# CCP for Equity and Fixed Income Instruments

Raw Data Files / November 11, 2022

# Revision History

| DATE | VERSION | DESCRIPTION | AUTHOR |
| --- | --- | --- | --- |
| December 20, 2013 | 1.0 | Initial Version | BME CLEARING IT |
| July 4, 2014 | 1.1 | Change Requests June 2014 | BME CLEARING IT |
| November 27, 2014 | 1.2 | Change Requests October 2014 | BME CLEARING IT |
| March 23, 2015 | 1.3 | Change Requests March 2015 | BME CLEARING IT |
| June 18, 2015 | 1.4 | Minor changes May 2015 | BME CLEARING IT |
| November 13, 2015 | 1.5 | Minor changes November 2015 | BME CLEARING IT |
| September 23, 2016 | 1.6 | Production version September 2016 | BME CLEARING IT |
| November 24, 2016 | 1.7 | Addition of fields regarding the Fixed Income Segment and changes in Equity segment for adaptation to T2S. | BME CLEARING |
| May 18, 2017 | 1.8 | Change in terminology: rating is replaced by solvency. | BME CLEARING IT |
| December 1, 2017 | 1.9 | File CACCOUNTS includes LEI. Changes in valued values of trading capacity field. | BME CLEARING IT |
| February 1, 2018 | 1.10 | Inflation-linked Debt in the Fixed Income segment. | BME CLEARING IT |
| February 6, 2018 | 1.11 | Changes due to the new account structure | BME CLEARING IT |
| September 3, 2018 | 1.12 | File CTRANSFTRADES: when multiple allocations field TrdDt contains the Intended Settlement Date. | BME CLEARING IT |
| November 5, 2018 | 1.13 | Change in field TrdDt of files CGIVEIN, CGIVEOUT y CGIVEINCLM. Changes in files due to Cash Flow Disaggregation. | BME CLEARING IT |
| March 15, 2019 | 1.14 | File CENTITIES: BIC Code from the Payment Agent is not informed. | BME CLEARING IT |
| October 30, 2019 | 1.16 | File CISINDATA: changes in fields EventType and EventText in component Instrmt/Evnt. New files CREQMARGM and CREQMARGMCCP. File CMARGINSCLM: includes the Resulting Intraday Risk Limit at end of session. | BME CLEARING IT |
| February 15, 2020 | 1.17 | New files CALLOCAS y CALLOCBS. | BME CLEARING IT |

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| DATE | VERSION | DESCRIPTION | AUTHOR |
|---|---|---|---|
| | | Changes in files CISINCODES, CTRADES, CHISTTRADES, CALLTRADES and CBALANCEBYDATE for the Fixed Income segment. | |
| | | Changes in file CMARGINSCLM. | |
| February xx, 2021 | 1.18 | Changes in file CMARGINSCLM. | BME CLEARING IT |
| February 1, 2021 | 1.19 | Changes in files CTRADES, CHISTTRADES and CALLTRADES for the Fixed Income segment. | BME CLEARING IT |
| March 1, 2022 | 1.20 | Changes in file CFAILPENALTIES and new file CFAILFEES. | BME CLEARING IT |
| March 24, 2022 | 1.21 | CSTRESSTESTING: Revision description MarginAmtType 313. | BME CLEARING IT |
| November 11, 2022 | 1.24 | Changes in files CPLEDGES, CALLOCAS y CALLOCBs. | BME CLEARING IT |
| | | New file CCOLLATERALFEES. | |

# Changes made in the latest revision

**Outlined below are the main changes from the documentation v1.24 published on March 24, 2024:**

- Changes in files CPLEDGES, CALLOCAS y CALLOCBS: new values for fields StipulationType[233] and StipulationType[234].

- New file CCOLLATERALFEES (9.2 Collateral Fees).

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## Table of Contents

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# File Index

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# 1   Introduction

## 1.1   Scope

The purpose of this document is to provide a technical description of the data files that may be obtained by users of the CCP for Fixed Income and Equity Instruments.

This information will be supplied in XML files, the definition of which is set out below. The file format adheres to the FIX 5.0 (FIXML 5.0 SP2 Extension pack 178) specifications as far as possible. In most cases the structure and semantics of the messages are identical to the standard.

BME Clearing's own implementation is described in the schema included in the BMEClearing-FIXML-5-0-SP2-v1.0.zip file. Developers must base on this schema for in-house implementation.

## 1.2   Structure of the document

The first chapter provides general information concerning this manual, including technical aspects in relation to the file formats, such as the type of data used etc.

The other chapters define the files, and classify them by functions.

- General Data: status of session, data concerning Entities and Securities.

- Daily Public Information: data used by algorithms to calculate Margins.

- Private Configuration Data: characteristics of the configuration of Accounts (position, margin and collateral), External Allocation References and Filters and Parameterisation Module.

- Transactions: details of daily Trades and of all those pending settlement.

- Position Account Allocation: actions involving Internal Account Allocations, Transfers or External Account Allocations carried out on Transactions.

- Trade Management for Settlement: holdings/releases carried out, and a summary of Transactions held.

- Fees: data concerning amounts of fees.

- Collateral: data concerning the Collateral pledged.

- Results at Position Account Level: balance by position accounts (net for net accounts and aggregate for gross accounts).

- Result at Margin Account level foro Clearing Members: data concerning Required Margins and de cash movements.

- Results at Collateral Account level for Clearing Members: data concerning Margins and Collateral, and data concerning Cash Movements.

- Results for Payment Agents: data concerning cash movements for the Payment Agent.

- Netting and Settlement Instructions Information: Instructions to be settled during the following session, with details of the original Transactions included in each of them.

- Information on Settlements and Fails: Settlement Instructions, Fails, Buy-in and Cash Settlement, and Penalties.

- Information on Corportate Actions: data concerning Instructions generated due to Corporate Actions.

## 1.3    Conventions of this document

### 1.3.1   General information on each file

An initial table similar to that set out below is presented for each file in this document.

The table presents general information concerning the file, in the following format:

| | (1) |
|---|---|
| *Group* | *(2)* |
| *Description* | *(3)* |
| *Recipients* | *(4)* |
| *Privacy* | *(5)* |
| *Timing* | *(6)* |

(1) - Name of the file exactly as it is generated. All file names contain the code of the environment concerned (".cc" is generally used for the CCP, and ".sc" for a certain segment of the CCP).They all have an XML extension, even if this is not specifically stated.

(2) - Group to which the file belongs

(3) - Description of the file

(4) - Recipients of the file

(5) - This states whether the file contains public or private data

(6) - This states when the file is available and when it varies, and the procedure for updating registers

### 1.3.2   Format of tables defining messages

Each file is defined in a table with a detailed description of the fields of which it consists.

The tables contain one field per row, with the following columns:

| COLUMN | MEANING |
|---|---|
| Tag | Field number. Fields added to the message in this implementation have an asterisk ("*") after the number |
| Name | Name of the field according to the FIX standard |
| FIXML | Name of the field according to the FIXML standard |
| Req | "S" indicates that the field is required, and "N" means that the field is optional. "S*" means that the field is required for this usage, but is optional in the FIX 5.0 standard |
| Valid values | Valid values for the field in the context of the message. This can be a list of Values, or a range of numerical Values, e.g. ">=3, <= 10". This column also shows the field's default value. To prevent any confusions with terms, the description of the original FIX value has been maintained for Values associated with codes, and has not been translated for this reason. |
| Format | Type of field data. This is one of the types defined by FIX, or one such type with further restrictions. String(n) is a String type with a maximum of n characters, or in some cases with exactly n characters |
| Description | Description of the field in the context of the message |

This document focuses on the Securities in the Fixed Income Segment as well as on the T2S Settlement. Therefore, descriptions on the fields that applied on the Equity Segment have been removed, and the new fields, securities and descriptions related to the Fixed Income Segment are highlighter in grey.

### 1.3.3   File structure

FIXML specification regarding files defines the standard method for including several messages with the same structure in a file. This must be done by including all these messages in a block with tag <Batch>.

For example, a file including several messages of type "Trade Capture Report" will containa a block <Batch> with several rows <TrdCaptRpt>:

<Batch>

   <TrdCaptRpt>…</TrdCaptRpt>

   <TrdCaptRpt>…</TrdCaptRpt>

   <TrdCaptRpt>…</TrdCaptRpt>

</Batch>

The different chapters on this document describe the format of each individual message contained in the corresponding file.


## 1.4      Future versions of this document

### 1.4.1   New files
This document may be modified at some point in the future for new files to be added.


### 1.4.2   Highlighting changes
All changes will be shown as highlighted in grey. Text deleted during the latest revision will be scored through and shaded in grey.

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## 2   Mechanism for obtaining the files

See connectivity document.

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# 3 General Data

## 3.1 Session status

| CSTATUS.sc | |
|---|---|
| Group | General Data |
| Description | CCP session status |
| Recipients | All users of the CCP's Equity and Fixed Income Segment |
| Privacy | Contains public data |
| Timing | Available during the session. Dynamic, it varies in the course of the session. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CSTATUS / RgstInstrctns** | | | | | (1 time) | |
| 513 | RegistID | ID | S | | String | Single identifier for each Registration Instructions message |
| 514 | RegistTransType | TransTyp | S | 0 = New | Char | |
| 58* | Text | Txt | N | I = Initiated<br>1 = First cycle<br>2 = Second cycle<br>3 = Third cycle<br>F = Finished | String | Indicates status of current session |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716* | SettlSessID | SetSesID | N | ITD = Intraday<br>EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CSTATUS / RgstInstrctns / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | o | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |

## 3.2 CCP Entities

| CENTITIES.sc | |
|---|---|
| Group | General Data |
| Description | Public information concerning the entities involved in the CCP |
| Recipients | All users of the CCP's Equity and Fixed Income Segment |
| Privacy | Contains public data |
| Timing | Static: Available at the beginning and at the end of session. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| **CENTITIES / PtyDetlListRpt** | | | | | (n times) | |
| 1510 | PartyDetailsListReportID | RptID | S | | String | Single identifier for each Party Details List Report message |
| 715* | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716* | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CENTITIES / PtyDetlListRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | CG | String | Identifies the type of message |
| 49 | SenderComplID | SID | S | | String | Identifier of the entity sending the message Contains "BMCL" |
| 56 | TargetComplID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CENTITIES /PtyDetlListRpt/ PtyDetl** | | | | | (n times) | |
| →1691 | PartyDetailID | ID | N | | String | Contains the Entity's identification code in the CPP |
| →1692 | PartyDetailIDSource | Src | N | D = Proprietary/ Custom code | char | |
| →1693 | PartyDetailRole | R | N | 1 = Firm | int | |
| →1672 | PartyDetailStatus | Stat | N | 0 = Active 1 = Removal | int | Situation of party |
| **CENTITIES /PtyDetlListRpt/ PtyDetl/ ReltdPtyDetl/ Sub** | | | | | (n times) | |
| →→1567 | RelatedPartyDetailSubID | ID | N | | String | Party information. Contains the information specified in RelatedPartyDetailSubIDType [1568] If RelatedPartyDetailSubIDType [1568] = 4100, it contains the type of Entity in the CCP (see Table 7 in the "Coding Tables" document) |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à→1568 | RelatedParty DetailSubIDType | Typ | N | 1 = Name of the Entity<br><br>16 = BIC Code of the Participant in the CSD<br><br>23 = Code of the Participant at the European Central Bank (ECB code)<br><br>4100 = Type of Entity in the CCP | int | |

## 3.3    Securities Data

| CISINCODES.sc | |
|---|---|
| Group | General Data |
| Description | General information concerning Securities in the Equity and Fixed Income Segment of the CCP |
| Recipients | All users of the CCP's |
| Privacy | Contains public data |
| Timing | Available at the beginning, and at the end of session. Dynamic, it varies in the course of the session. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CISINCODES / SecList/** | | | | | (n times) | |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716* | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CISINCODES / SecList/ Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | y | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CISINCODES /SecList/ SecL** | | | | | | (1 time) |
| →15 | Currency | Ccy | N | | Currency | Currency code. Expressed as per ISO 4217 standard |
| →58 | Text | Txt | N | | String | Description of security |
| **CISINCODES /SecList/ SecL/ Instrmt** | | | | | | |
| →55 | Symbol | Sym | N | [N/A] or Security code | String(5) | |
| →48 | SecurityID | ID | N | | String(12) | ISIN CODE |
| →22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| →1151 | SecurityGroup | SecGrp | N | See Table 2 in the "Coding Tables" document | String | Group of Securities |
| →167 | SecurityType | SecTyp | N | See Table 3 in the "Coding Tables" document | String | Product type |
| →200 | MaturityMonthYear | MMY | N | YYYYMM | Month-Year | Maturity of security |
| →541 | MaturityDate | MatDt | N | | LocalMktDate | Maturity date |
| →225 | IssueDate | Issued | N | | UTCDate | Date of security issuance |
| →202 | StrikePrice | StrkPx | N | | Price | Strike Price. Only for assets of Equity segment |
| →968 | StrikeValue | StrkValu | N | | Float | Trading unit. Number of shares equivalent to each security |
| →206 | OptAttribute | OptAt | N | A = American E = European B = Bermudas O = Other | Char | Type of exercise option |
| →231 | ContractMultiplier | Mult | N | | Float | Indicates the multiplier factor to convert price units into monetary units. Only for assets of Equity segment |
| →201 | PutOrCall | PutCall | N | 0 – Put 1 - Call | Int | Indicates whether the security is call or put. Only for assets of Equity segment |
| →106 | Issuer | Issr | N | | String | Code of the issuer or Fund manager's code |
| →223 | CouponRate | CpnRt | N | | Percentage | Coupon of a Bond or T-Note (% notional) Only for Fixed Income securities. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à874 | InterestAccrual Date | IntAcrl | N | | LocalMktDate | Date when the security begins the coupon accrual. Only for Fixed Income securities. |
| →1639* | MarginClass | Clss | N | | String | Offsetting group of the security. Only for Fixed Income securities. |
| → 461 | CFICode | CFI | N | | String | Classification of the value used as collateral (standard ISO 10692, CFI Code, 6 alphabetic characters). Only for Fixed Income securities. |
| → 470 | CountryOfIssue | IssuCtry | N | | String | Jurisdiction of the issuer (country code based on standard ISO 3166). Only for Fixed Income securities. |
| **CISINCODES /SecList/ SecL/ Instrmt/ AID** | | | | | | (n times) |
| →→455 | SecurityAltID | AltID | N | | String(22) | Short name of the security |
| →→456 | SecurityAltIDSource | AltIDSrc | N | 8 = Exchange Symbol | String | |
| **CISINCODES /SecList/ SecL/ Instrmt/ Evnt** | | | | | | (n times) |
| →→865 | EventType | EventTyp | N | 100 = Barrier (turbo warrants) / Lower barrier (Inlines) Only for Equity securities.<br><br>101 = Last trading day<br><br>104 = Upper barrier (inlines). Only for Equity securities.<br><br>105 = Lower activation barrier (turbo pro). Only for Equity securities.<br><br>106 = Upper activation barrier (turbo pro). Only for Equity securities. | Int | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | 114 = Number of decimals in the price of the security | | |
| | | | | 120 = Settlement System Code | | |
| | | | | 122 = Barrier (bonus). Only for Equity securities. | | |
| | | | | 201 = Coupon regularity | | |
| | | | | 215 = Accrued Interest calculation method | | |
| | | | | 216 = Basic Reference | | |
| | | | | 217 = Quality of collateral | | |
| | | | | 218 = Issuer's LEI | | |
| | | | | 219 = Type of colateral | | |
| →→866 | EventDate | Dt | N | | LocalMktDate | Last trading day, when EventType = 101 |
| →→867 | EventPx | Px | N | | Price | Barrier price of warrant (turbowarrants) or lower barrier price of the inline warrant, when EventType = 100 |
| | | | | | | Upper barrier price of the inline warrant when EventType = 104 |
| | | | | | | Lower barrier price of the warrant for activation of the turbo pro when EventType = 105 |
| | | | | | | Upper barrier price of the warrant for activation of the turbo pro when EventType = 106 |

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| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | | | Barrier price of the bonus warrant when EventType = 122 |
| à→868 | EventText | Txt | N | | String | If EventType = 114, it contains the number of decimals in the price of the security |
| | | | | | | If EventType = 120, it contains the Settlement System Code (CSD, same coding as for PartyRole[452]=10) |
| | | | | | | In the Fixed Income Segment:<br><br>If EventType [865] = 201, contains the number of coupons per year.<br>If EventType [865] = 213, contains the method of the accrued Interest calculation:<br> 1 = Current/ Current<br> 2 = Current /360<br> 3 = Current /365<br><br>If EventType [865] = 216, contains the Basic Reference<br><br>If EventType [865] = 217, it contains the quality of collateral:<br><br> 'INVG' - Investment grade<br> 'NIVG' - Non-investment grade<br> 'NOTR' - Non-rated<br> 'NOAP' - Not applicable<br><br>If EventType [865] = 218, it contains the issuer's LEI.<br><br>If EventType [865] = 219, it contains the collateral type: |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | 'GOVS' - Government securities |
| | | | | | | 'SUNS' - Supra-nationals and agencies securities |
| | | | | | | 'FIDE' - Debt securities issued by banks and other financial institutions |
| | | | | | | 'NFID' - Corporate debt securities issued by non-financial institutions |
| | | | | | | 'SEPR' - Securitized products |
| | | | | | | 'MEQU' - Main index equities |
| | | | | | | 'OEQU' - Other equities |
| | | | | | | 'OTHR'- Other assets |
| | | | | | | 'NA' - Not aplicable |

| CISINCODES /SecList/ SecL/ Undly | | | | | | (n times) |
|---|---|---|---|---|---|---|
| →→311 | UnderlyingSymbol | Sym | N | | String(5) | Symbol of the security acting as the underlying |
| →→309 | UnderlyingSecurityID | ID | N | | String | ISIN code of the underlying security |
| →→305 | UnderlyingSecurityIDSource | Src | N | 4 = ISIN number | String | |
| →→318 | UnderlyingCurrency | Ccy | N | | Currency | Code of the currency used to express the underlying and the strike. Expressed as per ISO 4217 standard |

# 4  Public Information

## 4.1  Daily Securities Data to calculate Margins

| CISINDATA.sc | |
|---|---|
| Group | Public Information |
| Description | Closing price and parameters for Margin calculation |
| Recipients | All users of the CCP's Equity and Fixed Income Segment |
| Privacy | Contains public data |
| Timing | Available at the beginning and at the end of session. Dynamic, it varies in the course of the session. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CISINDATA / MktDataFull** | | | | | (n times) | |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716* | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CISINDATA / MktDataFull / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | W | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message  Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CISINDATA /MktDataFull/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A] or Security Code | String(5) | |
| 48 | SecurityID | ID | N | | String(12) | ISIN CODE |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| 971 | NTPositionLimit | NTPosLmt | N | | Int | Number of securities as of which Parameters of Margins for Large Positions must be applied |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à224 | CouponPaymentDate | CpnPmt | N | | LocalMktDate | Date of next coupon. Just apply for Fixed Income segment |
| →874 | InterestAccrualDate | IntAcrl | N | | LocalMktDate | Start date of coupon accrual. Current when it differs from the issue date. Just apply for Fixed Income segment |
| →1639* | MarginClass | Clss | N | | String | Securities offsetting group. It appliens on the Fixed Income Segment. |
| **CISINDATA /MktDataFull/ Instrmt/ Evnt** | | | | | | |
| →865 | EventType | EventTyp | N | 300: First Margin Rate for Large Positions<br><br>301: Percentage to be applied to the closing price to determine prices for calculation of the Variation Margin for buy and sell positions (0 => use closing price)<br><br>302: Second Margin Rate for Large Positions<br><br>303: Third Margin Rate for Large Positions<br><br>304: Fourth Margin Rate for Large Positions<br><br>305: Fifth Margin Rate for Large Positions<br><br>306: Sixth Margin Rate for Large Positions<br><br>307: Seventh Margin Rate for Large Positions | Int | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | 308: Eighth Margin Rate for Large Positions | | |
| | | | | 320: Indexation coefficent | | |
| →868 | EventText | Txt | N | | String | If EventType is 300, 302, 303…308 it contains the percentages to be applied in Margin calculations for Large Positions |
| | | | | | | If EventType = 301, it contains the percentage to be applied to the closing price in order to fix prices for calculation of the Variation Margin for buy and sell positions (0 => use closing price) |
| | | | | | | In the Fixed Income Segment: If EventType = 320, it contains the Indexation coefficent |
| **CISINDATA /MktDataFull/ Leg** | | | | | | (n times) |
| 600 | LegSymbol | Sym | N | [N/A] or Security Code | String(5) | Another security with which offsetting may apply because correlation exists Only for Equity securities. |
| 602 | LegSecurityID | ID | N | | String(12) | ISIN CODE Only for Equity securities. |
| 603 | LegSecurityID Source | Src | N | 4 = ISIN number | String | Only for Equity securities. |
| →1639* | MarginClass | Clss | N | | String | Securities offsetting group. It appliens on the Fixed Income Segment. |
| **CISINDATA /MktDataFull/ Leg/ Stip*** | | | | | | (n times) |
| → 233* | StipulationType | Typ | N | SPRPRIO SPRQTYM SPRQTYO SPRPER | String | |

