

GBP

Clara Reports Specification

Cash Clearing Project

SIX CLEARING

~~September~~ August 2026

Changes Record

UPDATED DATE	VERSION	DESCRIPTION
May 7th, 2026	1.0	First Version
June 03rd, 2026	1.1	Included Buy-in Pre-notification report & ISIN Information
July 28th, 2026	1.2	- Semi Colon is added as a separator. - Trailer record field names are changed. - Some descriptions are rephrased/updated for completeness with valid vales and examples. - The Type of fields has been updated/added across document to reflect proper length (Fixed/Dynamic length). - Few fields are renamed to be consistent across specifications. - Few new fields are added, and few fields are deleted in some reports. - Reporting options are updated/added for some reports. - File naming convention is removed across document as a separate file naming convention specification will be published.
Sep 7th, 2026	1.3	<u>Field formats standardized across all reports: alphanumeric (c), SWIFT special character fields (x), decimals (n.n), signed variables with [N] and dates (YYYY-MM-DD).</u> <u>Field lengths for Clearing Member Name, NCM Name, and Payment Bank Name increased from 24x to 40x.</u> <u>Field names standardized across reports, including Security Code, Security Name, NCM Id, NCM Name, Trade Place, Consideration, Remaining Quantity and Remaining Consideration.</u> <u>Obsolete fields removed from selected reports, including VAT Currency, VAT Amount, Total Stlmt Currency and Total Stlmt Amount. Additionally, CCP Net Reference and CCP Rela Ref is removed from the RDXO535 report.</u> <u>In RDXO534, Trade Type (Field 28) has been renamed to Trade Dtld Type. In both RDXO434 and RDXO534, Trade Type (Field 1) has been split into Trade Type and Offbook Trade, with the related subscription option removed. Additionally, Retail Flag has been renamed to Trade Category and its format changed from 1!a to 2n to support Market Maker Trade.</u> <u>Payment Instruction Report enhanced to include settled fee payments, future value date settlements, and the new Related Reference field.</u> <u>Report names have been assigned to reports that were previously unnamed.</u>

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1 Introduction

1.1 Purpose of the document

This document defines the structure and format of the CSV file 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 CSV file.
- Each field in the report will be separated by a comma or semi colon (as requested by the Member).
- The member will receive this report via sFTP.
- If there are no data, only a trailer record (without a header line) 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:

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

- (1) Name of the report
- (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 report schedule

(b) Flat file definitions

File 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 fields 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-or-x	Alphanumeric <u>(A-Z) & (0-9)</u>
<u>x</u>	<u>Alphanumeric (A-Z),(a-z),(0-9) + Swift Special Characters</u>
d-or-".	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
Receiver_Id	8c		This field specifies the receiver of the report
Report_Id	8!c		This field specifies the report id.
Report_Date	10!x8!n	YYYY-MM-DD	This field specifies the date on which report is generated
Number_Of_Records	10!n		This field specifies the total the number of records in the report.

1.5 Header Record

Each file / report describes its respective header line as per the fields indicated in the subsequent section.

2 File specifications

2.1 RDXO434 - Cleared Trade Details

RDXO434 - Cleared Trade Details	
File format	CSV ("," or ";" 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	General Clearing Members (GCM), Individual Clearing Members (ICM). Non-Clearing Members and Settlement Agents, with the authorization of their GCM, will be able to subscribe to this report.
Privacy	Contains private data
Timing	Intraday(hourly)/EOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Trade_Type	4!a		If Level (Detailed Trade Type) reporting option is chosen as 'No reporting of On-order book and Off-order book details', then This field reports the trade type of the trade. 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. If Level (Detailed Trade Type) 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. If segment MIC is received in the trade input and if it is defined as SME growth market then Segment MIC is reported instead of trading MIC.
3	Trd_Exec_Ref	16x€		This field specifies the exchange reference of the trade as received by CCP in the trade input from the exchange or trading venue.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
4	Trade_Date	YYYY-MM-DD		This field specifies the trade date of the trade as received by CCP in the trade input from the trading venue. Example: 2025-06-25
5	Trade_Time	HH:MM:SS		This field specifies the time at which the trade executed at the trading venue. Example: 09:20:36
6	Trade_Participant_Id	35c		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, C	This field specifies the mapped account type used by clearing member. H – Represents House Account C – Represents Client Account
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	12!c		This field specifies the ISIN in the trade. Example: BE0003723377
12	Security_Name	35x105c		This field specifies the ISIN description as defined in CCP. Maximum length of this field is 35105 characters. Example: BELUGA/BR SH NPV
13	Product_Type	6a	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	12n.3n16d		This field indicates the traded quantity. Integer part can contain maximum of 12 digits and decimal part can contain maximum of 3 digits. Both integer and decimal are separated by dot. Example: 000000001234.123

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
				000000000012.000
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	7n.7n15d		This field specifies the trade price received in the trade input. Integer part can contain a maximum of 7 digits and decimal part can contain a maximum of 7 digits. Integer and decimal parts are separated by dot. Price in Pence (GBp) will be converted to Pounds (GBP). Example: 0001234.1200000
19	Stlmt_Currency	3!a		This field indicates the settlement currency of the trade.
20	Consideration	13n.2n16d		This field specifies the settlement amount indicated in the trade input or derived by CCP. Integer part can be maximum of 13 digits and decimal part can be maximum of 2 digits. Integer and decimal are separated by dot. Simple rounding methodology is used for arriving of settlement amount. For example, 1.545 will be rounded to 1.55 and 1.543 will be rounded to 1.54 Example: 0123456789012.12000000000012.00
21	Intended_SettlementDate	YYYY-MM-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 i.e., Place of settlement.
23	Trade_Status	15x€	ACCEPTED CANCELLED CLOSED CNCL-RQST-PORT CNCLD-PORT	This field specifies the status of the trade in CCP.
24	Current_CCP_Identifier	16c		This field specifies the current CCP identifier of the trade.
25	CCP_Net_Ref	16c		This field specifies the Net reference assigned by CCP to the net settlement instruction and underlying gross trades.
26	Mem_Trade_Ref	16x€		This field specifies Member Trade reference assigned by member to the trade and will be reported only when it is received from exchange or trading venue.
27	Mem_PSAFE	11!c		This field will contain the place of safe keeping.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
28	VAT_Currency	3!c		This field indicates VAT currency.
29	VAT_Amount	16d		This field indicates the VAT amount. Integer part can be maximum of 13 digits and decimal part can be maximum of 2 digits. Integer and decimal are separated by dot.
30	Total_stlmt_Currency	3!c		This field indicates currency for total settlement amount.
31	Total_stlmt_Amount	16d		This field indicates the total settlement amount (Settlement amount + VAT). Integer part can be maximum of 13 digits and decimal part can be maximum of 2 digits. Integer and decimal are separated by dot.
28	Retail_Flag	1!a	Y – Retail Trade	This field specifies if the trade is a Normal Trade or Market Maker Trade or Retail Trader retail trade or non-retail trade.
34	Trade_Category	2n	N – Non-Retail Trade	
			0 – Normal Trade	
			4 – Market Maker Trade	
			12 – Retail Trade	
29 32	Account_Information	30xc		This is an optional field. This field specifies the account information details received in the trade input from the trading venue. Example: XYZ45
30	Offbook_Trade	1!a	Y – Off-order-book Trade N – On-order-book Trade	This field specifies whether the trade is an off-order-book trade or on-order-book 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)	Own trades of GCM/ICM
	Trades of specific NCMs reported to the GCM
	All trades of NCMs reported to the GCM
	Combination of Own trades of GCM and All trades of NCMs reported to the GCM
Level 2 (Product Type)	Specific product
	All products
Level 3 (Detailed Trade Type)	Report On-order book and Off-order book details
	No reporting of On-order book and Off-order book details.
Level 34 (Place of Settlement)	Specific place of settlement
	All place of Settlement

