Schedule 3

SCHEDULE OF EXCLUDED CONTRACTS AND INFORMATION

Reference Code	Trade type	Issue	Date first published on db.com
All trade types/Multiple trade types			
1.	All trades	From December 1, 'Intragroup' attribute will be reported as 'FALSE'	28 November 2014
2.	All trades	If the cause of a trade failing to be regulatory reported is concluded as resulting from incomplete, inaccurate, or unreported missing client static data (e.g. Lapsed LEI's), the trade will remain as misreported until that data has been remediated and trades refreshed in DB systems. Historical trade data prior to 29th April 2024 would not be reported.	9 December 2014 Refined on 16 February 2015 and 11 September 2015 and 29th April 2024 to improve description of gap
3.	All trades	If the cause of a trade failing to be regulatory reported is concluded as resulting from an existing issue as set out in this Schedule, the trade will remain unreported until the issue/s have been remediated and trades refreshed in DB systems. Historic trade data prior to April 29th will not be reported.	16 February 2015
4.	All trades	DB currently populates Trade Party 2 Domicile with a country code rather than the registered address of the counterparty	28 April 2015
5.	Confirmation details for trades processed on systems other than DB's primary platforms.	Cannot be reported	13 February 2014

6.	Structured (multi-leg) credit, rates and commodities transactions	These will be reported as multiple single-leg trades. The confirmation attributes "Means", and "Timestamp" will not be reported fully and accurately on each of those legs	13 February 2014 Refined on 28 February 2014 as credit trades cannot presently be reported Further refined on 25 March 2014 as, although credit trades can now be reported this issue has still to be resolved
7.	First to default, CLN, Basket Default Swaps, FX-linked fixed deposit, Credit Total Return Swaps, Trust Swaps, ICT TRS, ICT IRS, ICT XCCY Swap, and CMBS	Cannot be reported	13 February 2014 Refined on 28 November 2014 to indicate that Total Return Swaps impacted by this gap are Credit Total Return Swaps
8.	LTFX; BOND_OPT; BOND_FWD trades	Cannot be reported	13 February 2014
9.	FixedFloat XCCY Swaps and OIS Swaps	An incorrect UPI will be reported	13 February 2014

10.	All trades	Where static data has prevented trades from being reported, we are currently unable to backload trades prior to 29th April 2024 once they have reached maturity.	2 November 2016
11.	All trades	Deutsche Bank cannot currently populate the DTCC's 'third party viewer' LEI field on submissions. This may result in reduced visibility of data at the DTCC where this field is being relied upon	22 August 2018
12.	All trades	Deutsche Bank cannot currently populate the Execution Agent LEI value on valuation submissions. This may result in valuation figures being marked as 'withheld' on the DTCC's reports	22 August 2018
13.	All trades	Deutsche Bank will not report trades that terminated prior to 12 February 2014	08 February 2019

14.	All trades	For trades that have been agreed on an exchange, DB may not populate the DTCC's 'optional' fields on position submissions where no value is available	04 April 2019
15.	All trades	The Initial Margin posted field is not populated when a trade is fully collateralised (where margin about is below the threshold).	29th April 2024
16.	All trades	There may be some trades for which the settlement date may not be populated with the maturity date	29th April 2024
17.	All trades	For some trades 'Broker ID' field may be reported as Null where it should be populated.	29th April 2024
18.	All trades	The maturity date for some trades may not match the maturity date in ANNA DSB.	29th April 2024
19.	All trades	There may instances where trades which are no longer live are still appearing on the Trade State Report as the action type 'Exit' was not successful.	29th April 2024
20.	All trades	DB always generates own ISINS with ANNADSB and does not use platform provided ISINs in all cases potentially leading to matching issues.	29th April 2024
21.	All trades	For some trades there may be missing or incorrect Corporate Sector data	29th April 2024
22.	All trades	For some trades the 'ERR' - Entity Responsible for Reporting may be populated incorrectly.	29th April 2024
23.	All trades	As of EMIR Refit 29th April 2024, DB is going to start reporting directly for MW / DS Match trades- there is a possibility that this will lead to nacks / noise if DSMatch /	29th April 2024