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| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à 234* | StipulationValue | Val | N | | String | If StipulationType = SPRPRIO, it is the Offset priority |
| | | | | | | If StipulationType = SPRQTYM, it is the number of deltas in the security defined in the Instrument block. Equal to 1 in the Fixed Income Segment |
| | | | | | | If StipulationType = SPRQTYO, it is the number of deltas in the security defined in the InstrumentLeg block. Equal to 1 in the Fixed Income Segment |
| | | | | | | If StipulationType = SPRPER, it is the Margin Credit to be applied |
| **CISINDATA /MktDataFull/ Full** | | | | | | (n times) |
| →269 | MDEntryType | Typ | S | 5 G R U | Char | Type of information this entry contains: |
| | | | | | | 5: For the closing price (of the current session or the preceding session). Equal to the reference price in the Fixed Income Segment |
| | | | | | | G: For the Initial Margin's interval |
| | | | | | | R: Price for the calculation of Variation Margin in buy positions (calculated using the closing price of the current and/or the preceding session). Equal to the reference price in the Fixed Income Segment |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | U: Price for the calculation of Variation Margin in sell positions (calculated using the closing price of the current and/or the preceding session). Equal to the reference price in the Fixed Income Segment |
| ®270 | MDEntryPx | Px | N | | Price | Price. Present when MDEntryType equals 5, R or U |
| →286 | OpenCloseSettleFlag | OpenClsSettlFlag | N | 1 = Session Open / Close / Settlement entry<br><br>4 = Entry from previous business day | MultipleValue String | When MDEntryType = 5, Values 1 and 4 are used to indicate whether it's the closing price of the previous session (value 4) or of the current session (value 1) When MDEntryType = R or U, Values 1 and 4 are used to indicate whether the price is calculated using the closing price of the previous session (value 4) or of the current session (value 1) |
| ->1026 | MDEntrySpotRate | MDEntrySpotRt | N | | float | Present when MDEntryType=G |
| →158* | AccuedInterestRate | AcrIntRt | N | | Percentage | Accrued Interest Percentage |
| →159* | AccruedInterestAmt | AcrdIntAmt | N | | Amt | Accrued Interest Value. Only for the Fixed Income Segment. |

# 5 Private Configuration Data

## 5.1 Position Accounts

| | CACCOUNTS.sc | | |
|---|---|---|---|
| Group | Private Configuration Data | | |
| Description | Information on Position Accounts opened by a CCP Member on the Equity and Fixed Income segment and the relation with the Margin and Collateral Accounts. | | |
| Recipients | Member, Clearing Member | | |
| Privacy | Contains private data | | |
| Timing | Available at the beginning and the end of the session. Dynamic, it varies in the course of the session. No registers are modified or removed. | | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CACCOUNTS / PtyDetlListRpt** | | | | | (n times) | |
| 1510 | PartyDetailsList ReportID | RptID | S | | String | Single identifier for each Party Details List Report message |
| 715* | ClearingBusines sDate | BizDt | S | | LocalMkt Date | Session date |
| 716* | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CACCOUNTS / PtyDetlListRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | CG | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestam p | Time file was generated |
| **CACCOUNTS /PtyDetlListRpt/ PtyDetl** | | | | | (n times) | |
| →1691 | PartyDetailID | ID | N | | String | If PartyDetailRole [1693] = 1, it contains the Code of the CCP Member to which the Position account belongs |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | | | If PartyDetailRole [1693] = 4, it contains the Code of the Member acting as Clearing Member on the Position account concerned |
| | | | | | | If PartyRole[452]=10, it contains the CSD Code |
| | | | | | | If PartyDetailRole [1693] = 30, it contains the Code of the Payment Agent for cash movements |
| | | | | | | If PartyDetailRole [1693] = 38, it contains the Position Account |
| | | | | | | If PartyDetailRole [1693] = 15, it contains the code of the Member to which the Margin Account belongs |
| | | | | | | If PartyDetailRole [1693] = 100, it contains the code of the Margin Account |
| | | | | | | If PartyDetailRole [1693] = 49, it contains the code of the Member to which the Collateral Account belongs |
| | | | | | | If PartyDetailRole [1693] = 101, it contains the code of the Collateral Account |
| à1692 | PartyDetailIDSource | Src | N | D = Proprietary/ Custom code | char | |
| →1693 | PartyDetailRole | R | N | 1 = Executing Firm<br>4 = Clearing Firm<br>10 = CSD Code | int | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | 30 = Payment Agent | | |
| | | | | 38 = Position Account | | |
| | | | | 15 = Margin Firm | | |
| | | | | 100 = Margin Account | | |
| | | | | 49 = Collateral Firm | | |
| | | | | 101 = Collateral Account | | |
| →1672 | PartyDetailStatus | Stat | N | 0 = Active<br>1 = Removal | int | Situation of party |
| **CACCOUNTS /PtyDetlListRpt/ PtyDetl/ ReltdPtyDetl/ Sub** | | | | | | (n times) |
| →→1567 | RelatedPartyDetailSubID | ID | N | | String | Party information. Contains the information specified in RelatedPartyDetailSubIDType [1568]<br>For PartyDetailRole [1693] = 38 (Position Account) the possible values are:<br>• If RelatedPartyDetailSubIDType [1568] = 26, it contains the type of Position account (see Table 9 in the "Coding Tables" document) |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | | | • If RelatedPartyDetailSubIDType [1568] = 4110, it contains the Residual Account. This field is only significant when the register refers to a Daily Account. Position account to which Trades, that are pending of allocation at the end of the Daily Account Allocation period, will be allocated |
| | | | | | | For PartyDetailRole [1693] = 101: (Collateral Account) possible values are: |
| | | | | | | • If RelatedPartyDetailSubIDType [1568] = 2, it contains the type of person (see Table 8 in the "Coding Tables" document) |
| | | | | | | • If RelatedPartyDetailSubIDType [1568] = 5, it contains the Company Name |
| | | | | | | • If RelatedPartyDetailSubIDType [1568] = 9, it contains the Holder's Name |
| | | | | | | • If RelatedPartyDetailSubIDType [1568] = 39, it contains the Holder's Nacionality as per ISO 3166 standard |
| | | | | | | • If RelatedPartyDetailSubIDType [1568] = 4101, it contains the Holder's 1st surname |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | | | • If RelatedPartyDetailSubIDType [1568] = 4102, it contains the Holder's 2nd surname |
| | | | | | | • If RelatedPartyDetailSubIDType [1568] = 4103, it contains the Type of Holder's Identification (see Table 15 in the "Coding Tables" document) |
| | | | | | | • If RelatedPartyDetailSubIDType [1568] = 4104, it contains the Holder's Identification |
| | | | | | | • If RelatedPartyDetailSubIDType [1568] = 34 it contains the City |
| | | | | | | • If RelatedPartyDetailSubIDType [1568] = 36, it contains the Postal Code |
| | | | | | | • If RelatedPartyDetailSubIDType [1568] = 37, it contains the Address |
| | | | | | | • If RelatedPartyDetailSubIDType [1568] = 38, it contains the Country of Residence as per ISO 3166 standard |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | | | • If RelatedPartyDetailSubIDType [1568] = 4105, it contains the Account Model: 'A' (Agent) or 'P' (Principal-to-Principal)<br><br>• If RelatedPartyDetailSubIDType [1568] = 4107, it contains the LEI<br><br>• If RelatedPartyDetailSubIDType [1568] = 4108, it contains the Indirect Clearing Indicator<br><br>For PartyDetailRole [1693] = 10 (CSD Code) the possible values are:<br><br>• RelatedPartyDetailSubIDType [1568] = 90, it contains the Code of the Settlement Participant<br><br>• RelatedPartyDetailSubIDType [1568] = 91, it contains the Code of the Settlement Account |
| à→1568 | RelatedPartyDetailSubIDType | Typ | N | 26 = Type of Position Account<br><br>4110 = Residual Account<br><br>2 = Type of Person the Accountholder is<br><br>5 = Company Name<br><br>9 = Holder's Name | int | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | 39 = Nacionality | | |
| | | | | 4101 = 1st surname | | |
| | | | | 4102 = 2nd surname | | |
| | | | | 4103 = Type of identification | | |
| | | | | 4104 = Identification | | |
| | | | | 34 = City | | |
| | | | | 36 = Postal Code | | |
| | | | | 37 = Address | | |
| | | | | 38 = Country of Residence | | |
| | | | | 90 = Settlement Firm | | |
| | | | | 91 = Settlement Account | | |
| | | | | 4105 = Account Model | | |
| | | | | 4107 = LEI | | |
| | | | | 4108 = Indirect Clearing Indicator | | |

## 5.2    Margin Accounts

| **CMARGINACCOUNTS.sc** | |
|---|---|
| Group | Private Configuration Data |
| Description | Information on Margin Accounts opened by a CCP Member on the Equity and Fixed Income segment |
| Recipients | Member, Clearing Member |
| Privacy | Contains private data |
| Timing | Available at the beginning and the end of the session. Dynamic, it varies in the course of the session. No registers are modified or removed. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CMARGINACCOUNTS / PtyDetlListRpt** | | | | | (n times) | |
| 1510 | PartyDetailsListReportID | RptID | S | | String | Single identifier for each Party Details List Report message |
| 715* | ClearingBusiness Date | BizDt | S | | LocalMkt Date | Session date |
| 716* | SettlSessID | SetSesID | N | ITD = Intradía EOD = Fin de sesión | String | Indicates whether it is an intraday file or an end-of-day file |
| **CMARGINACCOUNTS / PtyDetlListRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | CG | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | Ver Tabla 1 del documento "Tablas de Codificación" | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timesta mp | Time file was generated |
| **CMARGINACCOUNTS /PtyDetlListRpt/ PtyDetl** | | | | | (n times) | |
| →1691 | PartyDetailID | ID | N | | String | If PartyDetailRole [1693] = 4 it contains the Code of the Member acting as Clearing Member on the margin account concerned<br><br>If PartyDetailRole [1693] = 15, it contains the code of the Member to which the Margin Account belongs<br><br>If PartyDetailRole [1693] = 100, it contains the code of the Margin Account<br><br>If PartyDetailRole [1693] = 49, it contains the code of the Member to which the Collateral Account belongs |

| | | | | | | If PartyDetailRole [1693] = 101, it contains the code of the Collateral Account |
|---|---|---|---|---|---|---|
| à1692 | PartyDetailIDSource | Src | N | D = Proprietary/ Custom code | char | |
| →1693 | PartyDetailRole | R | N | 4 = Clearing Firm<br><br>15 = Margin Firm<br><br>100 = Margin Account<br><br>49 = Collateral Firm<br><br>101 = Collateral Account | int | |
| →1672 | PartyDetailStatus | Stat | N | 0 = Activo<br>1 = Baja | int | Situation of party |
| **CMARGINACCOUNTS /PtyDetlListRpt/ PtyDetl/ ReltdPtyDetl/ Sub** | | | | | **(n times)** | |
| →→1567 | RelatedPartyDetailSubID | ID | N | | String | Party information. Contains the information specified in RelatedPartyDetailSubIDType [1568]<br>For PartyDetailRole [1693] = 100 (Margin Account) posible values are:<br><br>• If RelatedPartyDetailSubIDType [1568] = 4109, Margin type which covers the account |
| →→1568 | RelatedPartyDetailSubIDType | Typ | N | 4109= Margin Type which covers the account | Int | |

## 5.3 Collateral Accounts

| CCOLLATERALACCOUNTS.sc | |
|---|---|
| Group | Private Configuration Data |
| Description | Information on Collateral Accounts opened by a CCP Member on the Equity and Fixed Income segment |
| Recipients | Member, Clearing Member |
| Privacy | Contains private data |
| Timing | Available at the beginning and the end of the session. Dynamic, it varies in the course of the session. No registers are modified or removed. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CCOLLATERALACCOUNTS / PtyDetlListRpt** | | | | | (n times) | |
| 1510 | PartyDetailsListReportID | RptID | S | | String | Single identifier for each Party Details List Report message |
| 715* | ClearingBusinessDate | BizDt | S | | LocalMkt Date | Session date |
| 716* | SettlSessID | SetSesID | N | ITD = Intradía EOD = Fin de sesión | String | Indicates whether it is an intraday file or an end-of-day file |
| **CCOLLATERALACCOUNTS / PtyDetlListRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | CG | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message. Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | Ver Tabla 1 del documento "Tablas de Codificación" | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CCOLLATERALACCOUNTS /PtyDetlListRpt/ PtyDetl** | | | | | (n times) | |
| →1691 | PartyDetailID | ID | N | | String | If PartyDetailRole [1693] = 4 it contains the Code of the Member acting as Clearing Member on the margin account concerned. If PartyDetailRole [1693] = 30, it contains the code of the Payment Agent for cash movements. If PartyDetailRole [1693] = 49, it contains the code of the Member to which the Collateral Account belongs |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | If PartyDetailRole [1693] = 101, it contains the code of the Collateral Account |
| à1692 | PartyDetailIDSource | Src | N | D = Proprietary/ Custom code | char | |
| →1693 | PartyDetailRole | R | N | 4 = Clearing Firm<br><br>30 = Payment Agent<br><br>49 = Collateral Firm<br><br>101 = Collateral Account | int | |
| →1672 | PartyDetailStatus | Stat | N | 0 = Activo<br>1 = Baja | int | Situation of party |
| **CCOLLATERALACCOUNTS /PtyDetlListRpt/ PtyDetl/ ReltdPtyDetl/ Sub** | | | | | | (n times) |
| →→1567 | RelatedPartyDetailSubID | ID | N | | String | Party information. Contains the information specified in RelatedPartyDetailSubIDType [1568]<br>For PartyDetailRole [1693] = 101: (Collateral Account) posible values are:<br><br>• If RelatedPartyDetailSubIDType [1568] = 4105, it contains the Account Model: 'A' (Agent) or 'P' (Principal-to-Principal)<br><br>• If RelatedPartyDetailSubIDType [1568] = 4108, it contains the Indirect Clearing Indicator<br><br>• If RelatedPartyDetailSubIDType [1568] = 4111, it contains the Group of cash movements for the payment Agent<br><br>• If RelatedPartyDetailSubIDType [1568] = 4112, it contains the cash adjustment type |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | • If RelatedPartyDetailSubIDType [1568] = 4113, it contains the reinvestment indicator <br><br> • If RelatedPartyDetailSubIDType [1568] = 4114, it contains the Account Structure Reference <br><br> • If RelatedPartyDetailSubIDType [1568] = 4115, it contains the Account Structure Type. See table 17 Account Structure Type |
| à→1568 | RelatedPartyDetailSubIDType | Typ | N | 4105 = Account Model <br><br> 4108 = Indirect Clearing Indicator <br><br> 4111 = Cash movements for the payment Agent <br><br> 4112 = Cash Adjustment Type <br><br> 4113 = Reinvestment Indicador <br><br> 4114 = Account Structure Reference <br><br> 4115 = Account Structure Type | Int | |

## 5.4    External Allocation References (Origin Member)

| CGIVEOUTREF.sc | |
|---|---|
| Group | Private Configuration Data |
| Description | External Allocation References defined in the system by the Origin Member for the Equity Segment |
| Recipients | Origin Member |
| Privacy | Contains private data |

| | | | | | | |
|---|---|---|---|---|---|---|
| Timing | | Available at the beginning and the end of the session. Dynamic: registers may be added, modified or removed | | | | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CGIVEOUTREF / RgstInstrctns** | | | | | (n times) | |
| 513 | RegistID | ID | S | | String (30) | Single identifier for each Registration Instructions message |
| 514 | RegistTransType | TransTyp | S | 0 = New | Char | |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMkt Date | Session date |
| 716* | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CGIVEOUTREF / RgstInstrctns / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | o | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CGIVEOUTREF /RgstInstrctns/ Pty** | | | | | (n times) | |
| → 448 | PartyID | ID | S* | | String | If PartyRole[452]=96, it contains the Allocation's Destination Member |
| → 447 | PartyIDSource | Src | S | D = Proprietary/ Custom code | String | |
| → 452 | PartyRole | R | S | 96= Take-up Trading Firm | Int | Indicates the role taken up by the reference specified in PartyID |
| **CGIVEOUTREF /RgstInstrctns/ Pty/ Sub** | | | | | (1 time) | |
| →→ 523 | PartySubID | ID | S* | GOR = Give-out references | String | |
| →→ 803 | PartySubIDType | Typ | S | | Int | The contents of this field must not be taken into account: the standard requires it to be present |
| **CGIVEOUTREF /RgstInstrctns/ Alloc*** | | | | | (1 time) | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à1729* | FirmMnemonic | FirmMnem | N | | String (10) | Allocation Mnemomic defined by the Origin Member (Give-up Trading Firm) |
| →161* | AllocText | Txt | N | | String (18) | External Allocation Reference |
| →1732* | Firm AllocText | FirmTxt | N | | String (18) | Allocation Reference defined by the Origin Member (Give-up Trading Firm) for internal use |

## 5.5 External Allocation Acceptance References (Destination Member)

| CGIVEINREF.sc | |
|---|---|
| Group | Private Configuration Data |
| Description | External Allocation References defined by the Destination Member for the Equity Segment |
| Recipients | Destination Member |
| Privacy | Contains private data |
| Timing | Available at the beginning and the end of the session. Dynamic: registers may be added, modified or removed. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CGIVEINREF / RgstInstrctns** | | | | | (n times) | |
| 513 | RegistID | ID | S | | String (30) | Single identifier for each Registration Instructions message |
| 514 | RegistTransType | TransTyp | S | 0 = New | Char | |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716* | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CGIVEINREF / RgstInstrctns / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | o | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CGIVEINREF /RgstInstrctns/ Pty** | | | | | (n times) | |

| | | | | | | |
|---|---|---|---|---|---|---|
| à 448 | PartyID | ID | S* | | String | If PartyRole[452]=38, it contains the Destination Position Account in which the Allocation must be registered if it is accepted<br><br>If PartyRole[452]=95, it contains the Allocation's Origin Member |
| → 447 | PartyIDSource | Src | S | D = Proprietary/ Custom code | String | |
| → 452 | PartyRole | R | S | 38 = Position Account<br><br>95 = Give-up Trading Firm | Int | Indicates the role taken up by the Code specified in PartyID |
| **CGIVEINREF /RgstInstrctns/ Pty/ Sub** | | | | | | **(1 time)** |
| →→ 523 | PartySubID | ID | S* | GIR = Give-in references | String | |
| →→ 803 | PartySubIDType | Typ | S | | Int | The contents of this field must not be taken into account: the standard requires it to be present |
| **CGIVEINREF /RgstInstrctns/ Alloc*** | | | | | | **(1 time)** |
| →1729* | FirmMnemonic | FirmMnem | N | | String (10) | Allocation Mnemomic defined by the Destination Member (Take-up Trading Firm) |
| →161* | AllocText | Txt | N | | String(18) | External Allocation Reference |

## 5.6 External Allocation Acceptance Filters (Destination Member)

| CGIVEINFILT.sc | |
|---|---|
| Group | Private Configuration Data |
| Description | External Allocation acceptance filters established by the Destination Member for automatic acceptance of Trades for the Equity Segment |
| Recipients | Destination Member |
| Privacy | Contains private data |
| Timing | Available at the beginning and the end of the session. Dynamic: registers may be added, modified or removed at any time |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CGIVEINFILT / RgstInstrctns** | | | | | (n times) | |
| 513 | RegistID | ID | S | | String (30) | Single identifier for each Registration Instructions message |
| 514 | RegistTransType | TransTyp | S | 0 = New | Char | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 715 | ClearingBusinessDate | BizDt | S | | LocalMkt Date | Session date |
| 716* | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CGIVEINFILT / RgstInstrctns / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | o | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CGIVEINFILT /RgstInstrctns/ Pty** | | | | | | (n times) |
| → 448 | PartyID | ID | S* | | String | If PartyRole[452]=95, it contains the Allocation's Origin Member<br><br>The wildcard "?" is only permitted if it is used in all positions for both the Allocation's Origin Member and the Allocation Reference AllocText [161] (but not in both fields simultaneously) |
| → 447 | PartyIDSource | Src | S | D = Proprietary/ Custom code | String | |
| → 452 | PartyRole | R | S | 95 = Give-up Trading Firm | Int | Indicates the role taken up by the Code specified in PartyID |
| **CGIVEINFILT /RgstInstrctns/ Pty/ Sub** | | | | | | (1 time) |
| →→ 523 | PartySubID | ID | S* | GIF = Give-in filters | String | |
| →→ 803 | PartySubIDType | Typ | S | | Int | The contents of this field must not be taken into account: the standard requires it to be present |
| **CGIVEINFILT /RgstInstrctns/ Stip*** | | | | | | (n times) |
| → 233* | StipulationType | Typ | N | TAL<br><br>SAL | String | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à 234* | StipulationValue | Val | N | [N/A] or a numeric value >=0 and <= 999999999 | String | If StipulationType = TAL, it is the maximum cash amount for each Allocation that will be automatically accepted from the Origin Member and Allocation Reference

If StipulationType = SAL, it is the maximum cumulative cash amount per session of allocations that will be automatically accepted from that Origin Member and Allocation Reference