2.2 RDX0435 - Settlement Instruction Details

RDX0435 - Settlement Instruction Details	
File format	CSV ("," or ";" delimited)
Description	Reports Settlement Instructions generated on current business day for clearing members
Recipients	General Clearing Members (GCM), Individual Clearing Members (ICM). Non-Clearing Members and Settlement Agents, with the authorization of their GCM, will be able to subscribe to this report.
Privacy	Contains private data
Timing	EOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Trade_Date	YYYY-MM-DD		This field specifies the trade date of the trade as received by CCP in the trade input from the trading venue. Example: 2025-06-26
2	CCP_Net_Ref	16c		This field specifies the Net reference assigned by CCP to the Net settlement instruction.
3	Trade_Place	4!a		For Claim Instruction, this field will report as empty. For Gross settlement instructions or single exchange netting, if Segment MIC is received from exchange or trading venue and if it is defined as SME growth market then Segment MIC is reported. If Segment MIC is not received then, Trading MIC received from the exchange or trading venue is reported. In case of cross exchange netting, trade place will be reported as 'VARI' for the resultant net instruction. For Claim Instruction this field will report as empty Example: XMAD
4	Trade_Participant_Id	35c		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. In case of Cross capacity netting, this field will be reported as empty.
6	Clearing_Mem_Id	4!c		This field specifies the clearing member identification defined in CCP for a GCM/ICM.
7	Clearing_Account	5c		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,DFP, RFP,DSM,RSM ,PMO,RMO,NL R	This field specifies settlement type of the settlement instruction. DVP = Delivery versus payment RVP = Receive versus payment DFP = Delivery free of payment RFP = Receive free of payment DSM = Delivery Security and Money RSM = Receive Security and Money PMO = Pay Money Only RMO = Receive Money Only NLR = Null Delivery/Receive Example: DVP
10	Security_Code	12!c		This field specifies the ISIN in the settlement instruction. Example: BE0003723377
11	Security_Name	35x405 €		This field specifies the ISIN description as defined in CCP. Example: BELUGA/BR SH NPV
12	Product_Type	6a	EQTY, BOND	This field specifies the product type involved in the settlement instruction.
13	Trading_Basis	4!a	UNIT, FAMT	This field indicates the trading basis.
14	Quantity	12n.3n 46d		The field indicates the traded quantity. Integer can be maximum of 12 digits and decimal can be maximum of 3 digits. Integer and decimal are separated by dot. Example: 000000001234.123 000000000012.000
15	Stlmt_Currency	3!a		This field indicates the settlement currency of the settlement instruction.
16	Trade_Price	7n.7n1 5d		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 can be a maximum of 7 digits and decimal can be a maximum of 7 digits. Integer part and decimal part is separated by dot. Price in Pence (GBp) will be converted to pounds (GBP). Example: 0001234.1200000
17	Consideration	13n.2n 46d		This field specifies the settlement amount indicated in the trade input or derived by CCP. Integer can be a maximum of 13 digits and decimal can be a maximum of 2 digits. Integer and decimal are separated by dot. Simple rounding methodology is used for arriving of settlement amount. For example, 1.545 will be rounded to 1.55 and 1.543 will be rounded to 1.54 Example: 0123456789012.12

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
				0000000000012.00
18	Intended_Settlement Date	YYYY-MM-DD		This field specifies the Settlement date of the settlement instruction either received in the underlying trade feed or enriched in CCP.
19	Settlement_Location	11!c		This field indicates bank identification code of the settlement location i.e., Place of Settlement.
20	CCP_Stlmt_Agent_Format	1!a€	P, Q, R	This field indicates the format of CCP settlement agent. P - 4!a2!a2!c[3!c] - BIC format Q - 140!x€ - Name and address format R - 8c/34!x€ - Proprietary code and Data source scheme format
21	CCP_Stlmt_Agent	140x€		This field specifies the CCP settlement agent id at the settlement location.
22	CCP_Stlmt_Acct	35x€		This field specifies the CCP settlement account at the settlement location.
23	CCP_Cash_Acct	35x€		This field specifies the CCP cash account at the settlement location.
24	Mem_Stlmt_Agent_Format	1!a€	P, Q, R	This field indicates the format of member's settlement agent. P - 4!a2!a2!c[3!c] - BIC format Q - 140!x€ - Name and Address format R - 8c/34!x€ - Proprietary code and Data source scheme format
25	Mem_Stlmt_Agent	140x€		This field specifies the member settlement agent id at the settlement location.
26	Mem_Stlmt_Acct	35x€		This field specifies the member settlement account at the settlement location.
27	Mem_Cash_Acct	35x€		This field specifies the member cash account at the settlement location.
28	Trade_Type	4!a	GROS, NETT, CLAI	This field specifies if the settlement instruction is to be settled gross or net. The possible values are - 'GROS' indicates the settlement instruction is to be settled on gross basis. - 'NETT' indicates the settlement instruction is to be settled on net basis. - 'CLAI' indicates the settlement instruction is a claim transaction.
29	Trd_Exec_Ref	16x€		This field specifies the exchange reference of the trade as received by CCP in the trade input from the exchange or trading venue. The exchange reference will be reported only for gross settlement instruction. For claim transactions, this field indicates the Base CCP identifier of Gross instruction or Base Net reference assigned to the Net instruction
30	Mem_Trade_Ref	16x€		This field specifies Member Trade reference assigned by member to the trade and will be

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
				reported only when it is received from exchange or trading venue. The member trade reference will be reported only for gross settlement instruction.
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	16d		This field indicates the VAT amount. Integer can be a maximum of 13 digits and decimal can be a maximum of 2 digits. Integer and decimal are separated by dot.
34	Total_Stlmt_Currency	3!c		This field indicates currency for total settlement amount.
35	Total_Stlmt_Amount	16d		This field indicates the total settlement amount (Settlement amount + VAT). Integer can be a maximum of 13 digits and decimal can be a maximum of 2 digits. Integer and decimal are separated by dot.
32 6	CCP_RELA_Rref	16c		This field indicates the Identifier assigned to the net settlement instruction by CCP.
33 7	Pre_Match_Eligibility	1!a€	Y/N	This field indicates the Pre-match eligibility of the instruction in the format Y/N.
34 8	Hold_Release_Status	1!a€	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 Settlement Instruction of GCM/ICM
	Settlement Instruction of specific NCMs reported to the GCM
	All Settlement Instruction of NCMs reported to the GCM
	Combination of Own settlement instructions of GCM and All Settlement instructions 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
Level 4 (Place of Settlement)	Specific place of settlement
	All place of Settlement

2.3 RDX0534 - ~~Spanish Market~~ Cleared Trade Details ~~and~~ Current Day Trade Updates

RDX0534 - Spanish Market Gross Instructions - Current Day Updates	
File format	CSV ("," or ";" delimited)
Description	This report is sent by the CCP to its members to report all cleared gross trades for the current business day, as well as any current-day updates to gross trades resulting from market-specific services. This report is sent by CCP to its members to report the cleared gross trades on Spanish market for the current business day and also current day updated gross trades due to Spanish market specific services.
Recipients	General Clearing Members (GCM), Individual Clearing Members (ICM). Non-Clearing Members and Settlement Agents, with the authorization of their GCM, will be able to subscribe to this report.
Privacy	Contains private data
Timing	Intraday(hourly)/EOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Trade_Type	4!a		If reporting option is chosen as 'No reporting of On-order book and Off-order book details', then <u>This field report the trade type of the trade,</u> 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. 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. If segment MIC is received in the trade input and if it is defined as SME growth market then Segment MIC is reported instead of trading MIC.
3	Trd_Exec_Ref	16 <u>x</u> c		This field specifies the exchange reference of the trade as received by CCP in the trade input from the exchange or trading venue.
4	Trade_Date	YYYY-MM-DD		This field specifies the trade date of the trade as received by CCP in the trade input from the trading venue. Example: 2025-06-26

