



CCP Release 14.0_update

Description of Reports - RAW Data

- PUBLIC -

Table of Contents

| | | |
|--------------|---|-----------|
| 1 | Introduction | 4 |
| 1.1 | General Changes due to CCP Release 14.0_update | 5 |
| 2 | General Layout | 6 |
| 2.1 | General Layout of Raw Data Files | 6 |
| 2.2 | General Layout of Risk Margin Calculation Files | 6 |
| 2.3 | Raw Data Interface | 7 |
| 2.4 | Raw Data File Description | 7 |
| 2.5 | File Processing and Maintenance | 8 |
| 3 | Overview of Raw Reports | 9 |
| 3.1 | Detailed Delivery Reports | 13 |
| 3.1.1 | Historical reports | 14 |
| 3.1.2 | Trade Identification | 14 |
| 3.1.3 | Role Specific Reporting | 14 |
| 3.1.4 | Corporate Action Entitlement Day Reporting | 14 |
| 3.2 | Overview of Risk Margin Calculation Files | 17 |
| 3.2.1 | Proposed Files for Risk Margin Calculation | 17 |
| 3.2.2 | Description of Risk Margin Calculation Files | 17 |
| 3.3 | Report Extension | 18 |
| 4 | Raw Data Files Description | 19 |
| 4.1 | Corporate Action Raw Data Files | 19 |
| 4.1.1 | Raw Data File RAWCA130 - Compensation Partner | 19 |
| 4.1.2 | Raw Data File RAWCA140 – Loan Compensation Partner | 23 |
| 4.1.3 | Raw Data File RAWCA160 - Custody Payment Statement | 28 |
| 4.1.4 | Raw Data File RAWCA180 - Capital Adjustments on Trades | 31 |
| 4.2 | Trade Raw Data Files | 34 |
| 4.2.1 | Raw Data File RAWCB230 - Daily Gross Delivery Mgmt. | 34 |
| 4.2.2 | Raw Data File RAWCB530 EC-IS Daily Gross Div Mgmt | 37 |
| 4.2.3 | Raw Data File RAWTC750 - Repo Contracts | 40 |
| 4.2.4 | Raw Data File RAWTC755 - Repo Fixings | 43 |
| 4.2.5 | Raw Data File RAWRS820 – GCPSEL SRLH Repo Contracts | 46 |
| 4.3 | Cash Raw Data Files | 48 |
| 4.3.1 | Raw Data File RAWCD150 - Cash Obligations | 48 |
| 4.3.2 | Raw Data File RAWCD250 – Settled Cash Transactions | 50 |
| 4.3.3 | Raw Data File RAWCD550 EC-IS Settled Cash Trans | 53 |
| 4.3.4 | Raw Data File RAWRS860 – GCPSEL SRLH Settled Cash Transactions | 55 |
| 4.4 | Settlement Raw Data Files | 58 |
| 4.4.1 | Raw Data File RAWCB220 – Daily Fines | 58 |
| 4.4.2 | Raw Data File RAWCE250 – Partial Delivery Deviating Cash Amount | 60 |
| 5 | Values Overview | 63 |

Eurex Clearing AG

PUBLIC

CCP Release 14.0_update

Description of Reports - RAW Data

22.12.2017

Page 3 of 74

1 Introduction

The purpose of this document is to describe the content of the raw data files for Clearing Members, Trading Members and Settlement Institutions.

This document also provides an overview of the available reports. The report layouts are described in detail in Member documentation "Description Reports Layout".

The risk based margining reports as well as the fee reports layout and content are described in the XML Report Reference Manual communicated in course of Eurex publications. These reports are thus no longer included in this document. The risk and the fee reports are still though selectable via the Securities Clearing GUI.

This document consists of seven chapters:

Chapter 1 Introduction

Chapter 2 General Layout

Chapter 3 Overview of Raw Reports

Chapter 4 Raw Data Files Description

Chapter 5 Values Overview

Chapter 5 Appendix

This document refers to participants with the following roles:

- Trading Member (TM)
- Clearing Member (CM)
- Settlement Institution (SI)

Additionally the description of Raw Data file transmitted in SWIFT format MT536 and SWIFT like format MT512 is provided in a separate document – "Member File Based & SWIFT Interface".

All abbreviations used in this document are explained in the Appendix.

This version replaces all former versions. Changes introduced with CCP Release 14.0_update are marked in **yellow**.

1.1 General Changes due to CCP Release 14.0_update

The purpose of this document is to describe the changes of the Raw Data File that will be implemented to extend account information in certain reports on 19 February 2018.

Overall, the following raw reports are affected by CCP release 14.0_update:

| Affected report | Change |
|------------------------------------|--|
| RAWCA130 COMPENSATION PARTNER | Field "C7 Acct. Name" is added to the report below the field "Order Number". |
| RAWCA160 CUSTODY PAYMENT STATEMENT | Field "C7 Acct. Name" is added to the report below the field "Order Number". |
| RAWCD250 SETTLED CASH TRANSACTIONS | Field "C7 Acct. Name" is added to the report below the field "Order Number". |

2 General Layout

2.1 General Layout of Raw Data Files

Each report is described by an overview, a table defining the individual fields and an example. First an overview is provided that consists out of report name and code, purpose, notes on format and notes on creation. The table shows the fields of the report and describes their content.

The report overview is provided according to the following format:

- Data records
- End of report records.

All data records start with the three characters "RAW", followed by a set of common fields, followed in turn by a set of report specific fields.

End of report records start with the three characters "END" followed by the report ID code.

Report example:

- Data records

Common fields:

RAW<report ID><report effective date><report processing date><environment number>

Report-specific fields:

<report-specific field><report specific field><report specific field><...

- End of report records

End of report:

END<report ID>

Depending on the type of the report, the environment number changes. In addition, the production and the simulation environment can be differentiated numerically. All reports created on CCP obtain the CCP environment numbers for production and simulation.

| Environment | Eurex | CCP |
|------------------------|-------|-----|
| Production environment | 00 | 20 |
| Simulation environment | 01 | 21 |

2.2 General Layout of Risk Margin Calculation Files

Records in the files for risk margin calculation are provided only as "Data" records type. Each file for risk margin calculation contains fixed length records in ASCII data format. The last record in the file will not contain data, but will mark the end of the file and contain the number of data records.

2.3 Raw Data Interface

The raw data reports are designed to enable the straight through processing of reported data by the Member's back office. Since these reports are not intended to give information at a glance, the data is not presented in a printable form, but written out to a file in the form of records. These records contain all the relevant data fields in alphanumeric format. The data can either be imported into standard office applications (e.g., MS Excel®) or processed by larger scale data consolidation routines. This allows the data to be processed directly by automated data processing for the purpose of Member specific, customized reports or data consolidation according to the Member's own requirements.

2.4 Raw Data File Description

Each raw data file contains fixed length records in ASCII data format.

The information contained in the raw data reports correlates to the information and sorting order given by the standard layout reports. Calculated summary fields are not included in the raw data reports. These fields can be calculated individually during the post-processing of data according to specific Member preferences.

"Data Type": N – Numeric (right-aligned)
 A – Alphanumeric (left-aligned, trailing spaces)
 F – Freetext (left-aligned, trailing spaces)

Example of formats for the "Field Length" and "Special Format" columns in the tables below:

| Example | Description |
|--------------------|---|
| 22 (± 015.5) | Overall length of 22 characters: 15 before the decimal point (at least one zero), "." as separator, 5 behind the decimal point. There are leading zeros. There are trailing zeros after the decimal point. There is a leading sign. |
| 14 (± 7.5) | Overall length of 14 characters: 7 before the decimal point (at least one zero), "." as separator, 5 behind the decimal point. There are no leading zeros. There are trailing zeros after the decimal point. There is a leading sign. |
| 19 (13.5) | Overall length of 19 characters: 13 before the decimal point (at least one zero), "." as separator, 5 behind the decimal point. There is no sign. There are no leading zeros. There are trailing zeros after the decimal point. |
| 012 | Overall length of 12 characters, without decimal point, without sign. There are leading zeros. |
| 12 | Overall length of 12 characters, without decimal point, without sign. There are no leading zeros. |
| -12 | Overall length of 13 characters, without decimal point. There are no leading zeros. The leading sign is "-" or space. |

| Example | Description |
|--------------|---|
| 22 ([-]15.5) | Overall length of 22 characters: 15 before the decimal point (at least one zero), "." as separator, 5 behind the decimal point. There are leading spaces. There are trailing zeros after the decimal point. The leading sign is "-" or space. |
| 21 ([]15.5) | Overall length of 21 characters: 15 before the decimal point (at least one zero), "." as separator, 5 behind the decimal point. There are leading spaces. There are trailing zeros after the decimal point. |
| 22 (-15.5) | Overall length of 22 characters: 15 before the decimal point (at least one zero), "." as separator, 5 behind the decimal point. There are no leading spaces. There are trailing zeros after the decimal point. The leading sign is "-" or space. |

2.5 File Processing and Maintenance

In contrast to printable reports, raw data files have to be processed additionally by Member-specific in-house applications to enable their use.

The deletion of old raw data files lies in the responsibility of the Members.

3 Overview of Raw Reports

Reports are assigned to different reporting groups. The following reporting groups are supported:

| Reporting group | Description |
|-----------------|--|
| BRP | <p>With CCP release 12.0 (T2S wave 4), the CBFs STD/SDS1/SDS2 settlement cycles were decommissioned and replaced by the night time settlement (NTS) and real-time settlement (RTS) supported by T2S.</p> <p>With the exception of report CD270 that will remain in reporting group 'BRP', the reports for euro equities currently comprised in the reporting group 'BRP' will be moved to the reporting group 'CORPT'.</p> |
| CORPT | <p>"CORPT" refers to continuous reporting for fixed income and equities (including equities from the EC - International Service). The respective reports are time triggered by the CCP reflecting the processing results within these time windows.</p> <p>With CCP release 12.0 (T2S wave 4), the reports for euro equities, currently in scope of the reporting group 'BRP', were incorporated into the time triggered creation runs of the reporting group 'CORPT'. In addition, the number of the reporting runs are enhanced by one additional run. Therewith, 9 reporting runs were provided with the introduction of CCP release 12.0 (T2S wave 4) reflecting the continuous settlement results of the respective (I)CSD / T2S.</p> <p>CORPT Reporting Runs:</p> <p>Reporting Run 1 – 05:30 hrs Reporting Run 2 – 08:30 hrs Reporting Run 3 – 11:00 hrs Reporting Run 4 – 12:30 hrs Reporting Run 5 – 14:30 hrs Reporting Run 6 – 16:45 hrs Reporting Run 7 – 19:00 hrs Reporting Run 10 – 22:00 hrs Reporting Run 11 – 01:00 hrs</p> |
| EOD | Reports that are created end of day. These reports are independent of instrument type, currency and custody type. |
| BONDS | Bonds specific reporting |
| EXS | Specific reporting of Equities, XTFs, Funds, ADR, GDR and Subscription Rights |
| OTHER | Risk Engine reporting, Fee reporting |

The following table lists all CCP reports. The table also shows frequency of the reports, the availability depending on the Member role and finally the availability of raw data.

| Report ID | Report Title | Reporting group | Report Distribution | Freq. ¹⁾ | Availability ²⁾ | | | Format ³⁾ |
|-----------|-------------------------------|-----------------|----------------------------------|---------------------|----------------------------|----|----|----------------------|
| | | | | | TM | CM | SI | |
| RAWCA130 | Compensation Partner | EOD | Common Report Engine | D | | X | X | RAW |
| RAWCA140 | Loan Compensation Partner | EOD | | D | | X | X | RAW |
| RAWCA160 | Custody Payment Statement | EOD | | D | | X | X | RAW |
| RAWCA180 | Capital Adjustments on Trades | EOD | | D | | X | X | RAW |
| RAWCA550 | EC-IS CA Confirmation | EOD | SNA, SWIFT, Common Report Engine | D | | X | X | SWIFT MT566 |
| RAWCB220 | Daily Fines | EOD | Common Report Engine | D | | X | | RAW |
| RAWCB230 | Daily Gross Delivery Mgmt. | EOD | | D | | X | X | RAW |
| RAWCB315 | DAILY CLEARING FEES BONDS | OTHER | | D | | X | | TXT/XML |
| RAWCB320 | DAILY CLEARING FEES | OTHER | | D | | X | | TXT/XML |
| RAWCB325 | DAILY SERVICE FEES | OTHER | | D | | X | | TXT/XML |
| RAWCB330 | DAILY SETTLEMENT FEES | OTHER | | D | | X | | TXT/XML |
| RAWCB350 | MONTHLY FEE STATEMENT | OTHER | | M | | X | | TXT/XML |
| RAWCB530 | EC-IS Daily Gross Div Mgmt | EOD | | D | | X | X | RAW |
| RAWCC011 | Current Liquidating Margin | OTHER | | D | X | X | | TXT/XML |
| RAWCC040 | Liquidating Value I | OTHER | | D | X | X | | TXT/XML |
| RAWCC045 | Additional Margin | OTHER | | D | X | X | | TXT/XML |
| RAWCC050 | Daily Margin | OTHER | | D | X | X | | TXT/XML |
| RAWCC055 | Daily Margin Offset | OTHER | | D | X | X | | TXT/XML |
| RAWCC060 | Daily Margin Summary | OTHER | | D | | X | | TXT/XML |