		MW try and report at the same time	
24.	All trades	The execution timestamp is not consistently reported with a timestamp for OTC Derivatives	29th April 2024
25.	All trades	The venue of execution has been reported as 'XXXX' where there is an ISIN available for OTC derivatives where db deems the registration to be non-EA.	29th April 2024
26.	All trades	The confirmation timestamp is not consistently populated on trade level reports for OTC Derivatives	29th April 2024
27.	All trades	The Master Agreement type field may not be reported consistently for some trades	29th April 2024
28.	All trades	For some trades, the CFI code may not consistently match the contract type	29th April 2024
29.	All trades	For some trades, the CFI code may not consistently match the option exercise type	29th April 2024
30.	All trades	The Corporate sector field is not consistently populated for the same reporting counterparty.	29th April 2024
Commodities trades			
31.	Commodities trades	From December 1, if price or spread cannot be determined, a value of 999999999999999.99999 will be populated	28 November 2014

Credit trades

32.	Credit trades entered into with Deutsche Bank Luxembourg S.A.	Confirmation data cannot be reported	25 March 2014

33.	Some credit trades falling into the following product types: IOS, MBX, TRX, CDXSwaption, iTraxxEuropeSwaption, CDS Swaption, ELCDS, LCDS, RMBS, Sovereign Asia, Fixed Recovery, Recovery Lock, CDO, CLN	Cannot be reported	25 March 2014
34.	Credit trades	Due to mapping issues for some Credit Exotic CDS structures, trades may not be reported or may be reported incorrectly	11 January 2016
35.	Credit trades	There may be some trades which have been novated where the 'Master agreement' field is reported with the old trade details and therefore incorrectly reports the wrong trade details post novation.	29th April 2024
36.	Credit trades	There may be trades for which collateral is under reported	29th April 2024
37.	Credit trades	The confirmations means field may be incorrectly populated with 'N' or 'Y' rather than 'E'.	29th April 2024
38.	Credit trades	The confirmation means field may be populated with 'Y' or 'E' rather than 'N' for trades executed on a trading venue if DB has bilaterally confirmed the trade as well.	29th April 2024
39.	Credit trades	For some trades the Master Agreement data may be unavailable.	29th April 2024
40.	Repack Trades	Due to a delay in valuation submission for Repack trades there may stale valuations reported on the daily trade report.	29th April 2024

Equities trades

41.	Equities trades	From December 1, basket OTC equity derivatives will be reported with an ESMA deal unit value of "1" by default.	28 November 2014

42.	Equities trades	We cannot currently report loan-based derivatives.	29 April 2016
43.	Equities trades	The confirmations means field may be incorrectly populated with 'N' or 'Y' rather than 'E'.	29th April 2024
44.	Equities Trades	The confirmation means field may be populated with 'Y' or 'E' rather than 'N' for trades executed on a trading venue if DB has bilaterally confirmed the trade as well.	29th April 2024
45.	Equities Trades	Notional currencies are not consistently alphabetically sorted for some trades	29th April 2024

FX trades

46.	Exotic FX trades	From December 1, 'Price Notation' and 'Price Type' data field will be reported as 'Price'	28 November 2014
47.	DCDs	Such trades are currently reported even though are not per se reportable under EMIR	24 March 2014
48.	FX Trades	Due to the Valuation Timestamp being the COB date YYYY-MM-DDT00:00:00Z, there may be some FX trades where the	29th April 2024

		Valuation timestamp is before the execution timestamp	
49.	FX Trades	For physically settled trades the 'Delivery currency 2' field may not be populated.	29th April 2024
50.	FX Trades	There may be some trades incorrectly reported with a notional value of 0	29th April 2024
51.	FX Trades	For some trades the Deliverable Currency 2 may be incorrectly reported as 'XXX' where we would expect this to contain an ISO Country Code.	29th April 2024
52.	FX Trades	Notional currencies are not consistently alphabetically sorted for some trades	29th April 2024
53.	FX Trades	For some trades the Master Agreement data may be unavailable.	29th April 2024
Rates trades			
54.	Rates Hybrid FX Swaps booked with Deutsche Bank Sociedad Anónima Española	Cannot be reported	13 February 2014
55.	Rates trades	Due to an internal mapping issue, trades are being incorrectly reflected as Exotic which is leading to the misreporting and underreporting of these trades.	24 December 2014
56.	Rates trades	Due to ongoing technical discussions across the industry and DTCC, we are unable to report bond forwards	11 January 2016
57.	Rates trades	The confirmations means field may be incorrectly populated with 'N' or 'Y' rather than 'E'.	29th April 2024
58.	Rates trades	The confirmation means field may be populated with 'Y' or 'E' rather than 'N' for trades executed on a trading venue if DB has bilaterally confirmed the trade as well.	29th April 2024