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
5	Trade_Time	HH:MM:SS		This field specifies the time at which the trade executed at the trading venue. Example: 09:20:36
6	Trade_Participant_Id	35c		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 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	5c		This field specifies the mapped clearing account of the 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	12!c		This field specifies the ISIN in the trade Example: BE0003723377
12	Security_Name	35x405c		This field specifies the ISIN description as defined in CCP. Maximum length of this field is 35405 characters. Example: BELUGA/BR SH NPV
13	Product_Type	6a	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	12n.3n+6d		The field indicates the traded quantity. Integer can be a maximum of 12 digits and decimal can be a maximum of 3 digits. Integer and decimal part are separated by dot. Example: 000000001234.123 000000000012.000
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	7n.7n+5d		This field specifies the trade price received in the trade input. Integer can be a maximum of 7 digits and decimal can be a maximum of 7 digits. Integer and decimal parts are separated by dot. Price in Pence (GBp) will be converted to pounds (GBP). Example: 0001234.1200000
19	Stlmt_Currency	3!a		This field indicates the settlement currency of the trade.
20	Consideration	13n.2n+6d		This field specifies the settlement amount indicated in the trade input or derived by CCP. Integer can contain maximum of 13 digits and decimal can contain maximum of 2 digits. Integer and decimal are separated by dot.. Simple rounding

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
				methodology is used for arriving of settlement amount. For example, 1.545 will be rounded to 1.55 and 1.543 will be rounded to 1.54 Example: 0123456789012.12 0000000000012.00
21	Intended_SettlementDate	YYYY-MM-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 i.e., Place of Settlement.
23	Trade_Status	40xc	ACCEPTED CANCELLED CLOSED CNCL-RQST-PORT CNCLD-PORT	This field specifies the status of the trade in CCP.
24	Current_CCP_Identifier	16c		This field specifies the current CCP identifier of the trade.
25	CCP_Net_Ref	16c		This field specifies the Net reference assigned by CCP to the net settlement instruction and underlying gross trades.
26	Mem_Trade_Ref	16xc		This field specifies Member Trade reference assigned by member to the trade and will be reported only when it is received from exchange or trading venue.
27	Mem_PSAFE	11!c		This field will contain the place of safe keeping.
28	Trade_Dtld_Type	1!c		This field reports the trade type of the trade. The following are valid values: M – Indicates Market trade Q – Indicates Block trade T – Indicates Internally allocated trade G – Indicates Externally allocated trade E – Indicates the trade is an Exercise and Maturity of the Derivatives Segment
29	Settlement_Account	35xc		This field indicates the settlement account of member in the market.
30	Previous_CCP_Identifier	16c		This field indicates the previous CCP identifier reference of the trade.
31	Initial_CCP_Identifier	16c		This field indicates the initial CCP identifier reference of the trade,
32	Retail_Flag Trade Category	4!a 2n	Y – Retail Trade N – Non-Retail Trade <u>0 – Normal Trade</u> <u>4 – Market Maker Trade</u> <u>12 – Retail Trade</u>	This field specifies if the trade is a <u>Normal Trade or Market Maker Trade or Retail Trader</u> retail trade or non-retail trade.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
33	Account_Information	30xc		This is an optional field. This field specifies the account information details received in the trade input from the trading venue. Example: XYZ45
34	Held_Quantity	12n.3n16d		The field indicates the held quantity of the trade. Integer can be a maximum of 12 digits and decimal can be a maximum of 3 digits. Integer and decimal part is separated by dot. Example: 000000001234.123 000000000012.000
35	Outstanding_Quantity	12n.3n16d		The field indicates the outstanding quantity of the trade. Integer can be a maximum of 12 digits and decimal can be a maximum of 3 digits. Integer and decimal part is separated by dot. Example: 000000001234.123 000000000012.000
36	Held_Consideration	13n.2n16d		This field specifies the held settlement amount of the trade. 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 rounded to 1.55 and 1.543 will be rounded to 1.54 Example: 0123456789012.12 0000000000012.00
37	Outstanding_Consideration	13n.2n16d		This field specifies the outstanding settlement amount of the trade. 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 rounded to 1.55 and 1.543 will be rounded to 1.54 Example: 0123456789012.12 0000000000012.00
38	Offbook_Trade	1a	Y – Off-order-book Trade N – On-order-book Trade	This field specifies whether the trade is an off-order-book trade or on-order-book 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)	Own trades of GCM/ICM
	Trades of specific NCMs reported to the GCM
	All trades of NCMs reported to the GCM
	Combination of Own trades of GCM and 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.

<u>Level 2 (Place of Settlement)</u>	<u>Specific place of settlement</u>
	<u>All place of Settlement</u>

2.4 RDXO535 - Spanish Market Pseudo Settlement Instruction Details

RDXO535 - Spanish Market Pseudo Settlement Instruction Details	
File format	CSV ("," or ";" delimited)
Description	Reports pseudo settlement instructions of Spanish market instruction with Special Aggregation.
Recipients	General Clearing Members (GCM), Individual Clearing Members (ICM). Non-Clearing Members and Settlement Agents, with the authorization of their GCM, will be able to subscribe to this report.
Privacy	Contains private data
Timing	EOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Trade_Date	YYYY-MM-DD		This field specifies the trade date of the trade as received by CCP in the trade input from the trading venue. Example: 2026-06-26
2	CCP_Net_Ref	16c		This field specifies the Net reference assigned by CCP to the Net settlement instruction
23	Trade_Place	4!a		For Gross settlement instructions or single exchange netting, if Segment MIC is received from exchange or trading venue and if it is defined as SME growth market then Segment MIC is reported. If Segment MIC is not received then, Trading MIC received from the exchange or trading venue is reported. In case of cross exchange netting, trade place will be reported as 'VARI' for the resultant net instruction. Example: XMAD
34	Trade_Participant_Id	35c		This field specifies trading member identification at the trading venue.
45	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.
56	Clearing_Mem_Id	4!c		This field specifies the clearing member identification defined in CCP for a GCM/ICM.
67	Clearing_Account	5c		This field specifies the clearing account of the clearing member used in the instruction.
78	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
89	Sett_Type	3!a	DVP,RVP, DFP,RFP,DS M,RSM,PMO ,RMO,NLR	This field specifies settlement type of the settlement instruction. Example: DVP
94 0	Security_Code	12!c		This field specifies the ISIN in the settlement instruction. Example: BE0003723377
10 4	Security_Name	35x405c		This field specifies the ISIN description as defined in CCP. Maximum length of this field is 35405 characters. Example: BELUGA/BR SH NPV
11 2	Product_Type	6a	EQTY, BOND	This field specifies the product type involved in the settlement instruction.
12 3	Trading_Basis	4!a	UNIT, FAMT	This field indicates the trading basis.
13 4	Quantity	12n.3n46d		The field indicates the traded quantity. Integer can be a maximum of 12 digits and decimal can be a maximum of 3 digits. Integer part and decimal part are separated by dot. Example: 000000001234.123 000000000012.000
14 5	Stlmt_Currency	3!a		This field indicates the settlement currency of the settlement instruction.
15 6	Trade_Price	7n.7n45d		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 can be a maximum of 7 digits and decimal can be a maximum of 7 digits. Integer and decimal parts are separated by dot. Price in Pence (GBp) will be converted to pounds (GBP). Example: 0001234.1200000
16 7	Consideration	13n.2n46d		This field specifies the settlement amount indicated in the trade input or derived by CCP. Integer can be maximum of 13 digits and decimal can be maximum of 2 digits. Integer and decimal are separated by dot. Simple rounding methodology is used for arriving of settlement amount. For example, 1.545 will be rounded to 1.55 and 1.543 will be rounded to 1.54 Example: 0123456789012.12 0000000000012.00
17 8	Intended_SettlementDate	YYYY-MM-DD		This field specifies the Settlement date of the settlement instruction either received in the underlying trade feed or enriched at CCP.
18 9	Settlement_Location	11!c		This field indicates bank identification code of the settlement location i.e., Place of Settlement .
19 20	CCP_Stlmt_Agent_Format	1!a	P, Q, R	This field indicates the format of CCP settlement agent.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
20 4	CCP_Stlmt_Agent	140 x€		This field specifies the CCP settlement agent id at the settlement location.
21 2	CCP_Stlmt_Acct	35 x€		This field specifies the CCP settlement account at the settlement location.
22 3	CCP_Cash_Acct	35 x€		This field specifies the CCP cash account at the settlement location.
23 4	Mem_Stlmt_Agent _Format	1! a€	P, Q, R	This field indicates the format of member's settlement agent.
24 5	Mem_Stlmt_Agent	140 x€		This field specifies the member settlement agent id at the settlement location.
25 6	Mem_Stlmt_Acct	35 x€		This field specifies the member settlement account at the settlement location.
26 7	Mem_Cash_Acct	35 x€		This field specifies the member cash account at the settlement location.
27 8	Trade_Type	4!a	GROS, NETT	This field specifies if the settlement instruction is to be settled gross or net. The possible values are - 'GROS' indicates the settlement instruction is to be settled on gross basis. - 'NETT' indicates the settlement instruction is to be settled on net basis.
28 9	Trd_Exec_Ref	16 x€		This field specifies the exchange reference of the trade as received by CCP in the trade input from the exchange or trading venue.
29 30	Mem_Trade_Ref	16 x€		This field specifies Member Trade reference assigned by member to the trade and will be reported only when it is received from exchange or trading venue. The member trade reference will be reported only for gross settlement instruction.
30 4	Mem_PSAFE	11!c		This field will contain the place of safe keeping.
32	CCP_RELA_ref	16€		This field indicates the Identifier assigned to the net settlement instruction by CCP
31 3	Pre_Match_Eligibili ty	1! a€	Y/N	This field indicates the Pre-match eligibility of the instruction in the format Y/N.
32 4	Hold_Release_Stat us	1! a€	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 settlement instruction of GCM/ICM
	Settlement instruction of specific NCMs reported to the GCM
	All settlement instruction of NCMs reported to the GCM
	Combination of Own settlement instructions of GCM and All Settlement instructions of NCMs reported to the GCM