[N/A] will be informed when the Filter is fully open, i.e. when there is no specific maximum cash amount to be ascertained |
| **CGIVEINFILT /RgstInstrctns/ Alloc*** | | | | | | (1 time) |
| → 161* | AllocText | Txt | N | | String (18) | External Allocation Reference

The wildcard "?" is only permitted if it is used in all positions for both the Allocation's Origin Member and the Allocation Reference AllocText [161] (but not in both fields simultaneously) |

## 5.7    External Allocation Acceptance Filters (Destination Member's Clearer)

| CGIVEINFILTCLM.sc | |
|---|---|
| Group | Private Configuration Data |
| Description | External Allocation acceptance filters established by the Destination Member's Clearing Member for automatic acceptance of Trades for the Equity Segment |
| Recipients | Clearing Member |
| Privacy | Contains private data |
| Timing | Available at the beginning and the end of the session. Dynamic: registers may be added, modified or removed |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CGIVEINFILTCLM / RgstInstrctns** | | | | | (n times) | |
| 513 | RegistID | ID | S | | String (30) | Single identifier for each Registration Instructions message |
| 514 | RegistTransType | TransTyp | S | 0 = New | Char | |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMkt Date | Session date |
| 716* | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CGIVEINFILTCLM / RgstInstrctns / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | o | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message. Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CGIVEINFILTCLM /RgstInstrctns/ Pty** | | | | | (n times) | |
| → 448 | PartyID | ID | S* | | String | |
| → 447 | PartyIDSource | Src | S | D = Proprietary/ Custom code | String | If PartyRole[452] = 38, it contains the Allocation's Destination Position Account. If PartyRole[452]=96, it contains the Allocation's Destination Member code |
| → 452 | PartyRole | R | S | 38 = Position Account 96= Take-up Trading Firm | Int | Indicates the role taken up by the Code specified in PartyID |
| **CGIVEINFILTCLM /RgstInstrctns/ Pty/ Sub** | | | | | (1 time) | |
| →→ 523 | PartySubID | ID | S* | GIFCM = Give-in filters of clearing member | String | |
| →→ 803 | PartySubIDType | Typ | S | | Int | The contents of this field must not be taken into account: the standard requires it to be present |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CGIVEINFILTCLM /RgstInstrctns/ Stip*** | | | | | | (n times) |
| → 233* | StipulationType | Typ | N | TAL<br><br>SAL | String | |
| → 234* | StipulationValue | Val | N | [N/A] or a numeric value >=0 and <= 999999999 | String | If StipulationType = TAL, it is the maximum cash amount of each Allocation to be automatically accepted for that Destination Member<br><br>If StipulationType = SAL, it is the cumulative cash amount per session of Allocations that will be automatically accepted for that Destination Member<br><br>[N/A] will be informed when the Filter is fully open, i.e. when there is no specific maximum cash amount to be ascertained |

## 5.8 Parameterisation Module by Origin Member

| | CPARMODULE.sc |
|---|---|
| Group | Private Configuration Data |
| Description | Data of the Parameterisation Module configured by the Origin Member for the Equity Segment |
| Recipients | Origin Member |
| Privacy | Contains private data |
| Timing | Available at the beginning and the end of session. Dynamic: registers may be added, modified or removed. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CPARMODULE / RgstInstrctns** | | | | | | (n times) |
| 513 | RegistID | ID | S | | String (30) | Single identifier for each Registration Instructions message |
| 514 | RegistTransType | TransTyp | S | 0 = New | Char | |
| 1 | Account | Acct | N | | String | Client Reference entered in the order |
| 493 | RegistAcctType | AcctTyp | S* | 1 – AOTC<br>3 – MTCH<br>4 – DEAL | String | Capacity indicator |

Sensitivity: C2 Internal

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 1300* | MarketSegmentID | MktSegID | N | See Table 5 in the "Coding Tables" document | String | Trading Segment Code<br><br>If not notified, this means "for all Trading Segments" |
| 58* | Text | Txt | N | | String | External reference: reference of the order allocated by user |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMkt Date | Session date |
| 716* | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CPARMODULE / RgstInstrctns / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | o | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CPARMODULE /RgstInstrctns / Pty** | | | | | | (n times) |
| → 448 | PartyID | ID | S* | | String | If PartyRole[452]=11, it contains the Code of the Original User of the platform<br><br>If PartyRole[452]=13, it contains the Code of the Origin Member on the platform<br><br>If Original User (PartyRole[452]=11) is not notified, this means "for all the Member's users"<br><br>If PartyRole[452]=38, it contains the Position Account |
| → 447 | PartyIDSource | Src | S | D = Proprietary/ Custom code | String | |
| → 452 | PartyRole | R | S | 11 = Order Origination Trader | Int | Indicates the role taken up by the Code specified in PartyID |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | 13 = Order Origination Firm | | |
| | | | | 38 = Position Account | | |
| **CPARMODULE /RgstInstrctns/ Pty/ Sub** | | | | | | (1 time) |
| →→ 523 | PartySubID | ID | S* | PAM = Parameter Module | String | |
| →→ 803 | PartySubIDType | Typ | S | | Int | The contents of this field must not be taken into account: the standard requires it to be present |
| **CPARMODULE /RgstInstrctns/ Alloc*** | | | | | | (1 time) |
| →1729* | FirmMnemonic | FirmMnem | N | | String (10) | Allocation Mnemomic defined by the Origin Member (Give-up Trading Firm) |
| **CPARMODULE /RgstInstrctns/ Stip*** | | | | | | (n times) |
| → 233* | StipulationType | Typ | N | PL | String | |
| → 234* | StipulationValue | Val | N | | String | Platform Code  If not notified, this means "for all platforms" |

# 6 Information on Trades

## 6.1 Trades during the session sent by platforms and movements between Members/Accounts

| CTRADES.sc | |
|---|---|
| Group | Information on Trades |
| Description | Information on all buy/sell Trades registered during the session and movements on Trades between Members/Position Accounts for the Equity and Fixed Income Segment |
| Recipients | Member, Clearing Member, Settlement Participant |
| Privacy | Contains private data |
| Timing | Available at the end of session. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CTRADES / TrdCaptRpt** | | | | (n times) | | |
| 1003 | TradeID | TrdID | N | | String | CCP register identifier. This field is always present in the message |
| 1040 | SecondaryTradeID | TrdID2 | N | | String | Contains the CCP register identifier for the initial Trade |
| 828 | TrdType | TrdTyp | N | See Table 4 in the "Coding Tables" document | Int | Type of FIX Trade. This value is used along with TrdSubType [829] |
| 829 | TrdSubType | TrdSubTyp | N | See Table 4 in the "Coding Tables" document | Int | This value is used along with TrdType [828] |
| 1126 | OrigTradeID | OrigTrdID | N | | String | Contains the CCP register identifier for the previous Trade |
| 150 | ExecType | ExecTyp | N | F = Trade | Char | |
| 820 | TradeLinkID | LinkID | N | | String | Original primary reference of the Trade allocated by the CCP. For Fixed Income segment: It contains the commom reference of trades linking the return of the repo. |
| 880 | TrdMatchID | MtchID | N | | String | Trading register number Matches the Execution Report message's TrdMatchID field. This field will be empty for Fixed Income segment. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 17 | ExecID | ExecID | N | | String | Original secondary reference of the Trade allocated by the CCP |
| 1300 | MarketSegmentID | MktSegID | N | See Table 5 in the "Coding Tables" document | String | Trading Segment Code |
| 32 | LastQty | LastQty | S | >= 0, without decimals | Qty | Trade Quantity / Notional |
| 151* | LeavesQty | LeavesQty | N | | Qty | Outstanding Quantity / Notional of the Trade |
| 31 | LastPx | LastPx | S | | Price | Trade price For FI shown in % |
| 15 | Currency | Ccy | N | | Currency | Currency code. Expressed as per ISO 4217 standard |
| 75 | TradeDate | TrdDt | N | | LocalMkt Date | Trading date |
| 60 | TransactTime | TxnTm | N | | UTCTime stamp | Date and time when transaction was carried out, in UTC format |
| 64 | SettlDate | SettlDt | N | | LocalMkt Date | Intended Settlement Date |
| 381 | GrossTradeAmt | GrossTrdAmt | N | | Amt | Trade Cash Amount |
| 5681* | ExchangeTradeType | ExchTrdTyp | N | See Table 4 in the "Coding Tables" document | String | CCP Trade Type |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMkt Date | Session date |
| 716 | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CTRADES / TrdCaptRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | AE | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timesta mp | Time file was generated |
| **CTRADES /TrdCaptRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A] | String (5) | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | or Security Code | | |
| 48 | SecurityID | ID | N | | String (12) | ISIN CODE |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| **CTRADES /TrdCaptRpt/ Amt** | | | | | | (n times) |
| → 708 | PosAmt | Amt | N | | Amt | |
| → 1585 | PosAmtReason | Rsn | N | 1000 = Outstanding Cash Amount of the Trade | Int | |
| **CTRADES /TrdCaptRpt/ TrdRegTS** | | | | | | (1 time) |
| → 769 | TrdRegTimestamp | TS | N | | UTCTimestamp | Day and time of the initial Trade in the Trading System |
| → 770 | TrdRegTimestampType | Typ | N | 3 = Time Out | Int | |
| **CTRADES /TrdCaptRpt/ RptSide** | | | | | | (1 time) Always 1, since it only includes the buyer or the seller, depending on the status of the recipient of the message |
| → 54 | Side | Side | S | 1 = Buy 2 = Sell | Char | Trade side |
| → 1 | Account | Acct | N | | String | Client Reference entered in the order |
| → 581 | AccountType | AcctTyp | N | 1 – AOTC 3 – MTCH 4 – DEAL | Int | Capacity indicator |
| → 77 | PositionEffect | PosEfct | N | "O" = Open "C" = Close | | Indicates whether the Trade opens or closes a position |
| → 58 | Text | Txt | N | | String | If it is a Market trade, it contains the Reference allocated in the order. If it is a Daily Account Allocation, it contains the Reference of the Previous Trade. Only apply for Equity segment. |
| **CTRADES /TrdCaptRpt/ RptSide/ Pty** | | | | | | (n times) |
| →→ 448 | PartyID | ID | N | | String | If PartyRole[452]=1, it contains the CCP Member code |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | | | If PartyRole[452]=4, it contains the Clearing Member code |
| | | | | | | If PartyRole[452]=10, it contains the CSD Code |
| | | | | | | If PartyRole[452]=11, it contains the Code of the platform user |
| | | | | | | If PartyRole[452]=13, it contains the Code of the platform Member |
| | | | | | | If PartyRole[452]=16, it contains the trading platform Code |
| | | | | | | If PartyRole[452]=38, it contains the Code of the Position Account associated with the Trade |
| | | | | | | If PartyRole[452]=90, it contains the Participant's Code |
| | | | | | | If PartyRole[452]=91, it contains the Settlement Account code |
| à→ 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| →→ 452 | PartyRole | R | N | 1 = Executing Firm<br>4 = Clearing Firm<br>10 = CSD Code<br>11 = Order Origination Trader<br>13 = Order Origination Firm<br>16 = Executing System (platform Code)<br>38 = Position Account<br>90 = Settlement Firm | Int | Indicates the role taken up by the Code specified in PartyID |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | 91 = Settlement Account | | |
| **CTRADES /TrdCaptRpt/ RptSide/ Stip** | | | | | | (n times) |
| →→ 233 | StipulationType | Typ | N | TOPEM QTYM AMTM UTI SFTTYPE FINTRATE UTIPRIOR | String | |
| →→ 234 | StipulationValue | Val | N | | String | For buy/sell trades:<br><br>• If StipulationType [233] = TOPEM, it contains the type of the execution on the trading platform<br>• If StipulationType [233] = QTYM, it contains the quantity / notional of the execution on the trading platform<br>• If StipulationType [233] = AMTM, it contains the Cash Amount of the execution on the trading platform<br><br>For the Fixed Income Segment:<br>• If StipulationType [233] = UTI, it contains the Unique Trade Identifier<br>• If StipulationType [233] = SFTTYPE, it contains the SFT type: B: buy/sell trade R: repo trade N: Not applicable<br>• If StipulationType [233] = FINTRATE, it contains the fixed interest rate.<br>• If StipulationType [233] = UTIPRIOR, it contains the UTI PRIOR of the trade. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CTRADES /TrdCaptRpt/ RptSide/ MiscFees** | | | | | | (1 time) |
| →→ 137 | MiscFeeAmt | Amt | N | | Amt | Brokerage fee of the trade |
| →→ 139 | MiscFeeType | Typ | N | 12 = Agent | String | |
| → 1729* | FirmMnemonic | FirmMnem | N | | String (10) | Allocation Mnemomic defined by the Origin Member (Give-up Trading Firm) or Allocation Mnemomic defined by the Destination Member (Take-up Trading Firm) |
| → 161* | AllocText | Txt | N | | String (18) | Allocation Reference |

## 6.2 Trades from any session sent by platforms and movements between Members/Accounts

| **CHISTTRADES.sc** | |
|---|---|
| Group | Information on Trades |
| Description | Information on buy/sell trades and their movements between Position Accounts or between Members for which Settlement Instructions have not been generated yet for the Equity and Fixed Income Segment |
| Recipients | Member, Clearing Member, Settlement Participant |
| Privacy | Contains private data |
| Timing | Available at the end of session. Dynamic, registers may be added or modified. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CHISTTRADES / TrdCaptRpt** | | | | | | (n times) |
| 1003 | TradeID | TrdID | N | | String | CCP register identifier. This field is always present in the message |
| 1040 | SecondaryTradeID | TrdID2 | N | | String | Contains the CCP register identifier for the initial Trade |
| 828 | TrdType | TrdTyp | N | See Table 4 in the "Coding Tables" document | Int | Type of FIX Trade. This value is used along with TrdSubType [829] |
| 829 | TrdSubType | TrdSubTyp | N | See Table 4 in the "Coding Tables" document | Int | This value is used along with TrdType [828] |
| 1126 | OrigTradeID | OrigTrdID | N | | String | Contains the CCP register identifier for the previous Trade |
| 150 | ExecType | ExecTyp | N | F = Trade | Char | |
| 820 | TradeLinkID | LinkID | N | | String | Original primary reference of the Trade allocated by the CCP. |

Sensitivity: C2 Internal

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | For Fixed Income segment: It contains the commom reference of trades linking the return of the repo. |
| 880 | TrdMatchID | MtchID | N | | String | Trading register number Matches the Execution Report message's TrdMatchID field |
| 17 | ExecID | ExecID | N | | String | Original secondary reference of the Trade allocated by the CCP |
| 1300 | MarketSegmentID | MktSegID | N | See Table 5 in the "Coding Tables" document | String | Trading Segment Code |
| 32 | LastQty | LastQty | S | >= 0, without decimals | Qty | Trade Quantity/Notional |
| 151* | LeavesQty | LeavesQty | N | | Qty | Outstanding Quantity / Notional of the Trade |
| 31 | LastPx | LastPx | S | | Price | Trade price. For FI shown in % |
| 15 | Currency | Ccy | N | | Currency | Currency code. Expressed as per ISO 4217 standard |
| 75 | TradeDate | TrdDt | N | | LocalMkt Date | Trading date |
| 60 | TransactTime | TxnTm | N | | UTCTime stamp | Date and time when transaction was carried out, in UTC format |
| 64 | SettlDate | SettlDt | N | | LocalMkt Date | Intended Settlement Date |
| 381 | GrossTradeAmt | GrossTrdAmt | N | | Amt | Trade Cash Amount |
| 5681* | ExchangeTradeType | ExchTrdTyp | N | See Table 4 in the "Coding Tables" document | String | CCP Trade Type |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMkt Date | Session date |
| 716 | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CHISTTRADES / TrdCaptRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | AE | String | Identifies the type of message |
| 49 | SenderComplD | SID | S | | String | Identifier of the entity sending the message Contains "BMCL" |

Sensitivity: C2 Internal

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 56 | TargetComplD | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CHISTTRADES /TrdCaptRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A] or Security Code | String (5) | |
| 48 | SecurityID | ID | N | | String (12) | ISIN CODE |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| **CHISTTRADES /TrdCaptRpt/ Amt** | | | | | | (n times) |
| → 708 | PosAmt | Amt | N | | Amt | |
| → 1585 | PosAmtReason | Rsn | N | 1000 = Outstanding Cash Amount of the Trade | Int | |
| **CHISTTRADES /TrdCaptRpt/ TrdRegTS** | | | | | | (1 time) |
| → 769 | TrdRegTimestamp | TS | N | | UTCTimestamp | Day and time of the initial Trade in the Trading System |
| → 770 | TrdRegTimestampType | Typ | N | 3 = Time Out | Int | |
| **CHISTTRADES /TrdCaptRpt/ RptSide** | | | | | | (1 time) Always 1, since it only includes the buyer or the seller, depending on the status of the recipient of the message |
| → 54 | Side | Side | S | 1 = Buy 2 = Sell | Char | Trade side |
| → 1 | Account | Acct | N | | String | Client Reference entered in the order |
| → 581 | AccountType | AcctTyp | N | 1 – AOTC 3 – MTCH 4 – DEAL | Int | Capacity indicator |
| → 77 | PositionEffect | PosEfct | N | "O" = Open "C" = Close | | Indicates whether the Trade opens or closes a position |

Sensitivity: C2 Internal

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | If it is a Market trade, it contains the Reference allocated in the order |
| à 58 | Text | Txt | N | | String | If it is a Daily Account Allocation or a Transfer, it contains the Reference of the Previous Trade |
| | | | | | | Only apply for Equity segment. |
| **CHISTTRADES /TrdCaptRpt/ RptSide/ Pty** | | | | | | (n times) |
| | | | | | | If PartyRole[452]=1, it contains the CCP Member code |
| | | | | | | If PartyRole[452]=4, it contains the Clearing Member code |
| | | | | | | If PartyRole[452]=10, it contains the CSD Code |
| | | | | | | If PartyRole[452]=11, it contains the Code of the platform user |
| →→ 448 | PartyID | ID | N | | String | If PartyRole[452]=13, it contains the Code of the platform Member |
| | | | | | | If PartyRole[452]=16, it contains the trading platform Code |
| | | | | | | If PartyRole[452]=38, it contains the Code of the Position Account associated with the Trade |
| | | | | | | If PartyRole[452]=90, it contains the Participant's Code |
| | | | | | | If PartyRole[452]=91, it contains the Settlement Account code |
| →→ 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| →→ 452 | PartyRole | R | N | 1 = Executing Firm<br>4 = Clearing Firm<br>10 = CSD Code | Int | Indicates the role taken up by the Code specified in PartyID |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | 11 = Order Origination Trader | | |
| | | | | 13 = Order Origination Firm | | |
| | | | | 16 = Executing System (platform Code) | | |
| | | | | 38 = Position Account | | |
| | | | | 90 = Settlement Firm | | |
| | | | | 91 = Settlement Account | | |
| **CHISTTRADES /TrdCaptRpt/ RptSide/ Stip** | | | | | (n times) | |
| →→ 233 | StipulationType | Typ | N | TOPEM QTYM AMTM UTI SFTTYPE FINTRATE UTIPRIOR | String | |
| →→ 234 | StipulationValue | Val | N | | String | For buy/sell trades:<br><br>• If StipulationType [233] = TOPEM, it contains the type of the execution on the trading platform<br>• If StipulationType [233] = QTYM, it contains the quantity / notional of the execution on the trading platform<br>• If StipulationType [233] = AMTM, it contains the Cash Amount of the execution on the trading platform<br><br>For the Fixed Income Segment:<br>• If StipulationType [233] = UTI, it contains the Unique Trade Identifier |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | • If StipulationType [233] = SFTTYPE, it contains the SFT type:<br>B: buy/sell trade<br>R: repo trade<br>N: Not applicable<br>• If StipulationType [233] = FINTRATE, it contains the fixed interest rate.<br>• If StipulationType [233] = UTIPRIOR, it contains the UTI PRIOR of the trade. |
| **CHISTTRADES /TrdCaptRpt/ RptSide/ MiscFees** | | | | | (1 time) | |
| →→ 137 | MiscFeeAmt | Amt | N | | Amt | Brokerage fee of the trade |
| →→ 139 | MiscFeeType | Typ | N | 12 = Agent | String | |
| → 1729* | FirmMnemonic | FirmMnem | N | | String (10) | Allocation Mnemomic defined by the Origin Member (Give-up Trading Firm) or Allocation Mnemomic defined by the Destination Member (Take-up Trading Firm) |
| → 161* | AllocText | Txt | N | | String (18) | Allocation Reference |