¹ D – Daily; ID - Intra-day, M - Monthly

² TM – Trading Member, CM – Clearing Member, SI – Settlement Institution

³ Reports in SWIFT format are described in the document "Member File Based & SWIFT Interface".

| Report ID | Report Title | Reporting group | Report Distribution | Freq. ¹⁾ | Availability ²⁾ | | | Format ³⁾ |
|-----------|---|-------------------------------------|----------------------------------|---------------------------|----------------------------|----|----|----------------------|
| | | | | | TM | CM | SI | |
| RAWCC080 | Security / Cash Risk Position | OTHER | | D | X | X | | TXT/XML |
| RAWCD150 | Cash Obligations | EOD | | D | | X | X | RAW |
| RAWCD250 | Settled Cash Transactions | EOD | | D | | X | X | RAW |
| RAWCD550 | EC-IS Settled Cash Trans | EOD | | D | | X | X | RAW |
| RAWCD540 | EC-IS Cash Instructions | CORPT (After each Cash netting Run) | SWIFT, Common Report Engine | D | | X | X | SWIFT MT202 |
| RAWCE250 | Partial Delivery Deviating Cash Amount ⁴ | CORPT | Common Report Engine | D | | X | X | RAW |
| RAWCE260 | Pending Delivery | CORPT | SNA, SWIFT, Common Report Engine | D | X | X | X | SWIFT MT536 |
| RAWCE265 | Pending Delivery Before NTP | CORPT | | D | X | X | X | SWIFT MT536 |
| RAWCE565 | EC-IS Pending Dlv Before NTP | CORPT | | D | X | X | X | SWIFT MT536 |
| RAWCE270 | Settled Delivery | CORPT | | ID | X | X | X | SWIFT MT536 |
| RAWCE570 | EC-IS Settled Delivery | CORPT | | ID | X | X | X | SWIFT MT536 |
| RAWCE280 | Pending Delivery Instructions | CORPT | | D | | X | X | SWIFT MT536 |
| RAWCE580 | EC-IS Pending Dlv Instructions | CORPT | | ID | X | X | X | SWIFT MT54x |
| RAWCE290 | Eurex Deliveries | EOD | | SNA, Common Report Engine | D | X | X | X |
| RAWCE295 | Net Position Confirmation | EOD | D | | X | X | X | SWIFT MT512 |
| RAWCE595 | EC-IS Net Position Conf | EOD | D | | X | X | X | SWIFT MT512 |
| RAWCE395 | Net Clearing Report | EOD | SNA, SWIFT, Common Report Engine | D | X | X | X | SWIFT MT518 |
| RAWCE695 | EC-IS Net Clearing Report | EOD | | D | X | X | X | SWIFT MT518 |
| RAWRS810 | GCPSEL SRLH Pending Delivery | CORPT | | D | | X | | SWIFT MT536 |

⁴ Creation takes place after the clean-up of the delivery instructions. This clean-up takes place between the cash run DTP6 at 16:30 hrs and the Night Time Processing at 18:00 hrs

| Report ID | Report Title | Reporting group | Report Distribution | Freq. ¹⁾ | Availability ²⁾ | | | Format ³ |
|-----------|---------------------------------------|-----------------|----------------------|---------------------|----------------------------|----|----|---------------------|
| | | | | | TM | CM | SI | |
| RAWRS815 | GCPSEL SRLH Settled Delivery | CORPT | Common Report Engine | ID | | X | | SWIFT MT536 |
| RAWRS820 | GCPSEL SRLH REPO Contracts | EOD | | D | | X | | RAW |
| RAWRS860 | GCPSEL SRLH Settled Cash Transactions | EOD | | D | | X | | RAW |
| RAWTC750 | REPO Contracts ⁵ | EOD | | D | X | X | X | RAW |
| RAWTC755 | REPO Fixings | CORPT | | ID | X | X | X | RAW |
| | | | | | | | | |

⁵ This report is delivered in the EOD processing after 0:30.

3.1 Detailed Delivery Reports

The event triggered batch oriented reporting (BRP) of the Detailed Delivery Reports CE260, CE270 and the CE275 report for euro equities were decommissioned with CCP Release 12.0 (T2S wave 4). The reporting of the 'BRP' version of CE260 and CE270 were incorporated in the 'CORPT' version of the respective reports. The content of report CE275 was incorporated in the 'CORPT' version of report CE270.

The CORPT timeline is event and time triggered. Time triggered means report creation takes place at a fixed but configurable time per day.

One further 'CORPT' reporting run was added to the already existing 8 runs with CCP release 12.0 (T2S wave 4). If a Member selects a report, the Member receives all 9 reports which are produced for each business day.

The following table provides an overview of when CORPT reports are created.

| Continuous reporting (CORPT) | | |
|-------------------------------------|--------------------------|----------------------------------|
| | Creation Cycle | Report ID |
| Event triggered | BOD | RAWCE260/RS810 |
| Time triggered | RC001 (05:30 hrs) | RAWCE270/CE570/CE580/RS815/TC755 |
| | RC002 (08:30 hrs) | RAWCE270/CE570/CE580/RS815/TC755 |
| | RC003 (11:00 hrs) | RAWCE270/CE570/CE580/RS815/TC755 |
| | RC004 (12:30 hrs) | RAWCE270/CE570/CE580/RS815/TC755 |
| | RC005 (14:30 hrs) | RAWCE270/CE570/CE580/RS815/TC755 |
| | RC006 (16:45 hrs) | RAWCE270/CE570/CE580/RS815/TC755 |
| | RC007 (19:00 hrs) | RAWCE270/CE570/CE580/RS815/TC755 |
| | RC010 (22:00 hrs) | RAWCE270/CE570/CE580/RS815/TC755 |
| | RC011 (01:00 hrs) | RAWCE270/CE570/CE580/RS815/TC755 |
| Event triggered | EOD | RAWCE265/CE565/CE280 |
| | DTP1-6, NTP | RAWCE250 |

| | |
|-----------------------------------|---------------|
| Eurex Clearing AG | PUBLIC |
| CCP Release 14.0_update | |
| Description of Reports - RAW Data | 22.12.2017 |
| | Page 14 of 74 |

3.1.1 Historical reports

The historical reports can be requested up to four CCP business days backwards. For the request and creation of historical reports the CCP calendar should be used. No request is required for the reports provided via the Common Report Engine, when the report has already been selected. All selected reports are kept for at least ten business days in the past. If a historical report, which has not already been selected, is requested for provisioning via the Common Report Engine (CRE), it can be found under the historical date in the CRE directories.

3.1.2 Trade Identification

In order to identify trades uniformly on various reports the "TRADE NUMBER" is used, whereas its value is the one received from the trading location. A similar mechanism is valid for deliveries.

Technically it means that trades in the reports are uniquely identified by the following values: "TRADING LOCATION", "TRADE NUMBER", "LEG NUMBER" (only for Repo trades), "TRADE DATE", "ISIN" and "ORDER NUMBER".

For Eurex Repo the Order Number contains the external trade reference. It is unique for one full repo trade and identical for all four legs of it.

Deliveries are always identified by "DELIVERY ID", "SETTLEMENT LOCATION" (or "CSD") and "SETTLEMENT DATE".

3.1.3 Role Specific Reporting

Some reports are created in separate instances for each role, i.e. up to three report instances (depending on the recipients) are created, one supporting the Trading Member role, one supporting the Clearing Member role, and one supporting the Settlement Institution role. The three versions have distinct report IDs but share the same layout.

The report ID is defined as follows:

- Current ID unchanged for the Clearing Member's version (e.g. RAWCE260).
- Current ID plus 1 for the Settlement Institution's version (e.g. RAWCE261).
- Current ID plus 2 for the Trading Member's version (e.g. RAWCE262).

3.1.4 Corporate Action Entitlement Day Reporting

The following list of reports shows all reports, where trades can be displayed on an entitlement day of a corporate action, and represents the situation on the entitlement day. On all days before the entitlement day they are reported "cum". On all days after the entitlement day they are reported "ex".

The corporate action processing for EC-IS (Eurex Clearing International Service) trades takes place at the respective local CSD. ECAG receives feedback on trades impacted by corporate action processing on or after the entitlement day. Till the feedback is received by ECAG the trades will be reported as "cum" and once the updates are received the trades will be reported as "ex".

For the events having impact on underlying (e.g. ISIN Change), in the reports CE565 and CE570 the field "Corporate Action Indicator" represents whether the trade is "cum" or "ex". When the indicator is "Y" then the trade is Ex.

Report RAWCA550 EC-IS CA Confirmation contains corporate action entitlement settlement information for income events and events having no impact on underlying (i.e. rights and forward split without ISIN change).

| Report ID | Name of the report | Reported ... at the entitlement day |
|-----------|--|-------------------------------------|
| RAWCA130 | CA130 Compensation Partner | Cum for Re-Run / Ex for Cancel Run |
| RAWCA140 | CA140 Loan Compensation Partner | Cum for Re-Run / Ex for Cancel Run |
| RAWCA160 | CA160 Custody Payment Statement | Cum |
| RAWCA180 | CA180 Capital Adjustment on Trades | Cum/Ex |
| RAWCA550 | CA550 EC-IS CA Confirmation | Ex |
| RAWCB220 | CB220 Daily Fines | N/A |
| RAWCB230 | CB230 Daily Gross Delivery Management | N/A |
| RAWCB530 | CB530 EC-IS Daily Gross Div Mgmt | N/A |
| RAWCD150 | CD150 Cash Obligations | Ex |
| RAWCD250 | CD250 Settled Cash Transactions | N/A |
| RAWCD540 | EC-IS Cash Instructions | N/A |
| RAWCD550 | CD550 EC-IS Settled Cash Trans | N/A |
| RAWCE250 | CE250 Partial Delivery Deviating Cash Amount | N/A |
| RAWCE260 | CE260 Pending Delivery | Ex |
| RAWCE265 | CE265 Pending Delivery Before NTP | Ex |
| RAWCE295 | CE295 Net Position Confirmation | Cum |
| RAWCE595 | CE595 EC-IS Net Position Conf | Cum |
| RAWCE395 | CE395 Net Clearing Report | Cum |
| RAWCE695 | CE695 EC-IS Net Clearing Report | Cum |
| RAWCE565 | CE565 EC-IS Pending Div Before NTP | Ex / Cum |
| RAWCE270 | CE270 Settled Delivery | N/A |

| Report ID | Name of the report | Reported ... at the entitlement day |
|------------------|---|--|
| RAWCE570 | CE570 EC-IS Settled Delivery | Ex / Cum |
| RAWCE280 | CE280 Pending Delivery Instructions | Ex |
| RAWCE580 | CE580 EC-IS Pending Div Instructions | Cum |
| RAWCE290 | CE290 Eurex Deliveries | Cum |
| RAWRS810 | RS810 GCPSEL SRLH Pending Delivery | Ex |
| RAWRS815 | RS815 GCPSEL SRLH Settled Delivery | N/A |
| RAWRS820 | RS820 GCPSEL SRLH REPO Contracts | N/A |
| RAWRS860 | RS860 GCPSEL SRLH Settled Cash Transactions | N/A |
| RAWTC750 | TC750 REPO Contracts | N/A |
| RAWTC755 | TC755 REPO Fixings | N/A |

3.2 Overview of Risk Margin Calculation Files

3.2.1 Proposed Files for Risk Margin Calculation

The files provided by the CCP allow Members to use calculated theoretical values (i.e., risk arrays), security and coupon parameters to verify the margin calculation and to margin their customers and Trading Members.

The following files for margin calculation are provided for both the Equity and Fixed Income securities markets:

| Code | File Name |
|--------|---|
| FPMGBP | Security Margin Class and Group Information |
| FPTHEE | Theoretical Values: Equities |
| FPTHES | Theoretical Values: Unconditional Subscription Rights |
| FPTHEB | Theoretical Values: Bonds |
| FPTHEC | Theoretical Values: Coupons |

3.2.2 Description of Risk Margin Calculation Files

The risk margin calculation files are described in detail in the Eurex Exchange Member interface specifications – File interface layouts and support Members in performing risk margin calculation. These files are not Member-specific, i.e. the same files are sent to all Members and are available on the Internet. The files are sent in complete form, i.e. they do not only contain the changes from the last update.