2.5 RDXO437 - Unsettled Settlement Instructions

RDXO437 - Unsettled Settlement Instructions	
File format	CSV ("," or ";" delimited)
Description	Reports Unsettled Settlement Instructions either from Net Date or Intended Settlement Date until Actual Settlement Date.
Recipients	General Clearing Members (GCM), Individual Clearing Members (ICM). Non-Clearing Members and Settlement Agents, with the authorization of their GCM, will be able to subscribe to this report.
Privacy	Contains private data
Timing	EOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Intended_SettlementDate	YYYY-MM-DD		This field specifies the Settlement date of the settlement instruction either received in the underlying trade feed or enriched at CCP.
2	Settlement_Location	11!c		This field indicates bank identification code of the settlement location i.e., Place of Settlement.
3	Mem_Stlmt_Agent_Format	1!a€	P, Q, R	This field indicates the format of member's settlement agent. P - 4!a2!a2!c[3!c] - BIC format Q - 140!x€ - Name and Address format R - 8c/34!x€ - Proprietary code and Data source scheme format
4	Mem_Stlmt_Agent	140x€		This field specifies the member settlement agent id at the settlement location.
5	Mem_Stlmt_Acct	35x€		This field specifies the member's settlement account id at the settlement location.
6	CCP_Net_Ref	16c		This field specifies the Net reference assigned by CCP to the Net settlement instruction. For Claim Instruction, this field will report as empty.
7	Sett_Type	3!a	DVP,RVP,DFP,RFP,DSM,RSM,PMO,RMO,NLR	This field specifies settlement type of the settlement instruction. DVP = Delivery versus payment RVP = Receive versus payment DFP = Delivery free of payment RFP = Receive free of payment DSM = Delivery Security and Money RSM = Receive Security and Money PMO = Pay Money Only RMO = Receive Money Only NLR = Null Delivery/Receive Example: DVP,RVP
8	Status_Keywords	14xa		This field specifies the latest status of the settlement instruction. Example: SETT/PEND/CLAC
9	Security_Code	12!c		This field specifies the ISIN in the settlement instruction.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
10	Security_Name	35x105c		Example: BE0003723377 This field specifies the ISIN description as defined in CCP.
11	Product_Type	6a	EQTY, BOND	Example: BELUGA/BR SH NPV This field specifies the product type involved in the settlement instruction.
12	Trading_Basis	4!a	UNIT, FAMT	This field indicates the trading basis.
13	Quantity	12n.3n16d		The field indicates the traded quantity. Integer can be maximum of 12 digits and decimal can be maximum of 3 digits. Integer and decimal are separated by dot. Example: 000000001234.123 000000000012.000
14	Stlmt_Currency	3!a€		This field indicates the settlement currency of the settlement instruction.
15	Consideration	13n.2n16d		This field specifies the settlement amount indicated in the trade input or derived by CCP. Integer can be a maximum of 13 digits and decimal can be a maximum of 2 digits. Integer and decimal are separated by dot. Simple rounding methodology is used for arriving of settlement amount. For example, 1.545 will be rounded to 1.55 and 1.543 will be rounded to 1.54 Example: 0123456789012.12 0000000000012.00
16	Trade_Date	YYYY-MM-DD		The field indicates the trade date of the trade. Example: 2025-06-26
17	Trade_Place	4!a		For Gross settlement instructions or single exchange netting, if Segment MIC is received from exchange or trading venue and if it is defined as SME growth market then Segment MIC is reported. If Segment MIC is not received then, Trading MIC received from the exchange or trading venue is reported. In case of cross exchange netting, trade place will be reported as 'VARI' for the resultant net instruction. For Claim Instruction this field will report as empty. Example: XMAD
18	Trade_Participant_Id	35c		This field specifies the participant identity of the trading member at the trading venue.
19	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. In case of Cross capacity netting, this field will be reported as empty
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.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
				H – Represents House Account C – Represents Client Account
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	35xc		This field specifies the member cash account at the settlement location.
24	Trade_Type	4!a	GROS, NETT, CLAI	This field specifies if the settlement instruction is to be settled gross or net. The possible values are -'GROS' indicates the settlement instruction is to be settled on gross basis. -'NETT' indicates net settlement instruction is to be settled on net basis. - 'CLAI' indicates the settlement instruction is a claim transaction.
25	Trade_Exec_Ref	16xc		This field specifies the exchange reference of the trade as received by CCP in the trade input from the exchange or trading venue. The exchange reference will be reported only for gross settlement instruction. For claim transactions, this field indicates the Base CCP identifier of Gross instruction or Base Net reference assigned to the Net instruction.
26	Mem_PSAFE	11!c		This field will contain the place of safe keeping.
27	VAT_Currency	3!c		This field indicates VAT currency.
28	VAT_Amount	16d		This field indicates the VAT amount. Integer can be a maximum of 13 digits and decimal can be a maximum of 2 digits. Integer and decimal are separated by dot.
29	Total_ stlmt_Currency	3!c		This field indicates currency for total settlement amount.
30	Total_ stlmt_Amount	16d		This field indicates the total settlement amount (Settlement amount + VAT). Integer can be a maximum of 13 digits and decimal can be a maximum of 2 digits. Integer and decimal are separated by dot.
27 34	CCP_REL_A_Rref	16c		This field indicates the Identifier assigned to the net settlement instruction by CCP.
28 32	Mem_Trade_Ref	16xc		This field specifies Member Trade reference assigned by member to the trade and will be reported only when it is received from exchange or trading venue. The member trade reference will be reported only for gross settlement instruction.
29 33	Settled_Quantity	12n.3n16d		The field indicates the settled or partial settled quantity. Integer can be maximum of 12 digits and decimal can be maximum of 3 digits. Integer and decimal are separated by dot. Example: 000000001234.123 000000000012.000