## 6.3 Breakdown of all Trades registered during the session

| **CALLTRADES.sc** | |
|---|---|
| Group | Information on Trades of any type |
| Description | Information on all Trades registered during the session - those sent by platforms and Trade movements between Members/Position Accounts, Also Trades in connection with the Settlement Instructions generated by netting/aggregation, and Trades related to Adjustments (Corporate Events) and the confirmation of settlement of the Instructions for the Fixed Income and Equity Segment.<br>It allows the update od the balances for the Margin calculation. |
| Recipients | Member, Clearing Member, Settlement Participant |
| Privacy | Contains private data |
| Timing | Available at the end of the session. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CALLTRADES / TrdCaptRpt** | | | | | (n times) | |
| 1003 | TradeID | TrdID | N | | String | CCP register identifier. This field is always present in the message |
| 1040 | SecondaryTradeID | TrdID2 | N | | String | Contains the CCP register identifier for the initial Trade |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| 828 | TrdType | TrdTyp | N | See Table 4 in the "Coding Tables" document | Int | Type of FIX Trade. This value is used along with TrdSubType [829] |
| 829 | TrdSubType | TrdSubTyp | N | See Table 4 in the "Coding Tables" document | Int | This value is used along with TrdType [828] |
| 1126 | OrigTradeID | OrigTrdID | N | | String | Contains the CCP register identifier for the previous Trade<br><br>For Buy-ins or Cash Settlements, it contains the CCP register identification of the the failed Instruction it settles<br><br>For an Corporate event Adjustment cancelling an Instruction, the field contains the CCP register identification of the Instruction it cancels |
| 820 | TradeLinkID | LinkID | N | | String | Primary Operation Original reference assigned by the CCP.<br><br>For a Netting / Aggregation trade it contains the CCP register identifier (TradeID[1003]) of the Settlement Instruction. |
| 150 | ExecType | ExecTyp | N | F = Trade | Char | |
| 880 | TrdMatchID | MtchID | N | | String | Trading register number<br><br>Matches the Execution Report message's TrdMatchID field<br><br>This information is only provided for Market trades and movements between Members/Position Accounts |
| 17 | ExecID | ExecID | N | | String | Original secondary reference of the Trade allocated by the CCP |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 1300 | MarketSegmentID | MktSegID | N | See Table 5 in the "Coding Tables" document | String | Trading Segment Code |
| 32 | LastQty | LastQty | S | >= 0, without decimals | Qty | Trade or Instruction Quantity/Notional<br><br>It may be zero for cash-only Instructions |
| 151* | LeavesQty | LeavesQty | N | | Qty | Outstanding Quantity / Notional of the Trade |
| 31 | LastPx | LastPx | S | | Price | Trade price<br><br>For a Settlement Instruction, it is an average price.<br>For FI shown in % |
| 15 | Currency | Ccy | N | | Currency | Currency code. Expressed as per ISO 4217 standard |
| 75 | TradeDate | TrdDt | N | | LocalMkt Date | Trading date |
| 60 | TransactTime | TxnTm | N | | UTCTime stamp | Date and time when transaction was carried out, in UTC format |
| 64 | SettlDate | SettlDt | N | | LocalMkt Date | Intended Settlement Date |
| 381 | GrossTradeAmt | GrossTrdAmt | N | | Amt | Trade Cash Amount<br><br>If case of a settlement instruction, it can be negative depending on the outcome of netting on net Position accounts |
| 5681* | ExchangeTradeType | ExchTrdTyp | N | See Table 4 in the "Coding Tables" document | String | CCP Trade Type |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMkt Date | Session date |
| 716 | SettlSessID | SetSesID | N | ITD = Intraday<br>EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CALLTRADES / TrdCaptRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | AE | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CALLTRADES /TrdCaptRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A] or Security Code | String (5) | |
| 48 | SecurityID | ID | N | | String (12) | ISIN CODE |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| **CALLTRADES /TrdCaptRpt/ Amt** | | | | | | (n times) |
| → 708 | PosAmt | Amt | N | | Amt | |
| → 1585 | PosAmtReason | Rsn | N | 1000 = Outstanding Cash Amount of the Trade 1001 = Cash Amount of Securities held | Int | If it is a partially settled Instruction, it contains the Cash Amount pending settlement |
| **CALLTRADES /TrdCaptRpt/ TrdRegTS** | | | | | | Block only completed for buy/sell trades (1 time) |
| → 769 | TrdRegTimestamp | TS | N | | UTCTimestamp | Day and time of the initial Trade in the Trading System |
| → 770 | TrdRegTimestampType | Typ | N | 3 = Time Out | Int | |
| **CALLTRADES /TrdCaptRpt/ RptSide** | | | | | | (1 time) Always 1, since it only includes the buyer or the seller, depending on the status of the recipient of the message |
| → 54 | Side | Side | S | 1 = Buy 2 = Sell | Char | Side of the Trade / side of the Securities position For a cash-only Instruction: if it is 1, it is cash payable, and if it is 2 it is cash receivable. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à 1 | Account | Acct | N | | String | In the case of buy/sell trades, it contains the Client Reference entered in the order |
| → 581 | AccountType | AcctTyp | N | 1 – AOTC<br>3 – MTCH<br>4 – DEAL | Int | Capacity indicator |
| → 77 | PositionEffect | PosEfct | N | "O" = Open<br>"C" = Close | | Indicates whether the Trade opens or closes a position |
| → 58 | Text | Txt | N | | String | If it is a Market trade, it contains the Reference allocated in the order<br><br>If it is a Daily Account Allocation, it contains the Reference of the Previous Trade.<br><br>Only apply for Equity segment. |
| **CALLTRADES /TrdCaptRpt/ RptSide/ Pty** | | | | | | (n times) |
| →→ 448 | PartyID | ID | N | | String | If PartyRole[452]=1, it contains the CCP Member code<br><br>If PartyRole[452]=4, it contains the Clearing Member code<br><br>If PartyRole[452]=10, it contains the CSD Code<br><br>If PartyRole[452]=11, it contains the Code of the platform user<br><br>If PartyRole[452]=13, it contains the Code of the platform Member<br><br>If PartyRole[452]=16, it contains the trading platform Code<br><br>If PartyRole[452]=38, it contains the Code of the Position Account associated with the Trade<br><br>If PartyRole[452]=90, it contains the Participant's Code |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | If PartyRole[452]=91, it contains the Settlement Account code |
| à→ 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| →→ 452 | PartyRole | R | N | 1 = Executing Firm<br>4 = Clearing Firm<br>10 = CSD Code<br>11 = Order Origination Trader<br>13 = Order Origination Firm<br>16 = Executing System (platform Code)<br>38 = Position Account<br>90 = Settlement Firm<br>91 = Settlement Account | Int | Indicates the role taken up by the Code specified in PartyID |
| **CALLTRADES /TrdCaptRpt/ RptSide/ Stip** | | | | | (n times) | |
| →→ 233 | StipulationType | Typ | N | TOPEM<br>QTYM<br>AMTM<br>CLIQ<br>ILIQDCV<br>TINST<br>ICORPDCV<br>UTI<br>SFTTYPE<br>FINTRATE<br>UTIPRIOR | String | |
| →→ 234 | StipulationValue | Val | N | | String | For buy/sell trades:<br><br>• If StipulationType [233] = TOPEM, it contains the type of the execution on the trading platform |

|  |  |  |  |  |  | • If StipulationType [233] = QTYM, it contains the quantity / notional of the execution on the trading platform<br><br>• If StipulationType [233] = AMTM, it contains the Cash Amount of the execution on the trading platform<br><br>For Settlement Instructions:<br>• If StipulationType [233] = CLIQ, it contains the number of the settlement cycle to which the Settlement Instruction is sent<br><br>• If StipulationType [233] = ILIQDCV, it contains the identifier of the Settlement Instruction in the CSD<br><br>• If StipulationType [233] = TINST, it contains the Instruction Type:<br>* DVP = Delivery versus payment<br>* RVP = Receipt versus payment<br>* DWP = Delivery with payment<br>* DFP = Delivery free of payment<br>* RFP = Receipt free of payment<br>* PWD = Payment / collection without delivery<br>* ROC = Instructions for payment without delivery with zero cash<br>* RWP = Receipt with payment |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | | | • If StipulationType [233] = QTYM, it contains the number of Securities for the failed Instruction settled by this instruction<br>• If StipulationType [233] = AMTM, it contains the Cash Amount of the failed Instruction settled by this instruction<br><br>For Corporate Actions:<br>• If StipulationType [233] = ICORPDCV, it contains the identifier of the Event in the CSD<br>• If StipulationType [233] = QTYM, it contains the number of Securities / notional for the failed Instruction cancelled by this event<br>• If StipulationType [233] = AMTM, it contains the Cash Amount of the failed Instruction cancelled by this event<br><br>For the Fixed Income Segment:<br>• If StipulationType [233] = UTI, it contains the Unique Trade Identifier<br>• If StipulationType [233] = SFTTYPE, it contains the SFT type:<br>B: buy/sell trade<br>R: repo trade<br>N: Not applicable<br>• If StipulationType [233] = FINTRATE, it contains the fixed interest rate. |

Sensitivity: C2 Internal

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | • If StipulationType [233] = UTIPRIOR, it contains the UTI PRIOR of the trade. |
| **CALLTRADES /TrdCaptRpt/ RptSide/ MiscFees** | | | | | | (1 time) |
| →→ 137 | MiscFeeAmt | Amt | N | | Amt | Brokerage fee of the trade |
| →→ 139 | MiscFeeType | Typ | N | 12 = Agent | String | |
| **CALLTRADES /TrdCaptRpt/ RptSide/ TrdRptOrdDetl** | | | | | | Block only completed for buy/sell trades (1 time) |
| →→ 198 | SecondaryOrderID | OrdID2 | N | | String | Single identifier of the order of the execution as allocated by the trading platform |
| →→ 586 | OrigOrdModTime | OrigOrdModTm | N | | UTCTimestamp | Date and time of the order of the execution as allocated by the trading platform |
| →→ 1729* | FirmMnemonic | FirmMnem | N | | String (10) | Allocation Mnemomic defined by the Origin Member (Give-up Trading Firm) or Allocation Mnemomic defined by the Destination Member (Take-up Trading Firm) |
| →→ 161* | AllocText | Txt | N | | String (18) | Allocation Reference |
| **CALLTRADES /TrdCaptRpt/RptSide/ Qty*** | | | | | | (n times) |
| →→ 703* | PosType | Typ | N | RCV | String | For buy/sell trades: RCV indicates the Securities held by the Settlement Entity |
| →→ 705* | ShortQty | Short | N | >= 0, without decimals | Qty | |

# 7 Position Account Allocation

## 7.1 Internal Account Allocations and Transfers carried out

| | CTRANSFTRADES.sc |
|---|---|
| Group | Position Account Allocation |
| Description | Internal Account Allocations and Transfers carried out for the Equity Segment |
| Recipients | Member carrying out the Allocation or Transfer |
| Privacy | Contains private data |
| Timing | Available at the end of session. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CTRANSFTRADES / AllocRpt** | | | | | (n times) | |
| 755 | AllocReportID | RptID | S | | String | Single identifier for each Allocation Report message |
| 70 | AllocID | ID | N | | String (30) | Identifier of the related Allocation Instruction message |
| 71 | AllocTransType | TransTyp | S | 0 = New 2 = Cancel | Char | |
| 795 | AllocReportRefID | RptRefID | N | | String | Present when AllocTransType [71] = 2 (Cancel) |
| 796 | AllocCancReplaceReason | CxlRplcRsn | N | 99 = Other | Int | Present when AllocTransType [71] = 2 (Cancel) |
| 793 | SecondaryAllocID | ID2 | N | | String | Single identifier of the transfer assigned by the CCP |
| 794 | AllocReportType | RptTyp | S | 15 = Give-up 16 = Take-up | Int | |
| 87 | AllocStatus | Stat | S | 9 = Claimed | Int | |
| 72 | RefAllocID | RefID | N | | String | Present when AllocTransType [71] = 2 (Cancel) |
| 54 | Side | Side | S | 1 = Buy 2 = Sell | Char | Indicates whether the Trade to be transferred is a buy or sell Trade |
| 53 | Quantity | Qty | S | | Qty | Quantity of securities of the Transfer/Internal Allocation |
| 6 | AvgPx | AvgPx | S | | Price | Trade price |
| 75 | TradeDate | TrdDt | S | | LocalMkt Date | When simple allocations: Trading date When multiple allocations: Intended Settlement Date |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 64 | SettlDate | SettlDt | N | | LocalMkt Date | Intended Settlement Date |
| 381 | GrossTradeAmt | GrossTrdAmt | N | | Amt | Cash amount of the Transfer/Internal Allocation |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMkt Date | Session date |
| 716* | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CTRANSFTRADES / AllocRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | AS | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message  Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CTRANSFTRADES /AllocRpt/ OrdAlloc** | | | | | | OrdAlloc block sent by the client  (1 time) |
| →11 | ClOrdID | ClOrdID | N | [N/A] | String | |
| →198 | SecondaryOrderID | ClOrdID2 | N | | String | Single identifier of the order of the execution as allocated by the trading platform |
| → 586* | OrigOrdModTime | OrigOrdModTm | N | | UTCTimestamp | Date and time of the order of the execution as allocated by the trading platform |
| → 1* | Account | Acct | N | | String | Client Reference entered in the order |
| → 58* | Text | Txt | N | | String | If it is a Market trade it contains the Reference allocated in the order  If it is a Daily Account Allocation or a Transfer, it contains the Reference of the Previous Trade |
| → 581* | AccountType | AcctTyp | N | 1 – AOTC 3 – MTCH | Int | Capacity indicator |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | 4 – DEAL | | |
| **CTRANSFTRADES /AllocRpt/ AllExc** | | | | | | This is not present when OrdAllocGrp is notified<br><br>(n times) |
| →32 | LastQty | LastQty | N | | Qty | Trade Quantity |
| →31 | LastPx | LastPx | N | | Price | Trade price |
| → 1003 | TradeID | TrdID | N | | String | CCP register identifier of the new Trade<br><br>It is only present when AllocStatus [87] = 9 (Claimed) |
| → 1126* | OrigTradeID | OrigTrdID | N | | String | CCP register identifier of the previous Trade<br><br>It is only present when the message is for users of the Member that requested the Transfer |
| 1300* | MarketSegmentID | MktSegID | N | See Table 5 in the "Coding Tables" document | String | Trading Segment Code |
| 880* | TrdMatchID | MtchID | N | | String | Trading register number |
| **CTRANSFTRADES /AllocRpt/ AllExc/ Stip*** | | | | | | |
| →→ 233* | StipulationType | Typ | N | TOPEM<br><br>QTYM<br><br>MEMM | String | |
| →→ 234* | StipulationValue | Val | N | | String | If StipulationType [233] = TOPEM, it contains the type of the execution on the trading platform<br><br>If StipulationType [233] = QTYM, it contains the quantity of the execution on the trading platform<br><br>If StipulationType [233] = MEMM, it contains the Member code for the execution on the trading platform |
| **CTRANSFTRADES /AllocRpt/ AllExc/ MiscFees*** | | | | | | (1 time) |
| →→ 137* | MiscFeeAmt | Amt | N | | Amt | Brokerage fee of the initial Trade |
| →→ 139* | MiscFeeType | Typ | N | 12 = Agent | String | |
| **CTRANSFTRADES /AllocRpt/ Instrmt** | | | | | | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 55 | Symbol | Sym | N | [N/A] or Security Code | String (5) | |
| 48 | SecurityID | ID | N | | String (12) | ISIN CODE |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| **CTRANSFTRADES /AllocRpt/ Pty** | | | | | | (n times) |
| →448 | PartyID | ID | N | | String | If PartyRole[452]=12, it contains the user that began the request<br><br>If PartyRole[452]=95, it contains the Member code |
| →447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| →452 | PartyRole | R | N | 12 = Executing Trader<br><br>95 = Give-up Trading Firm | Int | Indicates the role taken up by the Code specified in PartyID |
| **CTRANSFTRADES /AllocRpt/ Alloc** | | | | | | (1 time) |
| →79 | AllocAccount | Acct | N | | String | Destination Position Account |
| →80 | AllocQty | Qty | N | | Qty | Quantity of securities of the Transfer/Internal Allocation. It must be the same as the Quantity field |

## 7.2 External Allocations (Origin Member)

| **CGIVEOUT.sc** | |
|---|---|
| Group | Position Account Allocation |
| Description | Status of the External Allocations as an Origin Member for the Equity Segment |
| Recipients | Origin Member |
| Privacy | Contains private data |
| Timing | Available at the end of session. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CGIVEOUT / AllocRpt** | | | | | | (n times) |
| 755 | AllocReportID | RptID | S | | String | Single identifier for each Allocation Report message |
| 70 | AllocID | ID | N | | String (30) | Identifier of the Allocation Instruction message concerned |

Sensitivity: C2 Internal

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| 71 | AllocTransType | TransTyp | S | 0 = New<br>2 = Cancel | Char | |
| 795 | AllocReportRefID | RptRefID | N | | String | Present when AllocTransType [71] = 2 (Cancel) |
| 796 | AllocCancReplaceReason | CxlRplcRsn | N | 99 = Other | Int | Present when AllocTransType [71] = 2 (Cancel) |
| 793 | SecondaryAllocID | ID2 | N | | String | Single identifier of the transfer assigned by the CCP |
| 794 | AllocReportType | RptTyp | S | 15 = Give-up<br>16 = Take-up | Int | |
| 87 | AllocStatus | Stat | S | 5 = Rejected by intermediary<br><br>6 = Allocation pending<br><br>9 = Claimed<br><br>12 = Cancelled<br><br>13 = Pending take-up approval | Int | |
| 72 | RefAllocID | RefID | N | | String | Present when AllocTransType [71] = 2 (Cancel) |
| 54 | Side | Side | S | 1 = Buy<br>2 = Sell | Char | Indicates whether the Trade to be transferred is a buy or sell Trade |
| 53 | Quantity | Qty | S | | Qty | Quantity of the External Allocation |
| 6 | AvgPx | AvgPx | S | | Price | Trade price |
| 75 | TradeDate | TrdDt | S | | LocalMkt Date | When simple allocations: Trading date<br><br>When multiple allocations: Intended Settlement Date |
| 64 | SettlDate | SettlDt | N | | LocalMkt Date | Intended Settlement Date |
| 381 | GrossTradeAmt | GrossTrdAmt | N | | Amt | Cash amount of the External Allocation |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMkt Date | Session date |
| 716* | SettlSessID | SetSesID | N | ITD = Intraday<br>EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |

**CGIVEOUT / AllocRpt / Hdr**

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 35 | MsgType | MsgTyp | S | AS | String | Identifies the type of message |
| 49 | SenderComp ID | SID | S | | String | Identifier of the entity sending the message  Contains "BMCL" |
| 56 | TargetComp ID | TID | S | | String | Contains "????" |
| 50 | SenderSubI D | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTim e | Snt | S | | UTC Timesta mp | Time file was generated |
| **CGIVEOUT /AllocRpt/ OrdAlloc** | | | | | | OrdAlloc block sent by the client  (1 time) |
| →11 | ClOrdID | ClOrdID | N | [N/A] | String | |
| →198 | SecondaryO rderID | ClOrdID2 | N | | String | Single identifier of the order of the execution as allocated by the trading platform |
| → 586* | OrigOrdMo dTime | OrigOrdMo dTm | N | | UTCTime stamp | Date and time of the order of the execution as allocated by the trading platform |
| → 1* | Account | Acct | N | | String | Client Reference entered in the order |
| → 58* | Text | Txt | N | | String | If it is a Market trade it contains the Reference allocated in the order  If it is a Daily Account Allocation or a Transfer, it contains the Reference of the Previous Trade |
| → 581* | AccountTyp e | AcctTyp | N | 1 – AOTC  3 – MTCH  4 – DEAL | Int | Capacity indicator |
| **CGIVEOUT /AllocRpt/ AllExc** | | | | | | This is not present when OrdAllocGrp is notified  (n times) |
| →32 | LastQty | LastQty | N | | Qty | Trade Quantity |
| →31 | LastPx | LastPx | N | | Price | Trade price |
| → 1003 | TradeID | TrdID | N | | String | CCP register identifier of the new Trade |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | It is only present when AllocStatus [87] = 9 (Claimed) |
| à 1126* | OrigTradeID | OrigTrdID | N | | String | CCP register identifier of the previous Trade |
| | | | | | | It is only present when the message is for users of the Member that requested the Transfer |
| 1300* | MarketSegmentID | MktSegID | N | See Table 5 in the "Coding Tables" document | String | Trading Segment Code |
| 880* | TrdMatchID | MtchID | N | | String | Trading register number |
| **CGIVEOUT /AllocRpt/ AllExc/ Stip*** | | | | | | |
| →→ 233* | StipulationType | Typ | N | TOPEM = Execution type<br><br>QTYM = Amount of execution<br><br>MEMM = Platform Member code | String | |
| →→ 234* | StipulationValue | Val | N | | String | If StipulationType [233] = TOPEM, it contains the type of the execution on the trading platform<br><br>If StipulationType [233] = QTYM, it contains the quantity of the execution on the trading platform<br><br>If StipulationType [233] = MEMM, it contains the Member code for the execution on the trading platform |
| **CGIVEOUT /AllocRpt/ AllExc/ MiscFees*** | | | | | | (1 time) |
| →→ 137* | MiscFeeAmt | Amt | N | | Amt | Brokerage fee of the initial Trade |
| →→ 139* | MiscFeeType | Typ | N | 12 = Agent | String | |
| **CGIVEOUT /AllocRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A] or Security Code | String (5) | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 48 | SecurityID | ID | N | | String (12) | ISIN CODE |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| **CGIVEOUT /AllocRpt/ Pty** | | | | | | (n times) |
| →<br>448 | PartyID | ID | N | | String | If PartyRole[452]=12, it contains the user that began the request<br><br>If PartyRole[452]=16, it contains the Code of the platform<br><br>If PartyRole[452]=36, it contains the user of the Destination Member that accepted or rejected the Allocation<br><br>If PartyRole[452]=95, it contains the Origin Member<br><br>If PartyRole[452]=96, it contains the Destination Member<br>If PartyRole[452]=98, it contains the Position Account's Clearing Member of the Trade to be transferred |
| →<br>447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| →<br>452 | PartyRole | R | N | 12 = Executing Trader<br>16 = Executing System (platform Code)<br>36 = Clearing Broker Trader<br>95 = Give-up Trading Firm<br>96= Take-up Trading Firm<br>98 = Take-up Clearing Firm | Int | Indicates the role taken up by the Code specified in PartyID<br><br>Value 12 is present in messages for users of the Member that issued the transfer request, and for users of the Destination Member, if this is the case, notifying them of the user that initiated the request<br><br>When value 36 is present, it informs the user of the Destination Member that accepted or rejected an Allocation |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | | | Value 95 is present in messages for the Origin Member and the Destination Member, informing them of the Origin Member |
| | | | | | | Value 96 is present in all messages relating to an External Allocation, providing information on the Destination Member |
| | | | | | | Value 98 is present in messages for the Destination Member when the message contains a Position account in the AllocAccount [79] field, informing it of the Clearing Member for this account. This value is also present in messages sent to the Clearing Member |
| **CGIVEOUT /AllocRpt/ Alloc** | | | | | | (1 time) |
| | | | | | | Destination Position Account |
| → 79 | AllocAccount | Acct | N | | String | In an External Allocation, information is provided concerning this field only when the message is received as Destination or Clearer (never as Origin). In any other case it contains "[N/A]" |
| → 80 | AllocQty | Qty | N | | Qty | Quantity of the External Allocation. It must be the same as the Quantity field |
| → 1729 | FirmMnemonic | FirmMnem | N | | String | When it is present, it provides information on the Allocation Mnemomic defined by the Origin Member (Give-up Trading Firm) or Allocation Mnemomic defined by the Destination Member (Take-up Trading Firm) |
| → 161 | AllocText | Txt | N | | String | When it is present, it provides information on the Allocation Reference |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à 1732 | Firm AllocText | FirmTxt | N | | String | When it is present, it provides information on the Allocation Reference allocated by the Origin Member (Give-up Trading Firm) for internal usage |

