

Clara Reports Specification

Clearing Report Specifications

International Cash Market Segment

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Changes Record

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1 Introduction

1.1 Purpose of the document

This document defines the structure and format of the CSV and txt files used for reporting purposes. It provides a standardized description of file format, data types, field structure, and transmission mechanisms. This information will be provided in plain files, with their definition provided later in this document.

1.2 General specifications

- Reports will be produced as a text file or a CSV file.
- Each field in the report will be separated by a comma.
- The member will receive this report via FTP or WebBox.
- If there are no trades, only a trailer record will be sent.

1.3 Conventions used in this document

(a) Definition of files

For each file described in this document a table is included presenting the generic information of the file with the following format:

	(1)
File format	(2)
Description	(3)
Destinations	(4)
Privacy	(5)
Timing	(6)

- (1) File name just as it is generated.
- (2) File format
- (3) Description of the file
- (4) Destinations of the file
- (5) Indicates whether the file contains public or private data
- (6) Indicates the time when the file is available, when its contents change and the method of updating the records

(b) Flat file definitions

Flat file (txt or CSV) descriptions include another table describing the format and content of the fields that make up each of the records of the file.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
(1)	(2)	(3)	(4)	(5)

- (1) – Number of field in the record. When it includes an “N” the field contains the number of times that the immediately following fields are repeated, in which an “R” is displayed in this column.
- (2) – Name of the field

- (3) – Type of field as described in the section (c)
- (4) – Valid values or range of values
- (5) – Description of the field

(c) Data types

This section summarises the distinct types of data used in the description of each of the files.

The convention used will be: <length>(!)<type> where

- Length: Maximum or exact number of characters admitted
- !: Fixed length
- Type: Data type indicator:

TYPE	DESCRIPTION
a	Alphabetic (A-Z)
n	Numerical (0-9)
c	Alphanumeric
d	Decimal (indicating integer and decimal places)

1.4 Trailer Record

All files will carry a trailer record at the end of the file, with the following structure (if a file does not have information for the member, it will contain the trailer record only).

FIELD	LENGTH	FORMAT	DESCRIPTION
BP_Id	8!c		This field specifies the receiver of the report
Report_Id	8!c		This field specifies the report id.
Report_Date	8!n	YYYYMMDD	This field specifies the date on which report is generated
BP_Id	10!n		This field specifies the total the number of records in the report.

1.5 CCP Net Reference

Net reference is a 16 character field, split into multiple levels as below.

DIGIT POSITION	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
LEVEL INDICATOR	1					2		3	4	5	6	7	8	9	10	11

Level 1: Base reference for the net. Valid characters are 0-9 and A-Z.

Level 2: Currency level shape sub-reference. Valid characters are 0-9, A-Z.

Level 3: Second level net sub-reference. Valid characters are 0-9.

Level 4 to 11: Reserved for future use.

2 File specifications

2.1 RDXO434 - Cleared Trade Details

RDXO434 - Cleared Trade Details	
File format	.txt ("," delimited)
Description	Cleared gross trades received by CCP from the trading venues on the trading day. The intraday report contains the information of trades between the last and current reporting timeline.
Recipients	Clearing Member
Privacy	Contains private data
Timing	Intraday(hourly)/EOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Trade_Type	4!a		<p>If Level 4 (Detailed Trade Type) reporting option is chosen as 'No reporting of On-order book and Off-order book details', then the possible values are</p> <ul style="list-style-type: none">- 'GROS' indicates the trade is to be settled on gross basis.- 'NETT' indicates the trade is part of CCP trade date netting.- ' ' indicates the trade is part of CSD netting. <p>If level 4 (Detailed Trade Type) reporting option is chosen as 'Report On-order book and Off-order book details', then the possible values are</p> <ul style="list-style-type: none">- 'CCGT' indicates the trade is CCP centric, gross regular trade.- 'CCNT' indicates the trade is CCP centric, nett eligible gross regular trade.- 'CCGO' indicates the trade is CCP centric, gross off-book trade.- 'CCNO' indicates the trade is CCP centric, nett eligible off-book trade.- 'CCDT' indicates the trade is CSD centric, regular trade.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
				- 'CCDO' indicates the trade is CSD centric, off-book trade.
2	Trade_Place	4!a		This field specifies the place of trade as received in the MIC format by CCP in the trade input from the trading venue.
3	Trd_Exec_Ref	16!c		This field specifies the exchange reference of the trade as received by CCP in the trade input from the trading venue. Maximum length of this field is 16 characters.
4	Trade_Date	YYYYMM DD		This field specifies the trade date of the trade as received by CCP in the trade input from the trading venue.
5	Trade_Time	HH:MM:S S		This field specifies the time at which the trade executed at the trading venue.
6	Trade_Participant_Id	35!c		This field specifies trading member identification at the trading venue.
7	Trade_Capacity	4!a	PRIN, AGEN	This field specifies the mapped trading capacity values i.e., 'Agency' or 'Principal', but will not provide the original trading capacity in which trading participant has executed the trade at the trading venue.
8	Clearing_Mem_Id	4!c		This field specifies the clearing member identification defined in CCP for a GCM/ICM.
9	Clearing_Account_Type	1!a	H - House Account C - Client Account	This field specifies the account type used by clearing member.
10	NCM_Id	4!c		This is an optional field to specify if a NCM is involved in the trade. This field will contain NCM ID if NCM involved in the trade. In case of cross NCM netting, NCM id will not be present.
11	Security_Code	35!c		This field specifies the ISIN in the trade.
12	Security_Name	105!c		This field specifies the ISIN description as defined in CCP. Maximum length of this field is 105 characters.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
13	Product_Type	6!a	EQTY-Indicate trade is cleared as Equity product BOND- Indicate trade is cleared as Bond product	This field specifies the product type involved in the trade.
14	Buy_Sell	1!a	B - BUY S - SELL	This field specifies the transaction is buy side or sell side.
15	Trading_Basis	4!a	UNIT, FAMT	This field indicates the trading basis.
16	Quantity	16d		This field indicates the traded quantity. Integer part and decimal part is separated by dot.
17	Trade_Currency	3!a		This field indicates the trade currency of the trade in which the price is quoted in the trade feed.
18	Trade_Price	15d		This field specifies the trade price received in the trade input. Integer and decimal is separated by dot. Price in Pence(GBP) will be converted to pounds(GBP).
19	Stlmt_Currency	3!a		This field indicates the settlement currency of the trade.
20	Consideration	16d		This field specifies the settlement amount indicated in the trade input or either derived by CCP. Integer and decimal is separated by dot. Simple Rounding methodology is used for arriving of settlement amount. For example 1.545 will be made to 1.55 and 1.543 will be made to 1.54
21	Intended_SettlementDate	YYYYMM DD		This field specifies the Settlement date of the trade either received in the trade feed or enriched at CCP.
22	Settlement_Location	11!c		This field indicates bank identification code of the settlement location.
23	Trade_Status	15!a		This field specifies the status of the trade in CCP.
24	Contra_Ref	16!c		This field specifies exchange reference of the previously sent trade.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
25	CCP_Net_Ref	16!c		This field specifies the Nett reference generated and assigned by CCP for the Nett order and underlying gross orders. For more details refer Net Reference . This field will be spaces for XLON trades.
26	Mem_Trade_Ref	16!c		This field specifies trade reference assigned by member to the trade. Maximum length of this field is 16 characters.
27	Mem_PSAFE	11!c		This field will contain the place of safe keeping.
28	Vat_Currency	3!c		This field indicates VAT currency.
29	Vat_Amount	16!d		This field indicates the VAT amount.
30	Total_Settlement_Currency	3!c		This field indicates currency for total settlement amount.
31	Total_Settlement_Amount	16!d		This field indicates the total settlement amount (Settlement amount + VAT).

