XDTE Processing

XDTE=PAYD
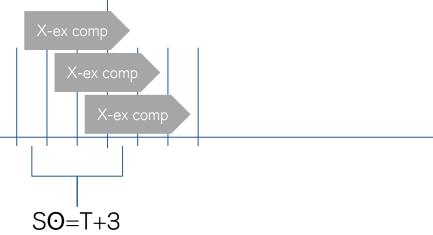
- clients

  entitlement calculation based on
  TRAD/POST<XDTE
  or SETT/POST<XDTE

- street side

  entitlement calculation based on
  SETT/POST<XDTE

- clients* & street side

  X-ex comp

  X-ex comp

  X-ex comp

SO=T+3

* only in SETT/POST<XDTE setup

CREDIT SUISSE

RDTE Processing

clients

entitlement calculation based on
TRAD<XDTE & POST/SETT<=RDTE

street side

entitlement calculation based on
SETT/POST<=RDTE

XDTE
RDTE
PAYD

Market Claim

RFP & DFP
TRAD >= XDTE &
SETT <= RDTE
=> **Reverse Market Claim**

SO=T+2