

CHAPTER NINE INFORMATION

PART ONE GENERAL PROVISIONS

900.00.

The exchange of information prior to the commencement of any trading session between the System for Clearing and Settlement of the Clearinghouse and the trading system of the Exchange shall take place between 6:30 A.M. and 6:45 A.M.

The Clearinghouse and the Exchange shall confirm each day that all information regarding Clearing Members, Traders and Contracts is correct.

901.00.

The Clearinghouse and the Exchange shall have a database containing all information necessary for the analyses on which to base risk management decisions, as well as the reconstruction and analysis of Transactions from any specific date. Furthermore, they shall be authorized to distribute information and indicators of derivative market activity.

902.00.

The Clearinghouse and the Exchange shall generate a backup for all the information they receive on microfilm or recorded on tapes and/or optical discs and will maintain that information for at least five years.

Second paragraph is repealed.

Furthermore, they shall keep on file the information registered on paper such as reports, minutes, and all types of documentation that confirm and substantiate the transactions of the Clearinghouse.

903.00.

The Clearinghouse and the Exchange must, upon request from the Authorities, supply all the information on file that may be necessary for any type of clarification or audit.

904.00.

Clearing Members and Traders that manage Global Accounts must maintain all the information regarding their Transactions, the clearing and settlement activity for individual Clients as well as all financial and administrative information for at least 5 (five) years.

PART TWO
REPORTS OF THE CLEARING AND SETTLEMENT SYSTEM

905.00.

For purposes of this Part, the reports generated by the clearing and settlement system may be issued at the following intervals (Int.)

- I. Daily (D)
- II. Weekly (W)
- III. Monthly (M)
- IV. Annual (A)
- V. Occasional (O)
- VI. Upon the Series maturity (T)
- VII. Special (S)

906.00.

The Reports generated by the clearing and settlement system that each of the Clearing Members are to receive are as follows:

Rep. ID	Frec.	Description
MA01	D	Value of Margin securities
MA45	D	Clearing Fund.
MD01	R/T	Detail on in-kind settlement of Options Contracts
MD55	D	Futures Contracts awaiting Settlement on Delivery.
MP01	D	Summary of open position in Options Contracts of the Clearing Member and Trader, by Account and by Contract
MP02	D	Open positions in Options Contract at the sub-account level, by Series.
MP51	D	Summary of Clearing Member, Trader and Market Maker open positions by Account and by Contract.
MP52	D	Futures Position at the Sub-Account level by Series.
MS01	D	Synthesis of Daily Settlement by the Clearing Member.
MS05	D	Interests accrued daily on cash totals invested and the interest rate applied.
MS11	D	Daily report on settlements broken down for Proprietary, Third-party and Market Maker accounts for all Clearing Members and Traders.
MS22	D	Margins requirements by type of Contract and Account according to the positions of the Clearing Member and of the Trader.
MS32	D	Margins (Extraordinary settlement).
MS79	O	Instructions regarding debits from Extraordinary settlement.
MS49	D	Instructions regarding debits from Daily Settlement.
MS50	D	Instructions regarding credit from Daily Settlement.
MS59	T	Instructions regarding debits from Settlement in kind of the Underlying Asset.
MS60	T	Instructions regarding credit from Settlement in kind of the Underlying Asset.
MT02	R/T	Detail on Exercise/Assignment by Clearing Member and Trader
MT05	D	Detail on Trading by Account, by clearing Member and Trader in Option Contracts.

MT12	D	Commissions on Option Contracts by Clearing Member, Trader, Account and Sub-Account.
MT48	M	Monthly Summary commission charges.
MT49	D/M	Daily Report and Monthly Summary of the value added tax on commissions.
MT55	D	Net Position per Contract and losses and gains owing to price variations, broken down by Account.
MT62	D	List of Transactions undertaken and outstanding commissions by Clearing Member, Trader and Market Maker for each Account.
MT82	T	List of deliveries and receptions of Underlying Assets.
MX01	T	Detail of automatic Exercise at Expiration of Option Contracts proposed by the Clearinghouse to Clearing Members.
MX11	T	Detail of automatic Exercise at Expiration of Option Contracts on Futures Contracts proposed by the Clearinghouse to Clearing Members

907.00.