(a) Report Detail Levels

Clearing members can choose the report details based on the combination of below reporting options at different levels	
Level 1 (Clearing Member)	Own trades of GCM/ICM
	Trades of specific NCMs reported to the GCM
	All trades of NCMs reported to the GCM
Level 2 (Product Type)	Specific product
	All products
Level 3 (Reporting Option)	Reporting current day trades and transformed greenmarket futures
	Reports current day trades and all the future trade details till the expiry date(On expiry date, expired future trades and transformed delivery trades will also be reported)
Level 4 (Detailed Trade Type)	Report On-order book and Off-order book details
	No reporting of On-order book and Off-order book details.

(b) File Naming Convention

YYYYYYYY_RDXO434_DYMMDD_THMMSS_NNN.txt	
YYYYYYYY	Business partner (BP Id)
DYMMDD	Report generation date
MMMM	Clearing Member ID
THMMSS	Report generation time
NNN	Sequence number

2.2 RDXO435 - Settlement Instruction Details

RDXO435 - Settlement Instruction Details	
File format	.txt ("," delimited)
Description	Settlement Instructions generated on current business day for clearing members
Recipients	Clearing Member
Privacy	Contains private data
Timing	Intraday: only for Spanish settlements from ISD till ISD+5 EOD: for non-Spanish settlements on the trade date, for Spanish settlements on ISD-1

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Trade_Date		YYYYMMDD	This field specifies the trade date of the trade as received by CCP in the trade input from the trading venue.
2	CCP_Net_Ref	16!c		This field specifies the Nett reference generated and assigned by CCP for the Nett order . For more details refer Net Reference .
3	Trade_Place	4!a		This field specifies the place of trade as received in the MIC format by CCP in the trade input from the trading venue. In case of cross exchange netting, trade place will be sent as 'VARI' for the resultant net instruction.
4	Trade_Participant_Id	35!c		This field specifies trading member identification at the trading venue.
5	Trade_Capacity	4!a	PRIN, AGEN	This field specifies if the trading participant has executed the trade as Principal or Agent at the trading venue. Risk less principal will be defaulted to PRIN.
6	Clearing_Mem_Id	4!c		This field specifies the clearing member identification defined in CCP for a GCM/ICM.
7	Clearing_Account			This field specifies the clearing account of the clearing member used in the instruction.
8	NCM_Id	4!c		This is an optional field to specify if a NCM is involved in the trade. This field will contain NCM ID if NCM involved in the trade. In case of cross NCM netting, NCM id will not be present.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
9	Sett_Type	3!a	DVP,RVP	This field specifies settlement type of the trade.
10	Security_Code	35!c		This field specifies the ISIN in the trade.
11	Security_Name	105!c		This field specifies the ISIN description as defined in CCP.
12	Product_Type	6!a	EQTY, BOND	This field specifies the product type involved in the trade.
13	Trading_Basis	4!a	UNIT, FAMT	This field indicates the trading basis.
14	Quantity	16d		The field indicates the traded quantity. Integer and decimal is separated by dot.
15	Stlmt_Currency	3!a		This field indicates the settlement currency of the trade.
16	Trade_Price	15d		For Net trades: The average trade price computed by CCP considering the trade price of underlying trades. For Gross trades: The trade price received from trade place Integer part and decimal part is separated by dot. Price in Pence(GBP) will be converted to pounds(GBP).
17	Consideration	16d		This field specifies the settlement amount indicated in the trade input or either derived by CCP. Integer and decimal is separated by dot. Simple Rounding methodology is used for arriving of settlement amount. For example 1.545 will be made to 1.55 and 1.543 will be made to 1.54
18	Intended_Settlement Date		YYYYMMDD	This field specifies the Settlement date of the trade either received in the trade feed or enriched in CCP.
19	Settlement_Location	11!c		This field indicates bank identification code of the settlement location.
20	CCP_Stlmt_Agent_Format	1!c	P, Q, R	This field indicates the format of CCP settlement agent. P - 4!a2!a2!c[3!c] - BIC format Q - 140!c - Name and address format R - 8c/34!c - Proprietary code and Data source scheme format
21	CCP_Stlmt_Agent	140!c		This field specifies the CCP settlement agent id at the settlement location.
22	CCP_Stlmt_Acct	34!c		This field specifies the CCP settlement account id at the settlement location.
23	CCP_Cash_Acct	35!c		This field specifies the CCP cash account at the settlement location.
24	Mem_Stlmt_Agent_Format	1!c	P, Q, R	This field indicates the format of member's settlement agent. P - 4!a2!a2!c[3!c] - BIC format Q - 140!c - Name and Address format R - 8c/34!c - Proprietary code and Data source scheme format

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
25	Mem_Stlmt_Agent	14!c		This field specifies the member settlement agent id at the settlement location.
26	Mem_Stlmt_Acct	34!c		This field specifies the member settlement account id at the settlement location.
27	Mem_Cash_Acct	35!c		This field specifies the member cash account id at the settlement location.
28	Trade_Type	4!a	GROS, NETT, CLAI	This field specifies if the trade is to be settled gross or nett. The possible values are - 'GROS' indicates the trade is to be settled on gross basis. - 'NETT' indicates net settlement instruction - 'CLAI' indicates a claim transactions
29	Trd_Exec_Ref	16!c		This field specifies the exchange reference of the trade as received by CCP in the trade input from the trading venue. Maximum length of this field is 16 characters. For claim transactions, this field indicates the order number of the underlying base order of the claim, at CCP.
30	Mem_Trade_Ref	16!c		This field specifies trade reference assigned by member to the trade. Maximum length of this field is 16 characters.
31	Mem_PSAFE	11!c		This field will contain the place of safe keeping.
32	Vat_Currency	3!c		This field indicates VAT currency.
33	Vat_Amount	16!d		This field indicates the VAT amount.
34	Total_Settlement_Currency	3!c		This field indicates currency for total settlement amount.
35	Total_Settlement_Amount	16!d		This field indicates the total settlement amount (Settlement amount + VAT).
36	CCP_RELA_ref	16!c		This field indicates the CCP generated reference of the order.
37	Pre_Match_Eligibility	1!c	Y/N	This field indicates the Pre-match eligibility of the instruction in the format Y/N.
38	Hold_Release_Status	1!c	H, R	This field indicates the status of instruction as H(Hold) or R(Release).

