

level	XML Report Structure	Field Format	Valid Values	Mandatory / Optional	Text Report Heading	Functional Description	MT537 mapping			
							Mapped field name	Mapped Tag name	Sequence	Additional Comments and Calculations
0	ce840									Created as part of EoD processing
1	rptHdr									
2	exchNam	alphanumeric 5	EUREX	m		This field contains the clearing house ID.	Technical data provided by ECAG			
2	envText	alphanumeric 1	P - Production S - Simulation	m		This field describes from which technical environment the report comes from.				
2	rptCod	alphanumeric 5		m		This field contains the report code.				
2	rptNam	alphanumeric 50		m		This field contains the report name.				
2	rptFlexKey	alphanumeric 14		o		This field contains the report flexible key.				
2	membId	alphanumeric 5		o		This field contains the member ID of the receiver of the report.				
2	membLglNam	alphanumeric 40		o		This field contains the legal name of the member.				
2	rptPrntEffDat	DateFormat		m		This field contains the report print effective date of the report (Business Day for which the report is generated).				
2	rptPrntEffTim	TimeFormat		o		This field contains the report print effective time of the report.				
2	rptPrntRunDat	DateFormat		m		This field contains report print run date of the report (Calendar Day on which the report is generated).				
1	ce840Grp, repeated 0...variable times									
2	ce840KeyGrp									
3	membClgIdCod	alphanumeric 5		m		This field indicates the clearing member.	Functional data enriched by ECAG			
2	ce840Grp1, repeated 1...variable times			o						
3	ce840KeyGrp1									
4	clgHseSettlLoc	alphanumeric 3	CBF - Clearstream Banking Frankfurt CBL - Clearstream Banking Luxembourg CCO - Euroclear UK & Ireland EOC - Euroclear Bank SIS - SegalInterSettle AG	m		This field contains the settlement account location of the clearing house.	In the ECAG MT537 PENA statement: Party In the Member MT537 PENA statement: Counterparty's Account Servicer / Depository	In the ECAG MT537 PENA statement: :95P::ASDP In the Member MT537 PENA statement: :95P::CASD	In the ECAG MT537 PENA statement: D In the Member MT537 PENA statement: D1	The 3 chars value is derived from the BIC in the field
3	ce840Grp2, repeated 1...variable times									
4	ce840KeyGrp2									
5	clgHseSettlAcct	alphanumeric 35		m		This field contains the settlement account of the clearing house.	In the ECAG MT537 PENA statement: Party Account for EOC or Safekeeping account for CBF/CBL In the Member MT537 PENA statement: Related party	In the ECAG MT537 PENA statement: :95R::ACOW for EOC or :97A::SAFE for CBF/CBL In the Member MT537 PENA statement: :95R::REPA	In the ECAG MT537 PENA statement: A In the Member MT537 PENA statement: D1a	
4	ce840Grp3, repeated 1...variable times			o						

