Rule	END OF MONTH	
Adjust. Days	0 🔲 Bus. Days	Billing Asset Threshold	0	
Billing Threshold	0	Input Date Type	TradeDate 💌	
	New Delete	Save Sa	veAsN	
+ Defaults Trade Billing	g Values			
Show Pen	ding Authorizations	Authorization	Close]

Fields Description

Fields	Description
Id	Fee Billing Rule id.
Processing Org	Processing Org it needs to be applied to.
Legal Entity	Legal entity it needs to be applied to.
Role	Role of Legal Entity is should be applied to.
Effective from	Effective from date.
Effective to	Effective to date.
Billing Asset Type	 You can choose from the following: NEXT BILLING DATE: used for euroclear fees in order to cumulate all the fees integrated into one trade during a specified time set as a date rule MANUAL IMMEDIATE
Billing Date Rule	Date Rule to apply for Billing Date.
Adjust. Days	Number of days the date should be adjusted.

Fields	Description								
Billing Threshold	Amount under which no billing trade will be generated.								
SDFilter	See above.								
Billing Ccy	Currency.								
Holidays	Holiday calendar used to generate	billing trade.							
Sett Date Rule	Date rule to apply for Settlement	date.							
Billing Asset Threshold	Amount under which no billing tra	mount under which no billing trade will be generated.							
Attributes	Attributes of the Fee Billing Rule.								
	Attributes Window	× i							
	Name DefaultTransferType MatchBook MatchISIN SingleTrade DefaultBook DefaultBundleID DefaultKWDAgent	Nain EUROCLEAR_FEE true true False Image:							
	 Set Derault ransfer lype Set SingleTrade = False 	= EUKUCLEAK_FEE							
	 Set MatchBook = True in the billing trade 	order to include the book into the matching key of							
	 Set MatchISIN = True in the billing trade 	order to include the ISIN into the matching key of							

1.3 Workflows

1.3.1 Trade Workflow

Based on a billing grid and rule, a billing trade will be generated for the corresponding event. Specific trade workflow can be configured using the product type = Billing and the subtype = EUROCLEAR_FEE.

Suggested Trade workflow:

The trade workflow rule UpdateEUROCLEARMsg cancels all messages related to a billing trade when the trade is cancelled.

🔀 Workflow Graph (PSEventTrade/ALL/Billing	/EUROCLEAR_FEE) [110000/rel11/calypso_user]	
<u>F</u> ile <u>V</u> iew <u>S</u> how <u>L</u> ayout Help		
◣Ё╏		
Workflows PSEventMessage PSEventTrade PO:ALL Product:ALL Product:Billing Subtype:EUROCLEAR_FEE Product:CallNotice Product:CapFloor Product:CAPFloor Product:FXNDF Product:G.Bonds Product:G.Credit Derivatives Product:G.Credit Derivatives Product:G.Product:S Product:G.Repo Product:G.Swap Family Product:Swaption		
 	CANCELED	
	•	
	Duplicate	Close

WorkFlow Conf	ig - Version	- 0 [110000/re	el11/calypso	_user]												
<u>F</u> ile Domains Help																
¢ E	Pr	ocessing Org AL	L													
Event Class	PSEventTrade	🔻 Si	ibtype EUROC	LEAR_FEE	•	Product Bil	ling	•								
Orig Status	VALIDATED	•	Action CANCE	L	▼ R	esult Status CA	INCELED	-								
Different User	🖌 Create Tas	sk 🗌 Use	STP 🛄 U	se KickOff/	Cut Off											
Log Completed	Preferred	Action Updat	e Only 🔤 🗌 G	enerate Int	ermedia	ry E 🔲 Needs	s manual Authori	zation								
Rules	UpdateEUROCL	EARMsg						lelp								
Filter						Custon	n Rules Definitio	1								
Comment																
Id Orig Status	s Action	Resulting Status	Different Use	r Use STP	Log	Subtype	Product Type	Rules	Processing Org	Kick Off/ Cut Off	Create Task	Comment	Filter Prefered	K0/C0 Configs	UpDate Only	Genera
23519 NONE	NEW	PENDING			E	UROCLEAR_FE	E Billing		ALL					0		
23520 PENDING	AUTHORIZE	VALIDATED		2	EI EI	UROCLEAR_FE	E Billing	CheckSDI	ALL					0		
23521 VALIDATED	AMEND	VALIDATED			EL	UROCLEAR_FE	E Billing		ALL		V			0		
23522 VALIDATED	CANCEL	CANCELED				UROCLEAR_FE	E Billing	UpdateEUROCLEARMsg	ALL		1			0		
																•
beal	Now	Save D	oloto	Dunlicate	h	22522									0	1050
Loau	non	Suve	CICC	Dupicate	iu	20022										1030
												D 8 - 44	arization	Chau Dar din	Authorizatio	
												Aut	IONZATION	Show Kengini	Authorizatio	115
2																

1.3.2 Message Workflow

A specific workflow must be configured for the <code>``EUROCLEAR_EUCLID''</code> messages.

On the transition, PENDING_BOOK - BOOK_ALLOCATED - ALLOCATED you must add the filter MsgAttributBookEUCLID.

Processing Or	g ALL											
TED 💌	Subtype EURC	oclear_eu ▼ K_split ▼	Proc Result St	luct ALL atus CANCELED	~							
ite Task 📃	Use STP	Use KickOff/Cut	Off									
erred Action 🔲	Update Only	Generate Interm	ediary E [Needs manual Auth	orization							
rrectContact				-	Help							
				Custom Rules Defini	ition							
Action	Resulting Status	Different User	Jse STP Lo	g Subtype	Product Type	Rules	Processing Org	Kick Off Cut Off	Create Task	Comment	Filter	Prefered I
OOK_SPLIT	CANCELED			EUROCLEAR_EUR	CLID ALL	CheckCorrectContact	ALL		V			
OOK ALLOCATE	ALLOCATED			EUROCLEAR_EUR	CLID ALL		ALL ALL				AsnättributeBookELICLID	
OOK ALLOCATE	CANCELED			EUROCLEAR EU	CLID ALL		ALL		V			
Save	Delete	Duplicate	ld 23513									Close
	ret Task erred Action □ rrectContact □ ook_sPLIT □ eew □ ook_ALLOCATE □ ook_ALLOCATE □ Save □	(ED) Action [B00] tet Task Use STP erred Action Update Only rrectContact Action Resulting Status OOK_SPLIT CANCELED CANCELED OOK_ALLOCATE CANCELED Save Delete Colete Colete	(ED) Action BOOK_SPLIT tet Task Use STP Use KickOff/Cut erred Action Update Only Generate Interm rectContact	Image: Constraint Status Constraint Status Constraint Status Constraint Status Image: Constraint Status Constraint Status Constraint Status Constraint Status Image: Constraint Status Constraint Status Constraint Status Constraint Status Image: Constraint Status Constraint Status Constraint Status Constraint Status Image: Constraint Status Constraint Status Constraint Status Constraint Status Image: Constraint Status Constraint Status Constraint Status Constraint Status Image: Constraint Status Constraint Status Constraint Status Constraint Status Image: Constraint Status Constraint Status Constraint Status Constraint Status Image: Constraint Status Constraint Status Constraint Status Constraint Status Image: Constraint Status Constraint Status Constraint Status Constraint Status Image: Constraint Status Constraint Status Constraint Status Constraint Status Image: Constraint Status Constraint Status Constraint Status Constraint Status Image: Constraint Status Constraint Status Constraint Status Constraint Status Image: Constraint Status Constraint Status Constraint Status Constraint Status	Image: Construction in the second	IED Action BOOK_SPLIT Result Status CANCELED Update Only Generate Intermediary E Needs manual Authorization rectContact Im Custom Rules Definition Action Resulting Status Different User Use STP Log Subtype Product Type OOK_SPLIT CANCELED EUROCLEAR_EUCLID ALL Save Delete Duplicate Id 23513	Image: Constraint of the constraint	IED Action BOOK_SPLIT Result Status Casc Generate Intermediary E Needs manual Authorization rectConlact Melp Custom Rules Definition 	Image: Constraint of the constraint	IED Action BOOK_SPLIT Result Status Casce STP Use KickOff/Cut Off irred Action Update Only Generate Intermediary E Iteeds manual Authorization rectContact	IED Action BOOK_SPLIT Result Status Generate Intermediary E Needs manual Authorization rectoriat Melp Custom Rules Definition Action Resulting Status Different User Use STP Log Subtype Product Type Rules Processing Org Kick Off Cut Off Create Task Comment Action Resulting Status Different User Use STP Log Subtype Product Type Rules Processing Org Kick Off Cut Off Create Task Comment OOK_SPLIT CANCELED EUROCLEAR_EUCLID EUROCLEAR_EUCLID EUROCLEAR_EUCLID EUROCLEAR_EUCLID ALL Image: Cancelear Image: Cancelear	If ED Action BOOK_SPLIT Result Status CANCELED Update Only Generate Intermediary E heads manual Authorization rectContact Help Custom Rules Definition