## 7.3    External Allocations (Destination Member)

| **CGIVEIN.sc** | |
|---|---|
| Group | Position Account Allocation |
| Description | Information on External Allocations as a Destination Member for the Equity Segment |
| Recipients | Destination Member |
| Privacy | Contains private data |
| Timing | Available at the end of session. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CGIVEIN / AllocRpt** | | | | | (n times) | |
| 755 | AllocReportID | RptID | S | | String | Single identifier for each Allocation Report message |
| 70 | AllocID | ID | N | | String (30) | Identifier of the related Allocation Instruction message |
| 71 | AllocTransType | TransTyp | S | 0 = New<br>2 = Cancel | Char | |
| 795 | AllocReportRefID | RptRefID | N | | String | Present when AllocTransType [71] = 2 (Cancel) |
| 796 | AllocCancReplaceReason | CxlRplcRsn | N | 99 = Other | Int | Present when AllocTransType [71] = 2 (Cancel) |
| 793 | SecondaryAllocID | ID2 | N | | String | Single identifier of the transfer assigned by the CCP |
| 794 | AllocReportType | RptTyp | S | 15 = Give-up<br>16 = Take-up | Int | |
| 87 | AllocStatus | Stat | S | 5 = Rejected by intermediary<br>6 = Allocation pending<br>9 = Claimed<br>12 = Cancelled<br>13 = Pending take-up approval | Int | |
| 72 | RefAllocID | RefID | N | | String | Present when AllocTransType [71] = 2 (Cancel) |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 54 | Side | Side | S | 1 = Buy<br>2 = Sell | Char | Indicates whether the Trade to be transferred is a buy or sell Trade |
| 53 | Quantity | Qty | S | | Qty | Quantity of the External Allocation |
| 6 | AvgPx | AvgPx | S | | Price | Trade price |
| 75 | TradeDate | TrdDt | S | | LocalMkt Date | When simple allocations: Trading date<br><br>When multiple allocations: Intended Settlement Date |
| 64 | SettlDate | SettlDt | N | | LocalMkt Date | Intended Settlement Date |
| 381 | GrossTrade Amt | GrossTrdAmt | N | | Amt | Cash amount of the External Allocation |
| 715 | ClearingBusi nessDate | BizDt | S | | LocalMkt Date | Session date |
| 716* | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CGIVEIN / AllocRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | AS | String | Identifies the type of message |
| 49 | SenderCom pID | SID | S | | String | Identifier of the entity sending the message<br>Contains "BMCL" |
| 56 | TargetComp ID | TID | S | | String | Contains "????" |
| 50 | SenderSubI D | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTim e | Snt | S | | UTC Timesta mp | Time file was generated |
| **CGIVEIN /AllocRpt/ OrdAlloc** | | | | | | OrdAlloc block sent by the client<br><br>(1 time) |
| →11 | ClOrdID | ClOrdID | N | [N/A] | String | |
| →198 | SecondaryO rderID | ClOrdID2 | N | | String | Single identifier of the order of the execution as allocated by the trading platform |
| → 586* | OrigOrdMo dTime | OrigOrdMo dTm | N | | UTCTime stamp | Date and time of the order of the execution as allocated by the trading platform |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à 1* | Account | Acct | N | | String | Client Reference entered in the order |
| → 58* | Text | Txt | N | | String | If it is a Market trade, it contains the Reference allocated in the order<br><br>If it is a Daily Account Allocation or a Transfer, it contains the Reference of the Previous Trade |
| → 581* | AccountType | AcctTyp | N | 1 – AOTC<br>3 – MTCH<br>4 – DEAL | Int | Capacity indicator |
| **CGIVEIN /AllocRpt/ AllExc** | | | | | | This is not present when OrdAllocGrp is notified<br><br>(n times) |
| →32 | LastQty | LastQty | N | | Qty | Trade Quantity |
| →31 | LastPx | LastPx | N | | Price | Trade price |
| → 1003 | TradeID | TrdID | N | | String | CCP register identifier of the new Trade<br><br>It is only present when AllocStatus [87] = 9 (Claimed) |
| → 1126* | OrigTradeID | OrigTrdID | N | | String | CCP register identifier of the previous Trade.<br><br>It is only present when the message is for users of the Member that requested the Transfer |
| 1300* | MarketSegmentID | MktSegID | N | See Table 5 in the "Coding Tables" document | String | Trading Segment Code |
| 880* | TrdMatchID | MtchID | N | | String | Trading register number |
| **CGIVEIN /AllocRpt/ AllExc/ Stip*** | | | | | | |
| →→ 233* | StipulationType | Typ | N | TOPEM = Execution type<br><br>QTYM = Amount of execution<br><br>MEMM = Platform Member code | String | |
| →→ 234* | StipulationValue | Val | N | | String | If StipulationType [233] = TOPEM, it contains the type of the execution on the trading platform |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | | | If StipulationType [233] = QTYM, it contains the quantity of the execution on the trading platform |
| | | | | | | If StipulationType [233] = MEMM, it contains the Member code for the execution on the trading platform |
| **CGIVEIN /AllocRpt/ AllExc/ MiscFees\*** | | | | | | (1 time) |
| →→ 137* | MiscFeeAmt | Amt | N | | Amt | Brokerage fee of the initial Trade |
| →→ 139* | MiscFeeType | Typ | N | 12 = Agent | String | |
| **CGIVEIN /AllocRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A] or Security Code | String(5) | |
| 48 | SecurityID | ID | N | | String (12) | ISIN CODE |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| **CGIVEIN /AllocRpt/ Pty** | | | | | | (n times) |
| → 448 | PartyID | ID | N | | String | If PartyRole[452]=11, it contains the Code of the platform user<br><br>If PartyRole[452]=13, it contains the Code of the platform Member<br><br>If PartyRole[452]=16, it contains the Code of the platform<br><br>If PartyRole[452]=12, it contains the user that began the request<br><br>If PartyRole[452]=36, it contains the user of the Destination Member that accepted or rejected the Allocation<br><br>If PartyRole[452]=95, it contains the Origin Member |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | If PartyRole[452]=96, it contains the Destination Member |
| | | | | | | If PartyRole[452]=98, it contains the Position Account's Clearing Member |
| à 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | N | 11 = Order Origination Trader<br><br>12 = Executing Trader<br><br>13 = Order Origination Firm<br><br>16 = Executing System (platform Code)<br><br>36 = Clearing Broker Trader<br><br>95 = Give-up Trading Firm<br><br>96= Take-up Trading Firm<br><br>98 = Take-up Clearing Firm | Int | Indicates the role taken up by the Code specified in PartyID<br><br>Value 11 is present in messages for the Destination Member, when OrdAllocGrp is informed, informing it of the platform User code<br><br>Value 13 is present in messages for the Destination Member, when OrdAllocGrp is informed, informing it of the platform Member code<br><br>Value 16 is present in messages for the Destination Member, when OrdAllocGrp is informed, informing it of the platform Code<br><br>Value 12 is present in messages for users of the Member that issued the transfer request, and for users of the Destination Member, if this is the case, notifying them of the user that initiated the request<br><br>When value 36 is present, it informs the user of the Destination Member that accepted or rejected an Allocation |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | | | Value 95 is present in messages for the Origin Member and the Destination Member, informing them of the Origin Member |
| | | | | | | Value 96 is present in all messages relating to an External Allocation, providing information on the Destination Member |
| | | | | | | Value 98 is present in messages for the Destination Member when the message contains a Position account in the AllocAccount [79] field, informing it of the Clearing Member for this account. This value is also present in messages sent to the Clearing Member |
| **CGIVEIN /AllocRpt/ Alloc** | | | | | | (1 time) |
| → 79 | AllocAccount | Acct | N | | String | Destination Position Account<br><br>In an External Allocation, information is provided concerning this field only when the message is received as Destination or Clearer (never as Origin). In any other case it contains "[N/A]" |
| → 80 | AllocQty | Qty | N | | Qty | Quantity of the External Allocation. It must be the same as the Quantity field |
| → 1729 | FirmMnemonic | FirmMnem | N | | String | When it is present, it provides information on the Allocation Mnemomic defined by the Origin Member (Give-up Trading Firm) or Allocation Mnemomic defined by the Destination Member (Take-up Trading Firm) |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à<br>161 | AllocText | Txt | N | | String | When it is present, it provides information on the Allocation Reference |
| →<br>1732 | Firm AllocText | FirmTxt | N | | String | When it is present, it provides information on the Allocation Reference allocated by the Origin Member (Give-up Trading Firm) for internal usage |

## 7.4 External Allocations (Destination Member's Clearer)

| CGIVEINCLM.sc | |
|---|---|
| Group | Position Account Allocation |
| Description | Information on External Allocations as a Destination Member's Clearer for the Equity Segment |
| Recipients | Clearing Member |
| Privacy | Contains private data |
| Timing | Available at the end of session. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CGIVEINCLM / AllocRpt** | | | | | (n times) | |
| 755 | AllocReportID | RptID | S | | String | Single identifier for each Allocation Report message |
| 70 | AllocID | ID | N | | String (30) | Identifier of the related Allocation Instruction message |
| 71 | AllocTransType | TransTyp | S | 0 = New<br>2 = Cancel | Char | |
| 795 | AllocReportRefID | RptRefID | N | | String | Present when AllocTransType [71] = 2 (Cancel) |
| 796 | AllocCancReplaceReason | CxlRplcRsn | N | 99 = Other | Int | Present when AllocTransType [71] = 2 (Cancel) |
| 793 | SecondaryAllocID | ID2 | N | | String | Single identifier of the transfer assigned by the CCP |
| 794 | AllocReportType | RptTyp | S | 15 = Give-up<br>16 = Take-up | Int | |
| 87 | AllocStatus | Stat | S | 5 = Rejected by intermediary<br>6 = Allocation pending<br>9 = Claimed | Int | |

Sensitivity: C2 Internal

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | 12 = Cancelled | | |
| | | | | 13 = Pending take-up approval | | |
| 72 | RefAllocID | RefID | N | | String | Present when AllocTransType [71] = 2 (Cancel) |
| 54 | Side | Side | S | 1 = Buy 2 = Sell | Char | Indicates whether the Trade to be transferred is a buy or sell Trade |
| 53 | Quantity | Qty | S | | Qty | Quantity of the External Allocation |
| 6 | AvgPx | AvgPx | S | | Price | Trade price |
| 75 | TradeDate | TrdDt | S | | LocalMktDate | When simple allocations: Trading date. When multiple allocations: Intended Settlement Date |
| 64 | SettlDate | SettlDt | N | | LocalMktDate | Intended Settlement Date |
| 381 | GrossTradeAmt | GrossTrdAmt | N | | Amt | Cash amount of the External Allocation |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716* | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CGIVEINCLM / AllocRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | AS | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message. Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CGIVEINCLM /AllocRpt/ OrdAlloc** | | | | | | OrdAlloc block sent by the client (1 time) |
| →11 | ClOrdID | ClOrdID | N | [N/A] | String | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à198 | SecondaryOrderID | ClOrdID2 | N | | String | Single identifier of the order of the execution as allocated by the trading platform |
| → 586* | OrigOrdModTime | OrigOrdModTm | N | | UTCTimestamp | Date and time of the order of the execution as allocated by the trading platform |
| → 1* | Account | Acct | N | | String | Client Reference entered in the order |
| → 58* | Text | Txt | N | | String | If it is a Market trade, it contains the Reference allocated in the order<br><br>If it is a Daily Account Allocation or a Transfer, it contains the Reference of the Previous Trade |
| → 581* | AccountType | AcctTyp | N | 1 – AOTC<br>3 – MTCH<br>4 – DEAL | Int | Capacity indicator |
| **CGIVEINCLM /AllocRpt/ AllExc** | | | | | | This is not present when OrdAllocGrp is notified<br><br>(n times) |
| →32 | LastQty | LastQty | N | | Qty | TradeI Quantity |
| →31 | LastPx | LastPx | N | | Price | Trade price |
| → 1003 | TradeID | TrdID | N | | String | CCP register identifier of the new Trade<br><br>It is only present when AllocStatus [87] = 9 (Claimed) |
| → 1126* | OrigTradeID | OrigTrdID | N | | String | CCP register identifier of the previous Trade<br><br>It is only present when the message is for users of the Member that requested the Transfer |
| 1300* | MarketSegmentID | MktSegID | N | See Table 5 in the "Coding Tables" document | String | Trading Segment Code |
| 880* | TrdMatchID | MtchID | N | | String | Trading register number |
| **CGIVEINCLM /AllocRpt/ AllExc/ Stip*** | | | | | | |
| →→ 233* | StipulationType | Typ | N | TOPEM<br><br>QTYM<br><br>MEMM | String | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à→ 234* | StipulationValue | Val | N | | String | If StipulationType [233] = TOPEM, it contains the type of the execution on the trading platform |
| | | | | | | If StipulationType [233] = QTYM, it contains the quantity of the execution on the trading platform |
| | | | | | | If StipulationType [233] = MEMM, it contains the Member code for the execution on the trading platform |
| **CGIVEINCLM /AllocRpt/ AllExc/ MiscFees*** | | | | | | (1 time) |
| →→ 137* | MiscFeeAmt | Amt | N | | Amt | Brokerage fee of the initial Trade |
| →→ 139* | MiscFeeType | Typ | N | 12 = Agent | String | |
| **CGIVEINCLM /AllocRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A] or Security Code | String (5) | |
| 48 | SecurityID | ID | N | | String (12) | ISIN CODE |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| **CGIVEINCLM /AllocRpt/ Pty** | | | | | | (n times) |
| → 448 | PartyID | ID | N | | String | If PartyRole[452]=11, it contains the Code of the platform user |
| | | | | | | If PartyRole[452]=13, it contains the Code of the platform Member |
| | | | | | | If PartyRole[452]=16, it contains the Code of the platform |
| | | | | | | If PartyRole[452]=12, it contains the user that began the request |
| | | | | | | If PartyRole[452]=36, it contains the user of the Destination Member that accepted or rejected the Allocation |
| | | | | | | If PartyRole[452]=95, it contains the Origin Member |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | | | If PartyRole[452]=96, it contains the Destination Member |
| | | | | | | If PartyRole[452]=98, it contains the Position Account's Clearing Member |
| à 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | N | 11 = Order Origination Trader<br><br>12 = Executing Trader<br><br>13 = Order Origination Firm<br><br>16 = Executing System (platform Code)<br><br>36 = Clearing Broker Trader<br><br>95 = Give-up Trading Firm<br><br>96= Take-up Trading Firm<br><br>98 = Take-up Clearing Firm | Int | Indicates the role taken up by the Code specified in PartyID<br><br>Value 11 is present in messages for the Destination Member, when OrdAllocGrp is informed, informing it of the platform User code<br><br>Value 12 is present in messages for users of the Member that issued the transfer request, and for users of the Allocation's Destination Member, if this is the case, notifying them of the user that initiated the request<br><br>Value 13 is present in messages for the Destination Member, when OrdAllocGrp is informed, informing it of the platform Member code<br><br>When value 36 is present, it informs the user of the Destination Member that accepted or rejected an Allocation<br><br>Value 95 is present in messages for the Origin Member and the Destination Member, informing them of the Origin Member |

   

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | Value 96 is present in all messages relating to an External Allocation, providing information on the Destination Member |
| | | | | | | Value 98 is present in messages for the Destination Member when the message contains a Position account in the AllocAccount [79] field, informing it of the Clearing Member for this account. This value is also present in messages sent to the Clearing Member |
| **CGIVEINCLM /AllocRpt/ Alloc** | | | | | | (1 time) |
| → 79 | AllocAccount | Acct | N | | String | Destination Position Account  In an External Allocation, information is provided concerning this field only when the message is received as Destination or Clearer (never as Origin). In any other case it contains "[N/A]" |
| → 80 | AllocQty | Qty | N | | Qty | Quantity of the External Allocation. It must be the same as the Quantity field |
| → 1729 | FirmMnemonic | FirmMnem | N | | String | When it is present, it provides information on the Allocation Mnemomic defined by the Origin Member (Give-up Trading Firm) or Allocation Mnemomic defined by the Destination Member (Take-up Trading Firm) |
| → 161 | AllocText | Txt | N | | String | When it is present, it provides information on the Allocation Reference |
| → 1732 | Firm AllocText | FirmTxt | N | | String | When it is present, it provides information on the Allocation Reference allocated by the Origin Member (Give-up Trading Firm) for internal usage |

# 8   Trade Management for Settlement

## 8.1   Holding/release carried out

| CHOLDRELEASE.sc | |
|---|---|
| Group | Trade Management for Settlement |
| Description | Holding / release of securities performed during the session for the Equity Segment |
| Recipients | Participant carrying out the holding / release of securities |
| Privacy | Contains private data |
| Timing | Available at the end of session. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CHOLDRELEASE / AllocRpt** | | | | | (n times) | |
| 755 | AllocReportID | RptID | S | | String | Single identifier for each Allocation Report message |
| 70 | AllocID | ID | N | | String (30) | Identifier of the related Allocation Instruction message |
| 71 | AllocTransType | TransTyp | S | 0 = New | Char | |
| 793 | SecondaryAllocID | ID2 | N | | String | Single identifier of the Hold or Release action |
| 794 | AllocReportType | RptTyp | S | 15 = Hold or Release a Trade | Int | See StipulationType [233] = RL |
| 87 | AllocStatus | Stat | S | 9 = Claimed | Int | |
| 54 | Side | Side | S | 2 = Sell | Char | The Trade to be held is always a selling Trade |
| 53 | Quantity | Qty | S | | Qty | Number of Securities held/released |
| 6 | AvgPx | AvgPx | S | | Price | Trade price |
| 75 | TradeDate | TrdDt | S | | LocalMktDate | Trading date |
| 64 | SettlDate | SettlDt | N | | LocalMktDate | Intended Settlement Date |
| 381 | GrossTradeAmt | GrossTrdAmt | N | | Amt | Cash Amount held/released |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716* | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CHOLDRELEASE / AllocRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | AS | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | Contains "BMCL" |
| 56 | TargetComp ID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CHOLDRELEASE /AllocRpt/ AllExc** | | | | | | (1 time) |
| →32 | LastQty | LastQty | N | | Qty | Trade Quantity |
| →31 | LastPx | LastPx | N | | Price | Trade price |
| → 1003 | TradeID | TrdID | N | | String | CCP register identifier of the Trade to be held/released |
| **CHOLDRELEASE /AllocRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A] or Security Code | String (5) | |
| 48 | SecurityID | ID | N | | String (12) | ISIN CODE |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| **CHOLDRELEASE /AllocRpt/ Pty** | | | | | | (n times) |
| → 448 | PartyID | ID | N | | String | If PartyRole[452]=1, it contains the CCP Member code