5	ce840KeyGrp3									
6	divSettlLoc	alphanumeric 3	CBF - Clearstream Banking Frankfurt CBL - Clearstream Banking Luxembourg CCO - Euroclear UK & Ireland EOC - Euroclear Bank SIS - SegalInterSettle AG	m		This field contains the settlement account location used for delivery. This field is not filled for Single Trades.	In the ECAG MT537 PENA statement: Counterparty's Account Servicer / Depository In the Member MT537 PENA statement: Party	In the ECAG MT537 PENA statement: :95P::CASD In the Member MT537 PENA statement: :95P::ASDP	In the ECAG MT537 PENA statement: D1 In the Member MT537 PENA statement: D	The 3 chars value is derived from the BIC in the field
5	ce840Grp4, repeated 1...variable times									
6	ce840KeyGrp4									
7	divSettlAcct	alphanumeric 35		m		This field contains the settlement account used for delivery. This field is not filled for Single Trades.	In the ECAG MT537 PENA statement: Related party In the Member MT537 PENA statement: Party Account for EOC or Safekeeping account for CBF/CBL	In the ECAG MT537 PENA statement: :95R::REPA In the Member MT537 PENA statement: :95R::ACOW for EOC or :97A::SAFE for CBF/CBL	In the ECAG MT537 PENA statement: D1a In the Member MT537 PENA statement: A	
6	ce840Grp5, repeated 1...variable times									
7	ce840KeyGrp5									
8	penCurrency	alphanumeric 3		m		This field contains the currency of the penalty.	Currency of penalties	:11A::PECU	D1	
7	ce840Grp6, repeated 1...variable times									
8	ce840KeyGrp6									
9	isin	alphanumeric 12		m		This field contains the International Security Identification Number (ISIN) of the instrument.	Identification of the Financial Instrument	:35B::ISIN	D1a1A1	
8	ce840Grp7, repeated 1...variable times									
9	ce840KeyGrp7									
10	penComRef	alphanumeric 16		m		This field contains the reference assigned to the penalty and that is common for both the customer and their relevant counterparty.	Penalty common reference	:20C::PCOM	D1a1	
9	penTyp	alphanumeric 4	LMFP - Late Matching Fail Penalty SEFP - Settlement Fail Penalty	m		This field contains the type of cash penalty.	Penalty Type	:22H::PNTF	D1a1	
9	penCalcMthd	alphanumeric 4	BOTH - Sum of Penalties based on failed Securities (SECU) and Cash (CASH) CASH - Penalty Based on Cash MIXE - Penalty Based on failed securities but with rate equal to currency discount rate SECU - Penalty Based on Securities	m		This field contains the calculation rule used to compute the cash penalty.	Calculation Method	:22H::CALM	D1a1	

9	penStatus	alphanumeric 4	ACTV - Active : Penalty is active for the party. NCOM - Not Computed : Penalty could not be computed. OTHR - Other REIC - Reincluded : Re-inclusion of a previously removed cash penalty, to cater for mistakes in the removal of penalties. REMO - Removed : Removal of a cash penalty where settlement cannot be performed for reasons that are independent from any of the CSD participants or the CSD. RLOC - Reallocated : Re-allocation of a penalty from the instructing party to the delivering/receiving party. SWIC - Switched : Switch between the failing and non-failing party of a cash penalty.	m		This field contains the status of the reported cash penalty.	Penalty Status	:25D::PNST	D1a1	
9	penDaysLate	numeric 3		m		This field contains the number of business days on which the cash penalty is applied.	Number of Days	:99A::DAAC	D1a1	
9	penAmnt	numeric 15, 2		m		This field contains the amount of the penalty calculated based on the instruction characteristics, the reason for the fail and relevant calculation method.	Amount Computed	:19A::AMCO	D1a1	
9	debCredInd	alphanumeric 1	C - Credit the cash penalty to the member cash account D - Debit the cash penalty from the member cash account	m		This field contains the Debit / Credit flag.	Derived by ECAG from the sign of Amount Computed		Rules - If value in "Amount Computed" field starts with a negative sign ("-") the field is filled with value "C" - If value in "Amount Computed" field DOES NOT start with a negative sign ("-") the field is filled with value "D" Note: As the "Amount Computed" is calculated from ECAG perspective, value with a negative sign means that ECAG must pay the fine to the member, therefore member is to be Credited with the amount. If there is no negative sign, ECAG is entitled to receive the penalty amount, therefore member is to be Debited the amount.	
9	penDat	DateFormat		m		This field contains the business day on which the penalty calculation details apply.	Computation Date	:98A::DACO	D1	
9	liquFlg	alphanumeric 1	N - Illiquid Y - Liquid	o		This field indicates whether the underlying financial instrument is considered a liquid financial instrument.	Liquid	:17B::LIQU	D1a1A1	Rule: If penInstClassTyp is 'SHRS' then the value from MT537 is displayed, else do not filled
9	penInstClassTyp	alphanumeric 4		m		This field indicates the classification type of the underlying financial instrument.	Type of Financial Instrument Classification type	:12A::CLAS	D1a1A1	
9	smeGwthMktFlg	alphanumeric 1	N - Non SME Growth Market Y - SME Growth Market	m		This field indicates whether the underlying financial instrument is considered traded in a SME Growth Market.	SME Growth Market	:17B::SMEM	D1a1A1	
9	penSecRate	numeric 12,3		o		This field contains the Security Penalty Rate, as well as the value of such rate, which has been applied to calculate the amount of the cash penalty.	Rate	:92A:: Qualifier: CBON, GBON, GOMB, ILSH, LISH, NBON or OTHR	D1a1A1	