Id	Orig. Status	Action	Resulting status	STP	Log	Subtype	Rules	Task	SDFilter
23515	NONE	NEW	PENDING_BOOK	TRUE	FALSE	EUROCLEAR_EUCLID		FALSE	
23513	ALLOCATED	BOOK_SPLIT	CANCELED	FALSE	FALSE	EUROCLEAR_EUCLID	CheckCorrectContact	TRUE	
23536	PENDING_BOOK	BOOK_ALLOCATE	ALLOCATED	TRUE	FALSE	EUROCLEAR_EUCLID		FALSE	MsgAttributeBookEUCLID
23538	PENDING_BOOK	BOOK_ALLOCATE	CANCELED	FALSE	FALSE	EUROCLEAR_EUCLID		TRUE	

1.4 Static Data

1.4.1 Settle Account

In the EUROCLEAR account definition, we need to mention in an account attribute the account used in Euroclear and displayed into the Euclid file:

In the PO SDI, the Euroclear account is the following:

Accounts Defini	ition - Authorization mode OFF BNP FI @ EUROCLEAR / 500379 - version 0	
Account Utilities Re Account Statemen	nts Process Help nts Attributes Interests Limits Consolidation Browse	
Account Name	BNP FI @ EUROCLEAR	
Processing Org	BNP FI Ccy ANY V Id 500379	
Туре	SETTLE Security Auto/Template Acc	
External Name	Q Interface Rule Aggregate ▼	
Description	BNP FLACC @ EUROCLEAR	
Legal Entity (F2)	EUROCLEAR Role ALL	
Creation Date	23/03/10 16:47:40 Properties/Attributes (F4)	
Closing Account	Last Closing Date	
Parent Account	Parent Id 0	
Balance		
Status	Active	
Active From	01/01/2009	
Active To		
🗌 by Trade Da	te Billing	
New Delete	Save SaveAsNew CustomerTransfer	Close

With the following attributes:

🔀 Account Attributes Wind	low BN 🔀
Name	Value
BES Account Type	-
Category	
Class	
DTCPartAccountID	
FUNDING BOOK	
FXTranslation(+)CREDIT	
FXTranslation(+)DEBIT	
FXTranslation(-)CREDIT	
FXTranslation(-)DEBIT	
FunctionCurrency	
GuaranteeFees	T
NOSTRICode	
PayInterestOnly	T
PaymentFactory	-
PerformFXRevaluation	
PerformFXTranslation	
Swift Message	
Swift Statement	
XferAgentAccount	92542
	J
Apply Refresh	Cancel

1.4.2 Book Attribute

In the book definition, need to add the following attribute EUROCLEAR_ELIGIBLE to true in order to automatically (and manually) allocate the fee to the book.

If this attribute is null or False, the position on that specific book will not be included in the fee allocation.

Manu Hala							888
view Heip							
Book Id	23470	Attributes					
Name	BNP FI BK A		Na	ame		Value	
		AccAdjustmentDays					4
Activity	/	AccDateRule			v		
	TRADUC	AccReversalRule			~		
Accounting Book		BookBundle					
Legal Entity	BNP FL	CAMoneyDiff Book					
		CTC Consolidator			· · · · · · · · · · · · · · · · · · ·		
Location	Europe/London	CTC Offset			v		
End Of Day		CTC Role			v		
End OI Day		DayChangeRule					
Base Ccv	EUR	EUROCLEAR_ELIGIE	LE		true		_
-		Market Index			-		
Holidays	LON	. PricerKey					
Inherit group acc	ess permissions from book:	NONE	~				
Id 🛆	Name	Legal Entity	Location	Activity	Accounting Book	Base Currency	End Of Day Time
	1 NONE	NONE	GMT		NONE	USD	0
	4060 Global	PO	GMT	All Business Lines	TRADING	USD	2359
	12259 BOOKNTC	PU	OS/Eastern	All Business Lines	TRADING	USD	2359
	12200 BOOKLONUON	PO	Asia(Tolwo	All Business Lines	TRADING	1160	2339
	23048 BookELIEIBO1	EUEIBO1	Eurone/Berlin	Fived Income Trading Book	TRADING	FUR	1800
	23050 BookEUEIB02	EUFIB02	Europe/Brussels	Eixed Income Trading Book	TRADING	EUR	2359
	23470 BNP FI BK A	BNP FI	Europe/London		TRADING	EUR	1800
	23471 BNP FI BK B	BNP FI	Europe/London		TRADING	EUR	1800
	23472 BNP FI BK C	BNP FI	Europe/London		TRADING	EUR	1800
	23473 BNP FI BK D	BNP FI	Europe/London		BANKING	EUR	1800
	23489 BNP FI BK E	BNP FI	Europe/London		BANKING	EUR	1800
	23490 BNP FI BK F	BNP FI	Europe/London		BANKING	EUR	1800
Load	New Delete	Save	SaveAsNew				Close
Show Pending	Authorization						

1.4.3 Static Data Filter

The following static data filters need to be configured.

To be used in the message workflow transition PENDING_BOOK – BOOK_ALLOCATE – ALLOCATED

🔀 Static Data Filter Window	[110000/rel11/cal)	/pso_user]	
Name: MsgAttributeBookEUCLI)	Attributes	Simulate
Comment:			Pending Modifs
Groups: ANY			
Attribute	Criteria	Filter Val	ue(s)
MSG_ATTRIBUTE.BOOK	▼ NOT_LIKE	▶ -1	
Load New De	lete Save S	Save as	Usage Close

To be used in the fee grid window to select the right incoming messages

Static Data Filter Window [110000	D/rel11/calypso_	user]		
Name: MsgEUCLID			Attributes Sin	nulate
comment:			Pena	ing Modil's
Groups: ANY				
Attribute	Criteria		Filter Value(s)	
MSG_ATTRIBUTE.CANCELED_MANUALLY	▼ NOT_LIKE		▶ true	
Message Sender	▼ IN	Add	EUROCLEAR	
Message Status	▼ IN	Add	ALLOCATED, CANCELED	
Message Type	▼ IN	Add	EUROCLEAR_EUCLID	
Load New Delete	Save Save a	s	Usage	Close

To be used in the fee billing report to query information related to EUROCLEAR fee interface

Static Data Filter Window [110	000/rel11/calypso	_user]			
Name: BillingFeeReport			Attributes	Simul	ate
Comment:				Pending	Modifs
Groups: ANY					
Attribute	Criteria		Filter Value(s))	
Product Sub Type	▼ IN	Add	Billing.EUROCLEAR_FE	E	
Product Type	▼ IN	Add	Billing		
Status	▼ NOT_LIKE		CANCELED		
Load New Delete	Save Save	as	U	sage	Close

1.5 Accounting

1.5.1 Accounting Events

NOM_NET

This accounting event allows to generate posting or CRE for each unitary fee integrated into the trade.

It is triggered by the trade status.

The effective date of the CRE will be the Euroclear file date.

The booking date of the CRE will be the integration date.

Accounting Event Config Accounting Event Type NOM_NET Product Billing Description Nominal Unit Euroclear Fee Retro-Activity FULL Booking Type N/A Trigger Events CANCELED_TRADE	Help Event Class BALANCE Event Property NONE Fee Related Event Pricing Measures	Id Event Type 1856 NOM_FULL 5151 NOM_FULL 5153 NOM_FULL 5154 NOM_FULL 5157 NOM_FULL 3464 NOM_FULL 5157 NOM_FULL 5158 NOM_FULL 5155 NOM_FULL_REV 5156 NOM_FULL_REV 5156 NOM_FULL_REV 33 NOM_MAT 3635 NOM_NET 3639 NOM_NET
CANCELED_TRADE VALIDATED_TRADE	Authorization Show Pe	3509 NOM_NET 36 NOM_REPOED 37 NOM_REPOED_REV 3849 NOM_SD 4576 NOM_SD 4 M ending Authorizations Close

Example: A fee billing trade and its accounting CRE.