If PartyRole[452]=4, it contains the CCP Clearing Member code

If PartyRole[452]=38, it contains the Position account

If PartyRole[452]=90, it contains the Participant's Code

If PartyRole[452]=91, it contains the Settlement Account code |
| → 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | N | 1 = Executing Firm

4 = Clearing Firm | Int | Indicates the role taken up by the Code specified in PartyID |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | 38 = Position Account | | |
| | | | | 90 = Settlement Firm | | |
| | | | | 91 = Settlement Account | | |
| **CHOLDRELEASE /AllocRpt/ Stip** | | | | | (1 time) | |
| → 233 | StipulationType | Typ | N | RL = Securities Held / Released | String | |
| → 234 | StipulationValue | Val | N | | String | The possible values are:<br>• RO = Held Trade<br>• LO = Released Trade |
| **CHOLDRELEASE /AllocRpt/ Alloc** | | | | | (1 time) | |
| → 80 | AllocQty | Qty | N | | Qty | Number of Securities held/released. It must be the same as the Quantity field |

## 8.2    Trades Held

| **CHELDTRADES.sc** | |
|---|---|
| Group | Trade Management for Settlement |
| Description | Information on totally or partially held Trades for the Equity Segment |
| Recipients | Participant, Member, Clearing Member |
| Privacy | Contains private data |
| Timing | Available at the end of session. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| **CHELDTRADES / TrdCaptRpt** | | | | | (n times) | |
| 1003 | TradeID | TrdID | N | | String | CCP register identifier. This field is always present in the message |
| 1040 | SecondaryTradeID | TrdID2 | N | | String | Contains the CCP register identifier for the initial Trade |
| 828 | TrdType | TrdTyp | N | See Table 4 in the "Coding Tables" document | Int | Type of FIX Trade. This value is used along with TrdSubType [829] |
| 829 | TrdSubType | TrdSubTyp | N | See Table 4 in the "Coding Tables" document | Int | This value is used along with TrdType [828] |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 1126 | OrigTradeID | OrigTrdID | N | | String | Contains the CCP register identifier for the previous Trade |
| 150 | ExecType | ExecTyp | N | F = Trade | Char | |
| 820 | TradeLinkID | LinkID | N | | String | Original primary reference of the Trade allocated by the CCP |
| 880 | TrdMatchID | MtchID | N | | String | Trading register number<br><br>Matches the Execution Report message's TrdMatchID field |
| 17 | ExecID | ExecID | N | | String | Original secondary reference of the Trade allocated by the CCP |
| 1300 | MarketSegmentID | MktSegID | N | See Table 5 in the "Coding Tables" document | String | Trading Segment Code |
| 32 | LastQty | LastQty | S | >= 0, without decimals | Qty | Trade Quantity |
| 151* | LeavesQty | LeavesQty | N | | Qty | Outstanding Quantity of the Trade |
| 31 | LastPx | LastPx | S | | Price | Trade price |
| 15 | Currency | Ccy | N | | Currency | Currency code. Expressed as per ISO 4217 standard |
| 75 | TradeDate | TrdDt | N | | LocalMktDate | Trading date |
| 60 | TransactTime | TxnTm | N | | UTCTimestamp | Date and time when transaction was carried out, in UTC format |
| 64 | SettlDate | SettlDt | N | | LocalMktDate | Intended Settlement Date |
| 381 | GrossTradeAmt | GrossTrdAmt | N | | Amt | Trade Cash Amount |
| 5681* | ExchangeTradeType | ExchTrdTyp | N | See Table 4 in the "Coding Tables" document | String | CCP Trade Type |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| **716** | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CHELDTRADES / TrdCaptRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | AE | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 56 | TargetComp ID | TID | S | | String | Contains "????" |
| 50 | SenderSubI D | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTim e | Snt | S | | UTC Timestam p | Time file was generated |
| **CHELDTRADES /TrdCaptRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A] or Security Code | String (5) | |
| 48 | SecurityID | ID | N | | String (12) | ISIN Code. |
| 22 | SecurityIDSo urce | Src | N | 4 = ISIN number | String | |
| **CHELDTRADES /TrdCaptRpt/ Amt** | | | | | | (n times) |
| → 708 | PosAmt | Amt | N | | Amt | |
| → 1585 | PosAmtReas on | Rsn | N | 1000 = Outstanding Cash Amount of the Trade 1001 = Cash Amount of Securities held | Int | |
| **CHELDTRADES /TrdCaptRpt/ TrdRegTS** | | | | | | (1 time) |
| → 769 | TrdRegTime stamp | TS | N | | UTCTimest amp | Day and time of the initial Trade in the Trading System |
| → 770 | TrdRegTime stampType | Typ | N | 3 = Time Out | Int | |
| **CHELDTRADES /TrdCaptRpt/ RptSide** | | | | | | (1 time) Always 1, since it only includes the buyer or the seller, depending on the status of the recipient of the message |
| → 54 | Side | Side | S | 2 = Sell | Char | Trade side |
| → 1 | Account | Acct | N | | String | Client Reference entered in the order |
| → 581 | AccountTyp e | AcctTyp | N | 1 – AOTC 3 – MTCH 4 – DEAL | Int | Capacity indicator |
| → 77 | PositionEffe ct | PosEfct | N | "O" = Open | | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | If it is a Market trade, it contains the Reference allocated in the order |
| à 58 | Text | Txt | N | | String | If it is a Daily Account Allocation, it contains the Reference of the original |
| | | | | | | Trade |
| **CHELDTRADES /TrdCaptRpt/ RptSide/ Pty** | | | | | | (n times) |
| →→ 448 | PartyID | ID | N | | String | If PartyRole[452]=1, it contains the CCP Member code |
| | | | | | | If PartyRole[452]=4, it contains the CCP Clearing Member code |
| | | | | | | If PartyRole[452]=10, it contains the CSD Code |
| | | | | | | If PartyRole[452]=38, it contains the Position Account |
| | | | | | | If PartyRole[452]=90, it contains the Participant's Code |
| | | | | | | If PartyRole[452]=91, it contains the Settlement Account code |
| →→ 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| →→ 452 | PartyRole | R | N | 1 = Executing Firm 4 = Clearing Firm 10 = CSD Code 38 = Position Account 90 = Settlement Firm 91 = Settlement Account | Int | Indicates the role taken up by the Code specified in PartyID |
| **CHELDTRADES /TrdCaptRpt/ RptSide/ Stip** | | | | | | (n times) |
| →→ 233 | StipulationType | Typ | N | TOPEM QTYM AMTM | String | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | NDAYSL | | |
| →→ 234 | StipulationValue | Val | N | | String | For buy/sell trades:<br><br>• If StipulationType [233] = TOPEM, it contains the type of the execution on the trading platform<br>• If StipulationType [233] = QTYM, it contains the quantity of the execution on the trading platform<br>• If StipulationType [233] = AMTM, it contains the Cash Amount of the execution on the trading platform<br>• If StipulationType [233] = NDAYSL, it contains the number of days late |
| **CHELDTRADES /TrdCaptRpt/ RptSide/ TrdRptOrdDetl** | | | | | (1 time) | |
| →→ 198 | SecondaryOrderID | OrdID2 | N | | String | Single identifier of the order of the execution as allocated by the trading platform |
| →→ 586 | OrigOrdModTime | OrigOrdModTm | N | | UTCTimestamp | Date and time of the order of the execution as allocated by the trading platform |
| **CHELDTRADES /TrdCaptRpt/RptSide Qty\*** | | | | | (n times) | |
| →→ 703\* | PosType | Typ | N | RCV | String | RCV indicates the Securities held by the Settlement Entity |
| →→ 705\* | ShortQty | Short | N | > 0, without decimals | Qty | |

# 9  Fees

## 9.1  Clearing Member Fees

| CMONTHLYFEES.sc | |
|---|---|
| Group | Fees |
| Description | Information on fees at Clearing Member level for the Equity and Fixed Income Segment |
| Recipients | Clearing Member |
| Privacy | Contains private data |
| Timing | Static: only available at the end of the session |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CMONTHLYFEES / AcctSumRpt** | | | | | (n times) | |
| 1699 | AccountSummaryReportID | RptID | S | | String | Single identifier for each Account Summary Report message |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = End of Day | String | Indicates whether it is an intraday file or an end-of-day file |
| 15 | Currency | Ccy | N | | Currency | Code of currency in which the amounts in this message are expressed. Expressed as per ISO 4217 standard |
| **CMONTHLYFEES / AcctSumRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | CQ | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CMONTHLYFEES /AcctSumRpt/ Pty** | | | | | (n times) | |
| → 448 | PartyID | ID | N | | String | If PartyRole[452]=4, it contains the CCP Clearing Member code<br><br>If PartyRole[452]=1, it contains the Member code |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | N | 1 = Executing Firm<br>4 = Clearing Firm<br>38 = Position Account | Int | Indicates the role taken up by the Code specified in PartyID<br><br>If PartyRole[452]=4, it contains the Clearing Member code<br><br>If PartyRole[452]=1, it contains the Member code<br><br>If PartyRole[452]=38, it contains the Code of the Position Account. |
| **CMONTHLYFEES /AcctSumRpt/ PayCol** | | | | | | Cash movements<br>(n times) |
| →1708 | PayCollect Type | Typ | N | Invoiceable for the Equity segment:<br>20<br>21<br>22<br>24<br>25<br><br>Invoiceable for the Fixed Income segment:<br>31<br>32<br>33<br>34<br>36<br><br>See Table 11 in the "Coding Tables" document<br><br>Informative:<br>TT | String | |
| →53* | Quantity | Qty | N | | Qty | Depends on the value of PayCollectType [1708]:<br>20: Number of members cleared by the Clearing Member<br>21: Number of invoiceable transactions this month (once considered the cap) |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|------|------|-------|-----|--------------|--------|-------------|
| | | | | | | 22: Number of Position accounts subject to fee 24:Number of settlement instructions 25: Number of GUIs TT: Number of transactions this month |
| à1711 | CollectAmount | PayAmt | N | | Amt | Amount of Cash Movement |
| →1712 | PayCollect MarketSegmentID | MktSegID | N | See Table 1 in the "Coding Tables" document | String | CCP segment code |
| →1713 | PayCollect MarketID | MktID | N | See Table 6 in the "Coding Tables" document | String | CCP code |

## 9.2    Collateral Fees

| | CCOLLATERALFEES.co |
|---|---|
| Group | Fees |
| Description | Treasury and non-cash collateral fees detailed calculation |
| Destinations | Member, Clearing Member |
| Privacy | Contains private data |
| Timing | Static, it is only available at the close of the session. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|------|------|-------|-----|--------------|--------|-------------|
| **CCOLLATERALFEES / CollRpt** | | | | | (n times) | |
| 908 | CollRptID | RptID | S | | String | Single identifier for each Collateral Report message |
| 910 | CollStatus | Stat | S | 3 = Assigned (Accepted) | | |
| 15 | Currency | Ccy | N | | Currency | Code of currency in which the amounts in this message are expressed. Expressed as per ISO 4217 standard |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMkt Date | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = Fin de sesión | String | Indicates that it is an end-of-day file |
| **CCOLLATERALFEES / CollRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | BA | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 50 | SenderSub ID | SSub | S* | See Table 6 in the "Coding Tables" document | String | CCP code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CCOLLATERALFEES /CollRpt/ Pty** | | | | | | (n times) |
| → 448 | PartyID | ID | N | | String | If PartyRole [452] = 49, it contains the code of the Member to which the Collateral Account belongs.<br><br>If PartyRole[452]=4, it contains the CCP Clearing Member code<br><br>If PartyRole [452] = 101, it contains the code of the Collateral Account<br><br>If PartyRole[452]=22, it Contains the CCP Segment code. See Table 1 in the "Coding Tables" document<br><br>If PartyRole[452]= 112, it shows the collateral origin account. When the collateral is held in the same account, this account will be shown. If it is held in a buffer account, the buffer account code will be shown. |
| → 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | N | 49 = Collateral Firm (CCP Member code)<br>4 = Clearing Firm<br>101 = Collateral Account<br>22 = Segment<br>112 = Collateral Source Account | Int | Indicates the role taken up by the Code specified in PartyID |
| **CCOLLATERALFEES /CollRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A]<br>Asset code | String(5) | |
| 48 | SecurityID | ID | N | | String(12) | Code of asset delivered. |
| 22 | SecurityID Source | Src | N | 4 = ISIN number | String | |
| 543 | InstrRegistry | Rgstry | N | See Table 13, for non-cash collateral, or Table 18, for cash collateral, in the "Codification Tables" document | String | Code of the Central Depositary or the Depositary Bank of the Collateral |
| **CCOLLATERALFEES /CollRpt/ Instrmt/ Evnt** | | | | | | |
| à865 | EventType | EventTyp | N | 204 = Nominal | | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| →8 68 | EventText | Txt | N | | String | Contains the nominal value of the total collateral allocated to the account. |
| **CCOLLATERALFEES /CollRpt/ Stip** | | | | | (n times) | |
| →2 33 | Stipulation Type | Typ | N | MARGIN_INST CCY_REINVESTMENT_IND ACC_REINVESTMENT_IND SPREAD ADD_ON_SPREAD REF_RATE_NAME REF_RATE CASH_RATE TREASURY_FEE_AMT NON_CASH_COL_FEE NON_CASH_COL_FEE_AMT | String | |
| → 234 | Stipulation Value | Val | N | | String | If StipulationType [233] = MARGIN_INST, it indicates the method of posting margins. See Table 12 in the "Coding Tables" document <br><br> If StipulationType [233] = CCY_REINVESTMENT_IND, it indicates whether it is possible or not to opt for the reinvestment of the collateral posted in the currency and CSD_Code combination of this register. Possible values: <br> "S"=Yes <br> "N"=No <br><br> If StipulationType [233] = ACC_REINVESTMENT_IND , it indicates whether the clearing member has opted to reinvest the cash collateral posted in this collateral account or not, when possible. Possible values: <br> "S"=Yes <br> "N"=No <br><br> If StipulationType [233] = SPREAD, it indicates the spread used for the treasury fee calculation, expressed in basis points. <br><br> If StipulationType [233] = ADD_ON_SPREAD, it indicates the spread add-on used for treasury fee calculation, expressed in basis points |

If StipulationType [233] = REF_RATE_NAME, it indicates the name of the reference rate used for treasury fee calculation.

If StipulationType [233] = REF_RATE, it indicates the value of the reference rate used for treasury fee calculation.

If StipulationType [233] = CASH_RATE, it indicates the cash rate used for treasury fee calculation (Reference Rate + Spread + Spread add-on)).

If StipulationType [233] = TREASURY_FEE_AMT, it indicates the treasury fee amount. Applied just for cash collateral.

If StipulationType [233] = NON_CASH_COL_FEE, it indicates the Non-cash collateral fee, expressed in basis points.

If StipulationType [233] = NON_CASH_COL_FEE_AMT, it indicates the non-cash collateral fee amount, denominated in the asset's currency.

# 10 Collateral

## 10.1 Breakdown of Collateral

| | CPLEDGES.cc |
|---|---|
| Group | Collateral |
| Description | Valuation of assets posted in the Collateral Accounts as Collateral at the date of the session, broken down by assets for the Equity and Fixed Income Segment |
| Recipients | Member, Clearing Member |
| Privacy | Contains private data |
| Timing | Available at initialization and end of session. Dynamic: new registers may be added, modified or removed |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CPLEDGES / CollRpt** | | | | | (n times) | |
| 908 | CollRptID | RptID | S | | String | Single identifier for each Collateral Report message |
| 910 | CollStatus | Stat | S | 3 = Assigned (Accepted) | | |
| 15 | Currency | Ccy | N | | Currency | Code of currency in which the ~~amounts~~ asset value in this message ~~are~~ is expressed. Expressed as per ISO 4217 standard |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CPLEDGES / CollRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | BA | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 6 in the "Coding Tables" document | String | CCP code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CPLEDGES /CollRpt/ Pty** | | | | | (n times) | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à 448 | PartyID | ID | N | | String | If PartyRole [452] = 49, it contains the code of the Member to which the Collateral Account belongs<br><br>If PartyRole[452]=4, it contains the CCP Clearing Member code<br><br>If PartyRole [452] = 101, it contains the code of the Collateral Account |
| → 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | N | 49 = Collateral Firm (CCP Member code)<br><br>4 = Clearing Firm<br><br>101 = Collateral Account | Int | Indicates the role taken up by the Code specified in PartyID<br><br>If PartyRole [452] = 49, it contains the code of the Member to which the Collateral Account belongs. When it is present, information is given at Non-Clearing Member level<br><br>If PartyRole[452]=4, it contains the Clearing Member code<br><br>If PartyRole [452] = 101, it contains the code of the Collateral Account<br><br>When it is present, information is given at Collateral Account level |
| **CPLEDGES /CollRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A] asset code | String(5) | |
| 48 | SecurityID | ID | N | | String (12) | ISIN CODE |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 543 | InstrRegistry | Rgstry | N | See Table 13, for non-cash collateral, or Table 18, for cash collateral, in the "Codification Tables" document | String | Code of the Central Depositary or the Depositary Bank of the Collateral |
| **CPLEDGES /CollRpt/ Instrmt/ Evnt** | | | | | | (1 time) |
| →865 | EventType | EventTyp | N | 204 = Nominal | | |
| →868 | EventText | Txt | N | | String | Face Amount of the asset delivered

If they are shares, this is the number of shares |
| **CPLEDGES /CollRpt/ Stip** | | | | | | (n times) |
| →233 | StipulationType | Typ | N | MARGIN_INST ASSET_TYPE HAIRCUT ASSET_PRICE ASSET_VALUE NOMINAL_CURRENCY EXCHANGE_RATE | String | |
| → 234 | StipulationValue | Val | N | | String | If StipulationType [233] = MARGIN_INST, it indicates the accepted collaterals. See Table 12 in the "Coding Tables" document

If StipulationType [233] = ASSET_TYPE, it indicates the type of asset posted. See Table 14 in the "Coding Tables" document

If StipulationType [233] = HAIRCUT indicates the coefficient applied to the price in valuation of the asset (per cent)

If StipulationType [233] = ASSET_PRICE, it indicates the asset's closing price. In case of bonds, this includes the interest accrued

If StipulationType [233] = ASSET_VALUE, it |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | | | indicates the value of the asset: (nominal * price * haircut) / exchange rate. |
| | | | | | | Si StipulationType [233] = NOMINAL_CURRENCY it indicates Currency in which Nominal in this record is shown. Expressed as per ISO 4217 standard |
| | | | | | | Si StipulationType [233] = EXCHANGE_RATE it indicates the Applicable exchange rate. |

## 10.2 Expected collateral allocation at collateral level account for next session

| | CALLOCAS.sc |
|---|---|
| Group | Results at Margin Account level |
| Description | Expected collateral allocation per each collateral account including multilateral settlement cash movements resulting from end of the session. |
| Destinations | Member, Clearing Member |
| Privacy | Contains private data |
| Timing | Static, it is only available at the close of the session. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| **CALLOCAS / CollRpt** | | | | | (n times) | |
| 908 | CollRptID | RptID | S | | String | Single identifier for each Collateral Report message |
| 910 | CollStatus | Stat | S | 3 = Assigned (Accepted) | | |
| 15 | Currency | Ccy | N | | Currency | Code of currency in which the ~~amounts~~ asset value in this message ~~are~~ is expressed. Expressed as per ISO 4217 standard |
| 715 | ClearingBusiness Date | BizDt | S | | LocalMktD ate | Session date |
| 716 | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| 64 | SettlDate | SettlDt | N | | String | Allocation value date (next business day to the session date) |
| **CALLOCAS / CollRpt / Hdr** | | | | | | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| 35 | MsgType | MsgTyp | S | BA | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message. Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 6 in the "Coding Tables" document | String | CCP code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CALLOCAS /CollRpt/ Pty** | | | | | | (n times) |
| → 448 | PartyID | ID | N | | String | If PartyRole [452] = 49, it contains the code of the Member to which the Collateral Account belongs. If PartyRole[452]=4, it contains the CCP Clearing Member code. If PartyRole [452] = 101, it contains the code of the Collateral Account. If PartyRole[452]=22, it Contains the CCP Segment code. See Table 1 in the "Coding Tables" document. If PartyRole[452]= 112, it shows the collateral origin account. When the collateral is held in the same account, this account will be shown. If it is held in a buffer account, the buffer account code will be shown. |
| → 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | N | 49 = Collateral Firm (CCP Member code)  4 = Clearing Firm  101 = Collateral Account | Int | Indicates the role taken up by the Code specified in PartyID |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | 22 = Segment | | |
| | | | | 112 = Collateral Source Account | | |
| **CALLOCAS /CollRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A] asset code | String(5) | |
| 48 | SecurityID | ID | N | | String (12) | Code of asset delivered. |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| 543 | InstrRegistry | Rgstry | N | See Table 13, for non-cash collateral, or Table 18, for cash collateral, in the "Codification Tables" document | String | Code of the Central Depositary or the Depositary Bank of the Collateral |
| **CALLOCAS /CollRpt/ Instrmt/ Evnt** | | | | | | (n times) |
| →865 | EventType | EventTyp | N | 204 = Nominal 205 = Nominal Required 206 = Nominal Excess | | |
| →868 | EventText | Txt | N | | String | If EventType = 204, it contains the nominal value of the total collateral allocated to the account.<br><br>If EventType = 205, it contains the required collateral nominal value allocated to the collateral account.<br><br>If EventType = 206, it contains the Collateral excess nominal value allocated to the account<br><br>If they are shares, this is the number of shares |
| **CALLOCAS /CollRpt/ Stip** | | | | | | (n times) |
| →233 | StipulationType | Typ | N | MARGIN_INST ASSET_TYPE HAIRCUT ASSET_PRICE ASSET_VALUE ASSET_VALREQ ASSET_VALEXC NOMINAL_CURRENCY | String | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | If StipulationType [233] = MARGIN_INST, it indicates the accepted collaterals. See Table 12 in the "Coding Tables" document |
| | | | | | | If StipulationType [233] = ASSET_TYPE, it indicates the type of asset posted. See Table 14 in the "Coding Tables" document |
| | | | | | | If StipulationType [233] = HAIRCUT indicates the coefficient applied to the price in valuation of the asset (per cent) |
| | | | | | | If StipulationType [233] = ASSET_PRICE, it indicates the asset's closing price. In case of bonds, this includes the interest accrued |
| → 234 | StipulationValue | Val | N | | String | If StipulationType [233] = ASSET_VALUE, it indicates the total collateral allocated to the collateral account valuation: (nominal * price * haircut) / exchange rate. |
| | | | | | | If StipulationType [233] = ASSET_VALREQ indicates required collateral valuation allocated to that account. |
| | | | | | | If StipulationType [233] = ASSET_VALEXC indicates the allocated nominal excess valuation. |
| | | | | | | Si StipulationType [233] = NOMINAL_CURRENCY it indicates Currency in which Nominal in this record is shown. Expressed as per ISO 4217 standard |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|-------------|--------|-------------|
| | | | | | | Si StipulationType [233] = EXCHANGE_RATE it indicates the Applicable exchange rate. |