9	penDiscRate	numeric 12,3		o		This field indicates the Cash Discount Penalty Rate that is used to calculate the amount of the cash penalty depending on the relevant settlement currency.	Rate	:92A::PDRA	D1a1A	
9	dlvid	alphanumeric 16		m		This field contains a unique identifier of the Delivery Instruction used for the settlement of specified quantity and amount. This identifier is not communicated to the (I)CSD but used as internal reference.	Account Owner Reference or Processor Transaction Identification for already matched instructions at CBF	:20C::ACOW or :20C::PCTI	D1a1B	
9	dlvRef	alphanumeric 16		o		This field contains a unique reference of the Delivery Instruction used for the settlement of specified quantity and amount. This reference is generated in Securities CCP/C7 SCS and communicated to the (I)CSD. This reference is not populated for Cash-Only and Flat (Zero) Net Position Trades and Delivery Instructions generated by the (I)CSD due to Corporate Actions.	Account Owner Reference or Processor Transaction Identification for already matched instructions at CBF	:20C::ACOW or :20C::PCTI	D1a1B	
9	buySellIndDivid	alphanumeric 1	8 - Buy: Member received or will receive quantity/ nominal amount and corresponding amount was or will be debited from the member 5 - Sell: Member delivered or has to deliver quantity/ nominal amount and corresponding amount was cr will be credited to the member	m		This field contains the information whether the Delivery Instruction is for Buy or Sell side from member perspective.	Received/Deliver Indicator	:22H::REDE	D1a1B1	Rules If Received/Deliver Indicator = RECE then 'S' else 'B'
9	dlvPaymInd	alphanumeric 4	APMT - against payment FREE - free of payment	m		This field contains the Payment Indicator.	Payment Indicator	:22H::PAYM	D1a1B1	
9	penFailQty	numeric 19,6		m		This field contains the failed quantity of the delivery instruction.	Posting Quantity	:36B::PSTA	D1a1B1	
9	penFailQtyTyp	alphanumeric 4	AMOR - Amortised value FAMT - Face Amount UNIT - Unit Number	m		This field contains the failed quantity type.	Posting Quantity	:36B::PSTA	D1a1B1	The field contains the Code delivered in the MT537 before the quantity
9	penFailAmnt	numeric 15, 2		o		This field contains the failed amount of the delivery instruction.	Posting Amount	:19A::PSTA	D1a1B1	
9	ce840Rec, repeated 1...variable times									
10	membTrdngIdCod	alphanumeric 1		m		This field indicates the trading member.	Functional data enriched by ECAG			
10	trdNum	alphanumeric 14		m		This field contains the Net Position Trade ID if trade is Net Position Trade. This field contains the Cash-Only Net Position Trade ID if trade is Cash-Only Net Position Trade. It will be External Trade ID if trade was received from the trading location.	Functional data enriched by ECAG			

Note: Cells in green color of "Level" column mean that the field assigned to that specific row is a new field (i.e. does not exist in current RRM) to be introduced.