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
30 4	Settled_Consideration	13n.2n+6d		This field specifies the settled or partial settled amount. Integer can be a maximum of 13 digits and decimal can be a maximum of 2 digits. Integer and decimal are separated by dot. Simple rounding methodology is used for arriving of settlement amount. For example, 1.545 will be rounded to 1.55 and 1.543 will be rounded to 1.54 Example: 0123456789012.12 0000000000012.00
31 5	Remaining_Quantity	12n.3n+6d		The field indicates the remaining unsettled quantity. Integer can be maximum of 12 digits and decimal can be maximum of 3 digits. Integer and decimal are separated by dot. Example: 000000001234.123 000000000012.000
32 6	Remaining_Consideration	13n.2n+6d		This field specifies the unsettled amount. Integer can be a maximum of 13 digits and decimal can be a maximum of 2 digits. Integer and decimal are separated by dot. Simple rounding methodology is used for arriving of settlement amount. For example, 1.545 will be rounded to 1.55 and 1.543 will be rounded to 1.54 Example: 0123456789012.12 0000000000012.00
33 7	Held_Quantity	12n.3n+6d		The field indicates the held quantity. Integer can be maximum of 12 digits and decimal can be maximum of 3 digits. Integer and decimal are separated by dot. Example: 000000001234.123 000000000012.000
34 8	Held_Consideration	13n.2n+6d		This field specifies the held settlement amount. Integer can be a maximum of 13 digits and decimal can be a maximum of 2 digits. Integer and decimal are separated by dot. Simple rounding methodology is used for arriving of settlement amount. For example, 1.545 will be rounded to 1.55 and 1.543 will be rounded to 1.54 Example: 0123456789012.12 0000000000012.00

(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 Settlement Instruction of GCM/ICM
	Settlement Instruction of specific NCMs reported to the GCM
	All Settlement Instruction of NCMs reported to the GCM

	Combination of Own settlement instructions of GCM and All Settlement instructions 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
Level 4 (Place of Settlement)	Specific place of settlement
	All place of Settlement
Level 5 (Reporting Option)	Settlement instructions are reported only when there is a status change between Intended Settlement Date and Actual Settlement Date
	Settlement instructions are reported only when there is a status change between Net Date and Actual Settlement Date
	Settlement instructions are reported irrespective of status change between Intended Settlement Date and Actual Settlement Date
	Settlement instructions are reported irrespective of status change between Net Date and Actual Settlement Date

2.6 RVXL292 - Intraday / EOD Margin Report for Members

RVXL292 Intraday / EOD Margin Report for Members	
File format	CSV ("," or ";" delimited)
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	General Clearing Members (GCM), Individual Clearing Members (ICM).
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
3	Based on Timestamp	YYYY-MM-DD-HH:MM:SS.ssssss		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

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
6	Clearing Member Name	40x24x		Name of the Clearing Member
7	Margin Requirement Account	20xx		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-NCM ID	4!c		Client-NCM 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-NCM Name	40x24x		Client-NCM 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	Risk 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.
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

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
22	Total Open Amount Net	IN13n.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

2.7 RVXL295 - Hybrid Risk - Detailed Margin report for Clearing Members

RVXL295 Hybrid Risk - Detailed Margin report for Clearing Members	
File format	CSV ("," or ";" delimited)
Description	Reports the margin requirements with different margin add-ons during Intraday or EOD or After every Margin call for Clearing Members. This report can be subscribed to receive the information with or without position level margin information. The total available collateral is reported only at the Margin Account level. This report includes only the Margin information and not Default Fund or LME related information.
Recipients	General Clearing Members (GCM), Individual Clearing Members (ICM).
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

FILE STRUCTURE WITHOUT POSITION LEVEL MARGIN				
#	FIELD	TYPE	VALID VALUES	DESCRIPTION
3	Based on Margin Run Timestamp	YYYY-MM-DD- HH:MM:SS .SSSSSS		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	20x	MARGIN-REQ-ACCNT, ACCOUNT, ASSET-CLASS, CLIENT, CLIENT-ASSET-CLASS-NCM	Indicates the level of reporting details, which is one of the following 1. MARGIN-REQ-ACCNT This record corresponds to Margin information at Margin Account level. 2. ACCOUNT This record corresponds to Margin information at Clearing account level 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	40x24x		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	40x24x		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	20x		Margin Requirement Account
11	Asset Class	6ax	EQUITY, BOND	Indicates the Asset class type 1. EQUITY

FILE STRUCTURE WITHOUT POSITION LEVEL MARGIN				
#	FIELD	TYPE	VALID VALUES	DESCRIPTION
				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	5c		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	[N]13n.2n		Variation margin in Risk currency
21	Total Margin	[N]13n.2n		Total Margin Requirement in Risk currency
22	Total Collateral Value	13n.2n		Total Collateral value in risk currency
				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.SSSSSS		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	20x	CLG-MEM-POSITION,	Indicates the level of reporting details, which is one of the following

FILE STRUCTURE WITH POSITION LEVEL MARGIN				
#	FIELD	TYPE	VALID VALUES	DESCRIPTION
			NON-CLG-MEM-POSITION	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	40x24x		Name of the Clearing Member
8	NCM Id	4!c		Client NCM 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	40x24x		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	20x		Margin Requirement Account
11	Asset Class	6ax	EQUITY, BOND	Indicates the Asset class type 1. EQUITY 2. BOND
12	Clearing Account	5c		Clearing account id
13	Risk Currency	3!a		Risk Currency of Member
14	Trade Currency	3!a		Trade Currency
15	Security Code Instrument	12!c		SecurityInstrument Identifier (ISIN)
16	SecurityInstrument Name	35x		SecurityInstrument Name (ISIN Name)
17	Open Position Quantity	[N]12n.3n		Open positions in quantity
18	Open Amount in Trade Currency	[N]13n.2n		Open Amount in Trade currency
19	Open Amount in Risk Currency	[N]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	[N]13n.2n		Variation Margin in Risk currency
27	Total Margin	[N]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 margin account will be reported
	All Margin Requirement Account – Margin details of all the margin accounts belonging to a Clearing Member will be reported
	None – Margin Account 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

2.8 RVXL296 - Detailed Collateral information

RVXL296 - Detailed Collateral information	
File format	CSV ("," or ";" delimited)
Description	Collateral details of Clearing Members
Recipients	General Clearing Members (GCM), Individual Clearing Members (ICM).
Privacy	Contains private data
Timing	Intraday / EOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Clearing Member ID	4!c		Clearing Member identifier
2	Clearing Member Name	40x24x		Clearing Member Name
3	Date	YYYY-MM-DD		Date
4	Time	HH:MM		Time
5	Level	12x	CONSOLIDATED, ACCOUNT	Level of reporting

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
6	Collateral Type	10x	MARGIN, DEFAULT, LME	Collateral Type
7	Margin Requirement Account	20x		Margin Requirement Account
8	Risk Currency	3!a		Risk Currency
9	Collateral Account Type	10cx	CASH, CUSTODY	Collateral Account Type
10	Collateral Account Number	35x		Collateral Account Number
11	Security <u>Code</u>	12!c		Security identifier
12	<u>Security</u> SIN Name	35x		<u>Security</u> SIN Name
13	Currency	3!a		Currency
14	Maturity Date	YYYY-MM-DD		Maturity Date
15	Balance/Quantity	12n.3n		Balance or Quantity
16	Eligible Collateral Quantity/Balance	12n.3n		Eligible Collateral Quantity or Balance
17	Applied Haircut	5n.2n		Applied Haircut
18	Market Value in Risk Currency	13n.2n		Market Value in Risk Currency
19	Collateral Value in Risk Currency	13n.2n		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) Report Detail Levels

Clearing members can choose the report details based on the combination of below reporting options	
Level of Reporting	CONSOLIDATED – Report Consolidated collateral at cash and custody level.
	ACCOUNT – Report Detailed collateral at cash and custody level.
	ALL – Report both consolidated and account level
Collateral Type	MARGIN/DEFAULT Fund/LME – Those particular Collateral details will be reported
	ALL – All the three types of Collateral will be reported

2.9 RVXL291 - LME Distribution to Clearing Member

RVXL291 - LME Distribution to Clearing Member	
File format	CSV ("," or ";" delimited)
Description	LME requirement based on Initial Margin and percentage of share LME requirement

Recipients General Clearing Members (GCM), Individual Clearing Members (ICM).