3.3 Report Extension

The following table shows the possible report extension per reporting group.

| Reporting Group | Compressed | Decompressed |
|-----------------|------------|--------------|
| BRP | .clis | .lis |
| CORPT | .clisCORPT | .liscorpt |
| EOD | .clis | .lis |
| BONDS | .clisBONDS | .lisbonds |
| EXS | .clis | .lis |
| OTHER | .clis | .lis |

Note: reports created within the CORPT runs (RC001 to RC011) furthermore are numbered accordingly with "001"..."011".

For reports sent via SNA the report name can be defined by the participant itself in cooperation with DBAG. Reports sent via SWIFT are sent in the SWIFT format.

4 Raw Data Files Description

4.1 Corporate Action Raw Data Files

4.1.1 Raw Data File RAWCA130 - Compensation Partner

This raw data file lists trades affected by non-income corporate action events resulting from cancellations/ re-runs that must be handled manually between the CCP and the Clearing Member and/or the Clearing Member and Trading Member respectively. Entries from UK products (CREST) and entries from EC-IS are not considered in this report.

The following table presents the information that will be provided to the Members as raw data.

| RAWCA130 | | Compensation Partner | | | |
|----------|--------------------------------|----------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 1 | Report ID Code | 8 | A | | Identification of the raw data stream. Values include: "RAWCA130" – Valid data record. "ENDCA130" – End of raw data stream. |
| 2 | Report Effective Date | 8 | N | YYYYMMD D | Business day on which the raw data stream is created. |
| 3 | Report Processing Date | 8 | N | YYYYMMD D | Creation day of the raw data stream. |
| 4 | Environment Number | 2 | A | | Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment. |
| 5 | Member ID of Clearing Member | 5 | A | | Identification of the Clearing Member. |
| 6 | Settlement Location | 5 | A | | Settlement location. See chapter 5. |
| 7 | Settlement Account | 12 | A | | Branch settlement account. |
| 8 | Headquarter Settlement Account | 12 | A | | Headquarter Settlement Account. If no "RegÜber" relation exists the head settlement account is filled as the settlement account |

| RAWCA130 | | Compensation Partner | | | |
|----------|-------------------|----------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 9 | Entitlement Date | 8 | N | YYYYMMDD | Entitlement date of corporate action event. |
| 10 | ISIN | 12 | A | | ISIN of the event affected security. |
| 11 | Currency | 3 | A | | Settlement currency of the trades. See chapter 5. |
| 12 | Corporate Action | 4 | A | | Description of corporate action as specified by CBF: "CONV" – Conversion. "SPLF" – Stock split. "PARI" – Pari-Passu. "RHTS" – Rights issue. "BONU" – Bonus issue, "SOFF" - Spin Off "DVOP" - Dividend Option "DVSE" - Stock Dividend "SPLR" - Reverse Stock Split "DECR" - Capital Decrease "MRGR" – Merger "CHAN" - Reclassification |
| 13 | Processing Type | 1 | A | | Description of processing as specified in CBF Custody File field "Verarbeitungsart": "0" – Original Run. "C" – Cancellation. "R" – Re-run. |
| 14 | Ex Date | 8 | N | | Ex-date of the event. |
| 15 | New ISIN | 12 | A | | ISIN of the right or of the security that is to be changed. Empty in case of a pure change of the nominal value. |
| 16 | Ratio Numerator | 17 | N | 9.7 | Ratio numerator. (In case of a re-run filled with CBF adjustment ratio enumerator. In case of a cancellation filled with CBF adjustment ratio denominator) |
| 17 | Ratio Denominator | 17 | N | 9.7 | Ratio denominator. (In case of a re-run filled with CBF |

| RAWCA130 | | Compensation Partner | | | |
|----------|--------------------------------|----------------------|-----------|----------------|--|
| No. | Field | Field Length | Data Type | Special Format | Description |
| | | | | | adjustment ratio denominator. In case of a cancellation filled with CBF adjustment ratio enumerator) |
| 18 | Settlement Status | 1 | A | | Trade delivery status on the level CCP – Clearing Member / Clearing Member – customer at entitlement day: “C” – settled/pending (“closed”). “P” – pending/pending. |
| 19 | Member ID of Exchange Member | 5 | A | | Identification of the Exchange Member. |
| 20 | Account Type | 2 | A | | Account type. See chapter 5. |
| 21 | Trading Location | 4 | A | | Trading location. See chapter 5. |
| 22 | Trade Type | 1 | A | | Exchange trade type. See chapter 5. |
| 23 | Trade Date | 8 | N | YYYYMMD D | Trading date. |
| 24 | Trade Number | 10 | A | | Trading number as provided from the trading location. |
| 25 | Order Number | 16 | F | 16 | Order number. |
| 26 | C7 Acct. Name | 32 | A | | C7 Account name. If no account information is available, field remains empty. |
| 27 | Original Quantity | 15 | N | ±10.3 | The original quantity at entitlement day for a re-run. The quantity after the original runs for a cancellation. Note: Sell trades are indicated with a minus sign. |
| 28 | Current Quantity Settl./Settl. | 15 | N | ±10.3 | The actual quantity of the trade in the state settled/settled on the processing day. Note: Sell trades are indicated with a minus sign. |

| RAWCA130 | | Compensation Partner | | | |
|----------|---------------------------------|----------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 29 | Current Quantity Settl./Pend. | 15 | N | ±10.3 | The actual quantity of the trade in the state settled/pending on the processing day. Note: Sell trades are indicated with a minus sign. |
| 30 | Current Quantity Pend./Pend. SG | 15 | N | ±10.3 | The actual quantity of the trade in the state pending/pending on the processing day (for net trades only the surplus quantity). Note: Sell trades are indicated with a minus sign. |
| 31 | Current Quantity Pend./Pend. OB | 15 | N | ±10.3 | The actual quantity of the trade in the state pending/pending on the processing day and is assigned to the offsetting block (for net trades only). Note: Sell trades are indicated with a minus sign. |
| 32 | Compensation ID FOP | 8 | N | | Identification of the FOP compensation to reference the trades involved in one compensation (filled with "00000000" in case of settlement status settled/pending). |
| 33 | Compensation ID DVP | 8 | N | | Identification of the DVP compensation to reference the trades involved in one compensation (filled with "00000000" in case of settlement status settled/pending). |
| 34 | Settlement Amount | 16 | N | ±11.3 | Settlement amount for trades that are still pending on level CCP – CM and pending on level CM – customer. Buy trades are indicated with a minus sign. For trades which were settled/pending on the entitlement day or which were pending/pending per entitlement day but are |

| RAWCA130 | | Compensation Partner | | | |
|----------|-------|----------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| | | | | | settled/settled or settled/pending per current day, the settlement amount is filled with "0". |

4.1.2 Raw Data File RAWCA140 – Loan Compensation Partner

This raw data file lists trades affected by non-income Corporate Action events resulting from cancellations/ re-runs that must be handled manually between the CCP and the Clearing Member and/or the Clearing Member and Trading Member respectively.

The following table presents the information that will be provided to the Members as raw data.

| RAWCA140 | | Compensation Partner | | | |
|----------|------------------------------|----------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 1 | Report ID Code | 8 | A | | Identification of the raw data stream. Values include: "RAWCA140" – Valid data record. "ENDCA140" – End of raw data stream. |
| 2 | Report Effective Date | 8 | N | YYYYMMD D | Business day on which the raw data stream is created. |
| 3 | Report Processing Date | 8 | N | YYYYMMD D | Creation day of the raw data stream. |
| 4 | Environment Number | 2 | A | | Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment. |
| 5 | Member ID of Clearing Member | 5 | A | | Identification of the Clearing Member. |
| 6 | Settlement Location | 5 | A | | Settlement location. See chapter 5. |
| 7 | Settlement Account | 12 | A | | Branch settlement account. |

| RAWCA140 | | Compensation Partner | | | |
|----------|--------------------------------|----------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 8 | Headquarter Settlement Account | 12 | A | | Headquarter Settlement Account. If no "RegÜber" relation exists the head settlement account is filled as the settlement account |
| 9 | Entitlement Date | 8 | N | YYYYMMDD | Entitlement date of Corporate Action event. |
| 10 | ISIN | 12 | A | | ISIN of the event affected security. . In case of a cancel-run the new ISIN after original run |
| 11 | Currency | 3 | A | | Settlement currency of the loans. See chapter 5. |
| 12 | Corporate Action | 4 | A | | Description of Corporate Action as specified by CBF: "CONV" – Conversion "MRGR" - Merger "SPLF" – Stock split "SPLR" -.Reverse Stock Split "DECR" – Capital Decrease "DVSE" – Stock Dividend "CHAN" – Reclassification "PARI" – Pari-Passu. "RHTS" – Rights issue. "BONU" – Bonus issue. "SOFF" – Spin-Off "DVOP" – Dividend Option |
| 13 | Processing Type | 1 | A | | Description of processing as specified in CBF Custody File field "Verarbeitungsart": "0" – Original Run. "C" – Cancellation. "R" – Re-run. |
| 14 | Ex Date | 8 | N | | Ex-date of the event – 1 business day. |
| 15 | New ISIN | 12 | A | | ISIN of the right or of the security that is to be changed. Empty in case of a pure change of the nominal value. In case of a cancel-run of type ISIN change or nominal |

| RAWCA140 | | Compensation Partner | | | |
|----------|------------------------------|----------------------|-----------|----------------|--|
| No. | Field | Field Length | Data Type | Special Format | Description |
| | | | | | and ISIN change the original ISIN of the loan. |
| 16 | Ratio Numerator | 17 | N | 9.7 | Ratio numerator. (In case of a re-run filled with CBF adjustment ratio enumerator. Same applies for cancellation of type additional right. In case of a cancellation of type nominal change or nominal and ISIN change filled with CBF adjustment ratio denominator) |
| 17 | Ratio Denominator | 17 | N | 9.7 | Ratio denominator. (In case of a re-run filled with CBF adjustment ratio denominator. . Same applies for cancellation of type additional right. In case of a cancellation filled with CBF adjustment ratio enumerator) |
| 18 | Settlement Status | 1 | A | | Trade delivery status on the level CCP – Clearing Member / Clearing Member – customer at entitlement day: “C” – settled/pending (“closed”). “P” – pending/pending. |
| 19 | Member ID of Exchange Member | 5 | A | | Identification of the Exchange Member. |
| 20 | Account Type | 2 | A | | Account type. See chapter 5. |
| 21 | Trading Location | 4 | A | | Trading location. See chapter 5. |
| 22 | Trade Type | 1 | A | | Exchange trade type. See chapter 5. |
| 23 | Trade Date | 8 | N | YYYYMMD D | Trading date. |
| 24 | Trade Number | 10 | A | | Trading number as provided from the trading location. |
| 25 | Order Number | 16 | F | 16 | Order number. |

| RAWCA140 | | Compensation Partner | | | |
|----------|---------------------------------|----------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 26 | Original Quantity | 15 | N | ±10.3 | The original quantity at entitlement day for a re-run. The quantity after the original runs for a cancellation. The quantity to be adjusted for reverse compensations. Note: Sell trades are indicated with a minus sign. |
| 27 | Current Quantity Settl./Settl. | 15 | N | ±10.3 | The actual quantity of the loan in the state settled/settled on the processing day. Note: Sell trades are indicated with a minus sign. |
| 28 | Current Quantity Settl./Pend. | 15 | N | ±10.3 | The actual quantity of the loan in the state settled/pending on the processing day. Note: Sell trades are indicated with a minus sign. |
| 29 | Current Quantity Pend./Pend. SG | 15 | N | ±10.3 | The actual quantity of the loan in the state pending/pending on the processing day (in case of a cancel run of type additional right the quantity of the additional right loan that is currently pending). The quantity to be adjusted for reverse compensations.. Note: Sell trades are indicated with a minus sign. |
| 30 | Current Quantity Pend./Pend. OB | 15 | N | ±10.3 | The actual quantity of the loan in the state pending/pending on the processing day and is assigned to the offsetting block. Note: Sell trades are indicated with a minus sign. |
| 31 | Compensation ID FOP | 8 | N | | Identification of the FOP compensation to link the loans involved in one compensation (filled |

| RAWCA140 | | Compensation Partner | | | |
|----------|---------------------------|----------------------|-----------|----------------|--|
| No. | Field | Field Length | Data Type | Special Format | Description |
| | | | | | with "00000000" in case of settlement status settled/pending). |
| 32 | Compensation ID FOP (R) | 8 | N | | Identification of the compensation to link the loans involved in the FOP reverse instruction (filled with "00000000" if not required). An additional compensation FOP is only required in case the new ISIN after original run is still valid. |
| 33 | Reverse Compensation Flag | 1 | A | Y or N | Defines whether the related record is a reverse compensation or not |

4.1.3 Raw Data File RAWCA160 - Custody Payment Statement

The raw data file provides cash payments out of corporate action events (original-runs, re-runs and cancellation-runs) with all trades that are affected by the event. It also shows reversal cash payments resulting from trade cancellations on T+1.

This report shows coupon compensations for repos and late cash bond trades. The total amount is shown for each Clearing Member.