level	XML Report Structure	Field Format	Valid Values	Mandatory / Optional	Text Report Heading	Functional Description	MT537 mapping			
							Mapped field name	Mapped Tag name	Sequence	Additional Comments and Calculations
0	ce845									Created as part of EoD processing
1	rptHdr									
2	exchNam	alphanumeric 5	EUREX	m		This field contains the clearing house ID.				
2	envText	alphanumeric 1	P - Production S - Simulation	m		This field describes from which technical environment the report comes from.				
2	rptCod	alphanumeric 5		m		This field contains the report code.				
2	rptNam	alphanumeric 50		m		This field contains the report name.				
2	rptFlexKey	alphanumeric 14		o		This field contains the report flexible key.				
2	membId	alphanumeric 5		o		This field contains the member ID of the receiver of the report.				
2	membLglNam	alphanumeric 40		o		This field contains the legal name of the member.				
2	rptPrntEffDat	DateFormat		m		This field contains the report print effective date of the report (Business Day for which the report is generated).				
2	rptPrntEffTim	TimeFormat		o		This field contains the report print effective time of the report.				
2	rptPrntRunDat	DateFormat		m		This field contains report print run date of the report (Calendar Day on which the report is generated).				
1	ce845Grp, repeated 0...variable times									
2	ce845KeyGrp									
3	membClgIdCod	alphanumeric 5		m		This field indicates the clearing member.				Functional data enriched by ECAG
2	ce845Grp1, repeated 1...variable times									
3	ce845KeyGrp1									
4	penCurrency	alphanumeric 3		m		This field contains the currency of the penalty.	Currency of penalties	:11A::PECU	D1	
3	ce845Grp2, repeated 1...variable times									
4	ce845KeyGrp2									
5	clgHseSettlLoc	alphanumeric 3	CBF - Clearstream Banking Frankfurt CBL - Clearstream Banking Luxembourg CCO - Euroclear UK & Ireland EOC - Euroclear Bank SIS - SegalInterSettle AG	m		This field contains the settlement account location of the clearing house.	In the ECAG MT537 PENA statement: Party In the Member MT537 PENA statement: Counterparty's Account Servicer / Depository	In the ECAG MT537 PENA statement: :95P::ASDP In the Member MT537 PENA statement: :95P::CASD	In the ECAG MT537 PENA statement: D In the Member MT537 PENA statement: D1	The 3 chars value is derived from the BIC in the field
4	ce845Grp3, repeated 1...variable times									
5	ce845KeyGrp3									
6	clgHseSettlAcct	alphanumeric 35		m		This field contains the settlement account of the clearing house.	In the ECAG MT537 PENA statement: Party Account for EOC or Safekeeping account for CBF/CBL In the Member MT537 PENA statement: Related party	In the ECAG MT537 PENA statement: :95R::ACOW for EOC or :97A::SAFE for CBF/CBL In the Member MT537 PENA statement: :95R::REPA	In the ECAG MT537 PENA statement: A In the Member MT537 PENA statement: D1a	
5	ce845Grp4, repeated 1...variable times									
6	ce845KeyGrp4									

7	divSettlLoc	alphanumeric 3	CBF - Clearstream Banking Frankfurt CBL - Clearstream Banking Luxembourg CCO - Euroclear UK & Ireland EOC - Euroclear Bank SIS - SegalInterSettle AG	m		This field contains the settlement account location used for delivery. This field is not filled for Single Trades.	<u>In the ECAG MT537 PENA statement:</u> Counterparty's Account Servicer / Depository <u>In the Member MT537 PENA statement:</u> Party	<u>In the ECAG MT537 PENA statement:</u> :95P::CASD <u>In the Member MT537 PENA statement:</u> :95P::ASDP	<u>In the ECAG MT537 PENA statement:</u> D1 <u>In the Member MT537 PENA statement:</u> D	The 3 chars value is derived from the BIC in the field
6	ce845Grp5, repeated 1...variable times									
7	ce845KeyGrp5									
8	divSettlAcct	alphanumeric 35		m		This field contains the settlement account used for delivery. This field is not filled for Single Trades.	<u>In the ECAG MT537 PENA statement:</u> Related party <u>In the Member MT537 PENA statement:</u> Party Account for EOC or Safekeeping account for CBF/CBL	<u>In the ECAG MT537 PENA statement:</u> :95R::REPA <u>In the Member MT537 PENA statement:</u> :95R::ACOW for EOC or :97A::SAFE for CBF/CBL	<u>In the ECAG MT537 PENA statement:</u> D1a <u>In the Member MT537 PENA statement:</u> A	
7	ce845Grp6, repeated 1...variable times									
8	ce845KeyGrp6									
9	isin	alphanumeric 12		m		This field contains the International Security Identification Number (ISIN) of the instrument.	Derived from the original daily penalty data			
8	ce845Rec, repeated 1...variable times									
9	penComRef	alphanumeric 16		m		This field contains the reference assigned to the penalty and that is common for both the customer and their relevant counterparty.	Penalty common reference	:20C::PCOM	D1a1	
9	penTyp	alphanumeric 4	LMFP - Late Matching Fail Penalty SEFP - Settlement Fail Penalty	m		This field contains the type of cash penalty.	Penalty Type	:22H::PNTP	D1a1	
9	penAmnt	numeric 15, 2		m		This field contains the amount of the penalty calculated based on the instruction characteristics, the reason for the fail and relevant calculation method.	Amount Computed	:19A::AMCO	D1a1	
9	debCredInd	alphanumeric 1	C - Credit the cash penalty to the member cash account D - Debit the cash penalty from the member cash account	m		This field contains the Debit / Credit flag.	Derived by ECAG from the sign of Amount Computed			Rules - If value in "Amount Computed" field starts with a negative sign ("-") the field is filled with value "C" - If value in "Amount Computed" field DOES NOT start with a negative sign ("-") the field is filled with value "D" Note: As the "Amount Computed" is calculated from ECAG perspective, value with a negative sign means that ECAG must pay the fine to the member, therefore member is to be Credited with the amount. If there is no negative sign, ECAG is entitled to receive the penalty amount, therefore member is to be Debited the amount.