Privacy Contains private data

Timing BoD / Intraday

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Reporting Date	DD.MM. YYYY- MM-DD		Reporting Date
2	Based on IM as of	20x		Based on IM as of
3	GCM ID	4!c		GCM ID
4	GCM Name	40x24x		Name
5	Reporting Type	20x	Own trading, Client trading	Reporting Type
6	NCMClient _ID	4!c		NCM ID
7	NCMClient Name	40x24x		NCM Name
8	Risk Currency	3!a		Risk Currency
9	GCMs LME R requirement	13n.2n		GCMs LME requirement
10	%Share of LME R requirement	13n.2n		%Share of LME requirement
11	LME R requirement	13n.2n		LME requirement
12	Based on IM	13n.2n		Based on IM

2.10 RVXO443_- Settlement Status report with Buy-in details

RVXO443- Settlement Status report with Buy-in details	
File format	CSV ("," or ";" delimited)
Description	Reports Settlement instructions on products - Equities and Bonds from all trade places till the settlement instruction is settled or cancelled
Recipients	General Clearing Members (GCM), Individual Clearing Members (ICM). Non-Clearing Members and Settlement Agents, with the authorization of their GCM, will be able to subscribe to this report.
Privacy	Contains private data
Timing	Intraday

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Intended_Settlemen tDate	YYYY- MM-DD		This field specifies the Settlement date of the settlement instruction either received in the underlying trade feed or enriched at CCP.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
2	Settlement_Location	11!c		This field indicates bank identification code of the settlement location i.e., Place of Settlement.
3	Mem_Stlmt_Agent_Format	1!a€	P, Q, R	This field indicates the format of member's settlement agent. P - 4!a2!a2!c[3!c] - BIC format Q - 140!x€ - Name and Address format R - 8c/34!x€ - Proprietary code and Data source scheme format
4	Mem_Stlmt_Agent	140x€		This field specifies the member settlement agent id at the settlement location.
5	Mem_Stlmt_Acct	35x€		This field specifies the member's settlement account id at the settlement location.
6	CCP_Net_Ref	16c		This field specifies the Net reference assigned by CCP to the Net settlement instruction.
7	Sett_Type	3!a	DVP,RVP,DFP,RFP,DSM,RSM,PMO,RMO,NLR	For Claim Instruction, this field will report as empty. This field specifies settlement type of the settlement instruction. DVP = Delivery versus payment RVP = Receive versus payment DFP = Delivery free of payment RFP = Receive free of payment DSM = Delivery Security and Money RSM = Receive Security and Money PMO = Pay Money Only RMO = Receive Money Only NLR = Null Delivery/Receive Example: DVP,RVP
8	Status_Keywords	14xª		This field specifies the latest status of the settlement instruction. Example: SETT/PEND/CLAC
9	Security_Code	12!c		This field specifies the ISIN in the settlement instruction. Example: BE0003723377
10	Security_Name	35x105€		This field specifies the ISIN description as defined in CCP. Example: BELUGA/BR SH NPV
11	Product_Type	6a	EQTY, BOND	This field specifies the product type involved in the settlement instruction.
12	Trading_Basis	4!a	UNIT, FAMT	This field indicates the trading basis.
13	Quantity	12n.3n4-6d		The field indicates the traded quantity. Integer can be maximum of 12 digits and decimal can be maximum of 3 digits. Integer part and decimal part are separated by dot. Example: 000000001234.123 000000000012.000
14	Stlmt_Currency	3!a€		This field indicates the settlement currency of the settlement instruction.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
15	Trade_Price	7n.7n15 d		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 can be a maximum of 7 digits and decimal can be a maximum of 7 digits. Integer part and decimal part is separated by dot. Price in Pence (GBP) will be converted to pounds (GBP). Example: 0001234.1200000
16	Consideration	13n.2n1 6d		This field specifies the settlement amount indicated in the trade input or derived by CCP. Integer can be a maximum of 13 digits and decimal can be a maximum of 2 digits. Integer and decimal are separated by dot. Simple rounding methodology is used for arriving of settlement amount. For example, 1.545 will be rounded to 1.55 and 1.543 will be rounded to 1.54 Example: 0123456789012.12 0000000000012.00
17	Trade_Date	YYYY_ MM_	DD	This field specifies the trade date of the trade. Example: 2025_06_26
18	Std_Date	YYYY_ MM_	DD	This field specifies the settled date of the settlement instruction.
19	Trade_Place	4! a		For Gross settlement instructions or single exchange netting, if Segment MIC is received from exchange or trading venue and if it is defined as SME growth market then Segment MIC is reported. If Segment MIC is not received then, Trading MIC received from the exchange or trading venue is reported. In case of cross exchange netting, trade place will be reported as 'VARI' for the resultant net instruction. For Claim Instruction this field will report as empty. Example: XMAD
20	Trade_Participant_Id	35c		This field specifies the participant identity of the trading member at the trading venue.
21	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. Example: PRIN – Principal, AGEN – Agent In case of Cross capacity netting, this field will be reported as empty
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, C	This field specifies the account type used by clearing member. H – Represents House Account C – Represents Client Account

#	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	35x€		This field specifies the member cash account at the settlement location. The field will be spaces if member cash account id is not present.
26	Trade_Type	4!a	GROS, NETT, CLAI	This field specifies if the settlement instruction is to be settled gross or net. The possible values are - 'GROS' indicates the settlement instruction is to be settled on gross basis. - 'NETT' indicates net settlement instruction is to be settled on net basis. - 'CLAI' indicates settlement instruction is a claim transaction.
27	Trade_Exec_Ref	16x€		This field specifies the exchange reference of the trade as received by CCP in the trade input from the exchange or trading venue. The exchange reference will be reported only for gross settlement instruction. For claim transactions, this field indicates the Base CCP identifier of Gross instruction or Base Net reference assigned to the Net instruction.
28	Mem_Trade_Ref	16x€		This field specifies Member Trade reference assigned by member to the trade and will be reported only when it is received from exchange or trading venue. The member trade reference will be reported only for gross settlement instruction.
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	16d		This field indicates the VAT amount. Integer can be a maximum of 13 digits and decimal can be a maximum of 2 digits. Integer and decimal are separated by dot.
32	Total_ stlmt_Currency	3!c		This field indicates currency for total settlement amount.
33	Total_ stlmt_Amount	16d		This field indicates the total settlement amount (Settlement amount + VAT). Integer can be a maximum of 13 digits and decimal can be a maximum of 2 digits. Integer and decimal are separated by dot.
30 4	CCP_REL_A_Rref	16c		This field indicates the Identifier assigned to the net settlement instruction by CCP.
31 5	Buyin_Notification_ Date	YYYY_ MM-DD		This field specifies the Buy In notification date of the settlement instruction. This field will be spaces for claim transactions.
32 6	Buyin_Execution_Da te	YYYY_ MM-DD		This field specifies the Buy In Execution date of the settlement instruction.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
33 7	Settled_Quantity	12n.3n4 6d		The field indicates the settled or partial settled quantity. Integer can be maximum of 12 digits and decimal can be maximum of 3 digits. Integer and decimal are separated by dot. Example: 000000001234.123 000000000012.000
34 8	Settled_Consideration	13n.2n4 6d		This field specifies the settled or partial settled amount. Integer can be a maximum of 13 digits and decimal can be a maximum of 2 digits. Integer and decimal are separated by dot. Simple rounding methodology is used for arriving of settlement amount. For example, 1.545 will be rounded to 1.55 and 1.543 will be rounded to 1.54 Example: 0123456789012.12 000000000012.00
35 9	Remaining_Quantity	12n.3n4 6d		The field indicates the remaining unsettled quantity. Integer can be maximum of 12 digits and decimal can be maximum of 3 digits. Integer and decimal are separated by dot. Example: 000000001234.123 000000000012.000
36 40	Remaining_Consideration	13n.2n4 6d		This field specifies the unsettled amount. Integer can be a maximum of 13 digits and decimal can be a maximum of 2 digits. Integer and decimal are separated by dot. Simple rounding methodology is used for arriving of settlement amount. For example, 1.545 will be rounded to 1.55 and 1.543 will be rounded to 1.54 Example: 0123456789012.12 000000000012.00
37 44	Held_Quantity	12n.3n4 6d		The field indicates the held quantity. Integer can be maximum of 12 digits and decimal can be maximum of 3 digits. Integer and decimal are separated by dot. Example: 000000001234.123 000000000012.000
38 42	Held_Consideration	13n.2n4 6d		This field specifies the held settlement amount. Integer can be a maximum of 13 digits and decimal can be a maximum of 2 digits. Integer and decimal are separated by dot. Simple rounding methodology is used for arriving of settlement amount. For example, 1.545 will be rounded to 1.55 and 1.543 will be rounded to 1.54 Example: 0123456789012.12 000000000012.00