Due to the Securities Lending specific report RPTCL165, that was introduced in order to avoid duplicate information to the clearing Members the loans under the CCP Service for Securities Lending will be deselected from the report.

It is generated during the end-of-day processing. Entries from UK products (CREST) and entries from EC-IS are not considered in this report.

The following table presents the information that will be provided to the Members as raw data.

| RAWCA160 | | Custody Payment Statement | | | |
|----------|------------------------------|---------------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 1 | Report ID Code | 8 | A | | Identification of the raw data stream. Values include: "RAWCA160" – Valid data record. "ENDCA160" – End of raw data stream. |
| 2 | Report Effective Date | 8 | N | YYYYMMD D | Business day on which the raw data stream is created. |
| 3 | Report Processing Date | 8 | N | YYYYMMD D | Creation day of the raw data stream. |
| 4 | Environment Number | 2 | A | | Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment. |
| 5 | Settlement Location | 5 | A | | Settlement location. See chapter 5. |
| 6 | Settlement Account | 12 | A | | Branch settlement account. |
| 7 | Member ID of Clearing Member | 5 | A | | Identification of the Clearing Member. |

| RAWCA160 | | Custody Payment Statement | | | |
|----------|------------------------------|---------------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 8 | Member ID of Exchange Member | 5 | A | | Identification of the Exchange Member. |
| 9 | Account Type | 2 | A | | Account type. See chapter 5. |
| 10 | Cash Stl Account | 22 | A | | Cash account number that is assigned to the corresponding cash settlement location. |
| 11 | Value Date | 8 | N | YYYYMMD D | Value date of the cash bookings. |
| 12 | Entitlement Date | 8 | N | YYYYMMD D | Entitlement date of corporate action event. |
| 13 | Settlement Run | 4 | A | | Cash Settlement run at CBF. See chapter 5. |
| 14 | Currency | 3 | A | | Currency of the dividend. See chapter 5. |
| 15 | ISIN | 12 | A | | ISIN of the event affected security. |
| 16 | Trade Date | 8 | N | YYYYMMD D | Trading date. |
| 17 | Trading Location | 4 | A | | Trading location. See chapter 5. |
| 18 | Trade Type | 1 | A | | Exchange trade type. See chapter 5. |
| 19 | Trade Number | 10 | A | | Trading number as provided from the trading location. |
| 20 | SFX | 5 | N | | Trading number suffix. |
| 21 | Contract Type | 1 | A | | Contract type. See chapter 5. |
| 22 | Order Number | 16 | F | | Order number. |
| 23 | C7 Acct. Name | 32 | A | | C7 Account name. If no account information is available, field remains empty. |
| 24 | MI Order Number | 16 | F | | Member internal order number. |

| RAWCA160 | | Custody Payment Statement | | | |
|----------|---------------------------|---------------------------|-----------|----------------|--|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 25 | Date Settled | 8 | N | YYYYMMDD | Date on which the trade was settled; empty, if the trade is still pending. |
| 26 | Buy/Sell Indicator | 1 | A | | Buy sell type. See chapter 5. |
| 27 | Nominal / Quantity | 17 | N | ± 12.3 | Nominal / quantity security amount considered for income event. |
| 28 | Payment Credit/Debit | 15 | N | ± 11.2 | Payment credit / debit |
| 29 | Cash Stl Location | 5 | A | | Cash settlement location. See chapter 5. |
| 30 | Cash Stl Location BIC | 11 | A | | BIC of cash settlement location (e.g. RBOSGB2LXXX) |
| 31 | Reverse Compensation Flag | 1 | A | | "R" Reverse Compensation on settled trade due to Corporate Action. " " otherwise. |
| 32 | CA Type | 1 | A | | I for Income, T for Tax liquidity ⁶ |

⁶ Updated due to UCITS IV Directive (UCITS = Undertakings for Collective Investment in Transferable Securities).

4.1.4 Raw Data File RAWCA180 - Capital Adjustments on Trades

The raw data file contains information about the impact of original runs (and cancellation-/re-runs⁷) of corporate action non-income events on trades. The original trade is always shown first. The raw data file is generated during the end-of-day processing. Entries from UK products (CREST) and entries from EC-IS are not considered in this report.

With T2S wave 2 (CCP Release 10.0) the report also shows fractions resulting out of corporate actions nominal change / nominal ISIN change and additional rights.

The fractions are reported on the day of their creation. Fractions resulting from surplus and offset quantities are displayed separately; i.e. multiple fraction records can be displayed for one trade. A new value ('C') for the action type is introduced to indicate a fraction out of closed part of trade.

The following table presents the information that will be provided to the Members as raw data.

| RAWCA180 | | Capital Adjustments on Trades | | | |
|----------|------------------------|-------------------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 1 | Report ID Code | 8 | A | | Identification of the raw data stream. Values include: "RAWCA180" – Valid data record. "ENDCA180" – End of raw data stream. |
| 2 | Report Effective Date | 8 | N | YYYYMMD | Business day on which the raw data stream is created. |
| 3 | Report Processing Date | 8 | N | YYYYMMD | Creation day of the raw data stream. |
| 4 | Environment Number | 2 | A | | Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment. |
| 5 | Settlement Location | 5 | A | | Settlement location. See chapter 5. |
| 6 | Settlement Account | 12 | A | | Branch settlement account. |

⁷ Cancellation-/re-runs of corporate action non-income events are shown on this report if the event was processed by CCP automatically, else the events are shown on report RPTCA130 Compensation Partner.

| RAWCA180 | | Capital Adjustments on Trades | | | |
|-----------------|------------------------------|-------------------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 7 | External Settlement Location | 5 | A | | External Settlement Location (See chapter 5 : field Settlement location) (only filled if corporate action results in a NCSC instrument) |
| 8 | External Settlement Account | 5 | A | | External Settlement Account (only filled if corporate action results in a NCSC instrument) |
| 9 | Member ID of Clearing Member | 5 | A | | Identification of the Clearing Member. |
| 10 | Member ID of Exchange Member | 5 | A | | Identification of the Exchange Member. |
| 11 | Account Type | 2 | A | | Account type. See chapter 5. |
| 12 | Original ISIN | 12 | A | | ISIN of the original trade. |
| 13 | Entitlement Date | 8 | N | YYYYMMD D | Entitlement date of corporate action event. |
| 14 | Trade Date | 8 | N | YYYYMMD D | Trading date. |
| 15 | Trading Location | 4 | A | | Trading location. See chapter 5. |
| 16 | Trade Type | 1 | A | | Exchange trade type. See chapter 5. |
| 17 | Trade Number | 10 | A | | Trading number as provided from the trading location. |
| 18 | SFX | 5 | N | | Trading number suffix. |
| 19 ⁸ | Order Number | 16 | F | | Order number. In case of a Reverse Compensations the Order Number starts with the prefix "CCPREV". |

⁸ In case of a Reverse Compensations the Order Number starts with the prefix "CCPREV".

| RAWCA180 | | Capital Adjustments on Trades | | | |
|----------|---------------------|-------------------------------|-----------|----------------|--|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 20 | MI Order Number | 16 | F | | Member Internal Order Number. |
| 21 | Settlement Date | 8 | N | YYYYMMDD | Contractual settlement date. |
| 22 | Date Settled | 8 | N | YYYYMMDD | Date on which the trade was settled; empty, if the trade is still pending. |
| 23 | Buy/Sell Indicator | 1 | A | | Buy sell type. See chapter 5. |
| 24 | ISIN | 12 | A | | ISIN of the security. |
| 25 | Trade Currency | 3 | A | | Currency of the trade. See chapter 5. |
| 26 | Nominal/Quantity | 17 | N | ±12.3 | Nominal / quantity security amount. |
| 27 | Settlement Amount | 15 | N | ±11.2 | Settlement amount. |
| 28 | Action | 1 | A | | <p>“A” – New trade or replacement trade of deleted trade (i.e. modification). “D” – Trade, which is deleted. “ ” – Trade, which is not modified. “F” – Fraction. “C” – Fraction of a closed part of trade.</p> <p>Note: a modification is shown by a “D” line followed by an “A” line.</p> |
| 29 | Settlement Currency | 3 | A | | Settlement currency. See chapter 5. |
| 30 | Processing Type | 5 | A | | <p>Kind of Corporate Action event: “ORIG” - Original run “CANCL” - Cancellation run “RERUN” - Rerun</p> |

4.2 Trade Raw Data Files

4.2.1 Raw Data File RAWCB230 - Daily Gross Delivery Mgmt.

This raw data file contains all gross delivery management transactions performed on the current day by the Clearing Member, Settlement Institution or on behalf of by Clearing Supervision. Gross delivery management can be performed via the Securities Clearing GUI and the Delivery Instruction Data Carrier file. Additionally this file includes the buy-in block and release activity performed by Clearing Supervision.

It is generated during the end-of-day processing. Entries from EC-IS are not considered in this report but are included in the CB530 EC-IS Daily Gross Div Mgmt.

The following table presents the information that will be provided to the Members as raw data.

| RAWCB230 | | Daily Gross Delivery Mgmt. | | | |
|----------|------------------------------|----------------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 1 | Report ID Code | 8 | A | | Identification of the raw data stream. Values include: "RAWCB230" – Valid data record. "ENDCB230" – End of raw data stream. |
| 2 | Report Effective Date | 8 | N | YYYYMMD D | Business day on which the raw data stream is created. |
| 3 | Report Processing Date | 8 | N | YYYYMMD D | Creation day of the raw data stream. |
| 4 | Environment Number | 2 | A | | Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment. |
| 5 | Settlement Location | 5 | A | | Settlement location. See chapter 5. |
| 6 | Settlement Account | 12 | A | | Branch settlement account. |
| 7 | Member ID of Clearing Member | 5 | A | | Identification of the Clearing Member. |

| RAWCB230 | | Daily Gross Delivery Mgmt. | | | |
|----------|------------------------------|----------------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 8 | Member ID of Exchange Member | 5 | A | | Identification of the Exchange Member. |
| 9 | ISIN | 12 | A | | ISIN of the security. |
| 10 | Trade Date | 8 | N | YYYYMMD D | Trading date. |
| 11 | Trading Location | 4 | A | | Trading location. See chapter 5. |
| 12 | Trade Type | 1 | A | | Exchange trade type. See chapter 5. |
| 13 | Trade Number | 10 | A | | Trading number as provided from the trading location. |
| 14 | SFX | 5 | N | | Trading number suffix. |
| 15 | Leg Number | 3 | A | | Leg. See chapter 5. |
| 16 | Order Number | 16 | F | | Order number. |
| 17 | Maintenance Time | 8 | N | HH:MM:SS | Maintenance time; time at which the function was executed. |
| 18 | Maintenance Date | 8 | N | | Maintenance date; date at which the modification was executed. |
| 19 | Nominal / Quantity | 17 | N | ±12.3 | Nominal / quantity security amount. (No quantity is shown in case of an ISIN block / release transaction) |
| 20 | Transaction | 9 | A | | Free form text field. "INS" trade insert on behalf "NEW" new trade automatically loaded from trading locations (except Xetra / Xontro) "DEL" trade deletion on behalf "RELEASE" "BLOCKING" "SET NET" (Processing) "SET GROSS" (Processing) "LINK" "UNLINK" |

| RAWCB230 | | Daily Gross Delivery Mgmt. | | | |
|----------|---------------------|----------------------------|-----------|----------------|--|
| No. | Field | Field Length | Data Type | Special Format | Description |
| | | | | | "BIBL" (buy-in block) "BIRL" (buy-in release) "IBL" (ISIN block) "IRL" (ISIN release) "TBBL" ⁹ (Technical Buy-in block) "TBRL" (Technical Buy-in release) "TIBL" (Technical ISIN block) "TIRL" (Technical ISIN release) "CLOS" trade closing for open and open-variable repos "RACH" rate change for pending variable open-variable repos Note: A transaction is "REL" (release) if the released quantity has been increased. It is "BLCK" (block) if the released quantity has been reduced. |
| 21 | Quantity | 17 | N | ±12.3 | Quantity that has been blocked, released, Buy-In / ISIN / Technical Buy-In / Technical ISIN blocked, Buy-In / ISIN / Technical Buy-In / Technical ISIN released, linked or unlinked. |
| 22 | Linked Trade Number | 10 | A | | External Trading ID for (manually) linked trades; empty for automatically linked trades. |
| 23 | Performed by | 11 | A | | ID of the Member/user who performed the modification. Special cases: "STL-INS-DAT" if the source was the settlement instruction data carrier. "SYSTEM" – if the source was Eurex Bond or Eurex Repo. |
| 24 | Settlement Currency | 3 | A | | Settlement currency. See chapter 5. |

⁹ Only used for exception handling

4.2.2 Raw Data File RAWCB530 EC-IS Daily Gross Dlv Mgmt

This raw data file contains all gross delivery management transactions performed on the current day by the Clearing Member, Settlement Institution or on behalf of by Clearing Supervision. Only trades relevant to EC-IS are considered in this report.