Listed Derivatives			
59.	Listed Derivatives	There may be trades for which collateral is under reported.	29th April 2024
60.	Listed Derivatives	Trades may be missing an ISIN and/or UPI causing under reporting of trades.	29th April 2024
61.	Listed Derivatives	Some trades may be rejected at DTCC due to our vendors not supporting Series Level ISINs for FLEX/BCLEAR contracts. Some trades may also be rejected by DTCC due to 'Missing ISINs' Other than OKW, OKM and ISINs not supported by vendors	29th April 2024
62.	Listed Derivatives	Some trades may not be reported on T+1 due an 'Action type' or other error	29th April 2024
63.	Listed Derivatives	Some trades may be rejected by DTCC due to missing field "Commodity details" when the "Commodity base" is "FR.	29th April 2024
64.	Listed Derivatives	The Product Classification field may be incorrectly reported and may not correlate with the CFI Code.	29th April 2024
65.	Listed Derivatives	For some trades the Underlying identification type is populated with I and Underlying identification is not populated with 12 alphanumeric characters	29th April 2024
66.	Listed Derivatives	The value reported in Initial margin collected by the counterparty 1 (post-haircut) may not be less than or equal to the value reported in Initial margin collected by the counterparty 1 (pre-haircut)	29th April 2024
67.	Listed Derivatives	For some trades there may not be any RUIDs in Transaction Position records from source leading to reference data resolution errors	29th April 2024

Issues affecting collateral & valuation reporting.

Reference Code	Trade type	Issue	Date published on db.com
All trade types/Multiple trade types			
68.	All trades	Valuations will not be reported for any eligible trades that are not successfully reported.	8 August 2014
69.	All trades	If the latest valuations are unavailable, recent. valuations may be reported. instead	2 November 2016
70.	All trades	Where trades are cross margined, with the exclusion of PSA and listed. positions, the portfolio code cannot be linked to the trade	8 August 2014 Refined on 11 August 2014 such that this issue affects all trades
71.	All trades	Valuations which are reported as mark-to-market may be valuations which have been produced on a mark-to-model basis	11 August 2014
72.	All trades	There have been instances identified where the collateralisation value on the EOD file is being reported incorrectly.	28 April 2015
73.	All trades	There is typically a T+2 settlement lifecycle of collateral from trade and valuation date (T), therefore there may be a lag in the reporting of collateral. values and collateral to trade linkage when a new trade is executed. Additionally, client cleared trades will be subject to the limitation as described in SOL086	8 August 2014 Refined on 10 August 2015 to apply to all Trade Types. Refined on 8 October 2015 to improve description of gap

74.	OTC cleared trades	Every OTC cleared trade could only be reported with DB's valuation rather than the CCP's valuation.	31 October 2014
75.	Cleared Trades (Rates / Credit trades)	For Friday trade and collateral data, processing times for cleared collateral reporting result in trade to portfolio linkage data for cleared trades being reported on an effective T+3 basis	28 April 2015 Refined on 10 August 2015 to account for reporting of Friday data.
76.	All trades	The valuation timestamp may not be reported for some trades	29th April 2024

Issues no longer affecting the service

Trade Type	Issue	Date removed from the list
Equity CFD trades	Could not be reported	13 February 2014
Equities Dividend Swaps	Could not be reported	13 February 2014
Equity GED structured option trades	"Multiplier" attribute was not being reported	21 February 2014
Equity trades	"Execution Timestamp" on End-of-Day report was showing latest transaction event rather than the date and time of original trade	21 February 2014
Equity Varswaps	Confirmations for Increases and Novations would be incorrectly reported; "Settlement Method". would be left blank rather than reported as "Cash" on EOD report	21 February 2014
ETD trades cleared via LCH	Could not be reported	24 February 2014
Equities trades	Cancels for full close events where there is no USI / UTI, could not be reported	24 February 2014

