

# Genium INET Commodities Reports

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As of 17 January 2012

## Reports Known Limitations

|    | <b>Report</b>                                 | <b>Comment</b> |
|----|---|----------------|
| 1  | Bank Confirmation Commodities                 | Available.     |
| 2  | Broker_Deals. Pdf, xls, csv                   | Available.     |
| 3  | Cash Settlement Concentration Bank            | Available.     |
| 4  | Trade Exceptions. Pdf, xls, csv               | Available.     |
| 5  | Cash Settlement Propagation.<br>Pdf,xls,csv   | Available.     |
| 7  | Forward_Accrued_Market_Value. Pdf,<br>xls.csv | Available.     |
| 8  | Future_Mark_to_Market. pdf,xls,csv            | Available .    |
| 9  | Contracts In Delivery. pdf,xls, csv           | Available.     |
| 11 | Margin and Collateral Summary, pdf            | Available      |
| 12 | Trades, pdf,xls,csv                           | Available.     |
| 13 | Margin_Data. pdf,xls,csv                      | Available.     |
| 14 | Positions.pdf,xls,csv                         | Available      |
| 15 | Series_Information, pdf,xls.csv               | Available.     |
| 16 | Exercise and Closing                          | Available.     |

## Report mapping and availability

| CRA report                               | Genium INET report or application  | Availability  |
|--|--|---|
| <b>1a. Trade List (Intraday)</b>         | CW2 application <ul style="list-style-type: none"> <li>Trades window</li> </ul>  | 24/08   |
| <b>1a. Trade List (End of day)</b>       | Report: <ul style="list-style-type: none"> <li>Trades</li> </ul>   | 18/09   |
| <b>1b. Created Trades</b>                | Report: <ol style="list-style-type: none"> <li>Trades</li> <li>Trade Exceptions</li> </ol>   | <ol style="list-style-type: none"> <li>18/09</li> <li>02/11</li> </ol>  |
| <i>1c. Market Shares</i>                 | <i>Removed</i>   | <i>Removed</i>  |
| <b>2. Settlement from Trades</b>         | Report: <ol style="list-style-type: none"> <li>Trade</li> <li>Futures Mark-To-Market</li> <li>Cash Settlement Propagation</li> <li>Contracts In Delivery</li> <li>Cash Settlement Details</li> </ol> | <ol style="list-style-type: none"> <li>18/09</li> <li>18/09</li> <li>02/11</li> <li>02/11</li> <li>02/11</li> </ol> |
| <b>3a. Settlements from Position</b>     | Report: <ul style="list-style-type: none"> <li>Contracts In Delivery</li> </ul>  | 02/11   |
| <b>3b. Expiry Market Settlements</b>     | Report: <ol style="list-style-type: none"> <li>Forward Accrued Market Value</li> <li>Contracts In Delivery</li> </ol>  | <ol style="list-style-type: none"> <li>16/11</li> <li>02/11</li> </ol>  |
| <b>4a. Total Settlement</b>              | Report: <ul style="list-style-type: none"> <li>Cash Settlement Details</li> </ul>  | 02/11   |
| <i>4b. Bank Balance</i>                  | <i>Removed</i>   | <i>Removed</i>  |
| <b>4c. Assign/Exercise Fee Details</b>   | Report: <ul style="list-style-type: none"> <li>Exercise and Closing</li> </ul>   | 14/11   |
| <b>6a. Series - In Delivery</b>          | Report: <ul style="list-style-type: none"> <li>Contracts In Delivery</li> </ul>  | 02/11   |
| <b>6b. Series - Traded</b>               | Report: <ol style="list-style-type: none"> <li>Margin Data</li> <li>Series Information</li> </ol>  | <ol style="list-style-type: none"> <li>02/11</li> <li>02/11</li> </ol>  |
| <b>6c. Currency and Spot Information</b> | Report: <ul style="list-style-type: none"> <li>Margin Data</li> <li>Series Information</li> </ul>  | <ol style="list-style-type: none"> <li>02/11</li> <li>02/11</li> </ol>  |

| <b>CRA report</b>  | <b>Genium INET report or application</b>  | <b>Availability</b>  |
|--|---|----------------------|
| <b>6d. Span Parameters</b>                                   | Report: <ul style="list-style-type: none"> <li>• Margin Data</li> <li>• Series Information</li> </ul> | 1. 02/11<br>2. 02/11 |
| <b>7a. Margin</b>  | Report: <ul style="list-style-type: none"> <li>• Positions - Propagated Margin</li> </ul>             | 02/11                |
| <b>7b. Margin and Collateral Summary</b>                     | Report: <ul style="list-style-type: none"> <li>• Margin and Collateral Summary</li> </ul>             | 02/11                |
| <b>7c. Guarantee Details, Securities and Settlement Bank</b> | Report: <ul style="list-style-type: none"> <li>• Margin and Collateral Summary</li> </ul>             | 02/11                |
| <b>7d. Margin</b>  | Report: <ul style="list-style-type: none"> <li>• Positions - Propagated Margin</li> </ul>             | 02/11                |
| <i>9. Collateral, Settlements, Margin</i>                    | <i>Removed</i>  | <i>Removed</i>       |
| <i>10. Profit/Loss Detailed</i>                              | <i>Removed</i>  | <i>Removed</i>       |
| <i>11a. Settlements</i>                                      | <i>Removed</i>  | <i>Removed</i>       |
| <i>11b. FIFO</i>   | <i>Removed</i>  | <i>Removed</i>       |
| <b>15 Bank Confirmation</b>                                  | Report: <ul style="list-style-type: none"> <li>• Bank Confirmation Commodities</li> </ul>             | 30/11                |
| <b>16. Concentration Bank</b>                                | Report: <ul style="list-style-type: none"> <li>• Cash Settlement Concentration Bank</li> </ul>        | 30/11                |
| <i>19a. Non-Exchange Deals Information</i>                   | <i>Removed</i>  | <i>Removed</i>       |
| <b>20a. Trade List Broker (Intraday)</b>                     | CW2 application <ul style="list-style-type: none"> <li>• Trades window</li> </ul>                     | 24/08                |
| <b>20a. Trade List Broker (End of day)</b>                   | Report: <ul style="list-style-type: none"> <li>• Broker Deals</li> </ul>                              | 02/11                |