(a) Report Detail Levels

Clearing members can choose the report details based on the combination of below reporting options at different levels

Level 1 (Clearing Member)	Own trades of GCM/ICM
	Trades of specific NCMs reported to the GCM
	All trades of NCMs reported to the GCM
Level 2 (Product Type)	Specific product
	All products
Level 3 (Instruction Type)	Settlement instructions only
	Settlement instructions and claim instructions

(b) File Naming Convention

YYYYYYYY_RDXO435_DYMMDD_THHMMSS_NNN.txt	
YYYYYYYY	Business partner (BP Id)
DYMMDD	Report generation date
MMMM	Clearing Member ID
THHMMSS	Report generation time
NNN	Sequence number

2.3 RDXO534 - Spanish Market Gross Instructions - Current Day Updates

RDXO534 - Spanish Market Gross Instructions - Current Day Updates	
File format	.txt ("," delimited)
Description	This report is sent by CCP to its members to report the cleared gross instructions on Spanish market for the current business day and also, current day updated gross instructions due to Spanish market specific services.
Recipients	Clearing Member
Privacy	Contains private data
Timing	Intraday(hourly)/EOD

#	FIELD	TYPE	VALID VALU ES	DESCRIPTION
1	Trade_Type	4!a		If reporting option is chosen as 'No reporting of On-order book and Offorder book details', then the possible values are - 'GROS' indicates the trade is to be settled on gross basis. - 'NETT' indicates the trade is part of CCP trade date netting. - ' ' indicates the trade is part of CSD netting. If reporting option is chosen as 'Report On-order book and Off-order book details', then the possible values are - 'CCGT' indicates the trade is CCP centric, gross regular trade. - 'CCNT' indicates the trade is CCP centric, nett eligible gross regular trade. - 'CCGO' indicates the trade is CCP centric, gross off-book trade. - 'CCNO' indicates the trade is CCP centric, nett eligible off-book trade.
2	Trade_Place	4!a		This field specifies the place of trade as received in the MIC format by CCP in the trade input from the trading venue.
3	Trd_Exec_Ref	16!c		This field specifies the exchange reference of the trade as received by CCP in the trade input from the trading venue. Maximum length of this field is 16 characters.
4	Trade_Date	YYYYMMD D		This field specifies the trade date of the trade as received by CCP in the trade input from the trading venue.
5	Trade_Time	HH:MM:SS		This field specifies the time at which the trade executed at the trading venue.
6	Trade_Participant _Id	35!c		This field specifies trading member identification at the trading venue.
7	Trade_Capacity	4!a	PRIN, AGEN	This field specifies the mapped trading capacity values i.e., "AGEN" or "PRIN", but will not provide the original trading

#	FIELD	TYPE	VALID VALU ES	DESCRIPTION
				capacity in which trading participant has executed the trade at the trading venue.
8	Clearing_Mem_Id	4!c		This field specifies the clearing member identification defined in CCP for a GCM/ICM.
9	Clearing_Account	5!c		This field specifies the clearing account of the clearing member used in the instruction.
10	NCM_Id	4!c		This is an optional field to specify if a NCM is involved in the trade. This field will contain NCM ID if NCM involved in the trade. In case of cross NCM netting, NCM id will not be present.
11	Security_Code	35!c		This field specifies the ISIN in the trade
12	Security_Name	105!c		This field specifies the ISIN description as defined in CCP. Maximum length of this field is 105 characters.
13	Product_Type	6!a	EQTY, BOND	This field specifies the product type involved in the trade.
14	Buy_Sell	1!a	B, S	This field specifies the transaction is buy side or sell side.
15	Trading_Basis	4!a	UNIT, FAMT	This field indicates the trading basis.
16	Quantity	16d		The field indicates the traded quantity. Integer and decimal part is separated by dot.
17	Trade_Currency	3!a		This field indicates the trade currency of the trade in which the price is quoted in the trade feed.
18	Trade_Price	15d		This field specifies the trade price received in the trade input. Integer and decimal is separated by dot. Price in Pence(GBP) will be converted to pounds(GBP).
19	Stlmt_Currency	3!a		This field indicates the settlement currency of the trade.
20	Consideration	16d		This field specifies the settlement amount indicated in the trade input or either derived by CCP. Integer can contain maximum of 13 digits and decimal can contain maximum of 2 digits. Integer and decimal is separated by dot.. Simple Rounding methodology is used for arriving of settlement amount. For example 1.545 will be made to 1.55 and 1.543 will be made to 1.54
21	Intended_SettlementDate	YYYYMMDD		This field specifies the Settlement date of the trade either received in the trade feed or enriched at CCP.
22	Settlement_Location	11!c		This field indicates bank identification code of the settlement location.
23	Trade_Status	40!c		This field specifies the status of the trade in CCP.
24	Contra_Ref	16!c		This field specifies exchange reference of the previously sent trade.
25	CCP_Net_Ref	16!c		This field specifies the Nett reference generated and assigned by CCP for the Nett order and underlying gross orders.
26	Mem_Trade_Ref	16!c		This field specifies trade reference assigned by member to the trade. Maximum length of this field is 16 characters.
27	Mem_PSAFE	11!c		This field will contain the place of safe keeping.

#	FIELD	TYPE	VALID VALU ES	DESCRIPTION
28	Purpose_of_Reporting	1n		This field contains the purpose of reporting a trade. The code sent as purpose of reporting will have one of below values 1 - Indicates new or cancelled instruction from trading venue 2 - Indicates that the trade is part of account update request 3 - Indicates that the trade is part of Hold/Release update request 4 - Indicates that trade is part of Ownership update request 5 - Indicates that the trade is part of Netting or Re-netting 6 - Indicates that the trade is part of Transformation
29	Settlement_Account	35!c		This field indicates the settlement account of member in the market.
30	Hold_Release_Status	1!c	H, R	This field indicates the status of instruction as H(Hold) or R(Release).
31	CCP_Order_Reference	15!c		This field indicates the CCP generated reference of the order

(a) Report Detail Levels

Clearing members can choose the report details based on the combination of below reporting options at different levels

Level 1 (Clearing Member)	Own trades of GCM/ICM
	Trades of specific NCMs reported to the GCM
	All trades of NCMs reported to the GCM
Level 2 (Detailed Trade Type)	Report On-order book and Off-order book details
	No reporting of On-order book and Off-order book details.