## 10.3    Collateral allocation at collateral account level

| | CALLOCBS.sc |
|---|---|
| Group | Results at Margin Account level |
| Description | Allocation and valuation of collateral per collateral account at end of session. |
| Destinations | Member, Clearing Member |
| Privacy | Contains private data |
| Timing | Static, it is only available at the close of the session. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|-------------|--------|-------------|
| **CALLOCBS / CollRpt** | | | | | (n times) | |
| 908 | CollRptID | RptID | S | | String | Single identifier for each Collateral Report message |
| 910 | CollStatus | Stat | S | 3 = Assigned (Accepted) | | |
| 15 | Currency | Ccy | N | | Currency | Code of currency in which the amounts asset value in this message are is expressed. Expressed as per ISO 4217 standard |
| 715 | ClearingBusiness Date | BizDt | S | | LocalMktD ate | Session date |
| 716 | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| 64 | SettlDate | SettlDt | N | | String | Fecha valor de los asignados (sesión en curso, ClearingBusinessDate). |
| **CALLOCBS / CollRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | BA | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 6 in the "Coding Tables" document | String | CCP code |
| 52 | SendingTime | Snt | S | | UTC Timestam p | Time file was generated |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|------|------|-------|-----|--------------|--------|-------------|
| **CALLOCBS /CollRpt/ Pty** | | | | | | (n times) |
| → 448 | PartyID | ID | N | | String | If PartyRole [452] = 49, it contains the code of the Member to which the Collateral Account belongs. |
| | | | | | | If PartyRole[452]=4, it contains the CCP Clearing Member code |
| | | | | | | If PartyRole [452] = 101, it contains the code of the Collateral Account |
| | | | | | | If PartyRole[452]=22, it Contains the CCP Segment code. See Table 1 in the "Coding Tables" document |
| | | | | | | If PartyRole[452]= 112, it shows the collateral origin account. When the collateral is held in the same account, this account will be shown. If it is held in a buffer account, the buffer account code will be shown. |
| → 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | N | 49 = Collateral Firm (CCP Member code) | Int | Indicates the role taken up by the Code specified in PartyID |
| | | | | 4 = Clearing Firm | | |
| | | | | 101 = Collateral Account | | |
| | | | | 22 = Segment | | |
| | | | | 112 = Collateral Source Account | | |
| **CALLOCBS /CollRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A] asset code | String(5) | |
| 48 | SecurityID | ID | N | | String (12) | Code of asset delivered. |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|------|------|-------|-----|--------------|--------|-------------|
| 543 | InstrRegistry | Rgstry | N | See Table 13, for non-cash collateral, or Table 18, for cash collateral, in the "Codification Tables" document | String | Code of the Central Depositary or the Depositary Bank of the Collateral |
| **CALLOCBS /CollRpt/ Instrmt/ Evnt** | | | | | | (n times) |
| →865 | EventType | EventTyp | N | 204 = Nominal 205 = Nominal Required 206 = Nominal Excess | | |
| →868 | EventText | Txt | N | | String | If EventType = 204, it contains the nominal value of the total collateral allocated to the account. If EventType = 205, it contains the required collateral nominal value allocated to the collateral account. If EventType = 206, it contains the Collateral excess nominal value allocated to the accoun. If they are shares, this is the number of shares |
| **CALLOCBS /CollRpt/ Stip** | | | | | | (n times) |
| →233 | StipulationType | Typ | N | MARGIN_INST ASSET_TYPE HAIRCUT ASSET_PRICE ASSET_VALUE ASSET_VALREQ ASSET_VALEXC NOMINAL_CURRENCY EXCHANGE_RATE | String | |
| → 234 | StipulationValue | Val | N | | String | If StipulationType [233] = MARGIN_INST, it indicates the accepted collaterals. See Table 12 in the "Coding Tables" document |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | | | If StipulationType [233] = ASSET_TYPE, it indicates the type of asset posted. See Table 14 in the "Coding Tables" document |
| | | | | | | If StipulationType [233] = HAIRCUT indicates the coefficient applied to the price in valuation of the asset (per cent) |
| | | | | | | If StipulationType [233] = ASSET_PRICE, it indicates the asset's closing price. In case of bonds, this includes the interest accrued |
| | | | | | | If StipulationType [233] = ASSET_VALUE, it indicates the total collateral allocated to the collateral account valuation: (nominal * price * haircut) / exchange rate. |
| | | | | | | If StipulationType [233] = ASSET_VALREQ indicates required collateral valuation allocated to that account. |
| | | | | | | If StipulationType [233] = ASSET_VALEXC indicates the allocated nominal excess valuation. |
| | | | | | | Si StipulationType [233] = NOMINAL_CURRENCY it indicates Currency in which Nominal in this record is shown. Expressed as per ISO 4217 standard |
| | | | | | | Si StipulationType [233] = EXCHANGE_RATE it indicates the Applicable exchange rate. |

# 11 Results at Account Level

## 11.1 Net balance and Aggregate Balance by Intended Settlement Date

| CBALANCEBYDATE.sc | |
|---|---|
| Group | Results at Position Account level |
| Description | Information on the balance of buy/sell trades by:<br>- Position Account, Security, Execution Date and Settlement Date (only those with balance different than zero) for Equity Segment<br>- Position Account, Security and Settlement Date (only those with balance different than zero) for Fixed Income Segment<br><br>In case of net Position accounts, information is provided concerning the net buy or sell balance; in the case of gross Position accounts, the aggregate buy and sell balances are provided. Information on the sell balance that has been held is also provided. Information is also provided on the position for Adjustments pending settlement due to Corporate Actions and on the pending cash settlements for the Equity and Fixed Income Segment |
| Recipients | Member, Clearing Member, Settlement Participant |
| Privacy | Contains private data |
| Timing | Available during the session. Dynamic: registers may be added, modified or removed at any time |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CBALANCEBYDATE / PosRpt** | | | | | (n times) | |
| 721 | PosMaintRptID | RptID | S | | String | Single identifier for each Position Report message |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| → 64 | SettlDate | SettlDt | N | | LocalMktDate | Intended Settlement Date |
| 716 | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| 15 | Currency | Ccy | N | | Currency | Currency code<br><br>Expressed as per ISO 4217 standard |
| 58 | Text | Txt | N | | String | For the Fixed Income Segment, it contains the SFT type:<br><br>B: buy/sell trade<br>R: repo trade<br>N: Not applicable |
| **CBALANCEBYDATE / PosRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | AP | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message |

Sensitivity: C2 Internal

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | Contains "BMCL" |
| 56 | TargetComp ID | TID | S | | String | Contains "????" |
| 50 | SenderSubI D | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTim e | Snt | S | | UTC Timestam p | Time file was generated |
| **CBALANCEBYDATE /PosRpt/ Pty** | | | | | | (n times) |
| → 448 | PartyID | ID | S | | String | If PartyRole[452]=1, it contains the CCP Member code<br><br>If PartyRole[452]=4, it contains the Clearing Member code<br><br>If PartyRole[452]=10, it contains the CSD Code<br><br>If PartyRole[452]=38, it contains the Position Account code<br><br>If PartyRole[452]=90, it contains the Participant's Code<br><br>If PartyRole[452]=91, it contains the Settlement Account code |
| → 447 | PartyIDSour ce | Src | S | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | S | 1 = Executing Firm<br><br>4 = Clearing Firm<br><br>10 = CSD code<br><br>38 = Position Account<br><br>90 = Settlement Firm<br><br>91 = Settlement Account | Int | Indicates the role taken up by the Code specified in PartyID |
| **CBALANCEBYDATE /PosRpt/ Instrmt** | | | | | | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 55 | Symbol | Sym | N | [N/A] or Security Code | String(5) | |
| →1639* | MarginClass | Clss | N | | String | Offsetting group of the security. It applied on the Fixed Income Segment. |
| 48 | SecurityID | ID | N | | String (12) | ISIN CODE |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| **CBALANCEBYDATE /PosRpt/ Qty** | | | | | | (n times) |
| →703 | PosType | Typ | N | NET GRS RCV TRF CAA PNTN DLV | String | NET indicates the net position of buy/sell trades pending settlement for each settlement date<br><br>GRS indicates the gross position of buy/sell trades pending settlement for each settlement date<br><br>RCV indicates the position held (short) for each settlement date<br><br>TRF indicates the failed position for each settlement date<br><br>CAA indicates the position resulting from Adjustments on Corporate Events for each date<br><br>PNTN indicates positions due to special trades with execution date in the session date. Apply for Equity segment.<br><br>DLV indicates expected positions due to delivery of futures and options at expiry dates |
| →704 | LongQty | Long | N | >= 0, without decimals | Qty | Indicates the balance of reception of securities / notional associated with the type indicated in PosType [703] |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à 705 | ShortQty | Short | N | > 0, without decimals | Qty | Indicates the balance of delivery of securities / notional associated with the type indicated in PosType [703] |
| → 976 | QuantityDate | QtyDt | N | | LocalMktDate | Trading date<br><br>Apply for Fixed Income segment. |
| **CBALANCEBYDATE /PosRpt/ Amt** | | | | | | (n times) |
| → 708 | PosAmt | Amt | N | | Amt | Can be negative, depending on the result of netting on net position accounts |
| → 707 | PosAmtType | Typ | N | NET<br>GRS<br>RCV<br>TRF<br>CAA<br>PNTN<br>DLV<br>PA | String | Same comments as for PosType [703] in Qty group<br><br>PA indicates pending cash settlements |
| → 1585 | PosAmtReason | Rsn | N | 1001 = Cash Amount of buys (position associated with LongQty)<br><br>1002 = Cash Amount of sales (position associated with ShortQty)<br><br>1005 = Buy Current Cash Value (position associated with LongQty)<br><br>It applies on the Fixed Income Segment | Int | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | 1006 = Sell Current Cash Value (position associated with ShortQty | | |
| | | | | It applies on the Fixed Income Segment | | |
| | | | | 1050 = Pending cash settlements | | |
| → 75* | TradeDate | TrdDt | N | | LocalMktDate | Trading date Apply for Equity segment |

## 11.2 Breakdown of calculation of Daily Margin (Initial Margin plus Variation Margin)

| CMARGINCALC.sc | |
|---|---|
| Group | Results at Margin Account level |
| Description | Breakdown of Margins calculation at Margin Account level for the Equity and Fixed Income Segment |
| Recipients | Member, Clearing Member |
| Privacy | Contains private data |
| Timing | Static, only available at the end of the session |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CMARGINCALC / PosRpt** | | | | | (n times) | |
| 721 | PosMaintRptID | RptID | S | | String | Single identifier for each Position Report message |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| 730 | SettlPrice | SetPx | S* | | | Closing price |
| 15 | Currency | Ccy | N | | Currency | Currency code Expressed as per ISO 4217 standard |
| **CMARGINCALC / PosRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | AP | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message Contains "BMCL" |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CMARGINCALC /PosRpt/ Pty** | | | | | | (n times) |
| → 448 | PartyID | ID | S | | String | If PartyRole[452]= 15, it contains the code of the Member to which the Margin Account belongs<br><br>If PartyRole[452]= 4, it contains the Clearing Member code<br><br>If PartyRole[452]= 10, it contains the CSD Code<br><br>If PartyRole[452]= 100, it contains the code of the Margin Account<br><br>If PartyRole[452]= 90, it contains the Participant's Code<br><br>If PartyRole[452]= 91, it contains the Settlement Account code |
| → 447 | PartyIDSource | Src | S | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | S | 15 = Margin Firm<br><br>4 = Clearing Firm<br><br>10 = CSD Code<br><br>100 = Margin Account<br><br>90 = Settlement Firm<br><br>91 = Settlement Account | Int | Indicates the role taken up by the Code specified in PartyID |
| **CMARGINCALC /PosRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A] or Security Code | String (5) | |
| →1639* | MarginClass | Clss | N | | String | Offsetting group of the securities.<br>It applies on the Fixed Income Segment. |
| 48 | SecurityID | ID | N | | String (12) | ISIN CODE |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 22 | SecurityID Source | Src | N | 4 = ISIN number | String | |
| **CMARGINCALC /PosRpt/ Qty** | | | | | | (n times) |
| → 703 | PosType | Typ | N | PIT TA ETR TQ RCV TRF ASF CAA IES | String | Scenario or risk concept applicable to Equity segment |
| | | | | | | PIT indicates scenario 1 for trades (all trades not yet settled) |
| | | | | | | TA indicates scenario 2 for trades (excluding trades with technical settlement date D and D+1) |
| | | | | | | ETR indicates scenario 3 for trades (excluding special trades with execution date in the session date) |
| | | | | | | TQ indicates scenario 4 for trades (excluding trades with technical settlement date D and D+1, and special trades with execution date in the session date), |
| | | | | | | RCV indicates the position held (short) for each settlement date |
| | | | | | | TRF indicates the failed position |
| | | | | | | CAA indicates the position resulting from Adjustments |
| | | | | | | IES indicates the net position of Securities in buy/sell trades for the worst scenario after offsetting |
| | | | | | | Scenario or risk concept for the Fixed Income Segment |
| | | | | | | PIT indicate scenario 1 for trades in the Fixed Income Segment (all trades not yet settled) |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | TB indicates scenario 2 for trades in the Fixed Income Segment (excluding trades with technical settlement date T) |
| | | | | | | TA indicate scenario 3 for trades in the Fixed Income Segment (excluding trades with technical settlement date T and T+1) |
| | | | | | | TRF indicates the failed position |
| | | | | | | IES indicates the net position of Securities in buy/sell trades for the worst scenario after offsetting |
| à 704 | LongQty | Long | N | >= 0, without decimals | Qty | Indicates the amount of securities / notional comprising the balance of reception of securities |
| → 705 | ShortQty | Short | N | > 0, without decimals | Qty | Indicates the amount of securities / notional comprising the balance of delivery of securities |
| **CMARGINCALC /PosRpt/ Amt** | | | | | | (n times) |
| → 708 | PosAmt | Amt | N | | Amt | Can be negative, depending on the result of netting on net accounts |
| → 707 | PosAmtType | Typ | N | PIT TA ETR TQ RCV TRF ASF CAA IES PA TOT | String | Scenario or risk concept<br><br>Same comments as for field PosType [703] in Qty group<br><br>PA indicates pending cash settlements<br><br>TOT will include the total margins per account and security |
| → 1585 | PosAmtReason | Rsn | N | 1001 = Cash Amount of buys (position associated with LongQty) | Int | Values 1001 and 1002 correspond to the Cash Amounts of the quantities specified in LongQty and ShortQty |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | 1002 = Cash Amount of sales (position associated with ShortQty) | | Values 1003 and 1004 correspond with market values associated with positions specified in LongQty and ShortQty |
| | | | | 1003 = Market value of buys | | For the Equity Segment: |
| | | | | 1004 = Market value of sales | | 1020, 1021 and 1022 correspond to Initial Margin and Variation Margin (VM = 1001-1002-1003+1004) |
| | | | | 1005 = Buy Current Cash Value. (position associated with LongQty) | | For the Fixed Income Segment: |
| | | | | 1006 = Sell Current Cash Value. (position associated with ShortQty) | | Values 1005 and 1006 correspond with market values associated with positions specified in LongQty and ShortQty |
| | | | | 1020: Initial Margin before offsetting (net accounts) | | The securities 1020, 1021, 1022 are the Initial Margin and Variation Margin (VM = 1003-1004-1005+1006) |
| | | | | 1021: Initial Margin | | |
| | | | | 1022 = Variation Margin | | |
| | | | | 1050: Cash Positions | | |
| | | | | 1060: Daily Margin Required | | |

## 11.3 Margin per Margin Account

| CACCOUNTSETTL.cc | |
|---|---|
| Group | Results at Margin Account level |
| Description | Amounts of Daily Margin (Initial Margin plus Variation Margin) by Margin Account for Equity and Fixed Income Segment |
| Recipients | Member, Clearing Member |
| Privacy | Contains private data |
| Timing | Static, only available at the end of the session |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CACCOUNTSETTL / AcctSumRpt** | | | | | (n times) | |
| 1699 | AccountSummaryReportID | RptID | S | | String | Single identifier for each Account Summary Report message |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| 15 | Currency | Ccy | N | | Currency | Code of currency in which the amounts in this message are expressed. Expressed as per ISO 4217 standard |
| **CACCOUNTSETTL / AcctSumRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | CQ | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CACCOUNTSETTL /AcctSumRpt/ MgnAmt** | | | | | | Margin Amounts<br><br>(n times) |
| →1645 | MarginAmt | Amt | N | | Amt | Amount of Margin |
| →1644 | MarginAmtType | Typ | N | 201 | Int | 201 - Initial Margin by Account |
| →1714 | MarginAmountMarketSegmentID | MktSegID | N | See Table 1 in the "Coding Tables" document | String | CCP segment code |
| →1715 | MarginAmountMarketID | MktID | N | See Table 6 in the "Coding Tables" document | String | CCP code |
| **CACCOUNTSETTL /AcctSumRpt/ Pty** | | | | | | (n times) |
| →448 | PartyID | ID | N | | String | If PartyRole[452]= 15, it contains the code of the Member to which the Margin Account belongs<br><br>If PartyRole[452]=4, it contains the CCP Clearing Member code |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | If PartyRole[452]= 100, it contains the code of the Margin Account |
| à 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | N | 15 = Margin Firm  4 = Clearing Firm  100 = Margin Account | Int | Indicates the role taken up by the Code specified in PartyID  If PartyRole[452]= 15, it contains the code of the Member to which the Margin Account belongs  If PartyRole[452]=4, it contains the Clearing Member code  If PartyRole[452]= 100, it contains the code of the Margin Account |

## 11.4 Margin per Collateral Account

| CACCOUNTSETTLCCP.cc | |
|---|---|
| Group | Results at Collateral Account level |
| Description | Amounts of Daily Margin (Initial Margin plus Variation Margin) and Collateral by Collateral Account in the CCP |
| Recipients | Member, Clearing Member |
| Privacy | Contains private data |
| Timing | Static, only available at the end of the session |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CACCOUNTSETTLCCP / AcctSumRpt** | | | | | (n times) | |
| 1699 | AccountSummaryReportID | RptID | S | | String | Single identifier for each Account Summary Report message |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = Fin de sesión | String | Indicates whether it is an intraday file or an end-of-day file |
| 15 | Currency | Ccy | N | | Currency | Code of currency in which the amounts in this message are expressed. Expressed as per ISO 4217 standard |
| **CACCOUNTSETTLCCP / AcctSumRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | CQ | String | Identifies the type of message |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 6 in the "Coding Tables" document | String | CCP code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CACCOUNTSETTLCCP /AcctSumRpt/ MgnAmt** | | | | | | Margin Amounts<br><br>(n times) |
| →1645 | MarginAmt | Amt | N | | Amt | Amount of Margin |
| →1644 | MarginAmtType | Typ | N | 201 | Int | 201 – Daily Margin |
| →1715 | MarginAmountMarketID | MktID | N | See Table 6 in the "Coding Tables" document" | String | CCP code |
| **CACCOUNTSETTLCCP /AcctSumRpt/ Pty** | | | | | | (n times) |
| →448 | PartyID | ID | N | | String | If PartyRole [452] = 49, it contains the code of the Member to which the Collateral Account belongs<br><br>If PartyRole[452]=4, it contains the Clearing Member code<br><br>If PartyRole[452]= 101, it contains the code of the Collateral Account |
| →447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| →452 | PartyRole | R | N | 49 = Collateral Firm<br><br>4 = Clearing Firm<br><br>101 = Collateral Account | Int | Indicates the role taken up by the Code specified in PartyID<br><br>If PartyRole [452] = 49, it contains the code of the Member to which the Collateral Account belongs<br><br>If PartyRole[452]=4, it contains the Clearing Member code |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | If PartyRole[452]= 101, it contains the code of the Collateral Account |
| **CACCOUNTSETTLCCP /AcctSumRpt/ CollAmt** | | | | | | Collateral (n times) |
| →1706 | CollateralType | Typ | S | See Table 12 in the "Coding Tables" document" | String | Type of Collateral |
| →1704 | CurrentCollateralAmount | Amt | S | | Amt | Amount of Collateral |
| →2093 | CollateralAmountMarketID | MktID | N | See Table 6 in the "Coding Tables" document" | String | CCP code |
| **CACCOUNTSETTLCCP /AcctSumRpt/ PayCol** | | | | | | Cash movements (n times) |
| →1708 | PayCollectType | Typ | N | | String | Type of Cash Movement