Since GDM is limited to queries only for EC-IS, RAWCB530 EC-IS Daily Gross Dlv Mgmt includes only activities performed by Clearing Supervision.

Additional field values of the RAWCB530 EC-IS Daily Gross Dlv Mgmt report are presented in chapter 5 Values Overview.

| RAWCB530 | | Daily Gross Delivery Mgmt. | | | |
|----------|------------------------------|----------------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 1 | Report ID Code | 8 | A | | Identification of the raw data stream. Values include: "RAWCB530" – Valid data record. "ENDCB530" – End of raw data stream. |
| 2 | Report Effective Date | 8 | N | YYYYMMDD | Business day on which the raw data stream is created. |
| 3 | Report Processing Date | 8 | N | YYYYMMDD | Creation day of the raw data stream. |
| 4 | Environment Number | 2 | A | | Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment. |
| 5 | Settlement Location | 5 | A | | Settlement location. See chapter 5. |
| 6 | Settlement Account | 35 | A | | Branch settlement account. |
| 7 | Member ID of Clearing Member | 5 | A | | Identification of the Clearing Member. |
| 8 | Member ID of Exchange Member | 5 | A | | Identification of the Exchange Member. |

| RAWCB530 | | Daily Gross Delivery Mgmt. | | | |
|----------|--------------------|----------------------------|-----------|----------------|--|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 9 | ISIN | 12 | A | | ISIN of the security. |
| 10 | Trade Date | 8 | N | YYYYMMDD | Trading date. |
| 11 | Trading Location | 4 | A | | Trading location. See chapter 5. |
| 12 | Trade Type | 1 | A | | Exchange trade type. See chapter 5. |
| 13 | Trade Number | 10 | A | | Trading number as provided from the trading location. |
| 14 | SFX | 5 | N | | Trading number suffix. |
| 15 | Leg Number | 3 | A | | Leg. See chapter 5. |
| 16 | Order Number | 16 | F | | Order number. |
| 17 | Maintenance Time | 8 | N | HH:MM:SS | Maintenance time; time at which the function was executed. |
| 18 | Maintenance Date | 8 | N | | Maintenance date; date at which the modification was executed. |
| 19 | Nominal / Quantity | 17 | N | ±12.3 | Nominal / quantity security amount. (No quantity is shown in case of an ISIN block / release transaction) |
| 20 | Transaction | 9 | A | | Free form text field e.g. "NEW" new trade automatically "DEL" trade deletion on behalf "BIBL" (buy-in block) "BIRL" (buy-in release) "IBL" (ISIN block) "IRL" (ISIN release) "TBBL" ¹⁰ (Technical Buy-in block) "TBRL" (Technical Buy-in release) "TIBL" (Technical ISIN block) "TIRL" (Technical ISIN release) |

¹⁰ Only used for exception handling

| RAWCB530 | | Daily Gross Delivery Mgmt. | | | |
|----------|---------------------|----------------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 21 | Quantity | 17 | N | ±12.3 | Quantity that has been blocked, released, Buy-In / ISIN / Technical Buy-In / Technical ISIN blocked, Buy-In / ISIN / Technical Buy-In / Technical ISIN released, linked or unlinked. |
| 22 | Linked Trade Number | 10 | A | | Empty |
| 23 | Performed by | 11 | A | | ID of the Member/user who performed the modification. Special cases: "STL-INS-DAT" if the source was the settlement instruction data carrier. "SYSTEM" – if the source was Eurex Bond or Eurex Repo. |
| 24 | Settlement Currency | 3 | A | | Settlement currency. See chapter 5. |

4.2.3 Raw Data File RAWTC750 - Repo Contracts

The raw data file contains repo contract data only. For every leg the settlement status on the levels CCP-CM and CM-Customer is displayed separately.

It is generated during the end-of-day processing. Entries from EC-IS are not considered in this report.

The following table presents the information that will be provided to the Members as raw data.

| RAWTC750 | | Repo Contract | | | |
|----------|------------------------|---------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 1 | Report ID Code | 8 | A | | Identification of the raw data stream. Values include: "RAWTC750" – Valid data record "ENDTC750" – End of raw data stream. |
| 2 | Report Effective Date | 8 | N | YYYYMMDD | Business day on which the raw data stream is created. |
| 3 | Report Processing Data | 8 | N | YYYYMMDD | Creation day of the raw data stream. |
| 4 | Environment Number | 2 | A | | Environment number this raw data file belongs to. Possible values: "20" – Production environment "21" – Simulation environment |
| 5 | Clearing Member | 5 | A | | Identification of the Clearing Member |
| 6 | ISIN | 12 | A | | ISIN of the security for which the information is shown. |
| 7 | Account Type | 2 | A | | Account type. See chapter 5. |
| 8 | Settlement Currency | 3 | A | | Security settlement currency. See chapter 5. |
| 9 | Trade Date | 8 | N | YYYYMMDD | Trading date. |
| 10 | Trading Member | 5 | A | | Identification of the Trading Member |
| 11 | Trading Location | 4 | A | | Trading location. See chapter 5. |

| RAWTC750 | | Repo Contract | | | |
|----------|-----------------------------|---------------|-----------|----------------|--|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 12 | Trade Number | 10 | A | | Trading number as provided from the trading location. |
| 13 | Leg Number | 3 | A | | Leg. See chapter 5. |
| 14 | Order Number | 16 | F | | Order Number |
| 15 | Buy/Sell Indicator | 1 | A | | Buy sell type. See chapter 5. |
| 16 | Contractual Settlement Date | 8 | N | YYYYMMDD | Contractual settlement date. For open and open-variable repos the settlement date of the term leg is set to 31-12-2099, if the term leg is still open. |
| 17 | Effective Settlement Date | 8 | N | YYYYMMDD | Effective Settlement Date |
| 18 | Nominal Amount | 20 | N | ±15.3 | Nominal / quantity security amount. |
| 19 | Payable Amount | 19 | N | ±15.2 | Payable amount for the repo trade. For open, variable and open-variable repos, the daily calculated amount is displayed. |
| 20 | Repo Rate | 13 | N | ±5.6 | Repo interest rate (for open, variable and open-variable repos, the actual rate is displayed). |
| 21 | Repo Interest Amount | 16 | N | ±12.2 | Repo interest amount (for open, variable and open-variable repos, the actual amount based on repo rate and basis points is displayed). |
| 22 | Trade Type Information | 4 | A | | Trade Type Information. See chapter 5. |
| 23 | CCP-CM Status | 4 | A | | CCP – CM status. See chapter 5. |
| 24 | CM-CUST Status | 4 | A | | CM – Customer status. See chapter 5. |

| RAWTC750 | | Repo Contract | | | |
|----------|------------------|---------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 25 | +/- Basis Points | 7 | N | <u>+4.1</u> | Basis Points to adjust the repo interest rate. |
| 26 | Reference Rate | 5 | A | | Short name of Repo reference rate: EURIBOR daily: e.g. 'EUB D' or EONIA daily: e.g. 'EON D', otherwise empty. |
| 27 | Closing Status | 1 | A | | R: required (beginning from S-5 for open and open-variable repos where closing request is not received); O: Optional (for open and open-variable repos where closing request is still not received); C: closed for all other cases. |

4.2.4 Raw Data File RAWTC755 - Repo Fixings

The raw data file contains repo trades (Open, Open-variable and Variable) and their corresponding legs, which have been subject to modifications due to fixing, closing or rate change. It is a report showing the "delta", i.e. the change referring to the last status of the, e.g., settlement date, repo (reference) rate, repo interest amount, settlement amount, in comparison to the last reporting. For every leg the settlement status on the levels CCP-CM and CM-Customer is displayed separately.

It is generated 9 times intraday. Entries from EC-IS are not considered in this report.

The following table presents the information that will be provided to the Members as raw data.

| RAWTC755 | | Repo Contract | | | |
|----------|------------------------|---------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 1 | Report ID Code | 8 | A | | Identification of the raw data stream. Values include: "RAWTC755" – Valid data record "ENDTC755" – End of raw data stream. |
| 2 | Report Effective Date | 8 | N | YYYYMMDD | Business day on which the raw data stream is created. |
| 3 | Report Processing Data | 8 | N | YYYYMMDD | Creation day of the raw data stream. |
| 4 | Environment Number | 2 | A | | Environment number this raw data file belongs to. Possible values: "20" – Production environment "21" – Simulation environment |
| 5 | Clearing Member | 5 | A | | Identification of the Clearing Member |
| 6 | ISIN | 12 | A | | ISIN of the security for which the information is shown. |
| 7 | Account Type | 2 | A | | Account type. See chapter 5. |
| 8 | Settlement Currency | 3 | A | | Security settlement currency. See chapter 5. |
| 9 | Trade Date | 8 | N | YYYYMMDD | Trading date. |

| RAWTC755 | | Repo Contract | | | |
|----------|-----------------------------|---------------|-----------|----------------|--|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 10 | Trading Member | 5 | A | | Identification of the Trading Member |
| 11 | Trading Location | 4 | A | | Trading location. See chapter 5. |
| 12 | Trade Number | 10 | A | | Trading number as provided from the trading location. |
| 13 | Leg Number | 3 | A | | Leg. See chapter 5. |
| 14 | Order Number | 16 | F | | Order Number |
| 15 | Buy/Sell Indicator | 1 | A | | Buy sell type. See chapter 5. |
| 16 | Contractual Settlement Date | 8 | N | YYYYMMDD | Contractual settlement date. For open and open-variable repos the settlement date of the term leg is set to 31-12-2099, if the term leg is still open. |
| 17 | Effective Settlement Date | 8 | N | YYYYMMDD | Effective Settlement Date |
| 18 | Nominal Amount | 17 | N | ±12.3 | Nominal / quantity security amount. |
| 19 | Payable Amount | 16 | N | ±12.2 | Payable amount for the repo trade. For open, variable and open-variable repos, the daily calculated amount is displayed. |
| 20 | Repo Rate | 12 | N | ±4.6 | Repo interest rate (for open, variable and open-variable repos, the actual rate is displayed). |
| 21 | Repo Interest Amount | 16 | N | ±12.2 | Repo interest amount (for open, variable and open-variable repos, the actual amount based on repo rate and basis points is displayed). |
| 22 | Trade Type Information | 4 | A | | Trade Type Information. See chapter 5. |
| 23 | CCP-CM Status | 4 | A | | CCP – CM status. See chapter 5. |

| RAWTC755 | | Repo Contract | | | |
|----------|------------------|---------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 24 | CM-CUST Status | 4 | A | | CM – Customer status. See chapter 5. |
| 25 | +/- Basis Points | 5 | N | <u>+2.1</u> | Basis Points to adjust the repo interest rate. |
| 26 | Reference Rate | 5 | A | | Short name of Repo reference rate: EURIBOR daily: e.g. 'EUB D' or EONIA daily: e.g. 'EON D', otherwise empty. |
| 27 | Closing Status | 1 | A | | R: required (beginning from S-5 for open and open-variable repos where closing request is not received); O: Optional (for open and open-variable repos where closing request is still not received); C: closed for all other cases. |

4.2.5 Raw Data File RAWRS820 – GCPSEL SRLH Repo Contracts

Report RAWRS820 is specifically for Specific Repo License Holder (SRLH) that use the GC Pooling Select.

The raw data file contains repo contract data only. For every leg the settlement status on the levels CCP-CM and CM-Customer is displayed separately.

It is generated during the end-of-day processing.