(b) File Naming Convention

YYYYYYYY_RDXO534_DYMMDD_THHMSS_NNN.txt	
YYYYYYYY	Business partner (BP Id)
DYMMDD	Report generation date
MMMM	Clearing Member ID
THHMSS	Report generation time
NNN	Sequence number

2.4 RDX0535 - Spanish Market Pseudo Settlement Instruction Details

RDX0535 - Spanish Market Pseudo Settlement Instruction Details	
File format	.txt ("," delimited)
Description	Reports pseudo settlement instructions of Spanish market generated due to pseudo netting process
Recipients	Clearing Member
Privacy	Contains private data
Timing	Intraday/EOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Trade_Date	YYYYMMD D		This field specifies the trade date of the trade as received by CCP in the trade input from the trading venue.
2	CCP_Net_Ref	16!c		This field specifies the Nett reference generated and assigned by CCP for the Nett order. For more details refer Net Reference .
3	Trade_Place	4!a		This field specifies the place of trade as received in the MIC format by CCP in the trade input from the trading venue. In case of cross exchange netting, trade place will be sent as 'VARI' for the resultant net instruction.
4	Trade_Participant_Id	35!c		This field specifies trading member identification at the trading venue.
5	Trade_Capacity	4!a	PRIN, AGEN	This field specifies if the trading participant has executed the trade as Principal or Agent at the trading venue.
6	Clearing_Mem_Id	4!c		This field specifies the clearing member identification defined in CCP for a GCM/ICM.
7	Clearing_Account	5!a		This field specifies the account of the clearing member used in the instruction.
8	NCM_Id	4!c		This is an optional field to specify if a NCM is involved in the trade. This field will contain NCM ID if NCM involved in the trade. In case of cross NCM netting, NCM id will not be present.
9	Sett_Type	3!a	DVP,RVP	This field specifies settlement type of the trade.
10	Security_Code	35!c		This field specifies the ISIN in the trade.
11	Security_Name	105!c		This field specifies the ISIN description as defined in CCP. Maximum length of this field is 105 characters.
12	Product_Type	6!a		This field specifies the product type involved in the trade.
13	Trading_Basis	4!a	UNIT, FAMT	This field indicates the trading basis.
14	Quantity	16d		The field indicates the traded quantity. Integer part and decimal part is separated by dot.
15	Stlmt_Currency	3!a		This field indicates the settlement currency of the trade.
16	Trade_Price	15d		For Net trades: The average trade price computed by CCP considering the trade price of underlying trades. For Gross trades: The trade price received from trade place

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
17	Consideration	16d		Integer and decimal is separated by dot. Price in Pence(GBp) will be converted to pounds(GBP). This field specifies the settlement amount indicated in the trade input or either derived by CCP.
18	Intended_SettlementDate	YYYYMMDD		Integer and decimal is separated by dot. Simple Rounding methodology is used for arriving of settlement amount. For example 1.545 will be made to 1.55 and 1.543 will be made to 1.54 This field specifies the Settlement date of the trade either received in the trade feed or enriched at CCP.
19	Settlement_Location	11!c		This field indicates bank identification code of the settlement location.
20	CCP_Stlmt_Agent_Format	1!c	P, Q, R	This field indicates the format of CCP settlement agent.
21	CCP_Stlmt_Agent	140!c		This field specifies the CCP settlement agent id at the settlement location.
22	CCP_Stlmt_Acct	35!c		This field specifies the CCP settlement account id at the settlement location.
23	CCP_Cash_Acct	35!c		This field specifies the CCP cash account at the settlement location.
24	Mem_Stlmt_Agent_Format	1!c	P, Q, R	This field indicates the format of member's settlement agent.
25	Mem_Stlmt_Agent	140!c		This field specifies the member settlement agent id at the settlement location.
26	Mem_Stlmt_Acct	34!c		This field specifies the member settlement account id at the settlement location.
27	Mem_Cash_Acct	35!c		This field specifies the member cash account id at the settlement location.
28	Trade_Type	4!a	GROS, NETT, CLAI	This field specifies if the trade is to be settled gross or nett. The possible values are - 'GROS' indicates the trade is to be settled on gross basis. - 'NETT' indicates net settlement instruction - 'CLAI' indicate claim transactions
29	Trd_Exec_Ref	16!c		This field specifies the exchange reference of the trade as received by CCP in the trade input from the trading venue.
30	Mem_Trade_Ref	16!c		This field specifies trade reference assigned by member to the trade.
31	Mem_PSAFE	11!c		This field will contain the place of safe keeping.
32	CCP_RELA_ref	16!c		This field indicates the CCP generated reference of the order.
33	Pre_Match_Eligibility	1!c	Y/N	This field indicates the Pre-match eligibility of the instruction in the format Y/N.
34	Hold_Release_Status	1!c	H, R	This field indicates the status of instruction as H(Hold) or R(Release).

(a) Report Detail Levels

Clearing members can choose the report details based on the combination of below reporting options at different levels

Level 1 (Clearing Member)	Own trades of GCM/ICM
	Trades of specific NCMs reported to the GCM
	All trades of NCMs reported to the GCM

(b) File Naming Convention

YYYYYYYY_RDXO535_DYMMDD_THHMMSS_NNN.txt	
YYYYYYYY	Business partner (BP Id)
DYMMDD	Report generation date
MMMM	Clearing Member ID
THHMMSS	Report generation time
NNN	Sequence number

2.5 RDXO437 - Unsettled Settlement Instructions

RDXO437 - Unsettled Settlement Instructions	
File format	.txt ("," delimited)
Description	This report is sent by CCP to CCP members to report the unsettled trade details on/after the intended settlement date
Recipients	Clearing Member
Privacy	Contains private data
Timing	EOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Intended_SettlementDate	YYYYMMD D		This field specifies the Settlement date of the trade either received in the trade feed or enriched at CCP.
2	Settlement_Location	11!c		This field indicates bank identification code of the settlement location.
3	Mem_Stlmt_Agent_Format	1!c	P, Q, R	This field indicates the format of member's settlement agent.
4	Mem_Stlmt_Agent	140!c		This field specifies the member settlement agent id at the settlement location.
5	Mem_Stlmt_Acct	34!c		This field specifies the member's settlement account id at the settlement location.
6	CCP_Net_Ref	16!c		This field specifies the Nett reference generated and assigned by CCP for the Nett order. For more details refer Net Reference .
7	Sett_Type	3!a		This field specifies settlement type of the order. Example: DVP,RVP
8	Status_Keywords	14!a		This field specifies the reason for the settlement failure. Example: SETT/PEND/CLAC
9	Security_Code	12!c		This field specifies the ISIN in the trade.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
10	Security_Name	105!c		This field specifies the ISIN description as defined in CCP. Maximum length of this field is 105 characters.
11	Product_Type	6!a	EQTY, BOND	This field specifies the product type involved in the trade.
12	Trading_Basis	4!a	UNIT, FAMT	This field indicates the trading basis.
13	Quantity	16d		The field indicates the traded quantity. Integer and decimal is separated by dot.
14	Stlmt_Currency	3!c		This field indicates the settlement currency of the trade
15	Consideration	16d		This field specifies the settlement amount indicated in the trade input or either derived by CCP. Integer and decimal is separated by dot. Simple Rounding methodology is used for arriving of settlement amount. For example 1.545 will be made to 1.55 and 1.543 will be made to 1.54
16	Trade_Date	8!n		The field indicates the trade date of the trade. Format of the field is YYYYMMDD.
17	Trade_Place	4a		This field specifies the place of trade as received in the MIC format by CCP in the trade input from the trading venue. In case of cross exchange netting, trade place will be sent as 'VARI' for the resultant net instruction.
18	Trade_Participant_Id	35!c		This field specifies the participant identity of the trading member at the trading venue.
19	Trade_Capacity	4!a	PRIN, AGNT	This field specifies if the trading participant has executed the trade as Principal or Agent at the trading venue. Risk less principal will be defaulted to PRIN.
20	Clearing_Mem_Id	4!c		This field specifies the clearing member identification defined in CCP for a GCM/ICM.
21	Clearing_Account_Type	1!a	H, C	This field specifies the account type used by clearing member.
22	NCM_Id	4!c		This is an optional field to specify if a NCM is involved in the trade. This field will contain NCM ID if the NCM is involved in the trade. In case of cross NCM netting, NCM id will not be present.
23	Mem_Cash_Acct	35!c		This field specifies the member cash account id at the settlement location.
24	Trade_Type	4!a	GROS, NETT, CLAI	This field specifies if the trade is to be settled gross or nett. The possible values are -'GROS' indicates the trade is to be settled on gross basis. -'NETT' indicates net settlement instruction. -'CLAI' indicates claim transactions
25	Trade_Exec_Ref	16!c		This field specifies the exchange reference of the trade as received by CCP in the trade input from the trading venue. For claim transactions, this field indicates the order issuer and order number of the underlying base order of the claim, at CCP
26	Mem_PSAFE	11!c		This field will contain the place of safe keeping.
27	Vat_Currency	3!c		This field indicates VAT currency.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
28	Vat_Amount	16!d		This field indicates the VAT amount.
29	Total_Settlement_Currency	3!c		This field indicates currency for total settlement amount.
30	Total_Settlement_Amount	16!d		This field indicates the total settlement amount (Settlement amount + VAT).
31	CCP_RELA_ref	16!c		This field indicates the CCP generated reference of the order.