(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 Settlement Instruction of GCM/ICM
	Settlement Instruction of specific NCMs reported to the GCM
	All Settlement Instruction of NCMs reported to the GCM
	Combination of Own settlement instructions of GCM and All Settlement instructions 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
Level 4 (Place of Settlement)	Specific place of settlement
	All place of Settlement

2.11 RVXL270 - Payment Instruction details of a Clearing Member/Payment Agent

Payment Instruction details of a Clearing Member/Payment Agent	
File format	CSV ("," or ";" delimited)
Description	Contains the details of all <u>settled</u> payment instructions of a member
Recipients	Clearing Member or Authorized Payment Agent of the Clearing Member
Privacy	Contains private data
Timing	Intraday/EOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Reporting Date	YYYY-MM-DD		Reporting date
2	Reporting Time	HH:MM		Reporting time
3	Schedule	3!a	EOD, ITD	Report schedule EOD – End of the Day Report ITD – Intraday Report
4	Clearing Member ID	4!c		Clearing Member ID
5	Clearing Member Name	40x24x		Name of the Clearing Member
6	Payment Agent BIC	11!c		BIC of the Payment Agent
7	Payment Agent Name	40x35x		Name of the Payment Agent
8	Instruction Date	YYYY-MM-DD		
9	Instruction Time	HH:MM:SS		
10	Value Date	YYYY-MM-DD		
11	Instruction Type	25x	WITHDRAWAL,	Cash Withdrawal or Cash deposit or Margin Call or Debit Interest or Credit Interest

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
			DEPOSIT, MARGIN CALL, DEBIT INTEREST, CREDIT INTEREST. <u>FEE</u>	
12	Payment Bank BIC	11!c		BIC of the Payment Bank
13	Payment Bank Name	40x35x		
14	Payment Reference	35x		<u>Instruction Reference at CCP</u>
15	Payment Currency	3!a€		
16	Payment Amount	13n.2n		Reports the Payment amount. Example: 123456789012.12 12.00
17	Direction of Payment	10ax	CREDIT, DEBIT	Credit / Debit
18	Payment Status	25x	EXECUTED <u>EXECUTE</u> <u>D_FUTURE</u> <u>DATED</u>	
19	Settled Date and Time	YYYY-MM-DD- HH:MM: SS.ssssss		
20	Instruction Type	8ax	INTERNAL, EXTERNAL	Internal or External
21	Debtor SSI	30x		
22	Debtor Account Reference in CCP	35x		For Interest Payments, only member side of account details will be reported.
23	Debtor External Account Reference	35x		If not member side these fields will be reported as spaces.
24	Creditor SSI	30x		
25	Creditor Account Reference in CCP	35x		For Interest Payments, only member side of account details will be reported.
26	Creditor External Account Reference	35x		If not member side these fields will be reported as spaces.
27	Fund Type	12x	MARGIN, LME FUND, DEFAULT FUND	Margin or LME or Default Fund (Applicable for Cash Withdrawal, Deposit & Margin Call)
28	Margin Account	20x		
29	Original Remitter Information	140x		
<u>30</u>	<u>Related Reference</u>	<u>35x</u>		<u>This field is optional and reports the related reference of the payment instruction.</u>

(a) Report Detail Levels

Clearing members can choose the report details based on the combination of below reporting options	
Payment Agent	Payment Agent Level Information
	NA – Payment Agent level information is not Applicable
Clearing Member	Report the Specific GCM or ICM level information
	ALL - Report all GCM's/ICM level information of the Payment Agent
Collateral Type	MARGIN/DEFAULT Fund/LME/INTEREST – Those particular payment details will be reported
	ALL – All payments will be reported

2.12 RVXL280 - Allocation Activity report

Allocation Activity report	
File format	CSV ("," or ";" delimited)
Description	Contains information on internal and external allocation activity
Recipients	General Clearing Members (GCM), Individual Clearing Members (ICM).
	Non-Clearing Members with the authorization of their GCM, will be able to subscribe to this report.
Privacy	Contains private data
Timing	Intraday/EOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Reporting Date	YYYY-MM-DD		Reporting date
2	Reporting Time	HH:MM		Reporting time
3	Schedule	3!a	EOD, ITD	Report schedule EOD – End of the Day Report ITD – Intraday Report
4	Trade Exchange Ref	16x		Exchange reference of the trade as received by CCP in the trade input from the exchange or trading venue.
5	Allocation Type	8x	INTERNAL EXTERNAL	This field identifies the type of allocation.
6	Allocation Report Type	7x	GIVE-UP TAKE-UP	This field identifies whether the allocation report is generated for the Origin Member (GIVE-UP) or for the Destination Member (TAKE-UP). TAKE-UP reports are also generated for the GCM of the Destination NCM, where applicable.
7	CCP Trade IdentifierRef	16c		Current CCP Identifier of the new trade.
8	Original CCP Trade IdentifierRef	16c		Current CCP Identifier of the allocated trade.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
9	CCP Allocation Reference	16c		Unique allocation reference assigned by the CCP.
10	Member Allocation Request Reference	16x€		Allocation request reference assigned by the member.
11	Clearing Member ID	4!c		Clearing Member ID
12	Clearing Member Name	40x24x		Name of the Clearing Member
13	NCM ID	4!c		Non-Clearing Member ID
14	NCM Name	40x24x		Name of the Non-Clearing Member
15	Giver / Taker ID	4!c		Member ID of the other party involved in the allocation, based on the Allocation Report Type.
16	Giver / Taker Name	40x24x		Name of the other party involved in the allocation, based on the Allocation Report Type.
17	Status	15x	CANCELLED PENDING REJECTED EXECUTED	Current status of the allocation request.
18	Side	4a	BUY SELL	
19	Security Code ISIN	12!c		
20	Quantity	12n.3n		This field indicates the allocated quantity of the trade. Example: 1234.123 12.000
21	Trade Price	7n.7n		This field specifies the price of the trade. Example: 1234.1200000
22	Gross Trade Amt	13n.2n		This field specifies the cash amount corresponding to the allocated quantity of the trade. Example: 123456789012.12 12.00
23	Trade Date	YYYY-MM-DD		This field specifies the trade date of the trade as received by CCP in the trade input from the trading venue.
24	<u>Intended</u> Settlement Date	YYYY-MM-DD		This field specifies the settlement date of the trade either received in the trade feed or enriched at CCP.
25	Clearing Account	5c		This field specifies the position account.
26	Allocation Reference	18x		Allocation reference.
27	Trading Venue MIC	4!a		
28	Trading Capacity	4!a	PRIN, AGEN	Trading Capacity of Trade.
29	Client Reference	16x		This field specifies client reference assigned by member to the trade and will be reported only when it is received from exchange or trading venue. Not informed when multiple allocations.