The following table presents the information that will be provided to the Members as raw data.

| RAWRS820 | | GCPSEL SRLH Repo Contracts | | | |
|----------|------------------------|----------------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 1 | Report ID Code | 8 | A | | Identification of the raw data stream. Values include: "RAWRS820" – Valid data record "ENDRS820" – End of raw data stream. |
| 2 | Report Effective Date | 8 | N | YYYYMMD D | Business day on which the raw data stream is created. |
| 3 | Report Processing Data | 8 | N | YYYYMMD D | Creation day of the raw data stream. |
| 4 | Environment Number | 2 | A | | Environment number this raw data file belongs to. Possible values: "20" – Production environment "21" – Simulation environment |
| 5 | Clearing Member | 5 | A | | Identification of the Clearing Member |
| 6 | ISIN | 12 | A | | ISIN of the security for which the information is shown. |
| 7 | Account Type | 2 | A | | Account type. See chapter 5. |
| 8 | Settlement Currency | 3 | A | | Security settlement currency. See chapter 5. |
| 9 | Trade Date | 8 | N | YYYYMMD D | Trading date. |
| 10 | Trading Member | 5 | A | | Identification of the Trading Member |

| RAWRS820 | | GCPSEL SRLH Repo Contracts | | | |
|----------|-----------------------------|----------------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 11 | Trading Location | 4 | A | | Trading location. See chapter 5. |
| 12 | Trade Number | 10 | A | | Trading number as provided from the trading location. |
| 13 | Leg Number | 3 | A | | Leg. See chapter 5. |
| 14 | Order Number | 16 | F | | Order Number |
| 15 | Buy/Sell Indicator | 1 | A | | Buy sell type. See chapter 5. |
| 16 | Contractual Settlement Date | 8 | N | YYYYMMDD | Contractual settlement date. |
| 17 | Effective Settlement Date | 8 | N | YYYYMMDD | Effective Settlement Date |
| 18 | Nominal Amount | 20 | N | ±15.3 | Nominal / quantity security amount. |
| 19 | Payable Amount | 19 | N | ±15.2 | Payable amount for the repo trade. |
| 20 | Repo Rate | 13 | N | ±5.6 | Repo interest rate |
| 21 | Repo Interest Amount | 16 | N | ±12.2 | Repo interest amount |
| 22 | Trade Type Information | 4 | A | | Trade Type Information. See chapter 5. |
| 23 | CCP-CM Status | 4 | A | | CCP – CM status. See chapter 5. |
| 24 | CM-CUST Status | 4 | A | | CM – Customer status. See chapter 5. |
| 25 | +/- Basis Points | 7 | N | +4.1 | Basis Points to adjust the repo interest rate. |
| 26 | Reference Rate | 5 | A | | empty |
| 27 | Closing Status | 1 | A | | C |

4.3 Cash Raw Data Files

4.3.1 Raw Data File RAWCD150 - Cash Obligations

The raw data file presents an indication of the necessary cash amounts the Clearing Member or Settlement Institution have to provide for the settlement of the trades (in the offsetting block) in the related cash account at respective cash settlement location.

It is generated during the end-of-day processing. Entries from UK products (CREST) and entries from EC-IS are not considered in this report.

The following table presents the information that will be provided as raw data.

| RAWCD150 | | Cash Obligations | | | |
|----------|------------------------------|------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 1 | Report ID Code | 8 | A | | Identification of the raw data stream. Values include: "RAWCD150" – Valid data record. "ENDCD150" – End of raw data stream. |
| 2 | Report Effective Date | 8 | N | YYYYMMD D | Business day on which the raw data stream is created. |
| 3 | Report Processing Date | 8 | N | YYYYMMD D | Creation day of the raw data stream. |
| 4 | Environment Number | 2 | A | | Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment. |
| 5 | Contractual Settlement Day | 8 | N | YYYYMMD D | Business day when the settlement has to be done. |
| 6 | Value Date | 8 | N | YYYYMMD D | Value date. |
| 7 | Member ID of Clearing Member | 5 | A | | Identification of the Clearing Member. |
| 8 | Currency | 3 | A | | Currency of the trade. See chapter 5. |

| RAWCD150 | | Cash Obligations | | | |
|----------|------------------------------|------------------|-----------|----------------|--|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 9 | Cash Stl Location | 5 | A | | Cash Settlement Location. See chapter 5. |
| 10 | Cash Stl Account | 22 | A | | Bank account number. |
| 11 | Settlement Location | 5 | A | | Settlement location. See chapter 5. |
| 12 | Settlement Account | 12 | A | | Branch settlement account. |
| 13 | Member Settings | 1 | A | Y/N | Aggregation on account type level. Aggregation on Exchange Member level. |
| 14 | | 1 | A | Y/N | |
| 15 | Account Type | 2 | A | | Account type SNU. See chapter 5. |
| 16 | Member ID of Exchange Member | 5 | A | | Member ID of the Exchange Member. Empty if no aggregation on Exchange Member level is chosen. |
| 17 | ISIN | 12 | A | | ISIN of the security. |
| 18 | Trade Date | 8 | N | YYYYMMDD | Trading date. |
| 19 | Trading Location | 4 | A | | Trading location. See chapter 5. |
| 20 | Trade Number | 10 | A | | Trading number as provided from the trading location. |
| 21 | SFX | 5 | N | | Trading number suffix. |
| 22 | Leg Number | 3 | A | | Leg. See chapter 5. |
| 23 | Order Number | 16 | F | | Order number. |
| 24 | Buy/Sell Indicator | 1 | A | | Buy sell type. See chapter 5. |
| 25 | Cash Obligation CCP – CM | 15 | N | ±11.2 | CCP – Cash Settlement Bank. Cash amount to be booked for the cash settlement of the offsetting block on the level CCP – CM. |

| RAWCD150 | | Cash Obligations | | | |
|----------|-------------------------------|------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 26 | Cash Obligation CM – Customer | 15 | N | ±11.2 | Cash amount to be booked internally by the Clearing Member for the cash settlement of the offsetting block on the level CM – Customer, i.e. the cash amount corresponding to a trade quantity, which is pending on level CM – Customer after the NTP. |
| 27 | Difference | 15 | N | ±11.2 | Difference after the NTP run between the cash amount the Clearing Member pays / receives from the CCP and the cash amount the Clearing Member pays / receives from its customer. |
| 28 | Status CM – Customer | 8 | A | | Provides the settlement status of the trade on the level CM – Customer: “PENDING” “SETTLED” “BLOCKED” “RELEASED” “P RELEASES” “M LINKED” “A LINKED” “ASSIGNED” “P ASSIGN” “LATE” |
| 29 | Cash Stl. Location BIC | 11 | A | | BIC of the cash settlement location. E.g. RBOSGB2LXXX |

4.3.2 Raw Data File RAWCD250 – Settled Cash Transactions

The raw data file represents all cash transactions that have been booked on the current business day (value date equals current business day) as well as those that have been initiated during the end-of-day processing with value date for the next business day. Cash transactions initiated for the current business day as value date will be reported as settled.

It is created during end-of-day processing. Entries from EC-IS are not considered in this report but are included in the CD550 EC-IS Settled Cash Trans.

With T2S wave 2 (CCP Release 10.0) the fractional part that results out of a corporate action processing is compensated in cash. Furthermore, cash transactions are generated for the settlement amount of the trade, if the nominal/quantity of the trade is equal to zero after round down. The respective cash transactions are reported on CD250 "Settled Cash Transactions".

The cash compensation will be represented by the following four cash transaction types:

- 492 – RETURN SETTLEMENT AMT RCV
- 493 – RETURN SETTLEMENT AMT PAID
- 494 – FRACTION CSH SETTLE RCV
- 495 – FRACTION CSH SETTLE PAID.

The cash transaction types 494 and 495 are created for the cash compensation amount of the fractions. The amount is calculated by fraction quantity and settlement price (494 for the buy side, 495 for the sell side).

If the nominal/quantity of the trade is equal to zero after cutting the fractions, i.e. after round down (here "round down to zero") cash transactions are required to settle the remaining amount of the trade and to thus transfer the amount from the buyer to the seller since normal DvP settlement is no longer possible. Therefore, the new cash transaction types 492 and 493 are generated (492 to move the amount to the sell side, 493 to remove the amount from the buy side).

With CCP release 12.0 (T2S wave 4) the following two cash transaction types were implemented representing cash deviations resulting from partial settlement at T2S (please refer to 4.4.2 Raw Data File RAWCE250 – Partial Delivery Deviating Cash Amount):

- 490 – DEL INST DEVIAT CSH AMNT RCV
- 491 – DEL INST DEVIAT CSH AMNT PAID.

The following table presents the information that will be provided as raw data.

| RAWCD250 | | Settled Cash Transactions | | | |
|----------|-----------------------|---------------------------|-----------|----------------|--|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 1 | Report ID Code | 8 | A | | Identification of the raw data stream. Values include: "RAWCD250" – Valid data record "ENDCD250" – End of raw data stream. |
| 2 | Report Effective Date | 8 | N | YYYYMMDD | Business day on which the raw data stream is created. |

| RAWCD250 | | Settled Cash Transactions | | | |
|----------|------------------------------|---------------------------|-----------|----------------|--|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 3 | Report Processing Date | 8 | N | YYYYMMD D | Creation day of the raw data stream. |
| 4 | Environment Number | 2 | A | | Environment number this raw data file belongs to. Possible values are: "20" – Production environment "21" – Simulation environment |
| 5 | Member ID of Clearing Member | 5 | A | | Identification of the Clearing Member. |
| 6 | Settlement Currency | 3 | A | | Security Settlement Currency. See chapter 5. |
| 7 | Cash Stl Location | 5 | A | | Cash settlement location. See chapter 5. |
| 8 | Cash Stl Account | 22 | A | | Bank account number |
| 9 | Value Date | 8 | N | YYYYMMD D | Value Date |
| 10 | Settlement Run | 4 | A | | Settlement run. See chapter 5. |
| 11 | Settlement Account | 12 | A | | Headquarter Settlement account for automatic generated transaction. For manually entered transactions the settlement account entered by CS is shown. |
| 12 | Settlement Location | 5 | A | | Settlement location. See chapter 5. |
| 13 | Account Type | 2 | A | | Account type SNU. See chapter 5. |
| 14 | Member ID of Exchange Member | 5 | A | | Member ID of the Exchange Member. Empty if no aggregation on Exchange Member level is chosen. |
| 15 | Transaction Date | 8 | N | YYYYMMD D | Date when the transaction is created. |

| RAWCD250 | | Settled Cash Transactions | | | |
|----------|-----------------------|---------------------------|-----------|----------------|--|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 16 | Transaction Time | 6 | N | HHMMSS | Time when the transaction is created. |
| 17 | Reference ID | 9 | N | | Cash transaction number |
| 18 | Transaction Type | 3 | A | | Transaction type. See chapter 5. |
| 19 | Debit | 16 | N | ±12.2 | Debit amount. |
| 20 | Credit | 16 | N | ±12.2 | Credit amount. |
| 21 | Cash Stl Location BIC | 11 | A | | BIC of cash settlement location. E.g. RBOSGB2LXXX |
| 22 | ISIN | 12 | A | | ISIN of the underlying trade in case of automatically / manually instructed cash transactions. |
| 23 | Trade ID | 7 | N | | Trade ID of the underlying trade in case of automatically instructed cash transactions. |
| 24 | Order Number | 16 | F | | Order Number of the underlying trade in case of automatically instructed cash transactions |
| 25 | C7 Acct. Name | 32 | A | | C7 Account name. If no account information is available, field remains empty. |

4.3.3 Raw Data File RAWCD550 EC-IS Settled Cash Trans

The raw data file represents all cash transactions that have been booked on the current business day relevant for EC-IS.

Additional field values of the RAWCD550 EC-IS Settled Cash Trans report are presented in chapter 5 Values Overview.

The following table presents the information that will be provided as raw data.

| RAWCD550 | | EC-IS Settled Cash Transactions | | | |
|----------|------------------------------|---------------------------------|-----------|----------------|--|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 1 | Report ID Code | 8 | A | | Identification of the raw data stream. Values include: "RAWCD550" – Valid data record "ENDCD550" – End of raw data stream. |
| 2 | Report Effective Date | 8 | N | YYYYMMD D | Business day on which the raw data stream is created. |
| 3 | Report Processing Date | 8 | N | YYYYMMD D | Creation day of the raw data stream. |
| 4 | Environment Number | 2 | A | | Environment number this raw data file belongs to. Possible values are: "20" – Production environment "21" – Simulation environment |
| 5 | Member ID of Clearing Member | 5 | A | | Identification of the Clearing Member. |
| 6 | Settlement Currency | 3 | A | | Security Settlement Currency. See chapter 5. |
| 7 | Cash Stl Location | 5 | A | | Cash settlement location. See chapter 5. |
| 8 | Cash Stl Account | 22 | A | | Bank account number |
| 9 | Value Date | 8 | N | YYYYMMD D | Value Date |
| 10 | Settlement Run | 4 | A | | Settlement run. See chapter 5. |
| 11 | Settlement Account | 35 | A | | Headquarter Settlement account for automatic generated transaction. For manually entered transactions the settlement account entered by CS is shown. |
| 12 | Settlement Location | 5 | A | | Settlement location. See chapter 5. |
| 13 | Account Type | 2 | A | | Account type. See chapter 5 |

| RAWCD550 | | EC-IS Settled Cash Transactions | | | |
|----------|------------------------------|---------------------------------|-----------|----------------|--|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 14 | Member ID of Exchange Member | 5 | A | | Member ID of the Exchange Member. Empty if no aggregation on Exchange Member level is chosen. |
| 15 | Transaction Date | 8 | N | YYYYMMDD | Date when the transaction is created. |
| 16 | Transaction Time | 6 | N | HHMMSS | Time when the transaction is created. |
| 17 | Reference ID | 9 | N | | Cash transaction number |
| 18 | Transaction Type | 3 | A | | Transaction type. See chapter 5. |
| 19 | Debit | 16 | N | ±12.2 | Debit amount. |
| 20 | Credit | 16 | N | ±12.2 | Credit amount. |
| 21 | Cash Stl Location BIC | 11 | A | | BIC of cash settlement location. E.g. RBOSGB2LXXX |
| 22 | ISIN | 12 | A | | ISIN of the underlying trade in case of automatically / manually instructed cash transactions. |
| 23 | Trade ID | 7 | N | | Trade ID of the underlying trade in case of automatically instructed cash transactions. |
| 24 | Order Number | 16 | F | | Order Number of the underlying trade in case of automatically instructed cash transactions |

4.3.4 Raw Data File RAWRS860 – GCPSEL SRLH Settled Cash Transactions

Report RAWRS860 is for Specific Repo License Holder (SRLH) that use the GC Pooling Select. The raw data file represents all cash transactions that have been booked on the current business day (value date equals current business day) as well as those that have been initiated during the end-of-day processing with value date for the next business day. Cash transactions initiated for the current business day as value date will be reported as settled. This report is identical to RAWCD250 report in layout.