(a) Report Detail Levels

Clearing members can choose the report details based on the combination of below reporting options at different levels

Level 1 (Clearing Member)	Own trades of GCM/ICM
	Trades of specific NCMs reported to the GCM
	All trades of NCMs reported to the GCM
Level 2 (Product Type)	Specific product
	All products
Level 3 (Instruction Type)	Settlement instructions only
	Settlement instructions and claim instructions

(b) File Naming Convention

YYYYYYYY_RDXO437_DYMMDD_THHMMSS_NNN.txt	
YYYYYYYY	Business partner (BP Id)
DYMMDD	Report generation date
MMMM	Clearing Member ID
THHMMSS	Report generation time
NNN	Sequence number

2.6 RVXL292 Intraday / EOD Margin Report for Members

RVXL292 Intraday / EOD Margin Report for Members	
File format	CSV
Description	Reports the Margin Information and collateral details of Margin, Default Fund and Link Margin Elements (LME) to Clearing Members with details of current and previous reporting instance.
Recipients	Clearing Member
Privacy	Contains private data
Timing	Intraday/EOD/After every margin call

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Reporting Date	YYYY-MM-DD		Report Date
2	Reporting Time	HH:MM		Report Time

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
3	Based timestamp	on	YYYY-MM-DD HH:MM: SS.mmm mmm	Last Margin requirement computation timestamp
4	Schedule	3!a	EOD - End of the Day Report ITD - Intraday Report	Report Schedule
5	Clearing Member ID	4!c		Clearing Member Id at CCP
6	Clearing Member Name	24x		Name of the Clearing Member
7	Margin Requirement Account			Margin Requirement Account
8	Member position Type	6x		Indicates the Position Type 1. ALL – Reports Clearing Member & its Clients (Non-Clearing Member) details. 2. CLIENT – Reports only the clients (Non-Clearing Member) details.
9	Client-ID	4!c		Client Member Id (Non Clearing Member (NCM)) Note:- This field will be populated only for NCM related records, for clearing member level details it will be spaces.
10	Client Name	24x		Client Member Name Note:- This field will be populated only for NCM related records, for clearing member level details it will be spaces.
11	Report type	30x		Collateral Type 1. MARGIN COLLATERAL 2. DEFAULT FUND COLLATERAL 3. LME COLLATERAL
12	Currency	3!a		Risk Currency of the Clearing Member
13	Previous margin requirement	13n.2n		Previous Total Margin requirement in Risk currency.
14	New margin requirement	13n.2n		New Total Margin requirement in Risk currency.
15	Total collateral value - market value	13n.2n		Total - Market value of the Collateral in Risk currency.
16	Cash collateral value - market value	13n.2n		Total Market value of Cash collateral – Market value in Risk currency.
17	Securities collateral value - market value	13n.2n		Total Market value of Securities collateral in Risk currency.
18	Total collateral value - after haircut	13n.2n		Total collateral value in Risk currency – after applying the haircut
19	Cash collateral value - after haircut	13n.2n		Cash collateral value in Risk currency -applying the haircut.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
20	Securities collateral value - after haircut	13n.2n		Securities collateral value in Risk currency- after applying the haircut
21	Total open amount gross	13n.2n		Total Gross Open Amount in Risk currency. Note:- This field will be populated only for Margin collateral of GCM or ICM level details, for remaining it will be zero
22	Total open amount net	13n.2n		Total Net Open Amount in Risk currency. Note:- This field will be populated only for Margin collateral of GCM or ICM level details, for remaining it will be zero

(a) Report Detail Levels

Clearing members can choose the report details based on the combination of below reporting options

Clearing Member	Report the GCM or ICM level information
Non-Clearing Member	Specific NCM ID – Margin details of Specific NCM ID will be reported
	All NCMs – Margin details of all the NCMs will be reported
	None – NCM Margin details will not be reported
Collateral Type	MARGIN/DEFAULT Fund/LME – Those particular Margin/Collateral details will be reported
	ALL – All the three types of Margin/Collateral will be reported

(b) File Naming Convention

YYYYYYYY_x-clear_DYYMMDD_THHMMSS_RVXL295-MMMM_NNN_ZZZ_XXX.CSV	
YYYYYYYY	Business partner (BP Id)
DYYMMDD	Report generation date
MMMM	Clearing Member ID
THHMMSS	Report generation time
NNN	Sequence number
ZZZ	ITD / EOD / AMC
XXX	POS, added in the report name only for Position level reporting

2.7 RVXL295 Hybrid Risk - Detailed Margin report for Clearing Members

RVXL295 Hybrid Risk - Detailed Margin report for Clearing Members	
File format	CSV
Description	<p>Reports the margin requirements with different margin add-ons during Intraday or EOD or After every Margin call for Clearing Members.</p> <p>This report can be subscribed to receive the information with or without position level margin information.</p> <p>The total available collateral is reported only at the Credit group level.</p> <p>This report includes only the Margin information and not Default Fund or LME related information.</p>
Recipients	Clearing Member
Privacy	Contains private data
Timing	Intraday/EOD/After every margin call

(a) Option A) File without Position Level Margin

FILE STRUCTURE WITHOUT POSITION LEVEL MARGIN				
#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Reporting Date	YYYY-MM-DD		Report Date
2	Reporting Time	HH:MM		Report Time
3	Based on Margin Run Timestamp	YYYY-MM-DD HH:MM:SS .mmmmm m		Last Margin requirement computation timestamp
4	Schedule	3!a	EOD - End of the Day Report ITD - Intraday Report AMC - After Margin Call Report	Report Schedule
5	Report Level			<p>Indicates the level of reporting details, which is one of the following</p> <ol style="list-style-type: none"> Margin-Requirement-Account - This record corresponds to Margin information at Credit group level. ACCOUNT - This record corresponds to Margin information at Clearing account level