(a) Report Detail Levels

Clearing members can choose the report details based on the following reporting options	
Level 1 (Clearing Member)	Own configuration data of the GCM/ICM
	Configuration data of specific NCMs reported to the GCM
	Configuration data of all NCMs reported to the GCM
	Combination of own configuration data of the GCM/ICM and configuration data of all NCMs reported to the GCM.

2.13 [RVXL281](#) - Origin Member Configuration Report

Origin Member Configuration Report	
File format	CSV ("," or ";" delimited)
Description	This report contains the active allocation configuration defined by the Origin Member in the CCP to support the automated processing of internal allocations and external allocations.
Recipients	Members acting as Origin Members. General Clearing Members (GCM), Individual Clearing Members (ICM). Non-Clearing Members with the authorization of their GCM, will be able to subscribe to this report.
Privacy	Contains private data
Timing	BOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Reporting Date	YYYY-MM-DD		Reporting date
2	Clearing Member ID	4!c		Origin Member ID or Clearing Member ID of the Origin Member (Can be GCM or ICM)
3	Clearing Member Name	40x24x		Name of the Origin Member or name of the Clearing Member of the Origin Member
4	NCM ID	4!c		Origin Non-Clearing Member ID
5	NCM Name	40x24x		Name of the Origin Non-Clearing Member
6	Trading Venue MIC	4!a		
7	Trading Participant ID	35c		ID of participant at trading venue
8	Trading Capacity	4!a	PRIN, AGEN	
9	Client Reference	16x		This field specifies client reference assigned by member to the trade and will be reported only when it is received from exchange or trading venue.
10	Clearing Account	5c		Position account defined by the Origin Member for an internal allocation.
11	Allocation Reference	18x		Allocation reference defined by the Origin Member for an external allocation.

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
12	Destination Member ID	4!c		Destination Member ID (Can be GCM, ICM or NCM)
13	Destination Member Name	40x24x		Name of the Destination Member

(a) Report Detail Levels

Clearing members can choose the report details based on the following reporting options	
Level 1 (Clearing Member)	Own configuration data of the GCM/ICM
	Configuration data of specific NCMs reported to the GCM
	Configuration data of all NCMs reported to the GCM
	Combination of own configuration data of the GCM/ICM and configuration data of all NCMs reported to the GCM.

2.14 RVXL282 - Destination Member Configuration Report

Destination Member Configuration Report	
File format	CSV ("," or ";" delimited)
Description	This report contains the active CCP configuration maintained by the GCM/ICM when acting as Destination Member, or by the GCM when acting as clearing member of the Destination NCM, for the automatic acceptance of received external allocations.
Recipients	General Clearing Members (GCM), Individual Clearing Members (ICM). Non-Clearing Members with the authorization of their GCM, will be able to subscribe to this report.
Privacy	Contains private data
Timing	BOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Reporting Date	YYYY-MM-DD		Reporting date
2	Clearing Member ID	4!c		Destination Member ID or Clearing Member ID of the Destination Member (Can be GCM or ICM)
3	Clearing Member Name	40x24x		Name of the Destination Member or name of the Clearing Member of the Destination Member
4	NCM ID	4!c		Destination Non-Clearing Member ID
5	NCM Name	40x24x		Name of the Destination Non-Clearing Member
6	Origin Member ID	4!c		Member ID of the Origin Member (Can be GCM , ICM or NCM)
7	Origin Member Name	40x24x		Name of the Origin Member
8	Allocation Reference	18x		Allocation reference used for the automatic acceptance of received external allocations, as

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
				defined by the GCM/ICM when acting as Destination Member or by the GCM of the Destination NCM. For external allocations initiated from trade information received from the market, this reference must match the allocation reference defined by the Origin Member.
9	Destination Clearing Account	5c		Destination position account of the external allocation.
10	Max A amount P per T trade	13n.2n		Maximum trade amount for automatic acceptance of external allocations. Example: 3000000.00
11	Aggregated 'Net' A amount P per T trade D date	13n.2n		Maximum aggregated net amount per trade date for automatic acceptance of external allocation. Example: 10000000.00
12	Currency	3!a		Currency for filter fields

(a) Report Detail Levels

Clearing members can choose the report details based on the following reporting options	
Level 1 (Clearing Member)	Own configuration data of the GCM/ICM
	Configuration data of specific NCMs reported to the GCM
	Configuration data of all NCMs reported to the GCM
	Combination of own configuration data of the GCM/ICM and configuration data of all NCMs reported to the GCM.

2.15 RVXL250 - Buy-in Pre-notification report

Buy-in Pre-notification report	
File format	CSV ("," or ";" delimited)
Description	Buy-in pre notification to Clearing Members
Recipients	General Clearing Members (GCM), Individual Clearing Members (ICM). Non-Clearing Members and Settlement Agents, with the authorization of their GCM, will be able to subscribe to this report.
Privacy	Contains private data
Timing	BOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Reporting Date	YYYY-MM-DD		Date on which report is generated Example: 2026-05-19
2	Reporting T ime	HH:MM		Reporting Time Example:14:00

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
3	Place of Settlement	11!c		BIC of Place of Settlement Example: IBRCESMMXXX
4	Currency	3!a		Settlement Currency Example: EUR
5	Trade Place Exchange	4!a	XMAD	For Gross settlement instructions or single exchange netting, if Segment MIC is received from exchange or trading venue and if it is defined as SME growth market then Segment MIC is reported. If Segment MIC is not received then, Trading MIC received from the exchange or trading venue is reported. In case of cross exchange netting, trade place will be reported as 'VARI' for the resultant net instruction.
6	Clearing Member ID	4!c		Clearing Member ID
7	Clearing Member Name	40x24x		Clearing Member Name
8	NCM ID	4!c		Non-Clearing Member ID
9	NCM Name	40x24x		Non-Clearing Member Name
10	CCP Reference Net Ref	16c	2026091231 M1	This field will contain CCP identifier of Gross instruction or Net reference assigned to the Net instruction
11	Security Code ISIN	12!c		This field specifies the ISIN in the settlement instruction. Example: BE0003723377
12	Trading Basis	4!a	UNIT, FAMT	This field indicates the trading basis.
13	Quantity	12n.3n		The field indicates the settlement quantity. Example: 1234.123 12.000
14	Consideration Amount	13n.2n		This field specifies the settlement amount. Example: 123456789012.12 12.00
15	Remaining Pending Quantity	12n.3n		This field indicates the pending settlement quantity. Example: 1234.123 12.000
16	Pending Amount Remaining Consideration	13n.2n		This field indicates the pending settlement amount. Example: 123456789012.12 12.00
17	Trade Date	YYYY-MM-DD		Trade date
18	Intended Settlement Date	YYYY-MM-DD		Settlement Date
19	Buy In Date	YYYY-MM-DD		Buy-in execution date
20	Market Maker	1!a	Y, N	Market maker indicator. Reports if the settlement instruction is eligible for market maker rebate
21	Security Classification ISIN	20x		Indicator for the instrument classification Example: EQUITY

2.16 RVXL260 - ISIN Information

ISIN Information	
File format	CSV ("," or ";" delimited)
Description	ISIN Information from the clearing eligible universe
Recipients	General Clearing Members (GCM), Individual Clearing Members (ICM). Non-Clearing Members and Settlement Agents, with the authorization of their GCM, will be able to subscribe to this report.
Privacy	Contains public data
Timing	BOD

#	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	Security Code ISIN	12!c		Security Code Example: BE0003723377
2	Security ISIN Name	35x4 05c		Security Name Example: BELUGA/BR SH NPV
3	Security Type	24x		Type of Security Example: EQUITY SHARE
4	CURRENCY Currency	3!a		ISIN Trading Currency
5	ASSET CLASS Product Type	6ax	EQUITY, BOND	Equity / Bond
6	Security Exchange Code	4x		Market Segment code of the instrument.
7	Place of Settlement	11!c		Place of Settlement BIC Example: IBRCESMMXXX