It is created during end-of-day processing.

The following table presents the information that will be provided as raw data.

| RAWRS860 | | GCPSEL SRLH Settled Cash Transactions | | | |
|----------|------------------------------|---------------------------------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 1 | Report ID Code | 8 | A | | Identification of the raw data stream. Values include: "RAWRS860" – Valid data record "ENDRS860" – End of raw data stream. |
| 2 | Report Effective Date | 8 | N | YYYYMMD D | Business day on which the raw data stream is created. |
| 3 | Report Processing Date | 8 | N | YYYYMMD D | Creation day of the raw data stream. |
| 4 | Environment Number | 2 | A | | Environment number this raw data file belongs to. Possible values are: "20" – Production environment "21" – Simulation environment |
| 5 | Member ID of Clearing Member | 5 | A | | Identification of the Clearing Member. |
| 6 | Settlement Currency | 3 | A | | Security Settlement Currency. See chapter 5. |
| 7 | Cash Stl Location | 5 | A | | Cash settlement location. See chapter 5. |
| 8 | Cash Stl Account | 22 | A | | Bank account number |
| 9 | Value Date | 8 | N | YYYYMMD D | Value Date |
| 10 | Settlement Run | 4 | A | | Settlement run. See chapter 5. |
| 11 | Settlement Account | 12 | A | | Headquarter Settlement account for automatic generated transaction. For manually entered transactions the settlement account entered by CS is shown. |
| 12 | Settlement Location | 5 | A | | Settlement location. See chapter 5. |

| RAWRS860 | | GCPSEL SRLH Settled Cash Transactions | | | |
|----------|------------------------------|---------------------------------------|-----------|----------------|--|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 13 | Account Type | 2 | A | | Account type SNU. See chapter 5. |
| 14 | Member ID of Exchange Member | 5 | A | | Member ID of the Exchange Member. Empty if no aggregation on Exchange Member level is chosen. |
| 15 | Transaction Date | 8 | N | YYYYMMDD | Date when the transaction is created. |
| 16 | Transaction Time | 6 | N | HHMMSS | Time when the transaction is created. |
| 17 | Reference ID | 9 | N | | Cash transaction number |
| 18 | Transaction Type | 3 | A | | Transaction type. See chapter 5. |
| 19 | Debit | 16 | N | ±12.2 | Debit amount. |
| 20 | Credit | 16 | N | ±12.2 | Credit amount. |
| 21 | Cash Stl Location BIC | 11 | A | | BIC of cash settlement location. E.g. RBOSGB2LXXX |
| 22 | ISIN | 12 | A | | ISIN of the underlying trade in case of automatically / manually instructed cash transactions. |
| 23 | Trade ID | 7 | N | | Trade ID of the underlying trade in case of automatically instructed cash transactions. |
| 24 | Order Number | 16 | F | | Order Number of the underlying trade in case of automatically instructed cash transactions |

4.4 Settlement Raw Data Files

4.4.1 Raw Data File RAWCB220 – Daily Fines

The raw data file contains daily fines and interest of delay, which results from delayed deliveries in Euro equities to be settled at CBF. It is generated during the end-of-day processing.

The following table presents the information that will be provided as raw data.

| RAWCB220 | | Daily Fines | | | |
|----------|------------------------------|--------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 1 | Report ID Code | 8 | A | | Identification of the raw data stream. Values include: "RAWCB220" – Valid data record. "ENDCB220" – End of raw data stream. |
| 2 | Report Effective Date | 8 | N | YYYYMMD D | Business day on which the raw data stream is created. |
| 3 | Report Processing Date | 8 | N | YYYYMMD D | Creation day of the raw data stream. |
| 4 | Environment Number | 2 | A | | Environment number this raw data file belongs to. Possible values are: "20" – Production environment. "21" – Simulation environment. |
| 5 | Member ID of Clearing Member | 5 | A | | Member ID of Clearing Member. |
| 6 | Security Settlement Currency | 3 | A | | Security settlement currency. See chapter 5. |
| 7 | Type of Instrument | 3 | A | | Instrument type. See chapter 5. |
| 8 | Fine P/Day | 8 | N | +2.4 | Fine percentage rate per day. |
| 9 | Minimum Fine | 15 | N | +11.2 | Minimum fine charged. |
| 10 | Maximum Fine | 15 | N | +11.2 | Maximum fine charged. |

| RAWCB220 | | Daily Fines | | | |
|----------|---|--------------|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 11 | Interest of Delay Percentage Rate | 8 | N | +2.4 | Interest of delay percentage rate per year. |
| 12 | Settlement Day | 8 | N | YYYYMMDD | Next settlement date of cash payments out of fines and interest of delay. |
| 13 | ISIN | 12 | A | | ISIN of the security. |
| 14 | Volume Late | 16 | N | +12.2 | Net volume of securities late; calculated as number of securities * daily settlement price. If negative, clearer is late to deliver securities. If positive, clearer didn't receive securities in time. |
| 15 | Fines Accrued Current Month | 15 | N | +11.2 | Fines accumulated till current business day for the ISIN within current month (exclusive current business day). |
| 16 | Interest of Delay Accrued Current Month | 15 | N | +11.2 | IOD (debited and credited) accumulated till current business day for the ISIN within current month (exclusive current business day). |
| 17 | Fine Amount Debit | 15 | N | +11.2 | Fine amount debited for the current business day. |
| 18 | IOD Amount Debit | 15 | N | +11.2 | Interest of delay amount debited for the current business day. |
| 19 | IOD Amount Credit | 15 | N | +11.2 | Interest of delay amount credited for the current business day. |

4.4.2 Raw Data File RAWCE250¹¹ – Partial Delivery Deviating Cash Amount

With CCP release 12.0 (T2S wave 4), partial settlement of deliveries was introduced and it is possible that a delivery does not settle fully on a T2S settlement day. If the unsettled part is cancelled at the end of the T2S business day, deviations of the partially settled amount between the CSDs and the CCP can occur.

The deviation can only occur, if more than one trade is comprised in a delivery instruction. In that case, the CSDs use an average price per unit to calculate the amount for the settled part of the delivery instruction whereas the corresponding trades, which were packed into the delivery instruction, have their own prices. When the trades are settled the amount received in the partially settled feedback and the amount of the trade deviate.

The raw data file RAWCE250 represents the cash transactions for deviations resulting out of partial settlement, which have incurred on the current business day (value date equals current business day). The report shows the cash amount deviation and the resulting cash transaction to correct the bookings.

For the deviating amount the CCP generates a cash transaction. Two different cash transactions are generated depending on whether a member receives or delivers cash.

Creation takes place after the clean-up of the delivery instructions. This clean-up takes place between the cash run DTP6 at 16:30 hrs and the Night Time Processing at 18:00 hrs to enable members to reconcile the payments on the same business day.

Please note that as a result the last 2 digits of the name of the report are now '02' instead of '00'.

The cash transactions are represented by the following cash transaction types:

- 490 – DEL INST DEVIAT CSH AMNT RCV
- 491 – DEL INST DEVIAT CSH AMNT PAID

This report is a pipe “|” separated report.

Note: All Quantity and Amount fields contain comma as thousand separator.

The following table presents the information that are provided as raw data.

| RAWCE250 | | Partial Delivery Deviating Cash Amount | | | |
|----------|----------------|--|-----------|----------------|--|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 1 | Report ID Code | 8 | A | | Identification of the raw data stream. Values include: “RAWCE250” – Valid data record “ENDCE250” – End of raw data stream. |

¹¹ For Settlement Institutions the report RAWCE251 is available.

| RAWCE250 | | Partial Delivery Deviating Cash Amount | | | |
|----------|------------------------------|--|-----------|--|--|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 2 | Member ID of Clearing Member | 5 | A | | Identification of the Clearing Member. |
| 3 | Settlement Account | 12 | A | Trailing spaces are trimmed | Headquarter Settlement account for automatic generated transaction. For manually entered transactions the settlement account entered by CS is shown. |
| 4 | Settlement Location | 5 | A | Trailing spaces are trimmed. Always filled | Settlement location. See chapter 5. |
| 5 | Settlement Currency | 3 | A | | Security Settlement Currency. See chapter 5. |
| 6 | Settlement Date | 8 | N | YYYYMMDD | Settlement Date of the delivery instruction. |
| 7 | Delivery ID | 8 | N | | Delivery Instruction number identifying the delivery instruction. |
| 8 | Feedback Sender Reference | 16 | A | Trailing spaces are trimmed | Reference as received in the settlement feedback messages. Unique per partial settlement. |
| 9 | B/S | 1 | A | | Buy or Sell indicator of the delivery instruction. |
| 10 | Div. Total Qty | 17 | N | 12.3 | Quantity of the delivery instruction. |
| 11 | Div. Total Amount | 17 | N | 13.2 | Payable amount of the delivery instruction. |
| 12 | CSD Part. Stl Qty | 17 | N | 12.3 | Quantity settled at CSD while partial settlement. |
| 13 | CSD Part. Stl Amount | 17 | N | 13.2 | Amount settled at CSD while partial settlement. |
| 14 | CCP Part. Stl Amount | 17 | N | 13.2 | Amount settled at CCP while partial settlement. |

| RAWCE250 | | Partial Delivery Deviating Cash Amount | | | |
|----------|------------------|--|-----------|----------------|---|
| No. | Field | Field Length | Data Type | Special Format | Description |
| 15 | Deviating Amount | 16 | N | ±12.2 | Difference between the settled amount at the CSD and the sum of the trade settled amount at CCP. If buy side, CSD settled amount – sum of trade settled amount at CCP. If sell side, sum of trade settled amount at CCP – CSD settled amount. |
| 16 | Cash Tran Id | 8 | N | | External cash transaction id. |
| 17 | Cash Tran Type | 3 | A | | Cash transaction type code. 490 DEL INST DEVIAT CSH AMNT RCV : cash deviation amount has to be transferred from ECAG to Member account. 491 DEL INST DEVIAT CSH AMNT PAID : cash deviation amount has to be transferred from Member to ECAG account. Deviating amount of 0, field is filled with three spaces – e.g. “ ” |

5 Values Overview

This chapter gives an overview of the possible values for the report fields.

| Field Name | Possible Values | Description |
|--------------------------|---|---|
| Account type | A1, A2, A3, A4, A5, A6, A7, A8, A9 PP | Agent Proprietary |
| Account type proprietary | M1 E1 I1 Q1 L1 | If a special price calculation takes place in case of Proprietary-Flow the Account Type Proprietary is printed in addition to the Account Type. Otherwise the field is initialized with "NO". Designated Sponsor Best Executor Issuer Liquidity Manager Liquidity Provider |
| Account type SNU | Blank A1 PP | Used, if trades are netted/aggregated by account type Agent Proprietary |
| Action Type | A D " F C | New or replacement trade of deleted trade (i.e. modification) Deleted trade Unmodified trade Fraction Fraction of a closed part of trade |
| Buy sell type | B S | Buy Sell |
| Cash settlement location | CBL EOC ESC BBK SNB Short name of a Payment Bank: ANA | Clearstream Banking Luxemburg Euroclear Bank EuroSIC (SNB interface to Euro) Bundesbank Swiss National Bank |

| Field Name | Possible Values | Description |
|-----------------|-------------------|---|
| | ANN | Australian and New Zealand Bank (AUS) |
| | BAR | Australian and New Zealand Bank (NZ) |
| | BNY | Barclays Bank plc |
| | BOA | BNY Mellon |
| | CIT | Bank of America NYC |
| | CNY | Citibank N.A. London |
| | DBT | Citibank N.A. NYC |
| | DEU | Deutsche Bank Trust NYC |
| | HBS | Deutsche Bank AG |
| | HBY | HSBC Seoul |
| | HSB | HSBC Bank USA NYC |
| | JPC | HSBC Bank plc |
| | JPG | JPMorgan Chase Bank N.A. NYC |
| | RBN | JP Morgan Chase Bank N.A. London |
| | RBS | Royal Bank of Scotland / NorthWestBank |
| | SHB | The Royal Bank of Scotland |
| | SMB | Shinhan Bank |
| | TDB | Sumitomo Mitsui Banking Corporation |
| | UBS | Deutsche Bank AG, Taipei Branch |
| | XXX (Placeholder) | UBS For payment banks settling Swedish Krona, Norwegian Krone, Danish Krone or Polish Zloty. |
| CCP – CM status | BUYI | Buy-in settled |
| | CASH | Cash settled |
| | FRCCASH | Fractions Cash settled (compensated) |
| | CLOSED | Closed - settled on level CCP-CM but pending on level CM -Customer for trades within offsetting block |
| | EXTE | Externally settled |
| | EXTPROC | Externally processed |
| | SETTLED | Settled |
| | PENDING | Pending and not late |
| | IBL | ISIN blocked |