FILE STRUCTURE WITHOUT POSITION LEVEL MARGIN				
#	FIELD	TYPE	VALID VALUES	DESCRIPTION
				3. ASSET-CLASS – This record corresponds to Margin information of Clearing Member at Asset class level 4. CLIENT – This record corresponds to Margin information of specific NCM 5. CLIENT-ASSET-CLASS – NCM This record corresponds to Margin information of a NCM at Asset class level.
6	Clearing Member ID	4!c		Clearing Member Id
7	Clearing Member Name	24x		Name of the Clearing Member
8	NCM Id	4!c		Client Member Id of the Non Clearing Member (NCM) Note:- This field will be populated only for NCM related records, for clearing member level details it will be spaces.
9	NCM Name	24x		Name of the Non Clearing Member (NCM) Note:- This field will be populated only for NCM related records, for clearing member level details it will be spaces.
10	Margin Requirement Account			Margin Requirement Account
11	Asset Class	6x		Indicates the Asset class type 1. EQUITY 2. BOND Note:- This field will be populated only when 'Reporting Level' is "ASSET CLASS". For all other level it will be populated as spaces.
12	Clearing Account	5!c		Clearing account id Note:- This field will be reported as SPACES when 'Reporting Level' is "Margin-Requirement-Account".
13	Risk Currency	3!a		Risk Currency of the Clearing Member
14	Clean initial Margin	13n.2n		Clean Initial Margin in Risk currency
15	Risk co-efficient Addon	13n.2n		Risk co-efficient addon in Risk currency
16	Stress Addon	13n.2n		Stress addon in Risk currency
17	Wrong Way Risk Addon	13n.2n		Wrong way risk addon in Risk currency
18	Liquidity Addon	13n.2n		Liquidity addon in Risk currency
19	Total Initial Margin	13n.2n		Total Initial Margin in Risk currency
20	Variation Margin	13n.2n		Variation margin in Risk currency
21	Total Margin	13n.2n		Total Margin Requirement in Risk currency
22	Total Collateral Value	13n.2n		Total Collateral value in risk currency

FILE STRUCTURE WITHOUT POSITION LEVEL MARGIN

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
				Note: Value will be reported only at Margin Requirement Account level, for all other levels it will be zero

(b) Option B) File with Position Level Margin

FILE STRUCTURE WITH POSITION LEVEL MARGIN

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Reporting Date	YYYY-MM-DD		Report Date
2	Reporting Time	HH:MM		Report Time
3	Based on Margin Run Timestamp	YYYY-MM-DD HH:MM:SS .mmmmm m		Last Margin requirement computation timestamp
4	Schedule	3!a	EOD - End of the Day Report ITD - Intraday Report AMC - After Margin Call	Report Schedule
5	Report Level			Indicates the level of reporting details, which is one of the following 1. CLG-MEM-POSITION - Clearing member with position level details are reported 2. NON-CLG-MEM-POSITION - NCM's Margin with position level details are reported
6	Clearing Member ID	4!c		Clearing Member Id
7	Clearing Member Name	24x		Name of the Clearing Member
8	NCM Id	4c		Client Member Id (Non Clearing Member (NCM)) Note:- This field will be populated only for NCM related records, for clearing member level details it will be spaces.
9	NCM Name	24x		Name of the Non Clearing Member (NCM) Note:- This field will be populated only for NCM related records, for clearing member level details it will be spaces.
10	Margin Requirement Account			Margin Requirement Account
11	Asset Class	6x		Indicates the Asset class type 1. EQUITY 2. BOND
12	Clearing Account	5!c		Clearing account id
13	Risk Currency	3!a		Risk Currency of Member

FILE STRUCTURE WITH POSITION LEVEL MARGIN				
#	FIELD	TYPE	VALID VALUES	DESCRIPTION
14	Trade Currency	3!a		Trade Currency
15	Instrument	12!c		Instrument Id (ISIN)
16	Instrument Name	35x		Instrument Name (ISIN Name)
17	Open Position Quantity	12n.10n		Open positions in quantity
18	Open Amount in Trade Currency	13n.2n		Open Amount in Trade currency
19	Open Amount in Risk Currency	13n.2n		Open Amount in Risk currency
20	Clean initial Margin	13n.2n		Clean Initial Margin in Risk currency
21	Risk co-efficient Addon	13n.2n		Risk co-efficient addon in Risk currency
22	Stress Addon	13n.2n		Stress addon in Risk currency
23	Wrong Way Risk Addon	13n.2n		Wrong way risk addon in Risk currency
24	Liquidity Addon	13n.2n		Liquidity addon in Risk currency
25	Total Initial Margin	13n.2n		Total Initial Margin in Risk currency
26	Variation Margin	13n.2n		Variation Margin in Risk currency
27	Total Margin	13n.2n		Total Margin Requirement in Risk currency
28	Total Collateral Value	13n.2n		Total Collateral value in Risk currency Note: It will be reported as zero.

(c) Report Detail Levels

Clearing members can choose the report details based on the combination of below reporting options	
Clearing Member	Report the GCM or ICM level information
Non-Clearing Member	Specific NCM ID – Margin details of Specific NCM ID will be reported
	All NCMs – Margin details of all the NCMs will be reported
	None – NCM Margin details will not be reported
Margin Requirement Account	Specific Margin Requirement Account – Margin details of specific credit group will be reported
	All Margin Requirement Account – Margin details of all the credit groups belonging to a Clearing Member will be reported
	None – Credit group level Margin details will not be reported
Asset Class	Specific Asset Class – Margin detail of specific Asset Class will be reported (Equity or Bond)
	All – Margin details of all the asset class (Equity and Bond) will be reported
	None – Asset Class level Margin will not be reported
Clearing Account	Specific Clearing Account – Margin details of Specific Clearing Account will be reported
	All – Margin details of all the Clearing Accounts will be reported
	None – Clearing account level Margin will not be reported
Position Indicator	Yes – Position level Margin details will be reported
	No – Position level Margin details will not be reported

(d) File Naming Convention

YYYYYYYY_x-clear_DYYMMDD_THHMMSS_RVXL295-MMMM_NNN_ZZZ_XXX.CSV	
YYYYYYYY	Business partner (BP Id)
DYYMMDD	Report generation date
MMMM	Clearing Member ID
THHMMSS	Report generation time
NNN	Sequence number
ZZZ	ITD / EOD / AMC
XXX	POS, added in the report name only for Position level reporting