ETDs	Client Reference Data Attributes (As sourced from the DTCC client reference data) could not be populated. As this included details of the Execution Agent an Asset Manager or other Agent was not able to see Positions submitted for underlying funds in their DTCC reports. The common data associated with these Positions was submitted on behalf of the underlying funds. This issue did not impact the ability to view ETD 'Transaction' details	4 March 2014
FX trades entered into with all European entities other than DB AG London and Frankfurt branches	"Confirmation timestamp" and "Confirmation type" could not be reported; paper trades were reported as "Electronic"	10 March 2014
FX Trades	"Region code" could not be reported	24 March 2014
Credit Total Return Swaps traded with Deutsche Bank AG, New York branch	Could not be reported	26 March 2014

Equities Options Trades	Could not be reported	2 April 2014
Equities Trades	Between 12 February and 31 March 2014 subsequent events for confirmed Equities trades could not be reported. For Equities Portfolio Swap Agreements, subsequent trades and events could not be reported once the initial trade was confirmed	3 April 2014
FX Spot Trades	Some such trades were recorded as "FX Forwards" and so would have been reported notwithstanding that FX Spot Trades are not per se reportable under EMIR	10 April 2014
ETDs	Eurex KOSPI related lifecycle events could not be reported	8 May 2014 Following guidance from ESMA, scheduled termination events do not now have to be reported
Rates trades entered into with Deutsche Bank AG, New York branch	Could not be reported	13 June 2014

Rates, FX and Commodities trades	Both Financial Counterparties and Non-Financial Counterparties were reported as Financial Counterparties	13 June 2014
Equities trades with Financial Counterparties	Could not be reported.	13 June 2014
Rates trades entered into with Deutsche Bank AG, Mumbai branch	Could not be reported	20 June 2014
Rates trades (other than Swaptions and Exotics) Credit trades	The following data attributes (as provided via the DTCC Client Reference Data service): "Financial or Non-Financial Nature", "Corporate Sector", "Directly linked to Commercial Activity or Treasury Financing", "Clearing Threshold (Y/N)", "Trading Capacity (Principal/Agent)", "Broker ID", "Clearing Member ID", "Beneficiary ID" and "Execution Agent" could not be reported	9 July 2014
Commodities trades	Base Metals, Index, Exotic and Emissions trades could not be	15 August 2014

	reported	
FX Swaps	Both swap legs were reported without the swap link ID field populated. This meant that both swap legs were reported as unconnected FX forwards rather than as linked swaps	17 September 2014
Equities trades	For Portfolio Swap Agreements, swaps which matured between 12th February 2014 and 28th May 2014 and for which the Maturity Date was rolled to a future date may not have been reported on the "End of Day" position snapshot message to the repository. This issue did not affect intra-day PET transactional messages	23 September 2014
Rates, Credit and Equities trades	The data attribute "Execution Agent" could not be reported for trades or trade events other than via the data attribute submissions that update the latest view of the trade. As a result, the "Execution Agent" was not available for the DTCC Activity Reports	16 October 2014

Equities trades	Since November 4th 2014, equities real-time messages ("intra-day reporting") are not being reported.	28 November 2014
ETDs facing DB AG Frankfurt	Lifecycle events will not be reported	3 December 2014
ETDs facing DB AG Frankfurt and DB AG Sydney	"Position Transfers" will be recorded as new positions rather than lifecycle events	3 December 2014
Equities trades	Custom basket trades cannot be reported	24 December 2014
First to default, CLN, Basket Default Swaps, FX-linked fixed deposit, Credit Total Return Swaps, Trust Swaps, ICT TRS, ICT IRS, ICT XCCY Swap, and CMBS	Cannot be reported	09 November 2015
XCCY Basis and IRS swaps	Some trades will be reported without the "Corporate Sector" field populated	16 November 2016
Commodities trades	Commodities trades entered into after commencement of the delegated reporting service can only be reported prior to confirmation. The confirmation	16 November 2016