- onung(-5,000		IS DINP PARIDA	S FIXED INCO	JME (1366) -	Version :	1 Mod User	: (calypso
Trade Back Office	Billing Analytic	s Pricing Env I	Market Data Ut	tilities Help Ter	nplate		
Trade Details	Fees Billing	ees					
TO EUROCLE	AR A	gent Boo	K BNP FI BK E	Status VALIDA	TED ID	▼ 1366	
From BNP FI	Pi	rocessingOrg Tra	ade Date 03/03/	2010 10:37:29	Settle	Date 31/03/201	0
Pay	Transfer Type	EUROCLEAR_FEE	. . A	ccount Id	0		
			Fee	Billing Id	23488		
Principal	5,860.16	Ccy USD	-				
Adjustment	0.00			1	empl N	IONE	-
Back Office Window for	Trade 1366	General					
Only Matching Cres	Exclude	General					
Id Event Type Cre Descri 366 NOM_NET Nominal Unit Eun	ption Amount1 Currency1 oclear Fee -5,430.08 USD	Cre Type Cre Linked Id Or NEW 0 VALID.	iginal Event Effective Dat ATED_TRADE 03/03/2010	e Booking Date Accounting 27/05/2010 EUROCLEAR F	Rule Sent Status EE Unit	Matching Crea	tion Date Book Name 19.884 o'clock CEST BNP FI BK E
866 NOM NET Nominal Unit Curr	1 5 100 00 100 0	NITTINZ O VALUTS					2.000 AMARAN OF OT DND FUDIATE
recr_prominar Officeur	ociear Fee -430.08 USD	NEW UVALID	ATED_TRADE 10/03/2010 .	27/05/2010 EUROCLEAR F	EE Unit	27/05/10 16:47:2	3.056 0 CIUCK CEST BNP FLBK E
	oclear Fee -430.08(USD	INEW UVALIU.	ATED_TRADE 10/03/2010_	27/05/2010 EUROCLEAR F	EE Unit	27/05/10 16:47:2	3.000 U CIUCK CEST BNP FLBK E
augreen_at_r prominarOntEan	ociearree -430.08j05D		ATED_TRADE 10/03/2010	27/05/2010 EUROCLEAR F	EE Unit	27/05/10 16:47:2	3.056 UCIUCK CEST (BNP FEBKE
	ociear Fee -430,080	II.	ATED_TRADE 10/03/2010	27/05/2010 EUROCLEAR F	EE Unit	27705/1016:47:2	3.050 U UUUK CEST BNF FT BK E
Refresh All	Cres	II Help	ATED_TRADE 10/03/2010	27/06/2010 EUROCLEAR f	EE Unit	27705/10 16:47:2	Close

NOM_FULL

This accounting event represents the total fee amount of the trade. After each integration of the Euroclear fee, the previous CRE is cancelled and a new one is created with the principal of the trade.

The effective date of the CRE will be the end date of the trade.

Description Nominal Diry Retro-Activity Full Feer of Activity Full Booking Type N/A Image: Second	Accounting Event Type NOM_FULL Product Billing Description	Id Event Type ≠ 1856 NOM_FULL 5152 NOM_FULL 5151 NOM_FULL 5151 NOM_FULL 5153 NOM_FULL 5153 NOM_FULL 5154 NOM_FULL 5154 NOM_FULL
Booking Type N/A	Retro-Activity FULL Event Class BALANCE	3464 NOM_FULL 5157 NOM_FULL_REV 5158 NOM_FULL_REV 5155 NOM_FULL_REV 5155 NOM_FULL_REV
VALIDATED_TRADE VALIDATED_TRADE VALIDATED_TRADE S09 NOM_NET S09 NOM_REPOED S7 NOM_REPOED_REV S849 NOM_SD S576 NOM_SD	Booking Type N/A	133 NOM_FOLL_REV 1574 NOM_FULL_REV 1574 NOM_INC 1575 NOM_MAT 1575 NOM_MAT 1575 NOM_NET
	VALIDATED_TRADE	3609 NOM_NET 36 NOM_REPOED 37 NOM_REPOED_REV 3849 NOM_SD 4576 NOM_SD 4 III

The booking date of the CRE will be the Euroclear file date.

Example: A fee billing trade and its accounting CRE.

Billing(80.13 USD) -PO is BNP PARIBAS FIXED INCOME (1355) - Version : 1 Mod User :(calypso_user)
Trade Back Office Billing Analytics Pricing Env Market Data Utilities Help Template
Trade Details Fees Billing Fees
From EUROCLEAR Agent Book BNP FI BK A VALIDATED ID 1355
To BNP FI ProcessingOrg Trade Date 15/02/2010 16:58:52 Settle Date 28/02/2010
Receive Transfer Type EUROCLEAR_FEE Account Id 0
Principal 80.13 Ccy USD V
Adjustment 0.00 Templ NONE

de Back O	ffice Billin	g Analytics	Pricing E	inv Mark	et Data Utilit	ties He	lp Template	
frade De	tails Fees	Billing Fee	s					
Legal Entity								
	Billing Event				Billing Grid			
Date	Value Date	Amount Type	Amount	Currency	Billing Event	Grid Id	Calculator Id	Calc. Descriptio
15/02/2010		AMOUNT	27.18	USD	Message	23486	23487	Euroclear Loan & Borr
28/02/2010		AMOUNT	52.95	USD	Message	23486	23487	Euroclear Loan & Borr

🖌 Bac	k Office Wind	low for	Trade 1355															
SDI	Transfers M	lessages	s Postings	CREs	Tasks (Seneral												
_ C	Only Matching Cres Exclude																	
Cre Id	I Trade Id Even	t Type	Cre Description	n Amou	nt1 Currenc	y1 Cre Type	Cre Linked I	_ k	Origina	il Event	Effective Date	Booking Date	Accounting Rule	Sent Status	Matching	Creation Date	9	Boo
1221	1 1355 NOM_	FULL N	ominal Dirty	27	.18 USD	CANCELED		0 VA	LIDATED	_TRADE	28/02/2010	25/05/2010	BILLING CLAIMS	DELETED		25/05/10 16:58:53.265 o'	clock CEST	BNP
1222	2 1355 NOM_	FULL N	ominal Dirty	27	.18 USD	CANCELED		0 VA	LIDATED	_TRADE	28/02/2010	25/05/2010	EUROCLEAR FEE Total	DELETED		25/05/10 16:58:53.265 o'i	clock CEST	BNP
1231	1 1355 NOM_	FULL N	ominal Dirty	80	.13 USD	NEW		0 VA	LIDATED	_TRADE	28/02/2010	26/05/2010	EUROCLEAR FEE Total		V	26/05/10 15:33:51.500 o'i	clock CEST	BNP
1240	1355 CST	El	UROCLEAR_FE	E 80	.13 USD	NEW		0 SE	TTLED_	RECEIPT	28/02/2010	26/05/2010	EUROCLEAR FEE Total		V	26/05/10 16:00:52.125 o'	clock CEST	BNP
▲																		
Refi	resh All	Refresh	Cres		•	Help										[Close	

1.5.2 Accounting Rule

Here is a proposed accounting rule where you will have the following accounting events:

- CST for the settlement of the fee and NOM_FULL for the fee for all BNP London books
- CST for the settlement of the fee and NOM_NET for the fee for all BNP Paris books

📈 Accounting Tree		
 P I Root P I Rook: TRADING P I Product: Billing P I Rule: BILL P I Rule: EUR P I Rule: EUR P I Rule: EVR P I Rule: EventT) ING CLAIMS OCLEAR FEE Total ype: CST ype: NOM_FULL	
Accounting Book	Product Family	Product Type
TRADING	ALL	Billing

🔀 Accounting Tree		
P- D Root Product: BANKING Product: Billing Product:	DCLEAR FEE Unit /pe: CST /pe: NOM_NET	
Accounting Book	Product Family	Product Type
BANKING	▼ ALL	Billing

In order to assign different books, you can use a static data filter or a different accounting book.