2.8 RVXL296 - Detailed Collateral information

RVXL296 - Detailed Collateral information	
File format	CSV
Description	Collateral details of Clearing Members
Recipients	Clearing Member
Privacy	Contains private data
Timing	Intraday / EOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Clearing Member			Clearing Member identifier
2	Clearing Member Name	24x		Clearing Member Name
3	Date	YYYY-MM-DD		Date
4	Time	HH:MM		Time
5	Level	10x	CONSOLIDATED, ACCOUNT	Level of reporting
6	Collateral Type	10x	MARGIN, DEFAULT, LME	Collateral Type
7	Margin Requirement Account			Margin Requirement Account
8	Risk Currency	3!a		Risk Currency
9	Collateral Type	10x	CASH, CUSTODY	Collateral Type
10	Collateral Account Number	20x		Collateral Account Number
11	Security	12!c		Security identifier
12	ISIN Name	35x		ISIN Name
13	Currency	3!a		Currency
14	Maturity Date	YYYY-MM-DD		Maturity Date
15	Balance/Quantity	16d		Balance or Quantity

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
16	Eligible Collateral Quantity/Balance	16d		Eligible Collateral Quantity or Balance
17	Applied Haircut	5n.2n		Applied Haircut
18	Market Value in Risk Currency	16d		Market Value in Risk Currency
19	Collateral Value in Risk Currency	16d		Collateral Value in Risk Currency
20	Collateral Location	11!c		Collateral Location
21	External Account Reference	35x		External Account Reference
22	SSI ID	35x		SSI ID

(a) File Naming Convention

YYYYYYYY_x-clear_DYYMMDD_THHMMSS_RVXL296-MMMM_NNN_ZZZ_XXX.CSV	
YYYYYYYY	Business partner (BP Id)
DYYMMDD	Report generation date
MMMM	Clearing Member ID
THHMMSS	Report generation time
NNN	Sequence number
ZZZ	ITD / EOD / AMC
XXX	POS, added in the report name only for Position level reporting

2.9 RVXL291 - LME Distribution to Clearing Member

RVXL291 - LME Distribution to Clearing Member	
File format	CSV
Description	LME requirement (CHF) based on Initial Margin (CHF) and percentage of share LME requirement
Recipients	Clearing Member
Privacy	Contains private data
Timing	BoD / Intraday

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Reporting Date	DD.MM.YYYY		Reporting Date
2	Based on IM as of	20x		Based on IM as of
3	GCM ID	4!c		GCM ID
4	Name	24x		Name
5	Reporting Type	20x	Own trading, Client trading	Reporting Type
6	Client-ID	4!c		Client-ID
7	Client Name	24x		Client Name

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
8	Risk Currency	3!a		Risk Currency
9	GCMs requirement	LME	13n.2n	GCMs LME requirement
10	%Share of requirement	LME	13n.2n	%Share of LME requirement
11	LME requirement		13n.2n	LME requirement
12	Based on IM		13n.2n	Based on IM

(a) File Naming Convention

YYYYYYYY_x-clear_DYYMMDD_THHMMSS_RVXL291-MMMM.CSV	
YYYYYYYY	Business partner (BP Id)
DYYMMDD	Report generation date
THHMMSS	Report generation time
MMMM	Clearing Member ID

2.10 RVXO443- Settlement Status report with Buy-in details

RVXO443- Settlement Status report with Buy-in details	
File format	CSV
Description	Settlement instructions on products - Equities and Bonds from all trade places till the settlement instruction is settled or cancelled
Recipients	Clearing Member
Privacy	Contains private data
Timing	?

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Intended_SettlementDate	YYYYMMDD		This field specifies the Settlement date of the trade either received in the trade feed or enriched at CCP.
2	Settlement_Location	1!c		This field indicates bank identification code of the settlement location.
3	Mem_Stlmt_Agent_Format	1!c	P, Q, R	This field indicates the format of member's settlement agent.
4	Mem_Stlmt_Agent	140!c		This field specifies the member settlement agent id at the settlement location.
5	Mem_Stlmt_Acct	34!c		This field specifies the member's settlement account id at the settlement location.
6	CCP_Net_Ref	16!c		This field specifies the Net reference generated and assigned by CCP for the Net order in case where CCP does the Netting. For more details refer Net Reference . For MTFs, SWX Bonds and SLS trades , net reference as generated at x clear will be present for net trades and for gross trades, exchange reference assigned by the venue will be present. For SWX equity trades, this field will be spaces for net trades and for gross trades, exchange reference assigned by the venue will be

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
				present. For LSE Net Trades, reference as assigned by EUI and received by CCP will be present and for gross trades, exchange reference assigned by the venue will be present.
7	Sett_Type	3!a		This field specifies settlement type of the order with respect to member's perspective.
8	Status_Keywords	14!a		This field specifies the reason for the settlement failure.
9	Security_Code	12!c		This field specifies the ISIN in the trade.
10	Security_Name	105!c		This field specifies the ISIN description as defined in CCP. Maximum length of this field is 105 characters.
11	Product_Type	6!a		This field specifies the product type involved in the trade.
12	Trading_Basis	4!a		This field indicates the trading basis.
13	Quantity	16d		The field indicates the traded quantity. . Integer part and decimal part is separated by dot.
14	Stlmt_Currency	3!c		This field indicates the settlement currency of the trade.
15	Trade_Price	15d		For Net trades: The average trade price computed by CCP considering the trade price of underlying trades. For Gross trades: The trade price received from trade place Integer and decimal is separated by dot. Price in Pence(GBP) will be converted to pounds(GBP). The field will be Zeroes if trade price is not available.
16	Consideration	16d		This field specifies the settlement amount indicated in the trade input or either derived by CCP. Integer and decimal is separated by dot. Simple Rounding methodology is used for arriving of settlement amount. For example 1.545 will be made to 1.55 and 1.543 will be made to 1.54
17	Trade_Date	YYYYMM DD		This field specifies the trade date of the trade.
18	Stld_Date	YYYYMM DD		This field specifies the settled date of the trade.
19	Trade_Place	4a		This field specifies the place of trade as received in the MIC format by CCP in the trade input from the trading venue. In case of cross exchange netting, trade place will be sent as 'VARI' for the resultant net instruction.
20	Trade_Participant_Id	35!c		This field specifies the participant identity of the trading member at the trading venue.
21	Trade_Capacity	4!a		This field specifies if the trading participant has executed the trade as Principal or Agent at the trading venue. Risk less principal will be defaulted to PRIN. Example: PRIN - Principal, PRNC - Principal, AGEN - Agent
22	Clearing_Mem_Id	4!c		This field specifies the clearing member identification defined in CCP for a GCM/ICM.
23	Clearing_Account_Type	1!a	H - House Account C - Client Account	This field specifies the account type used by clearing member.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
24	NCM_Id	4!c		This is an optional field to specify if a NCM is involved in the trade. This field will contain NCM ID if NCM is involved in the trade otherwise spaces. In case of cross NCM netting, NCM id will not be present.
25	Mem_Cash_Acct	35!c		This field specifies the member cash account id at the settlement location. The field will be spaces if member cash account id is not present.
26	Trade_Type	4!a		This field specifies if the trade is to be settled gross or nett. The possible values are - 'GROS' indicates the trade is to be settled on gross basis. - 'NETT' indicates net settlement instruction - 'CLAI' indicates claim transactions - 'PORT' indicates ported transactions
27	Trade_Exec_Ref	16!c		This field specifies the exchange reference of the trade as received by CCP in the trade input from the trading venue. The field will be spaces for net trades and for gross trades, trade reference will be present. For claim transactions, this field indicates the order issuer and order number of the underlying base order of the claim, at CCP.
28	Mem_Trade_Ref	16!c		This field specifies trade reference assigned by member to the trade. The field will be spaces for net trades and for gross trades, trade reference will be present.
29	Mem_PSAFE	11!c		This field will contain the place of safe keeping.
30	Vat_Currency	3!c		This field indicates VAT currency. This field will be sent for trades on VAT eligible securities. For all other securities, spaces will be sent.
31	Vat_Amount	16!d		This field indicates the VAT amount. This field will be sent for trades on VAT eligible securities. For all other securities, zeroes will be sent.
32	Total_Settlement_Currency	3!c		This field indicates currency for total settlement amount.
33	Total_Settlement_Amount	16!d		This field indicates the total settlement amount (Settlement amount + VAT).
34	CCP_RELA_ref	16!c		This field indicates the CCP generated reference of the order.
35	Buyin_Notification_Date	YYYYMMDD		This field specifies the Buy In notification date of the trade. This field will be spaces for claim transactions.
36	Buyin_Execution_Date	YYYYMMDD		This field specifies the Buy In Execution date of the trade.