	event itself and any subsequent trade events cannot be reported.	
Credit Derivatives traded with Deutsche Bank AG, Singapore branch	Cannot be reported	16 November 2016
Credit Default Swaps	"Recovery Price" data fields will be missing.	16 November 2016
Credit Default Swaps	"Recovering for Fixed Settlement" data fields will be missing.	16 November 2016
Equities trades	Negatively affirmed trades will be reported as confirmed on a T+1 basis although a small population of such trades may not be effective on the same basis	16 November 2016
Equities trades	The "Preceding or Following" Business Day Logic may not be accurately reported for variable notional (structured) swaps	16 November 2016

FX-Options entered into with Deutsche Bank Polska Spólka Akcyjna, Deutsche Bank Sociedad Anónima Española and Deutsche Bank S.p.A.	Such trades are currently reported as being with Deutsche Bank AG	16 November 2016
FX trades	Such trades continue to be reported even when they have matured and no longer need to be	16 November 2016
Rates trades entered into with Deutsche Bank Polska Spólka Akcyjina, Deutsche Bank Sociedad Anónima Española, Deutsche Bank Società per Azioni and Deutsche Bank Luxembourg S.A.	Confirmation data cannot be reported	16 November 2016
Rates trades	"Novations" and "De-Cleared events" will be represented as "Amendments".	16 November 2016
Rates trades	"Compression Events" will be reported as "Terminations"	16 November 2016
Rates trades	Single-sided MarkitWire trades (where DB's client is not a Markit Wire participant) will initially be reported with a MarkitWire generated UTI and following confirmation will be reported with a DB generated UTI, leading to two versions of the trade existing with the trade repository. Post confirmation, valuations and	16 November 2016

	collateral will only be reported against the latest version of the trade.	
All trades	The total collateral value for a portfolio of trades will be reported even if some of the trades comprising the portfolio are not themselves reported or are not eligible for reporting	24 March 2017
Exotic FX trades	From December 1, 'Compression' data field will be reported as 'FALSE'	24 March 2017
Exotic FX trades	From December 1, 'Clearing Status' data field will be reported as 'FALSE'	24 March 2017
Exotic FX trades	A small population cannot be reported	24 March 2017

ETDs	"Cascading" and "Erosion" events cannot be reported for power contracts; the "DCO Value" field will not be populated; "Broker Code" field will be populated with an internal DB id of broker rather than the broker's LEI	24 March 2017
Equities trades	Due to an internal mapping issue, a population of Equity Swaps are being rejected as the currency value is reported incorrectly.	24 March 2017
Equities trades	From December 1, cancellations of equity OTC positions will not be reported	24 March 2017
Equities trades	For Portfolio Swap Agreements, following a post-trade event, the deal unit attribute is incorrectly reported as the value associated with the latest event rather than the overall position	24 March 2017
Credit trades	Where a DSMatch trade is confirmed later than T+1, the trade will be reported with a DB generated UTI, leading to two versions of the trade existing within the trade repository.	24 March 2017
Credit trades	From December 1, if price cannot be determined, a value of zero will be populated	24 March 2017
Commodities trades	From December 1, 'Clearing Status' data field for precious metals will be reported as	24 March 2017
	'FALSE'	
Commodities trades (Previously FX and Commodities trades)	"Master Agreement Type" and "Master Agreement Version" cannot be reported	24 March 2017
FX, Rates and Commodities trades.	Where the process for recording the Unique Trade Identifier (UTI) for a backloaded trade has not been completed, the transaction report generated for that trade is rejected by the DTCC	24 March 2017
All trades	From December 1, if no value has been inserted in the 'Beneficiary' data field, this will be reported as 'Party 2'	24 March 2017