Section 2. Reporting

2.1 Billing Fee Report

From the Calypso Navigator, navigate to **Reports > Fees and Settlements > Billing Fee Report**.

In order to display all the trades integrated and their relative fees attached.

📕 BillingFee I	Report PE: de	fault (28/05/1	0 16:30:13)	User: calypso	_user[Euroclea	r fee report]									
Report Data \	/iew Export M	arket Data Utiliti	es Help												
- Template De	scription Euror	lear fee renort													
- remplate be	scription	ical ice icpuit													
Value Date	Start	. 🔻 🔻	End	+ 🔻	•										
Currency			i —		<= Amount	<=									
currency			{ _												
Processing C	rg		Book		Legal Ent	ity									
Billing Trade	id		Grid Id		SD Filt	er pwType=EURO	CLEAR								
Daront Trado	м		Calc Id												
Falcin Hauc			calciu												
Trade Id	ISIN	CURRENCY	NOMINAL	DAYS	FEE	BOOK_FEE	Billing Fee Amo	PAY/REC	Trade Comment	SUP_NOMINAL	SUP_FEE	SUP_PAY/REC	SUP_REC	Billing Fee Date	
Trade Id: 1352															-
1352	XS0484213268	EUR	50,000	01	2.51	-2.51	(2.51)	B						15/02/2010	_
1352 Trade M: 4350	XS0484213268	EUR	550,000	01	35.11	35.11	35.11	L						28/02/2010	-
1rade Id: 1353	NU 0000110140	CUD.	404.000	04	5.00	5.00	/5.00	n						4.5/03/304.0	-=
1303	NL0000113140	EUK	181,000	01	0.00	-0.33	(0.00)	B						10/02/2010	-11
Trade Id: 1354	NLUUUUITatwo	EUR	1,101,000		10.55	10.55	10.00	L						28/02/2010	-Ц
1354	USG69552AA80	USD	2 936.000	01	57,72	31.061333333	31.06	1		37 000	0.62	1		15/02/2010	-
1354	USG69552AA80	USD	5.000.000	01	107.95	60.5173333333	60.52	L		150.000	5.52	L		28/02/2010	-
Trade Id: 1355					101.00			-		100,000	0.02	-			
1355	USG69552AA80	USD	2,936,000	01	57.72	27.1786666666	27.18	L		37,000	0.52	L		15/02/2010	
1355	USG69552AA80	USD	5,000,000	01	107.95	52.952666666	52.95	L		150,000	5.52	L		28/02/2010	
Trade Id: 1356			<u> </u>												
1356	XS0486101024	EUR	50,000	01	1.64	1.64	1.64	L						15/02/2010	
1356	XS0486101024	EUR	700,000	01	15.88	15.88	15.88	L						28/02/2010	
Trade Id: 1357															
1357	XS0483673132	EUR	847,000	01	41.69	-26.05625	(26.06)	В						15/02/2010	
1357	XS0483673132	EUR	1,900,000	01	153.75	-96.09375	(96.09)	В						28/02/2010	•
-															
										Pricing Env	default	▼ Val Date	28/05/2010 16:30:1	3	
															-
												Load	Clear P	rint Close	

🔀 Static Data Filter V	Static Data Filter Window [110000/rel11/calypso_user]									
Name: FlowType=EUR	Name: FlowType=EUROCLEAR Attributes Simulate									
Comment:	Comment: Pending Modifs									
Groups: ANY										
Attribute	Criteria									
Product Sub Type	≠ IN	Add	Billing.EUROCLEAR_FEE							
Load New	Delete	Save Save a	5	Usage Close						

🔀 Choose Columns			×
Search text:		Find	
BillingFee	< << Up Down	Trade IdLinked#Msg_Attr.ISINLinked#Msg_Attr.CURRENCYLinked#Msg_Attr.NOMINALLinked#Msg_Attr.DAYSLinked#Msg_Attr.FEELinked#Msg_Attr.BOOK_FEEBilling Fee AmountLinked#Msg_Attr.PAY/RECTrade CommentLinked#Msg_Attr.SUP_NOMINALLinked#Msg_Attr.SUP_FEELinked#Msg_Attr.SUP_FEELinked#Msg_Attr.SUP_FEELinked#Msg_Attr.SUP_RECBilling Fee Date	
	1	OK Cancel	

Where you configure the columns as follows:

Where you configure the sort and subheading as follows:

🔀 Choose sort columns				×
Billing Fee Amount Linked#Msg_Attr.BOOK_FEE Linked#Msg_Attr.CURRENCY Linked#Msg_Attr.DAYS Linked#Msg_Attr.ISIN Linked#Msg_Attr.ISIN Linked#Msg_Attr.NOMINAL Linked#Msg_Attr.SUP_FEE Linked#Msg_Attr.SUP_FEE Linked#Msg_Attr.SUP_PAY/REC Linked#Msg_Attr.SUP_PAY/REC Linked#Msg_Attr.SUP_REC Trade Comment	>>	Trade Id Billing Fee Da	ate	 Asc Desc Up Down
Case Insensit			ок	Cancel

Choose Subheadings		X
Billing Fee Amount Billing Fee Date Linked#Msg_Attr.BOOK_FEE Linked#Msg_Attr.CURRENCY Linked#Msg_Attr.DAYS Linked#Msg_Attr.ISIN Linked#Msg_Attr.NOMINAL Linked#Msg_Attr.SUP_FEE Linked#Msg_Attr.SUP_FEE Linked#Msg_Attr.SUP_NOMINAL Linked#Msg_Attr.SUP_REC Linked#Msg_Attr.SUP_NOMINAL	Trade Id >> <	
	OK Cancel	

2.2 Message Report

From the Calypso Navigator, navigate to **Reports > Message Reports > Message Report**.

This report displays all imported messages, and allows applying the actions BOOK_ALLOCATE for the fees that have not been allocated and BOOK_SPLIT for the fees you need to split additionally.