(a) Report Detail Levels

Clearing members can choose the report details based on the combination of below reporting options at different levels

Level 1 (Clearing Member)	For an ICM, own trades of the ICM will be reported For a GCM, own trades of the GCM as well as trades of all NCMs of the GCM will be reported
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Level 2 (Product Type)	Specific product
	All products
Level 3 (Instruction Type)	Settlement instructions only
	Settlement instructions and claim instructions

2.11 Payment Instruction details of a Clearing Member/Payment Agent

Payment Instruction details of a Clearing Member/Payment Agent	
File format	CSV
Description	Contains the details of all payment instructions of a member
Recipients	Clearing Member
Privacy	Contains private data
Timing	Intraday/EOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Reporting Date			
2	Reporting Time			
3	Schedule			ITD or EOD
4	Clearing Member ID			
5	Clearing Member Name			
6	Payment Agent BIC			
7	Payment Agent Name			
8	Instruction Date			
9	Instruction Time			
10	Value Date			
11	Instruction Type			Cash Withdrawal or Cash deposit or Margin Call or Debit Interest or Credit Interest
12	Payment Bank BIC			
13	Payment Bank Name			
14	Payment Reference			
15	Payment Currency			
16	Payment Amount			
17	Direction of Payment			Credit / Debit
18	Payment Status			

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
19	Settled Date and Time			
20	Instruction Origin Type			Internal or External
21	Debtor SSI			
22	Debtor Account Reference in CCP			For Interest Payments, only member side of account details will be reported.
23	Debtor External Account Reference			If not member side these fields will be reported as spaces.
24	Creditor SSI			
25	Creditor Account Reference in CCP			For Interest Payments, only member side of account details will be reported.
26	Creditor External Account Reference			If not member side these fields will be reported as spaces.
27	Fund Type			Margin or LME or Default Fund (Applicable for Cash Withdrawal, Deposit & Margin Call)
28	Margin Account			
29	Original Remitter Information			

2.12 Allocation Activity report

Allocation Activity report	
File format	CSV
Description	Contains the allocation performed by a member
Recipients	Clearing Member
Privacy	Contains private data
Timing	Intraday/EOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Report date			Reporting date
2	Report Time			Time at which the file was generated
3	Schedule			ITD / EOD
4	Trade Exchange Ref			Exchange reference of the trade
5	Allocation type			Internal / External
6	Allocation report type			Give-up / Take-up
7	CCP Trade Ref			CCP trade reference of the new trade
8	Original CCP trade ref			CCP register identifier of the allocated trade

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
9	CCP Allocation reference			
10	Member Allocation request reference			
11	Clearing Member ID			
12	Clearing Member Name			
13	NCM ID			
14	NCM Name			
15	Giver / Taker ID			Reported based on 'Allocation report type' Should report the other party.
16	Giver / Taker Name			
17	Status			Cancelled / Pending /Rejected / Executed
18	Side			Buy / Sell
19	ISIN			
20	Quantity			
21	Trade price			
22	Gross Trade Amt			
23	Trade Date			
24	Settlement Date			
25	Position account			
26	Allocation reference			
27	Trading Participant ID			
28	Trading venue MIC			
29	Deal Capacity			
30	Client Reference			
31	Allocation quantity			Reported for pending allocations

2.13 Origin Member Configuration Report

Origin Member Configuration Report	
File format	CSV
Description	This report contains configuration and allocation details for origin clearing members and related trading participants. It includes member identifiers, trading venue mappings, deal capacity settings, client and position references, and destination clearing member information used for trade allocation and clearing setup.
Recipients	Clearing Member

Privacy Contains private data

Timing BOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Date			Reporting date
2	Clearing Member ID			Clearing Member ID of the Origin Member (Can be GCM or ICM)
3	Clearing Member Name			Name
4	NCM ID			Origin NCM ID
5	NCM Name			Name
6	Trading venue MIC			
7	Trading Participant ID			ID of participant at Trading venue
8	Deal Capacity			PRIN / AGEN
9	Client Reference			Received in Trade input
10	Position Account			Position account (If defined, it is for internal allocation)
11	Allocation Reference			For External reference (If defined, it is for external allocation)
12	Destination Member			Destination Clearing Member ID (Can be GCM, ICM or NCM)
2	Clearing Member ID			Clearing Member ID of the Origin Member (Can be GCM or ICM)
3	Clearing Member Name			Name
4	NCM ID			Origin NCM ID
5	NCM Name			Name
6	Trading venue MIC			
7	Trading Participant ID			ID of participant at Trading venue
8	Deal Capacity			PRIN / AGEN
9	Client Reference			Received in Trade input
10	Position Account			Position account (If defined, it is for internal allocation)
11	Allocation Reference			For External reference (If defined, it is for external allocation)
12	Destination Member			Destination Clearing Member ID (Can be GCM, ICM or NCM)

2.14 Destination Member Configuration Report

Destination Member Configuration Report	
File format	CSV
Description	This report contains configuration and allocation settings for destination clearing members and related participant accounts. It includes origin and destination member identifiers, allocation references, position account mappings, and threshold filters such as maximum trade amount and aggregated net trade amounts used for automated external allocation processing.
Recipients	Clearing Member
Privacy	Contains private data
Timing	BOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Date			Reporting date
2	Destination Member ID			Clearing Member ID of the Destination Member (Can be GCM or ICM)
3	Destination Member Name			Name
4	NCM ID			Destination NCM ID
5	NCM Name			Name
6	Origin Member ID			Clearing Member ID of the Origin Member (Can be GCM , ICM or NCM)
7	Origin Member Name			Name
8	Allocation reference			For external allocation (should match with definition by origin member)
9	Destination position account			Defined in CCP System
10	Max amount per trade			Filter value for auto external allocation (max trade amount)
11	Aggregated 'Net' amount per Trade date			Filter value for auto external allocation (aggregated net amount per trade date)
12	Currency			Currency for filter fields