All trades	Valuations cannot be reported for a subset of trades within Credit and Rates asset classes	24 March 2017
Rates trades	For accreting/amortising trades, the original notional value will always be reported regardless of the current trade notional value.	24 March 2017
Rates Cap/Floor trades	"Cap Rates Buyer" field will be reported as "Seller"	24 March 2017
Rates trades	Cases have been identified where following a trade amendment the previous (pre-amended) version of the trade is reported in addition to the latest version of the trade	24 March 2017
Rates Cap/Floor trades	"Premium CCY" data field will not be populated	24 March 2017
All trades	All trades DB will not generate and report a UTI on block trades; therefore, the allocated trades cannot reference a prior UTI 13 February 2014	29th April 2024
All trades	From December 1, if no data has been inserted in the 'Trading capacity Party 2' data field, this will be reported as "Principal"	29th April 2024
All trades	From December 1, if no data has been inserted in the Non-Financial Counterparties 'Directly Linked to Treasury Financing or Commercial Activity' data field, this will be reported as 'true'	29th April 2024
All trades	Trades may be submitted without a valid UTI and are therefore being rejected by the DTCC.	29th April 2024
All trades	Where the Trade Party 2 Value data field is amended, such trades will be rejected by the DTCC resulting in the trade not being reported correctly	29th April 2024
Trades executed via a Middleware Provider (as defined in the Agreement)	Cannot be reported	29th April 2024
All trades	Trades may be submitted with the incorrect M (modified), or N (new) value, causing rejections by the DTCC	29th April 2024
All trades	A population of trade submissions are currently being rejected due to missing clearing threshold values within Deutsche Bank's static data	29th April 2024

Credit Default Swaps	"Additional Matrix Provisions" data fields will be missing	29th April 2024
Credit Default Swaps	"Exercise" and "Terminations" will be incorrectly represented on the End-of-Day reports.	29th April 2024
Credit Trades	A population of Valuations for electronically confirmed trades are being rejected by the DTCC as the Trade Party2 value in the DB valuation submission does not match the Trade Party2 value submitted by DSMatch for the transaction.	29th April 2024
Credit Trades	For a population of Credit trades, the 'Documentation Type' field is being reported incorrectly resulting in the trades being misreported or rejected by the DTCC.	29th April 2024
Equities trades	Certain corporate actions (RIC changes and spin-offs) will be reported as new trades rather than lifecycle events on the original trade	29th April 2024
Equities trades	Due to a mapping issue, a population of Equity trades are being reported with an invalid Deal Unit value, resulting in the trades being rejected by the DTCC	29th April 2024
Equities trades	Due to a coding error, mark-to-market valuations are truncated to 10 characters.	29th April 2024
Equities trades	Where Portfolio Swap/Contract for a difference (CFD) accounts remain live Deutsche Bank will not automatically exit the positions at the DTCC where the quantity is currently zero. This is to reflect the account still being live.	29th April 2024
FX trades	For a population of FX Products, the Lifecycle event value will be reported incorrectly	29th April 2024
FX trades	All positions associated with a strip trade, will currently be reported with the same UTI	29th April 2024
FX trades	For a population of FX Multi Legged Products, each leg is submitted with a different USI/UTI causing the trades to be rejected by the DTCC.	29th April 2024
FX trades	Due to an internal mapping issue, DB is unable to report some FX Product types if they contain a non-deliverable FxEuroOption	29th April 2024

Trade type	Issue	Date
FX trades	Cases have been identified where certain attributes are either missing or in the incorrect format, resulting in the trades being rejected by the DTCC	29th April 2024
Exotic FX trades	For a population of Exotic FX trades, due to mapping issues these trades may be rejected by the DTCC or mis-reported.	29th April 2024
Multi-leg Interest Rate Exotic swaps	Only the first two legs can be reported	29th April 2024
Rates trades	Due to an internal mapping issue, DB is unable to consume the Markitwire UTI for a small population of bilaterally agreed trades. This has resulted in trades either being reject by DTCC or reported with a DB generated UTI, leading to two versions of the trade existing within the trade repository.	29th April 2024
Rates trades	Due to UPI/ISDA OTC taxonomy changes, an incorrect UPI will be reported on FixedFloat XCCY Swaps and OIS Swaps	29th April 2024
Rates trades	Due to internal mapping issues, a population of non mandatory fields are being reported incorrectly	29th April 2024
Rates trades	Due to internal mapping issues, a population of Exotic Rates trades are being reported incorrectly resulting in the trades being rejected by the DTCC	29th April 2024
Rates trades	Due to missing or incorrectly mapped mandatory fields, a population of Rates trades are being rejected by the DTCC	29th April 2024
Rates trades	Due to complexities in the upstream booking systems, we are unable to report swaption straddles correctly	29th April 2024
Rates trades	"Full Termination", "Cancellation" and "Exit" events cannot be reported	29th April 2024