📈 Message Rep	ort PE: defau	lt (28/05/10 16:34:58) Us	ser: calypso_user[E	uroclear	_fee]													
Report Data Vie	ew Export Mar	ket Data Process Utilities He	elp															
Ξ																		
Template Des	scription					✓Internal	⊮ Ex	ternal										
Start	- 👻	▼ CreationDate ▼ Type	ROCLEAR_EUCLID			Att	ributes											
End	+ 🗸	Receiver	r		Filter Set													
Trada k		Method		Broc	luct Family													
ITauen		metriou			aucer anning													
Transfer l	d	Contact Id		Pro	oduct Type													
Statement l	d				Status	DCATED,PE	NDING	воок										
Message l	d	Processing Org	J ALL	-	Grouping													
Templat	e	Mossana I F		-	Action													
		incaauge LL	-		Action													
Date	ISIN	PRODUCT NA	ME	au Status	MESSAG	E TYPE	BOOK	BOOK NAME	BOOK FEE	CURR	NOMINAL	FFF	PAY/REC	DAYS	SLIP FEE	SUP NOM	SLIP PAY/R	SUL
Date: 15/02/2010	10111	11102001_111	me mo	og otatao	meddrid	<u></u>	DOOR	DOON_IN ME	BOOKLIEE	ooraa.		166	TAIALO	Drift	001_122	001_110111	001_1/11/1	
2 15/02/2010	XS0484213268	BondTENNET HLDGS BV/0D/01/	/06/2017/6.655% ALL	OCATED	EUROCLEAR	R_EUCLID	23471	BNP FI BK B	-2.51	EUR	50,000	2.51	в	01				
8 15/02/2010	NL0000113140	BondING BANK/0D/04/01/2013/5	i.25% ALL	OCATED	EUROCLEAR	REUCLID	23473	BNP FI BK D	-5.33	EUR	181,000	5.33	В	01				
15/02/2010	USG69552AA80	BondPCCW/10Y/20/07/2015/5.25	5% ALL	OCATED	EUROCLEAR	REUCLID	23472	BNP FI BK C	31.06133333333333	USD	2,936,000	57.72	L	01	0.52	37,000	L	
5 15/02/2010	USG69552AA80	BondPCCW/10Y/20/07/2015/5.25	5% ALL	OCATED	EUROCLEAR	REUCLID	23470	BNP FI BK A	27.17866666666667	USD	2,936,000	57.72	L	01	0.52	37,000	L	
6 15/02/2010	XS0486101024	BondTELECOM ITALIA SPA/0D/1	0/02/2022/5.25% ALL	OCATED	EUROCLEAR	REUCLID	23470	BNP FI BK A	1.64	EUR	50,000	1.64	L	01				_
7 15/02/2010	XS0483673132	BondFORTIS/5Y/03/02/2015/4%	ALL	OCATED	EUROCLEAR	REUCLID	23472	BNP FIBK C	-26.05625	EUR	847.000	41.69	В	01				
8 15/02/2010	XS0483673132	BondFORTIS/5Y/03/02/2015/4%	ALL	OCATED	EUROCLEAR	REUCLID	23471	BNP FI BK B	-15.63375	EUR	847,000	41.69	в	01				
9 15/02/2010	US12626PAD50	BondCRH AMERICA INC/0D/15/0	03/2012/6.95% ALL	OCATED	EUROCLEAR	REUCLID	23473	BNP FI BK D	-2.59	USD	65.000	2.59	в	01				
Date: 28/02/2010						_							-					
2 28/02/2010	XS0484213268	BondTENNET HLDGS BV/0D/01/	(06/2017/6.655% ALL	OCATED	EUROCLEAR	R EUCLID	23471	BNP FI BK B	35.11	EUR	550.000	35.11	L	01				
8 28/02/2010	NI 0000113140	BondING BANK/0D/04/01/2013/5	25% ALL	OCATED	EUROCLEAR	REUCLID	23473	BNP FLBK D	15.33	FUR	1 181 000	15.33	-	01				
1 28/02/2010	LISG695524480	BondPCC\W(10Y/20/07/2015/5.25	5% ALL	OCATED	EUROCLEAR	REUCUD	23472	BNP FLBK C	60 51733333333333	USD	5 000 000	107.95	-	01	5.62	150.000	1	
5 28/02/2010	USG695524480	BondPCCW(10Y/20/07/2015/5.25	5% ALL	OCATED	EUROCLEAR		23470	BNP FLBK A	52 95266666666667	USD	5 000 000	107.95	-	01	5.52	150,000	-	
5 28/02/2010	XS0486101024	BondTELECOM ITAL IA SPA0D(1)	0(02(2022(5.25% ALL	OCATED	EUROCLEAR	REUCUD	23470	BNP FLBK A	15.88	FUR	700.000	15.88	-	01			-	
7 28/02/2010	X80483673132	BondFORTIS/5V(03(02)2015(4%)	0/02/2022/0.2070 Pille	OCATED	EUROCLEAR		23472	BNP FLBK C	-96.0075	FUR	1 00,000	153.75	B	01				
8 28/02/2010	X80483673132	BondFORTIS/5Y/03/02/2015/4%	ALL	OCATED	EUROCLEAR		23471	BNP FLBK B	-57.65625	FUR	1 900 000	153.75	B	01				
9 28/02/2010	LIS12626PAD50	BondCRH AMERICA INCODITSI	13/2012/6.05% ALL	OCATED	EUROCLEAR		23473	BNP FLBK D	-162.59	LISD	1,665,000	162.59	B	01				
Date: 03(03/2010	001202011000	Bondort HimErttor Hittorobirtoro	001201210.0070 1122		LOITOOLLIN	(20110	BIN HIBRD	102.00	000	1,000,000	102.00		0.				-
4	1																	
Real Time										Prici	ng Env defau	It	Va	al Date	28/05/20	10 16:34:58		
Frequency (s)																	_
600														Load	Cle	ar Pri	IT Close	
							_			📃 in	clude Archive							

Where the columns, sort, and subheading are configured as follows:

🗾 Choose Column	5		×
Search text:		Find	
• • • Message • • • Trade • • • Transfer	>> << Up Down	MESSAGE_ID ResetDate Msg_Attr.ISIN Msg_Attr.PRODUCT_NAME Msg Status MESSAGE_TYPE Msg_Attr.BOOK Msg_Attr.BOOK_NAME Msg_Attr.BOOK_FEE Msg_Attr.CURRENCY Msg_Attr.CURRENCY Msg_Attr.FEE Msg_Attr.FEE Msg_Attr.FEE Msg_Attr.DAYS Msg_Attr.SUP_FEE Msg_Attr.SUP_FEE Msg_Attr.SUP_PAY/REC Msg_Attr.SUP_PAY/REC Msg_Attr.SUP_PAY/REC Sender Receiver	
		OK Cancel	

🔀 Choose sort columns		
MESSAGE_ID MESSAGE_TYPE Msg Status Msg_Attr.BOOK Msg_Attr.BOOK_FEE Msg_Attr.BOOK_NAME Msg_Attr.CURRENCY Msg_Attr.DAYS Msg_Attr.DAYS Msg_Attr.ISIN Msg_Attr.ISIN Msg_Attr.NOMINAL Msg_Attr.PAY/REC Msg_Attr.SUP_FEE Msg_Attr.SUP_FEE Msg_Attr.SUP_PAY/REC Msg_Attr.SUP_PAY/REC Receiver	ResetDate	 Asc Desc Up Down
🗌 Case Insensit	ок	Cancel

📈 Choose Subheadings	×
MESSAGE_ID MESSAGE_TYPE Msg Status Msg_Attr.BOOK Msg_Attr.BOOK_FEE Msg_Attr.BOOK_NAME Msg_Attr.CURRENCY Msg_Attr.OAYS Msg_Attr.DAYS Msg_Attr.FEE Msg_Attr.ISIN Msg_Attr.NOMINAL Msg_Attr.PAY/REC Msg_Attr.SUP_FEE Msg_Attr.SUP_FEE Msg_Attr.SUP_PAY/REC Msg_Attr.SUP_PAY/REC Msg_Attr.SUP_REC Receiver	ResetDate
	OK Cancel

Section 3. Scheduled Task EUCLID_FEE_IMPORT

3.1 Setup

The scheduled task "EUCLID_FEE_IMPORT" needs to be configured in order to import the EUROCLEAR incoming messages.

Scheduled Task attributes:

- Agent Name: lists the L.E. agent
- Path: directory path where is located the Euclid file
- File Name: Name of the Euclid file
- Calypso Account Attribute Name: XferAgentAccount. To be modified only if it is decided to use another account attribute as a mapping key between the Euroclear account and the Calypso settle account.

Important Note:

- At the end of the scheduled task, the file is renamed adding date & time of the processing day.
- If there are several SETTLE account for the same Euroclear EUCLID account, the scheduled task will send
 a warning in the exception task station and will continue to process the messages using the first SETTLE
 account found.
- If the ISIN code is not configured into the bond product, the Scheduled task will generate an exception into the task station but the process of integrating the other messages will continue.

Task Type	EUCLID_FEE	_IMPORT
External Reference		
Comments		
Description		
Attempts	1	
Retry After, In Minutes	0	
JVM Settings	-Xms512m -X	mx1024m -XX:MaxPermSize=256m
Allow Task To	Skip Exec	tute 🔲 Send Emails 🔲 Publish Business
Common Attribute	s	
Task Attributes		
Agent Name		EUROCLEAR
PATH		C:\home\euroclear\
File Name		Euroclear_100310.txt
Calypso Account Attri	but Name	XferAgentAccount

3.2 Example

Import of Euclid file on the 05/04/2010 with the following position:

ES DOL ONHOT	open, certhooTape	ultenooren b	Company										
Report Data Vi	ew Export Process	s Utilities Help											
Template Desc	cription				🔲 Use Ter	or	Use SnapShot						
Start 04/04/	2010 💌 💌	End 0	5/04/2010 -	· 🔽	Books	F	P FI BK E,BNP FI B	< F	Processin	gOrg		-	
Position Date	Settle 🗸	Aggregation	Book/Agent/Acc	count 🔻	Securities				Security Temp	late			
Position Class	Internal 🗸	Agent Id			Sec Code	ISIN	-			•			
Position Type	Actual	Account Id			Securities	ilter 🖡	IONE	-	Agg. Type		-		
Position Value	Quantity 👻	Custom Filter		-	Initializatio	Date	IONE	-	Display Only	Multiple Agent	Explode	Position	
Closing Bal.	Shorts Offset. I	- Pos Cash/Sec	Both	-	Movement	Type E	Balance		Filter Zero Ba	alance	✓Propaga	ite To Cash	
					Node Expa	nsion Le	evel						
Cash Security	1												
Book	Produc ISIN	1	Prd De	scription		CUR	Agent		Account	Position T.	Movement	04-Apr-2010	05-Apr-2010
	ISIN: US126	26PAD50											
BNP FIBK D	3186 US12626PAL	D5U BondCH	RH AMERICA INC/	/0D/15/03/20	112/6.95%	USD	EUROCLEAR	BNP F	I@EUROCLEA	RACTUAL	Balance	-1,000,000	-1,000,000
BNP FI BK B	3187 USG69552A	A80 BondPC	CW/10Y/20/07/20	015/5.25%		USD	EUROCLEAR	BNP F	I@EUROCLEA	R ACTUAL	Balance	1.000.000	1,000,000
BNP FI BK C	3187 USG69552A	A80 BondPC	CW/10Y/20/07/20	015/5.25%		USD	EUROCLEAR	BNP F	I@EUROCLEA	R ACTUAL	Balance	4,000,000	4,000,000
	ISIN: XS0483	673132											
BNP FI BK B	3184 XS04836731	32 BondFC	RTIS/5Y/03/02/20	D15/4%		EUR	EUROCLEAR	BNP F	I @ EUROCLEA	R ACTUAL	Balance	3,000,000	3,000,000
BNPFIBKC	3184 X504836731	32 BUNUEC	RTISI51703/02/20	J15/4%		EUR	EURUCLEAR	BNPF	I @ EURUCLEA	R ACTUAL	Balance	-5,000,000	-3,000,000
BNP FLBK B	3183 XS04842132	68 BondTE	NNET HLDGS B	//0D/01/06/2	017/6.655%	EUR	EUROCLEAR	BNP F	I@EUROCLEA	R ACTUAL	Balance	2.000.000	2.000.000
	ISIN: XS0485	675507							<u> </u>				
BNP FI BK D	3189 XS04856755	07 BondBA	NCO VOTORANT	TM/0D/08/02	/2013/4.25%	USD	EUROCLEAR	BNP F	I@EUROCLEA	R ACTUAL	Balance	0	0
BNP FI BK E	3189 XS04856755	07 BondBA	NCO VOTORANT	TIM/0D/08/02	/2013/4.25%	USD	EUROCLEAR	BNP F	I@EUROCLEA	R ACTUAL	Balance	10,000	10,000
DND FLDIA	ISIN: XS0486	101024	LEOON ITAL IS OF	0.000/4.0222	000000 0500	EUE.	THE TABLE	DND 5		-	Deleves	C 000 000	C 000 000
BNP FIBK A	3182 XS04861010	24 Bond IE	LECOMITALIA SI	PA/0D/10/02.	1202215.25%	EUR	EURIOCI EAR	BNPF	I @ EUROCLEA	R ACTUAL	Balance	5,000,000	5,000,000
DIAF FIDE D	510204001010	24 DOIIUTE	LECOWITALIA SI	17400/10/02	2022/3.2370	COR	LOROCLEAR	DINE F	COROCLEA	RETORE	Datatice	-2,000,000	-2,000,000
Erectuonen de													
riequency (s	·/									Logi	Clear	Drint Clear	
500							_			Load	clear	Plint Close	
							Include A	chive		Load Tab			

After launching the scheduled task, the message report shows the allocated and unallocated fees:

🌽 Message Report P	E: default (31	1/05/10 09:03:38) Us	er: calypso_user[Euroo	:lear_fee]											
Report Data View E	xport Market Da	ata Process Utilities He	elp												
- Template Description	on			1	r∕Internal rExternal										
Start	-	CreationDate 🔻 Type	ROCLEAR_EUCLID		Attributes										
End	+ 💌 💌	Receiver		Filter Set											
Trade Id ID	-	Method		Product Family											
Transfer Id		Contact Id		Product Type											
Statement Id				Status	CATED, PENDING_BOOK										
Message Id		Processing Org	ALL 💌	Grouping											
Template		Message LE		Action											
				L_											
MES Date	ISIN	PRODU	JCT_NAME	Msg Status	MESSAGE_TYPE	BOOK	BOOK_NAME	BOOK_FEE	CUR	NOMINAL	FEE	PA D	AYS SUP	SUP_NOMI	. S
Date: 05/04/2010															
1197 05/04/2010	Right-click on a co	lumn header to filter by value	s in that column	ALLOCATED	EUROCLEAR_EUCLID	23471	BNP FI BK B	13.3494117647059	USD	5,000,000	107.95	L 01	5.52	150,000	L
1198 05/04/2010	XS0486101024	BondTELECOM ITALIA SPA/	0D/10/02/2022/5.25%	ALLOCATED	EUROCLEAR_EUCLID	23471	BNP FI BK B	4.5371428571429	EUR	700,000	15.88	L 01			
1199 05/04/2010	USG69552AA80	BondPCCW/10Y/20/07/2015	5/5.25%	ALLOCATED	EUROCLEAR_EUCLID	23472	BNP FI BK C	53.3976470588235	USD	5,000,000	107.95	L 01	5.52	150,000	L
1200 05/04/2010	USG69552AA80	BondPCCW/10Y/20/07/2015	5/5.25%	ALLOCATED	EUROCLEAR_EUCLID	23470	BNP FI BK A	46.7229411764706	USD	5,000,000	107.95	L 01	5.52	150,000	L
1201 05/04/2010	XS0486101024	BondTELECOM ITALIA SPA/	0D/10/02/2022/5.25%	ALLOCATED	EUROCLEAR_EUCLID	23470	BNP FI BK A	11.3428571428571	EUR	700,000	15.88	L 01			
1202 05/04/2010	XS0483673132	BondFORTIS/5Y/03/02/2015	i/4%	ALLOCATED	EUROCLEAR_EUCLID	23472	BNP FI BK C	-96.09375	EUR	1,900,000	153.75	B 01			
1203 05/04/2010	XS0483673132	BondFORTIS/5Y/03/02/2015	i/4%	ALLOCATED	EUROCLEAR_EUCLID	23471	BNP FI BK B	-57.65625	EUR	1,900,000	153.75	B 01			=
1204 05/04/2010	GB0001058428	BondBLUE CIRCLE INDUS	TRIES/0D/29/11/2013/10.75%	PENDING_BOOK	EUROCLEAR_EUCLID	-1	UNDEF	-25.79	GBP	150,000	25.79	B 01			•
4				II											•
- Deal Time											_			_	
- Real Time								Pricing Env default		🔻 Val Date	31/05	i/2010	09:03:38		
Frequency (s)													1		_
600										Loa	d	Clear	Print	Close	
								Include Archive							

The automatic allocation for bond USG69552AA80 is detailed as follows:

Fee = 107,95 and Additional Fee = 5,52 => Total Fee to allocate = 113,47

Book	BNP FI BK A	BNP FI BK B	BNP FI BK C
Actual Position / book	3,5000,000	1,000,000	4,000,000
Ratio book Position/total actual position (8,500,000)	0,4118	0,118	0,4705
Allocated Fee	46,73	13,35	53,40

One entry remains in PENDING_BOOK because no position on found on ISIN GB0001058428

Book Allocation		
First Book	BNP FI BK D	
First Book Allocation	35 percent of -25.79 GBP	
Second Book	BNP FI BK E	
Ар	ply Cancel	

In such case, the BO user applied manually the action 'BOOK_ALLOCATE'.

Applying this action will allocate 35% of the fee on book "BNP FI BK D" and the remaining 65% on book "BNP FI BK E" as displayed in the message report.