9	divId	alphanumeric 16		m		This field contains a unique identifier of the Delivery Instruction used for the settlement of specified quantity and amount. This identifier is not communicated to the (I)CSD but used as internal reference.	Account Owner Reference or Processor Transaction Identification for already matched instructions at CBF	:20C::ACOW or :20C::PCTI	D1a1B	Only the last 8 digits
9	divRef	alphanumeric 16		o		This field contains a unique reference of the Delivery Instruction used for the settlement of specified quantity and amount. This reference is generated in Securities CCP/C7 SCS and communicated to the (I)CSD. This reference is not populated for Cash-Only and Flat (Zero) Net Position Trades and Delivery Instructions generated by the (I)CSD due to Corporate Actions.	Account Owner Reference or Processor Transaction Identification for already matched instructions at CBF	:20C::ACOW or :20C::PCTI	D1a1B	
9	buySellIndDlvId	alphanumeric 1	B - Buy: Member received or will receive quantity/ nominal amount and corresponding amount was or will be debited from the member S - Sell: Member delivered or has to deliver quantity/ nominal amount and corresponding amount was cr will be credited to the member	m		This field contains the information whether the Delivery Instruction is for Buy or Sell side from member perspective.	Received/Deliver Indicator	:22H::REDE	D1a1B1	Rules If Received/Deliver Indicator = RECE then 'S' else 'B'
9	divPaymInd	alphanumeric 4	APMT - against payment FREE - free of payment	m		This field contains the Payment indicator.	Derived by ECAG from the amount of the failed instruction			If penFailAmnt is 0 then FREE else APMT
3	totalPenAmntCur	numeric 15, 2		m		This field contains the sum of the Penalties Amounts for the CM per penalty currency.	Amount Computed	:19A::AMCO	D1a1	Rules <u>From the MT537 penalty statement received by ECAG:</u> 1. Identify all records per "Currency of Penalties" with Frequency Indicator = 'MNTH' that have the same "Statement Period" (not older than one month) for the Clearing Member 2. For each identified record, identify the value of "Amount Computed": a) If value is negative (starts with "-"), consider the whole value including the negative sign b) If value is positive (does not start with "-"), consider the whole value 3. The field is filled with the SUM of all "Amount Computed" values identified in step 2 <u>From the MT537 penalty statement received by the member:</u> 1. Identify all records per "Currency of Penalties" with Frequency Indicator = 'MNTH' that have the same "Statement Period" (not older than one month) where ECAG is the counterpart 2. For each identified record, identify the value of "Amount Computed": a) If value is negative (starts with "-"), consider the whole value including the negative sign b) If value is positive (does not start with "-"),

³	debCredInd	alphanumeric 1	C - Credit the cash penalty to the member cash account D - Debit the cash penalty from the member cash account	m		This field contains the debit / credit flag.	Derived by ECAG from the sign of sumPenAmntCur	Rules - If the value of field "sumPenAmntCur" is negative (starts with "-"), the field is filled with value "C" - If the value of field "sumPenAmntCur" is positive (does not start with "-"), the field is filledwith value "D" Note: As the "Amount Computed" is calculated from ECAG perspective, value with a negative sign means that ECAG must pay the fine to the member, therefore member is to be Credited with the amount. If there is no negative sign, ECAG is entitled to receive the penalty amount, therefore member is to be Debited the amount.
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Note: Cells in green color of "Level" column mean that the field assigned to that specific row is a new field (i.e. does not exist in current RRM) to be introduced.