Issues no longer affecting collateral & valuation reporting

Trade type	Issue	Date removed from the list
Equities trades	Trade valuations for unconfirmed equity PSA trades comprising multiple stocks could not be reported	3 September 2014

FX trades	For FX swaps that were reported as unconnected FX forwards rather than linked swaps, the valuation for both legs only appeared against the far leg. The near leg did not include the valuation	17 September 2014
FX trades	When a new version of a trade is created, due to an internal mapping issue, the confirmation details are not picked up correctly from the previous version.	28 April 2015
Equities trades	For non-PSA trades with legs denominated in different currencies, the valuations are currently incorrectly reported	12 May 2015
ETDs	The collateral portfolio code and collateralisation type are currently reported against positions rather than transactions	12 May 2015
Equities trades	Due to an internal feed issue, a population of Equity Option Valuations cannot be reported	4 August 2015
Rates trades	For all cleared trades executed after 12 pm GMT, collateral cannot be reported until T+2 following the trade date	4 August 2015
All trades	In all instances, DB will report the Collateral level indicator as portfolio, even if this refers to a single trade.	11 September 2015

All trades	DB is currently unable to report the execution agent masking attribute in the collateral submission	11 September 2015
All trades	Cross margined trades are currently incorrectly reported as uncollateralised	29th April 2024
Equities trades	A population of collateralized trades are not being reported with a UTI resulting in DTCC being unable to link the collateral to a transaction	29th April 2024

Issues affecting the market as a whole

☐ Uncertainty exists about how market participants should implement certain aspects of EMIR. These include, but are not limited to:

(1) the interpretation of rules set out in the relevant implementing legislation of EMIR (such as how to report Exchange Traded Derivatives),

(2) how to apply EMIR to non-standard market practices (such as market participants using different booking models for complex trades),

(3) market standards that have yet to be agreed (such as in relation to Unique Trade Identifiers), and

(4) situations where industry best practice differs to ESMA guidance (such as in relation to the use of underlying identifiers, such as RIC codes, which are not presently specified as valid underlying identifier types by ESMA).

(5) Post RTS2.0 ESMA validations require reports to be populated with an active Legal Entity Identifier (LEI) and corporate sector identifier. Where a counterparty has failed to obtain and disclose its LEI to Deutsche Bank, or to submit its corporate sector details via the DTCC's counterparty reference data Deutsche Bank may have insufficient information for reporting purposes. This will result in submissions being rejected by the DTCC.

(6) Where action type "E" has been reported to the DTCC in order to signify that a trade was reporting in error then the associated UTI cannot be used to report or link to valuation or positions. In such instances an updated UTI may need to be created for the affected trade.

• In addition, there is uncertainty in the market as to the meaning of the data to be completed in field 8 of Table 1 to the Reporting Annex. DB is unable to add field 8 data and therefore will not report any such data unless supplied by the Client.

• Further, End-Of-Day reports for ETDs with a notional value of zero will currently be rejected by DTCC.

• DB is working with industry associations (such as ISDA and the Futures and Options Association) and regulatory bodies to resolve this uncertainty. DB is using reasonable efforts to adopt approaches to these issues which adhere to industry best practice.

• As announced on 27 March 2019 by DTCC's Global Trade Repository service, clients should refrain from making any changes to their reporting procedures until further notice from DTCC. All reports should continue to be directed to DTCC Derivatives Repository Plc (DDRL) using the Reporting Destination or Reporting Obligation field relevant indicator of "ESMA". If the value "FCA" is populated in the Reporting Destination/Obligation field, the submission will not be accepted. In the meantime, and until further notice, Deutsche Bank will continue to report relevant data via DDRL.