📈 Message Report PE: default (31/05/1	0 09:03:38) User: calypso_user[Euro	clear_fee]							
Report Data View Export MarketData Pro	ocess Utilities Help								
- Template Description		6	Internal VExternal						
		с. Г							
Start Creat	tionDate Type ROCLEAR_EUCLID		Attributes						
End + 💌 💌	Receiver	Filter Set							
Trade Id ID 💌	Method	Product Family							
Transfer Id	Contact Id	Product Type							
Statement Id	·	Status	CATED.PENDING BOOK						
Messareld		Grouping		_					
	Processing org	Grouping		<u> </u>					
Template	Message LE	Action							
MESSAGE_IDDateISIN	BUILDE CIRCLE INDOATRIES/00/28/11/20	Msg St	atus MESSAGE_TYPE	BOOK B	NFFIERC JUILE	CURRENCY	NOMINAL FEI	E PAY/REC D	AYS SUP_FI
Date: 05/04/2010									-
1197 05/04/2010 USG69552AA80	BondPCCW/10Y/20/07/2015/5.25%	ALLOCA	TED EUROCLEAR_EUCLID) 23471 BM	NP FI BK B 13.3494117647059	USD 5	,000,000 107.95	i L 0'	5.52
1198 05/04/2010 XS0486101024	BondTELECOM ITALIA SPA/0D/10/02/2022/5.25	5% ALLOCA	TED EUROCLEAR_EUCLID) 23471 BM	NP FI BK B 4.5371428571429	EUR 7	00,000 15.88	L 0'	
1199 05/04/2010 USG69552AA80	BondPCCW/10Y/20/07/2015/5.25%	ALLOCA	TED EUROCLEAR_EUCLID) 23472 BN	NP FI BK C 53.3976470588235	USD 5	,000,000 107.95	i L 01	5.52
1200 05/04/2010 USG69552AA80	BondPCCW//10Y/20/07/2015/5.25%	ALLOCA	TED EUROCLEAR_EUCLID) 23470 BM	NP FI BK A 46.7229411764706	USD 5	,000,000 107.95	i L 0'	5.52
1201 05/04/2010 XS0486101024	BondTELECOM ITALIA SPA/0D/10/02/2022/5.25	5% ALLOCA	TED EUROCLEAR_EUCLID) 23470 BM	NP FI BK A 11.3428571428571	EUR 7	00,000 15.88	L 0'	
1202 05/04/2010 XS0483673132	BondFORTIS/5Y/03/02/2015/4%	ALLOCA	TED EUROCLEAR_EUCLID) 23472 BM	NP FI BK C -96.09375	EUR 1	,900,000 153.75	i B 0'	
1203 05/04/2010 XS0483673132	BondFORTIS/5Y/03/02/2015/4%	ALLOCA	TED EUROCLEAR_EUCLID) 23471 BM	NP FI BK B -57.65625	EUR 1	,900,000 153.75	i B 0'	
1205 05/04/2010 GB0001058428	BondBLUE CIRCLE INDUSTRIES/0D/29/11/201	13/10.75% ALLOCA	TED EUROCLEAR_EUCLID) 23473 BM	NP FI BK D -9.0265	GBP 1	50,000 25.79	B 0'	
1206 05/04/2010 GB0001058428	BondBLUE CIRCLE INDUSTRIES/0D/29/11/201	13/10.75% ALLOCA	TED EUROCLEAR_EUCLID) 23489 BM	NP FI BK E -16.7635	GBP 1	50,000 25.79	B 01	-
4		1							•
- Real Time									
Frequency (s)					Pricing Env default	Val Da	te 31/05/2010	09:03:38	
600						Lo	ad Clear	Print	Close
					Include Archive				

If you need to allocate it to additional books, you need to apply the action BOOK_SPLIT.

📈 Split Book		
First Book First Book Allocation	BNP FI BK E	
Second Book	BNP FI BK A	
Message Report PE: default (31/05/10 09:03:38) User: cal Report Data View Export MarketData Process Utilities Help	ypso_user[Euroclear_fee]	
Template Description		
End + V Receiver		
Trade Id ID 💌 Method	Product Family	
Transfer Id Contact Id	Product Type	
Statement Id	Status DCATED,PENDING_BOOK	
Message Id Processing Org ALL	Grouping	
meripiate Message LE	Action	
MESBAGE_ID Date Disk PRODL 1197/05/04/2010 USG69552A480 BondPCCWI0Y2007/2011 1198/05/04/2010 USG69552A480 BondPCCWI0Y2007/2011 1198/05/04/2010 USG69552A480 BondPCCWI0Y2007/2011 1200/05/04/2010 USG69552A480 BondPCCWI0Y2007/2011 1200/05/04/2010 USG69552A480 BondPCCWI0Y2007/2011 1201/05/04/2010 VS0486101024 BondPCCWI0Y2007/2011 1201/05/04/2010 VS0486197132 BondFELECOM ITALIA SPA 1201/05/04/2010 VS043873132 BondFOLTBY/0302/2012 1201/05/04/2010 GB0001056428 BondFULC CIRCLE INDUS 1201/05/04/2010 GB0001056428 BondBLUE CIRCLE INDUS 1208/05/04/2010 GB0001058428 BondBLUE CIRCLE INDUS 1 GB001056428 BondBLUE CIRCLE INDUS	OCT_NAME Msg Status MESBAGE_TYPE BOOK BOOK_NAME BOOK_FEE CURRENCY NOMINAL FEE PAYIRE \$62.5% ALLOCATED EUROCLEAR_EUCLD 23471 INP FIEKE 13.3494117647059 USD 5,000,000 107.95 L \$001001202202525% ALLOCATED EUROCLEAR_EUCLD 23471 INP FIEKE 45.33978470589252 USD 5,000,000 107.95 L \$52.2% ALLOCATED EUROCLEAR_EUCLD 23470 INP FIEKC 53.3978470589225 \$500,000.00 107.95 L \$62.2% ALLOCATED EUROCLEAR_EUCLD 23470 INP FIEKC 450.3971426571 EUR F00.000 167.95 L \$62.5% ALLOCATED EUROCLEAR_EUCLD 23470 INP FIEKC 450.9571426571 EUR 700,000 15.88 L \$44% ALLOCATED EUROCLEAR_EUCLD 23470 INP FIEKC 450.9571426571 EUR 700,000 15.375 B \$456 ALLOCATED EUROCLEAR_EUCLD 23471 <t< th=""><th>C DAYS SUP_F 01 6.52 01 5.52 01 5.52 01 5.52 01 01 01 01 01 01 01 01 01 •</th></t<>	C DAYS SUP_F 01 6.52 01 5.52 01 5.52 01 5.52 01 01 01 01 01 01 01 01 01 •
Frequency (s)	Pricing Env deraum Val Date 31/05/2010 US/03/38	Close
		ciose

When double clicking on each message, you can see the actual document:

C:\Documents and Settings\gaelle_fessler\calypso\EUROCLEAR_EUCLID_1197_Trade	
🕞 🖓 🕫 C:\Documents and Setting: 🗸 🐓 🗙 🍉 Live Search	P •
File Edit View Favorites Tools Help	
📣 🔍 🔻 Search the web 🛛 Search 🔶 🎹 Le Monde 🔻 🔌 🧠 Optio	ns 🔹
👷 Favorites 🛛 🍰 🚇 🎱 🤌 🍠 🖉 🐲 🥔 🖻 👻 🕪 🛅 🧏 🕥 🖉 🖉 💋 🥖 🦉 🗃 🕷	r »
🏉 C:\Documents and Settings\g 👘 👔 🔹 🗟 🝸 🖃 🖷 🔹 Page 🔻 Safety 🔻 Tools 🔻 🤇	∂ ▼ "
71USC695523380USD1FT_0100	~
72ISL00000050000000000573155657+0000000000000000000000000000000000	
72IFL000000015000000000150182139 0000000019500000000000055200000000000000	
	\sim
Done 🧧 🔹 🔍 100%	, • ";