| Field Name | Possible Values | Description |
|----------------------|--|--|
| | TIBL PART LATE CNCL | Technical ISIN blocked Partially settled, partially closed or closed repo trade Not settled, though contractual settlement day is in the past Cancellation of single trades without final contractual settlement date when update with settlement date is received and a new trade is created for the same. |
| CM – Customer status | BLOC RLSD BIBL TBBL SETL PEND PART LATE EXTPROC FRCCASH | Blocked and not late (only sell trades) Released and not late (only sell trades) Buy-in blocked (only sell trades) Technical buy-in blocked Settled Pending and not late Partially settled, partially closed or closed repo trade Not settled, though contractual settlement day is in the past Externally processed Fractions Cash settled (compensated) |
| Contract type | L S R | Loan Spot Repo |
| Contract type SNU | Blank L S R | Used, if trades are netted/aggregated by contract type Loan Spot Repo |

| Field Name | Possible Values | Description |
|---------------------|--|---|
| Currency | AUD CAD CHF CNY DKK EUR GBP JPY KRW NOK NZD PLN RUB SEK TWD USD | Australian Dollar Canadian Dollar Swiss Franc Chinese Renminbi Danish Krone Euro Great Britain Pound Japan Yen Korean Won Norwegian Krone New Zealand Dollar Polish Zloty Russian Rubel Swedish Krona Taiwanese Dollar US Dollar |
| Exchange trade type | O X | Xetra OTC Eurex Bonds Eurex Repo Eurex Exchange Loan Trades Xetra on exchange |
| Leg | Blank 1 2 | Spot trade Front leg of a repo / loan Term leg of a repo / loan |
| Instrument type | ADR GDR BON EQU SUB XTF FUN | American Depository Receipts Global Depository Receipts Bond Equity Subscription Rights Exchange Traded Funds Retaining and Distributing Funds |
| Service type | GDINB / GDINR GDACB / GDACR GDADB / GDADR RMSRB / RMSRR REPTB / REPTR MSDSB / MSDSR EXECB / EXECR COFEB / COFER | GDM information GDM activities GDM additional services Risk management services Reports Master data service Exceptional effort compensation Communication Fee |
| Settlement location | APK CBF | Euroclear Finland Clearstream Banking Frankfurt |

| Field Name | Possible Values | Description |
|-------------------------|-----------------|--|
| | CBL | Clearstream Banking Luxemburg |
| | CCO | Euroclear UK & Ireland |
| | CIK | Euroclear Belgium |
| | DTC | The Depository Trust and Clearing Corporation |
| | EOC | Euroclear |
| | IBC | Iberclear Spain |
| | MOT | Monte Titoli Italy |
| | NEC | Euroclear Netherlands |
| | SIC | Euroclear France |
| | SIS | SegalInterSettle AG |
| | HEL | Hellenic Exchanges S.A. Holding, Clearing, Settlement & Registry Greece (for future use) |
| | ISD | Icelandic Securities Depository (for future use) |
| | INT | Interbolsa Portugal (for future use) |
| | OEB | Oesterreichische Kontrollbank Austria (for future use) |
| | VPC | Euroclear Sweden (for future use) |
| | VPD | VP Securities Services Denmark (for future use) |
| | VPS | VP Securities (Norwegian CSD) |
| | KDP | (Krajowy Depozyt Papierów) (Polish CSD) |
| Settlement location SNU | CBF | Clearstream Banking Frankfurt |
| | CBL | Clearstream Banking Luxemburg |
| | EOC | Euroclear |
| | SIS | SegalInterSettle AG |
| | CCO | CRESTCo |
| | Blank | Used, if trades are netted/aggregated per Settlement location. |
| Settlement run | DTP1 | Day Time Processing 1 |

| Field Name | Possible Values | Description |
|------------------------|--|--|
| | DTP2 DTP3 DTP4 DTP5 DTP6 (cash only) NTP DD1 DD2 Blank | Day Time Processing 2 Day Time Processing 3 Day Time Processing 4 Day Time Processing 5 Day Time Processing 6 Night Time Processing Direct Debit 1 cash run at CBF Direct Debit 2 cash run at CBF In case of no specific run |
| Trade Type Information | SP GC SPOP SPOV SPVA GCOP GCOV GCVA | Special Euro general collateral pooling Special Open Repo Special Open Variable Repo Special Variable Repo Open Repo GC Pooling Open Variable GC Pooling Variable Repo GC Pooling |
| Trading location | ECAG XEUM PIRM XEUB XERE XEUR XFRA XEEX XETI XETR | Used in cross trading location netted position Eurex Repo Seclend Market Pirum Eurex Bonds Eurex Repo– Funding and Financing Products Eurex Frankfurt Xetra Frankfurt 2 European Energy Exchange Xetra International Market Xetra |
| Transaction type | 422 424 426 | PAYMENT EC-IS PAID – Settlement Account PAYMENT EC-IS RCV– Settlement Account PAYMENT EC-IS PAID – Clearing Member |

| Field Name | Possible Values | Description |
|------------|-----------------|--|
| | 428 | PAYMENT EC-IS RCV – Clearing Member |
| | 430 | BUY-IN CASH AMT EC-IS PAID – Clearing Member |
| | 432 | BUY-IN CASH AMT EC-IS RCV – Clearing Member |
| | 434 | CASH SETTLEMENT EC-IS RCV – Clearing Member |
| | 436 | CASH SETTLEMENT EC-IS PAID – Clearing Member |
| | 410 | EUREX ISE CASH COMPENSATION RCV |
| | 412 | EUREX ISE CASH COMPENSATION PAID |
| | 414 | EUREX ISE CASH COMPENSATION CNCL RCV |
| | 416 | EUREX ISE CASH COMPENSATION CNCL PAID |
| | 442 | REPO RATE COMPENSATION RECEIVED |
| | 445 | REPO RATE COMPENSATION PAID |
| | 446 | COUPON ADJUSTMENT COMPENSATION CANCEL RECEIVED |
| | 448 | COUPON ADJUSTMENT COMPENSATION CANCEL PAID |
| | 450 | BUY-IN CASH AMOUNT PAID |
| | 451 | BUY-IN CASH AMOUNT RECEIVED |
| | 452 | CASH SETTLEMENT RECEIVED |
| | 454 | CASH SETTLEMENT PAID |
| | 456 | DIVIDEND COMPENSATION RECEIVED |

| Field Name | Possible Values | Description |
|------------|-----------------|--|
| | 458 | DIVIDEND COMPENSATION PAID |
| | 460 | DIVIDEND CORPORATE ACTION EVENT CORRECTIONS RECEIVED |
| | 462 | DIVIDEND CORPORATE ACTION EVENT CORRECTIONS PAID |
| | 464 | DIVIDEND TRADE CANCELLATION RECEIVED |
| | 466 | DIVIDEND TRADE CANCELLATION PAID |
| | 468 | PRICE DIFFERENCE RECEIVED |
| | 470 | PRICE DIFFERENCE PAID |
| | 472 | CASH OFFSETTING SHARES RECEIVED |
| | 474 | CASH OFFSETTING SHARES PAID |
| | 476 | EQUITY INTEREST OF DELAY RECEIVED |
| | 478 | EQUITY FINE AND INTEREST OF DELAY PAID |
| | 480 | COUPON COMPENSATION PAID |
| | 482 | COUPON COMPENSATION RECEIVED |
| | 484 | COUPON COMPENSATION CANCEL RECEIVED |
| | 486 | COUPON COMPENSATION CANCEL PAID |
| | 490 | DEL INST DEVIAT CSH AMNT RCV |
| | 491 | DEL INST DEVIAT CSH AMNT PAID |
| | 492 | RETURN SETTLEMENT AMT RCV |

| Field Name | Possible Values | Description |
|------------|-----------------|----------------------------------|
| | 493 | RETURN SETTLEMENT AMT PAID |
| | 494 | FRACTION CSH SETTLE RCV |
| | 495 | FRACTION CSH SETTLE PAID |
| | 496 | EUREX CASH COMPENSATION RECEIVED |
| | 498 | EUREX CASH COMPENSATION PAID |
| | 500 | LOAN ICI RCV |
| | 501 | LOAN ICI PAID |
| | 502 | MARK TO MARKET RCV |
| | 503 | MARK TO MARKET PAID |
| | 504 | LENDING FEE RCV |
| | 505 | LENDING FEE PAID |
| | 506 | REBATE FEE RCV |
| | 507 | REBATE FEE PAID |
| | 508 | MANUF.DIVID RCV |
| | 509 | MANUF.DIVID PAID |
| | 510 | MANUF.DIVID CA CANC RCV |
| | 511 | MANUF.DIVID CA CANC PAID |
| | 512 | MANUF.COUPON RCV |
| | 513 | MANUF.COUPON PAID |
| | 514 | MANUF.COUPON CA CANC RCV |
| | 515 | MANUF.COUPON CA CANC PAID |
| | 516 | LOAN BUY-IN CSH AMNT RCV |
| | 517 | LOAN BUY-IN CSH AMNT PAID |
| | 518 | CASH SETTLEMENT RCV |
| | 519 | CASH SETTLEMENT PAID |
| | 520 | LOAN CANC.RERUN RCV |
| | 521 | LOAN CANC.RERUN PAID |

| Field Name | Possible Values | Description |
|------------|-----------------|--|
| | 522 | RETURN PRINC.COLL RCV |
| | 523 | RETURN PRINC.COLL PAID |
| | 524 | NCC CASH SETTLEMENT RCV |
| | 525 | NCC CASH SETTLEMENT PAID |
| | | Note: If there are values shown for the types "456" – "462", then these have been entered by Clearing Supervision. |

6 Appendix

Following abbreviations are used throughout the document:

| Abbreviation | Stands for |
|---------------------|---|
| ADR | American Depository Receipt |
| BOD | Begin of day |
| BRP | Batch oriented reporting |
| BBK | Deutsche Bundesbank |
| CA | Corporate Action |
| CB | Central Bank |
| CBF | Clearstream Banking Frankfurt |
| CBL | Clearstream Banking Luxembourg |
| CCB | Cash Correspondent Bank |
| CCO | CRESTco |
| CCP | Central Counter Party |
| CHF | Swiss Franks |
| CM | Clearing Member |
| CORPT | Continuous Reporting |
| CRE | Common Report Engine |
| CREST | Settlement system of Euroclear UK & Ireland (EUI) |
| CRP | Continuous reporting |
| CSD | Central Securities Depository |
| DD1 | Direct Debit1 cash run at CBF |
| DD2 | Direct Debit2 cash run at CBF |
| DIN | Dual Instruction Netting |
| DTP | Day Time Processing |
| DvP | Delivery versus Payment |
| ECAG | Eurex Clearing AG |
| EC-IS | Eurex Clearing International Service |
| EOD | End of Day |
| EUR | Euro |
| Euroclear (EOC) | Euroclear |
| Euroclear Bank | Euroclear Bank |
| GBP | Great Britain Pound |
| GC (Pooling) | General Collateral (Pooling) |
| GDR | Global Depository Receipts |
| GDM | Gross Delivery Management |
| IC | Integrated Clearer |
| ICSD | International Central Securities Depository |
| IoD | Interest of Delay |
| ISE | International Securities Exchange |
| ISI | Immediate Settlement Instruction |
| LDF | Late Delivery Fine |
| MSU | Minimum Settlement Unit |
| NTP | Night Time Processing |

| | |
|------|------------------------------|
| NCSC | Non-Collective Safe Custody |
| PB | Payment Bank |
| PoA | Power of Attorney |
| RCM | Restricted Clearing Member |
| RE | Risk Engine |
| RTS | Real Time Settlement |
| RvP | Receive versus Payment |
| SDS | Same-Day-Settlement |
| SI | Settlement Institution |
| SIN | Single Instruction Netting |
| SIS | SegaInterSettle AG |
| SNA | System Network Architecture |
| SNB | Swiss National Bank |
| SNU | Settlement Netting Unit |
| SO | Surplus-Offsetting |
| SRLH | Specific Repo License Holder |
| SS | Surplus-Surplus |
| STD | Standard settlement |
| SUB | Subscription rights |
| TM | Trading Member |
| T2S | TARGET2-Securities |
| USD | US Dollar |
| XTF | Exchange Traded Fund |