The Clearinghouse will generate through its clearing and settlement system the following reports:

Rept. ID	Frec.	Description
CA03	D	Margins in securities per type of security.
CA10	D	Margins in securities per Clearing Member.
CA75	D	Clearinghouse Contribution Requirements.
CD01	R/T	Detail of Exercise/Assignment
CD02	R/T	Report on Exercise/Assignment by Account, Clearing Member, and Trader.
CD51	R/T	Detail on PEPS Delivery/Assignment
CD52	R/T	Report on assignment of PEPS deliveries.
CD54	R/T	Report on positions for PEPS assignment
CD59	T	Settlements of Futures Contracts in kind awaiting execution.
CE01	D	Summary of Futures Contract Losses and gains.
CF01	E	List of Clearing Members and Traders
CF03	E	List of Depositors.
CF04	E	List of Series that are Listed.
CF07	D	Option Contracts Daily Status Table
CF10	D	Trading Report.
CF11	D	Listed classes
CF13	D	List of Transfers of Position.
CF14	D	List of Changes of Position.
CF16	O	Settlements in kind.
CF17	D	List of Unfulfilled Transfers.
CF20	D	List of Account Transfers.
CF22	E	Report on adjustment of Contracts
CF24	D	Settlement prices of Futures and Options Contracts
CF29	S	List of Clearing Member Bank Accounts for Settlement.
CF30	S	List of Clearinghouse Bank Accounts.
CF99	D	Auditing trail

CH05	D	Daily Summary of Trading and Open Contracts.
CH15	W	Weekly Summary of Trading and Open Contracts.
CH25	M	Monthly Summary of Trading and Open Contracts.
CH35	A	Annual Summary of Trading and Open Contracts.
CP01	D	Open Positions in Options Contracts by Clearing Member, broken down by Account
CP02	D	Open Positions in Options Contracts by Series, broken down by Account and Sub-Account, Clearing Members and Traders.
CP51	D	Positions Opened in Futures Contracts by Clearing Member, broken down by Account, Clearing Member and Trader.
CP52	D	Open Positions by Series broken down by Account and Clearing Member.
CP53	D	Each Clearing Member's Share of Total Open Contracts by Account for each Series.
CP54	D	List of Spread Positions by Clearing Member and Trader.
CR02	D	Theoretical Values
CR05	D	Theoretical Intra-day Prices.
CR06	D	List of Margins with respect to Net Equity Value.
CS01		Daily Settlement Summary per Clearing Member, broken down by Account.
CS03	D	Summary of each Clearing Member's Margin Requirements, broken down by Account.
CS06	D	Extraordinary settlement per Clearing Member and Trader, broken down by Account.
CS07	D	Summary of Cash Movements per Clearing Member and broken down by Account and fund.
CS08	D	List of Intra-day Contributions Requirements.
CS11	D/M	Report on Interest Accrual.
CS15	D/M	Monthly Report on Interest, by Clearing Member, Trading and Account.
CS16	D	Summary of Daily Settlement.
CS49	D	Instructions to the settlement bank regarding Charges to the Accounts of Clearing Members for Daily Settlement.
CS50	D	Instructions to the settlement bank regarding Deposits to the Accounts of Clearing Members for Daily Settlement.
CS59	T	Instructions to the settlement bank regarding Charges to the Accounts of Clearing Members for Settlement in kind.
CS60	T	Instructions to the settlement bank regarding Deposits to the Accounts of Clearing Members for Settlement in kind.
CS79	O	Instructions regarding Extraordinary Settlement Credit.
CT09	R	Rejection of securities deposit transactions
CT10	D	Securities deposit auditing trail
CT11	D	Instructions regarding the Deposits and Withdrawals of Margin Securities.
CT14	D	Instructions regarding Deposits and Cash Withdrawals.
CT15	R	Detail of trading in Options Contracts (exceptional manual input)
CT16	R	Detail of trading in Futures Contracts (exceptional manual input)
CT43	A	Settlement Commissions year to date.

CT45	M	Monthly Report on commissions.
CT46	M	Monthly Report on commissions generated per Class and broken down by Account.
CT88	D	List of Canceled Transactions.
CT89	D	List of Rejected Transactions.
CT90	D	Report on Contracts traded, per Class and broken down by Clearing Member.
CT97	D	Detail of trading in Options Contracts
CT98	D	List of Transactions Agreed to During Trading of Futures and Options Contracts
CT99	D	Trading Summary.

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Any regular or extraordinary operating, financial, accounting or legal information the Clearinghouse requests of a Clearing Member or Trader that manages Global Accounts as part of the procedures outlined in the Regulations or in the Operating Manual, must be sent by fax the same Business Day on which it was requested, and the corresponding original sent by messenger, except for instances in which this Operating Manual specifies a different form, means and term for delivering such information.