🗾 BillingFee F	Report PE: def	ault (31/0	05/10 09:50:	24) Us	er: calypso_	user[Euroclea	r fee report]						2
Report Data V	/iew Export Ma	rket Data	Utilities Help										
Template Des	scription Eurocl	ear fee repo	rt										
Value Date	Start 05/04/2010	-	▼ End		+ 🔻	-							
Currency						<= Amount •	<=						
Processing O)rg		Book			Legal Ent	ity						
Billing Trade I	ld		Grid Id			SD Filt	er wType=EUROCLEAR						-
Parent Trade	Id		Calc Id										
Trade Id Trade Id: 1383	ISIN	CURREN.	NOMINAL	DAYS	FEE	BOOK_FEE	Billing Fee Amount PAY/R	C Trade Comment	SUP_NOMINAL	SUP_FEE	SUP_PA	SUP_REC	Billing Fee Date
1383	USG69552AA80	USD	5,000,000	01	107.95	13.349411764	13.35 L		150,000	5.52	L		05/04/2010
Trade Id: 1384 1384	XS0486101024	FUR	700.000	01	15.88	4 5371428571	4 54 1						05/04/2010
Trade Id: 1385													
1385 Trade Id: 1386	USG69552AA80	USD	5,000,000	01	107.95	53.397647058	53.40 L		150,000	5.52	L		05/04/2010
1386	USG69552AA80	USD	5,000,000	01	107.95	46.722941176	46.72 L		150,000	5.52	L		05/04/2010
Trade Id: 1387 1387	XS0486101024	FUR	700.000	01	15.88	11 342857142	11 34						05/04/2010
Trade Id: 1388													
1388 Trade Id: 1389	XS0483673132	EUR	1,900,000	01	153.75	-96.09375	(96.09) B						05/04/2010
1389	XS0483673132	EUR	1,900,000	01	153.75	-57.65625	(57.66) B						05/04/2010
Trade Id: 1390 1390	GB0001058428	GBP	150.000	01	25.79	-9.0265	(9.03) B						05/04/2010
Trade Id: 1391	00001000420	0.01	100,000		20.10	0.0200	(0.00) 0						000412010
1391 Trade Id: 1392	GB0001058428	GBP	150,000	01	25.79	-8.38175	(8.38) B						05/04/2010
1392	GB0001058428	GBP	150,000	01	25.79	-8.38175	(8.38) B						05/04/2010
-									Pricing	Env default	▼ Va	I Date 31/05/2010	09:50:24
												Load Clear	Print Close

To see the trades, you can see the Fee Billing report

In **Main Entry > Processing > Accounting Operations > Billing**, you can see the trade and the transfers, messages, and accounting it generated.

🛷 Billing(-57.66 EUR) -PC) is BNP PARIBAS FIXE	ED INCOME (1389) - Ve	ersion: 0 Mod L	J 🔳 🗖 🔀
Trade Back Office Billing Ar	nalytics Pricing Env Mar	ket Data Utilities Help T	emplate	
Trade Details Fees B	illing Fees			
TO EUROCLEAR	Agent Book	BNP FI BK B 🔻 Status VALIE	DATED ID	1389
From BNP FI	ProcessingOrg Trade	Date 05/04/2010 09:03:	10 Settle Date	30/04/2010
Pay Transfer	Type EUROCLEAR_FEE	Account Id	0	
Principal	57.66 Ccy EUR	Fee Billing Id	23488	
Adjustment	0.00		Templ NONE	•
Market Data Pricer Params	s Results			
Val Date 31/05/2010 09	:55:17 Pricing Env	default	Price	Close

The billing event

🏘 Billing (-57	.66 EUR)	-PO is BNP	PARIBAS	FIXED		(1389)	- Versi	on : O Mod l	J 🖃 🗖 🔀
Trade Back Of	ffice Billing	g Analytics	Pricing Env	Marke	et Data Util	ities Hel	p Temp	late	
Trade Det	ails Fees	Billing Fees	;						
Legal Entity	EUROCLE	AR		Agent					
		Billing Event			Billing	Grid			
Date 05/04/2010	Value Date 05/04/2010	Amount Type AMOUNT	Amount C -57.66 EU	urrency UR	Billing Even Message	t Grid Id 23486	Calculate 23	or Id Calo 3487 Euroclear	:. Descriptic Loan & Bori
		11							•
Market Data	Pricer Pa	arams Resu	lts						
Val Date 31	/05/2010	09:55:17	Pricing	g Env d	lefault			Price	Close

The transfer

🖉 Baci	k Office	e Windo	ow for T	rade 1	389											
SDI	Transfe	ers M	essages	Postii	ngs Cl	REs	Tasks	General								
🖌 Kno	wn Only		Exclude	CANCE	LED											
Transf	ers															
Trans	sfer_id E 2179 Pi	ventType AYMENT	Transfer VERIFIED	Status)	Trade Id 1389	Trar EUROC	nsfer Type >LEAR_FE	Tran E	sfer Amount (57.66)	SettleCurrency EUR	Value Date 30/04/2010	Payer.Code BNP FI	Payer.Role ProcessingOrg	Payer.inst EUROCLEAR/EUROCLE	AR/92542	Payer.Ins Default
						Ш										Þ
Settler	nents	uantuna	Tropofor	Otatua	Trada Id	Tron	ofor Turo	Trom	ofor Amount	RottleCurrence	Value Data	Doubr Code	Bauar Dala	Bauerinet		Douor Inc.
Trans	2179 P/	AYMENT	VERIFIED)	1389	EUROC	LEAR_FE	E	(57.66)	EUR	30/04/2010	BNP FI	ProcessingOrg	EUROCLEAR/EUROCLE	AR/92542	Default
						III										•
Refr	esh All		Refresh	Tr	ansfers		•	ŀ	lelp						C	lose

And the CRE

Z	Z Back Office Window for Trade 1389														
1	SDI	Transfers	Messa	ges Pos	tings	CREs	Tasks	General							
	0	nly Matchin	g Cres	Exclude											
	Cre Id	Trade Id	Event Type	Cre Desc	ription	Amount1	Currency1	Cre Type	Cre Linked Id	Original Event	Effective Date	Booking Date	Accounting Rule	Sent Status	Matching
						11									
ľ															
[Refr	esh All	Refre	esh	Cres		•	He	elp					(Close

3.3 Exception Management

Task Station/calypso_user/Settlements														
Configure ApplyStatus Priority Action Inspect Utilities Find Help														
From 03/02/2010 Date Type TaskDatetime V Event Class Trade VID V LoadRef Local filter Vone V														
To 02/06/2010 Time Zone Europe/Paris V Load Process Free Pass Over Complete														
root Edited Messages Auth Queue Held Messages Confirmation Matching Actions Nacked Pay/Rec Messages Other Exceptions [220] Credit Event Monitor Al	leged Sec Settlements													
Trade with SDI Trade with SDI Changed Transfers for SDI Assigned SDI Assign Auth Queue Transfers in Netting Queue Pay/Rec Msg for Man Release	11] Pay/Rec Messages to be sent													
From 03/02/2010 To 02/06/2010														
Taskid	Event Type ~													
28917 ScheduledTask BNP FI 1080 EUCLID_FEE_IMPORT	EX_INFORMATION													
28887 ScheduledTask BNP F1 1088 EUCLD_FEE_IMPORT	EX_INFORMATION													
28864 Scheduled task BNF F11080 EUCLD_FEE_IMPORT	EX_INFORMATION													
28063 Scheduler Task RNP FF 1080 EUCLID FEE IMPORT	EX INFORMATION													
28859 ScheduledTask BNP FI 1080 EUCLID_FEE_IMPORT	EX_INFORMATION													
28848 ScheduledTask BNP FI 1080 EUCLID_FEE_IMPORT	EX_INFORMATION													
28847 ScheduledTask BNP FI 1080 EUCLID_FEE_IMPORT	EX_INFORMATION													
28915[ScheduledTask BNP FI 1080 EUCLID_FEE_IMPORT File Euroclear_TestOF_10310.bt not found in Path :C:Documents and Settings\gaelle_fessler\My Documents\My C	alypso D EX_EXCEPTION													
28914 Scheduled ask BNP F1 0806 EUCLD_FEE_IMPORT	EX_EXCEPTION													
20001 Scheduled rask DNP F1 1000 EUCLD_FEE_INFORT TINS INFINIS AN EAGLIGUESSED. 011302101031LDF392342RC31A 2002105ECCRTTES LENDING AND BO	EX EXCEPTION													
28879 ScheduledTask BNP FL1080 EUCLID, EEE IMPORT This file has already been processed - 011502101831LBP592542RC31A - 280210SECURITIES LENDING AND BO	BROWL EX EXCEPTION													
	DI DISEDTION													
Summary														
Pricing Env [default v Refresh Task Engine v Xfer Engine v Msg Engine v Event Server	Close													

Some exception are displayed following the scheduled task