In this case it's the margin requirement amount |
| →1710 | PayAmount | PayAmt | N | | Amt | Difference between the required Initial Margin and the posted margins. |
| →1713 | PayCollectMarketID | MktID | N | See Table 6 in the "Coding Tables" document" | String | CCP code |

## 11.5    Back Testing Disclosure Data

| CBACKTESTING.sc | |
|---|---|
| Group | Results at Margin Account level |
| Description | Amounts of Backtesting results by Margin account for Equity and Fixed Income Segments |
| Recipients | Member, Clearing Member |
| Privacy | Contains private data |
| Timing | Static, only available at the end of the session |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CBACKTESTING / AcctSumRpt** | | | | | (n times) | |
| 1699 | AccountSummaryReportID | RptID | S | | String | Single identifier for each Account Summary Report message |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 15 | Currency | Ccy | N | | Currency | Code of currency in which the amounts in this message are expressed. Expressed as per ISO 4217 standard |
| **CBACKTESTING / AcctSumRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | CQ | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CBACKTESTING /AcctSumRpt/ MgnAmt** | | | | | | Margin Amounts<br><br>(n times) |
| →1645 | MarginAmt | Amt | N | | Amt | Amount of Margin |
| →1644 | MarginAmtType | Typ | N | 301<br>302<br>303<br>304<br>305<br>306 | Int | 301: Present position's value: value of the position of the session being analyzed at the closing price of the current session.<br>302: Initial Margin of the session being analyzed.<br>303: Maximum loss<br>304: Loss not covered by the Initial Margin<br>305: 1-day Loss<br>306: 2-day Loss |
| →1714 | MarginAmountMarketSegmentID | MktSegID | N | See Table 1 in the "Coding Tables" document | String | CCP segment code |
| →1715 | MarginAmountMarketID | MktID | N | See Table 6 in the "Coding Tables" document | String | CCP code |
| **CBACKTESTING /AcctSumRpt/ Pty** | | | | | | (n times) |
| →448 | PartyID | ID | N | | String | If PartyRole[452]= 15, it contains the code of the Member to which the Margin Account belongs |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | If PartyRole[452]=4, it contains the Clearing Member code |
| | | | | | | If PartyRole[452]= 100, it contains the code of the Margin Account |
| à 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | N | 15 = Margin Firm<br>4 = Clearing Firm<br>100 = Margin Account | Int | Indicates the role taken up by the Code specified in PartyID<br><br>If PartyRole[452]= 15, it contains the code of the Member to which the Margin Account belongs<br><br>If PartyRole[452]=4, it contains the Clearing Member code<br><br>If PartyRole[452]= 100, it contains the code of the Margin Account |

## 11.6    Stress Testing DisclCosure Data

| CSTRESSTESTING.sc | |
|---|---|
| Group | Results at Margin Account level |
| Description | Amounts of the Stress Tests results by Margin account for Equity and Fixed Income Segment |
| Recipients | Member, Clearing Member |
| Privacy | Contains private data |
| Timing | Static, only available at the end of the session |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CSTRESSTESTING / AcctSumRpt** | | | | | (n times) | |
| 1699 | AccountSummaryReportID | RptID | S | | String | Single identifier for each Account Summary Report message |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 15 | Currency | Ccy | N | | Currency | Code of currency in which the amounts in this message are expressed. Expressed as per ISO 4217 standard |
| **CSTRESSTESTING / AcctSumRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | CQ | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message  Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CSTRESSTESTING /AcctSumRpt/ MgnAmt** | | | | | | Margin Amounts  (n times) |
| →1645 | MarginAmt | Amt | N | | Amt | Amount of Margin |
| →1644 | MarginAmtType | Typ | N | 311 312 313 314 | Int | 311: Clearing Member's worst case scenario 312: Margin required under worst case scenario parameters 313: Initial Margin 314: Stress Test Risk |
| →1714 | MarginAmountMarketSegmentID | MktSegID | N | See Table 1 in the "Coding Tables" document | String | CCP segment code |
| →1715 | MarginAmountMarketID | MktID | N | See Table 6 in the "Coding Tables" document | String | CCP code |
| **CSTRESSTESTING /AcctSumRpt/ Pty** | | | | | | (n times) |
| → 448 | PartyID | ID | N | | String | If PartyRole[452]= 15, it contains the code of the Member to which the Margin Account belongs  If PartyRole[452]=4, it contains the Clearing Member code  If PartyRole[452]= 100, it contains the code of the Margin Account |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| → 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | N | 15 = Margin Firm<br>4 = Clearing Firm<br>100 = Margin Account | Int | Indicates the role taken up by the Code specified in PartyID<br><br>If PartyRole[452]= 15, it contains the code of the Member to which the Margin Account belongs<br><br>If PartyRole[452]=4, it contains the Clearing Member code<br><br>If PartyRole[452]= 100, it contains the code of the Margin Account |

## 11.7   Cash movements detail per collateral account

| CCASHMOVBRKD.cc | |
|---|---|
| Group | Results at Collateral Account level |
| Description | Information on Cash Movements to be carried out in multilateral settlement by a Clearing Member, broken down by Non- Clearing Member, Collateral Account, concept and cash movements group. Includes daily and monthly concepts for Equity and Fixed Income Segment |
| Recipients | Member, Clearing Member |
| Privacy | Contains private data |
| Timing | Static, only available at the end of the session |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CCASHMOVBRKD / AcctSumRpt** | | | | | (n times) | |
| 1699 | AccountSummaryReportID | RptID | S | | String | Single identifier for each Account Summary Report message |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| 15 | Currency | Ccy | N | | Currency | Code of currency in which the amounts in this message are expressed. Expressed as per ISO 4217 standard |
| **CCASHMOVBRKD / AcctSumRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | CQ | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 56 | TargetComp ID | TID | S | | String | Contains "????" |
| 50 | SenderSubI D | SSub | S* | See Table 6 in the "Coding Tables" document | String | CCP code |
| 52 | SendingTim e | Snt | S | | UTC Timestamp | Time file was generated |
| **CCASHMOVBRKD /AcctSumRpt/ Pty** | | | | | | (n times) |
| →448 | PartyID | ID | N | | String | If PartyRole[452]=4, it contains the CCP Clearing Member code |
| | | | | | | If PartyRole [452] = 49, it contains the code of the Member to which the Collateral Account belongs |
| | | | | | | If PartyRole[452]= 101, it contains the code of the Collateral Account |
| →447 | PartyIDSour ce | Src | N | D = Proprietary/ Custom code | Char | |
| →452 | PartyRole | R | N | 4 = Clearing Firm 49 = Collateral Firm 101 = Collateral Account | Int | Indicates the role taken up by the Code specified in PartyID |
| **CCASHMOVBRKD /AcctSumRpt/ PayCol** | | | | | | Cash movements (n times) |
| →1708 | PayCollectTy pe | Typ | N | See Table 11 in the "Coding Tables" document | String | Type of Cash Movement |
| →1710 | PayAmount | PayAmt | N | | Amt | Amount of Cash Movement |
| →1712 | PayCollectM arketSegme ntID | MktSegID | N | See Table 1 in the "Coding Tables" document | String | CCP segment code |
| →1713 | PayCollectM arketID | MktID | N | See Table 6 in the "Coding Tables" document | String | CCP code |
| **CCASHMOVBRKD /AcctSumRpt/ PayCol/ Stip*** | | | | | | Cash movements (n times) |
| → 233* | StipulationT ype | Typ | N | CMGRP | String | "CMGRP" |
| → 234* | StipulationV alue | Val | N | | String | Cash Movements group within the Payment Agent |

## 11.8    Cash movements summary aggregated per collateral account

| | CCASHMOVCC.cc | |
|---|---|---|
| Group | Results at Margin Account level | |
| Description | Information on Cash Movements to be carried out in multilateral settlement by a Clearing Member, broken down by Non- Clearing Member, Collateral Account and cash movements group. | |

| | | |
|---|---|---|
| Recipients | Member, Clearing Member | |
| Privacy | Contains private data | |
| Timing | Static, only available at the end of the session | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CCASHMOVCC / AcctSumRpt** | | | | | (n times) | |
| 1699 | AccountSummaryReportID | RptID | S | | String | Single identifier for each Account Summary Report message |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| 15 | Currency | Ccy | N | | Currency | Code of currency in which the amounts in this message are expressed. Expressed as per ISO 4217 standard |
| **CCASHMOVCC / AcctSumRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | CQ | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 6 in the "Coding Tables" document | String | CCP code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CCASHMOVCC /AcctSumRpt/ Pty** | | | | | (n times) | |
| → 448 | PartyID | ID | N | | String | If PartyRole[452]=4, it contains the CCP Clearing Member code<br><br>If PartyRole [452] = 49, it contains the code of the Member to which the Collateral Account belongs<br><br>If PartyRole[452]= 101, it contains the code of the Collateral Account |
| → 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | N | 4 = Clearing Firm<br><br>49 = Collateral Firm<br><br>101 = Collateral Account | Int | Indicates the role taken up by the Code specified in PartyID |
| **CCASHMOVCC /AcctSumRpt/ PayCol** | | | | | | Cash movements (n times) |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| →1710 | PayAmount | PayAmt | N | | Amt | Amount of Cash Movement |
| →1712 | PayCollectMarketSegmentID | MktSegID | N | See Table 1 in the "Coding Tables" document | String | CCP segment code |
| →1713 | PayCollectMarketID | MktID | N | See Table 6 in the "Coding Tables" document | String | CCP code |
| **CCASHMOVCC /AcctSumRpt/ PayCol/ Stip*** | | | | | | Cash movements (n times) |
| à 233* | StipulationType | Typ | N | CMGRP | String | "CMGRP" |
| → 234* | StipulationValue | Val | N | | String | Cash Movements group within the Payment Agent |

## 11.9 Margins required per Margin Account unrelated with Position Account

| **CREQMARGM.sc** | |
|---|---|
| Group | Results at Margin Account level |
| Description | Information for two-level structure accounts regarding required margins at Margin Account level. |
| Destinations | Member, Clearing Member |
| Privacy | Contains private data |
| Timing | Static, it is only available at the close of the session. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CREQMARGM / AcctSumRpt** | | | | | (n times) | |
| 1699 | AccountSummaryReportID | RptID | S | | String | Single identifier for each Account Summary Report message |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| 15 | Currency | Ccy | N | | Currency | Code of currency in which the amounts in this message are expressed. Expressed as per ISO 4217 standard |
| **CREQMARGM / AcctSumRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | CQ | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document" | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CREQMARGM /AcctSumRpt/ MgnAmt** | | | | | | Margin Amounts (n times) |
| à1645 | MarginAmt | Amt | N | | Amt | Required margins not related with position account |
| →1714 | MarginAmountMarketSegmentID | MktSegID | N | See Table 1 in the "Coding Tables" document | String | CCP segment code |
| →1715 | MarginAmountMarketID | MktID | N | See Table 6 in the "Coding Tables" document | String | CCP code |
| **CREQMARGM /AcctSumRpt/ Pty** | | | | | | (n times) |
| →448 | PartyID | ID | N | | String | If PartyRole[452]= 15, it contains the code of the Member to which the Margin Account belongs<br><br>If PartyRole[452]=4, it contains the CCP Clearing Member code<br><br>If PartyRole[452]= 100, it contains the code of the Margin Account |
| →447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| →452 | PartyRole | R | N | 15 = Margin Firm<br>4 = Clearing Firm<br>100 = Margin Account | Int | Indicates the role taken up by the Code specified in PartyID<br><br>If PartyRole[452]= 15, it contains the code of the Member to which the Margin Account belongs<br><br>If PartyRole[452]=4, it contains the Clearing Member code<br><br>If PartyRole[452]= 100, it contains the code of the Margin Account |

## 11.10 Margins required and Collateral posted per Collateral Account not related with Position Account

| CREQMARGMCCP.cc | |
|---|---|
| Group | Results per Collateral Account at CCP level |
| Description | Information for two-level structure accounts regarding required margins and posted collateral at Collateral Account level. |
| Destinations | Member, Clearing Member |
| Privacy | Contains private data |
| Timing | Static, it is only available at the close of the session. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CREQMARGMCCP / AcctSumRpt** | | | | | (n times) | |
| 1699 | AccountSummaryReportID | RptID | S | | String | Single identifier for each Account Summary Report message |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| 15 | Currency | Ccy | N | | Currency | Code of currency in which the amounts in this message are expressed. Expressed as per ISO 4217 standard |
| **CREQMARGMCCP / AcctSumRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | CQ | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message. Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 6 in the "Coding Tables" document | String | CCP code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CREQMARGMCCP /AcctSumRpt/ MgnAmt** | | | | | | Margin Amounts (n times) |
| →1645 | MarginAmt | Amt | N | | Amt | Required margins not related with position account |
| →1715 | MarginAmountMarketID | MktID | N | See Table 6 in the "Coding Tables" document | String | CCP code |
| **CREQMARGMCCP /AcctSumRpt/ Pty** | | | | | | (n times) |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| → 448 | PartyID | ID | N | | String | If PartyRole [452] = 49, it contains the code of the Member to which the Collateral Account belongs<br><br>If PartyRole[452]=4, it contains the Clearing Member code<br><br>If PartyRole[452]= 101, it contains the code of the Collateral Account |
| à 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | N | 49 = Collateral Firm<br>4 = Clearing Firm<br>101 = Collateral Account | Int | Indicates the role taken up by the Code specified in PartyID<br><br>If PartyRole [452] = 49, it contains the code of the Member to which the Collateral Account belongs<br><br>If PartyRole[452]=4, it contains the Clearing Member code<br><br>If PartyRole[452]= 101, it contains the code of the Collateral Account |
| **CREQMARGMCCP /AcctSumRpt/ CollAmt** | | | | | | Garantías depositadas<br><br>(n times) |
| →1706 | CollateralType | Typ | S | See Table 12 in the "Coding Tables" document" | String | Type of Collateral |
| →1704 | CurrentCollateralAmount | Amt | S | | Amt | Amount of Collateral |
| →2093 | CollateralAmountMarketID | MktID | N | See Table 6 in the "Coding Tables" document" | String | CCP code |
| **CREQMARGMCCP /AcctSumRpt/ PayCol** | | | | | | Movimientos de efectivo (n times) |
| →1708 | PayCollectType | Typ | N | | String | Type of Cash Movement<br><br>In this case it's the margin requirement amount |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| →1710 | PayAmount | PayAmt | N | | Amt | Difference between the required Initial Margin and the posted margins. |
| →1713 | PayCollect MarketID | MktID | N | See Table 6 in the "Coding Tables" document" | String | CCP code |

# 12 Results for Clearing Members

## 12.1 Margins required from the Clearing Member at CCP level

| CMARGINSCLM.cc | |
|---|---|
| Group | Results for Clearing Members |
| Description | Detail of Required Margins and Collateral. Information concerning all segments of the CCP for Equity and Fixed Income Segment |
| Recipients | Clearing Member |
| Privacy | Contains private data |
| Timing | Static, only available at the end of the session |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CMARGINSCLM / AcctSumRpt** | | | | | (n times) | |
| 1699 | AccountSummaryReportID | RptID | S | | String | Single identifier for each Account Summary Report message |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| 255* | CreditRating | CrdRtg | N | | String | Solvency of the entity |
| 15 | Currency | Ccy | N | | Currency | Code of currency in which the amounts in this message are expressed. Expressed as per ISO 4217 standard |
| **CMARGINSCLM / AcctSumRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | CQ | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message. Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 6 in the "Coding Tables" document | String | CCP code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CMARGINSCLM /AcctSumRpt/ MgnAmt** | | | | | | Required Margin Amounts (n times) |
| →1645 | MarginAmt | Amt | N | | Amt | Amount of Required Margin |
| →1644 | MarginAmtType | Typ | N | See Table 10 in the "Coding Tables" document | Int | Required Margin Type. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à1714 | MarginAmo untMarketS egmentID | MktSegID | N | See Table 1 in the "Coding Tables" document | String | CCP segment code |
| →1715 | MarginAmo untMarketI D | MktID | N | See Table 6 in the "Coding Tables" document | String | CCP code |
| **CMARGINSCLM /AcctSumRpt/ MgnAmt/ Stip*** | | | | | | (1 time) Applicable only if MarginAmtType = 114. |
| → 233* | StipulationT ype | Typ | N | CCD | String | |
| → 234* | StipulationV alue | Val | N | | String | If StipulationType = CCD, **Sponsored Direct Clearing Client code.** Applicable only if MarginAmtType = 114. |
| **CMARGINSCLM /AcctSumRpt/ MgnAmt/ MgnAmtDet*** | | | | | | (n times) Detail for MarginType 106, 107, 115 or 116. |
| →1645 | MarginAmt | Amt | S | | Amt | Amount of Required Margin |
| → 448 | PartyID | ID | S | | String | If PartyRole[452]=15, it contains the CCP Member code |
| → 447 | PartyIDSour ce | Src | S | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | S | 15 = Margin Firm | Int | Indicates the role taken up by the Code specified in PartyID |
| **CMARGINSCLM /AcctSumRpt/ Pty** | | | | | | (n times) |
| → 448 | PartyID | ID | N | | String | If PartyRole[452]=4, it contains the CCP Clearing Member code |
| → 447 | PartyIDSour ce | Src | N | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | N | 4 = Clearing Firm | Int | Indicates the role taken up by the Code specified in PartyID

If PartyRole[452]=4, it contains the Clearing Member code |
| **CMARGINSCLM /AcctSumRpt/ CollAmt** | | | | | | Collateral

(n times) |
| →1706 | CollateralTy pe | Typ | N | See Table 12 in the "Coding Tables" document | String | Type of Collateral. When empty, this block includes the total amount. |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à1704 | CurrentCollateralAmount | Amt | S | | Amt | Amount of Collateral |
| →2093 | CollateralAmountMarketID | MktID | N | See Table 6 in the "Coding Tables" document | String | CCP code |
| **CMARGINSCLM /AcctSumRpt/ CollAmt/ Stip*** | | | | | | Collateral details according CollateralType (n times) |
| → 233* | StipulationType | Typ | N | CLME CADF CAIE | String | |
| → 234* | StipulationValue | Val | N | | String | If StipulationType=CLME: Total posted collateral valuation in a CM buffer account.

If StipulationType=CADF: Total posted collateral valuation in a Default Fund account with automatic or deficit cash adjustment.

If StipulationType=CAIE: Total posted collateral valuation in an Individual or Extraordinary fund account with automatic or deficit cash adjustment. |
| **CMARGINSCLM /AcctSumRpt/ PayCol** | | | | | | Cash movements (1 time) |
| →1708 | PayCollectType | Typ | N | | String | Type of Cash Movement In this case it's the margin requirement amount |
| →1710 | PayAmount | PayAmt | N | | Amt | Amount of Cash Movement |
| →1713 | PayCollectMarketID | MktID | N | See Table 6 in the "Coding Tables" document | String | CCP code |
| **CMARGINSCLM /AcctSumRpt/ PayCol/ Stip*** | | | | | | Cash movement detail (n times) |
| → 233* | StipulationType | Typ | N | CLME CADF CAIE | String | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à 234* | StipulationValue | Val | N | | String | If StipulationType=CLME: Cash collateral movement resulting from CM buffer accounts. If StipulationType=CADF: Cash collateral movement resulting from Default Fund account with automatic or deficit cash adjustment. If StipulationType=CAIE: Cash collateral movement resulting from Individual or Extraordinary Fund Account ~~with automatic or deficit cash adjustment~~. |
| **CMARGINSCLM /AcctSumRpt/ Stip*** | | | | | | (n times) |
| → 233* | StipulationType | Typ | N | EQTY | String | |
| → 234* | StipulationValue | Val | N | | String | If StipulationType = EQTY, Equity of the Entity |
| **CMARGINSCLM /AcctSumRpt/ RiskLmtTyp*** | | | | | | Risk data (n times) |
| →1530* | RiskLimitType | Typ | N | | String | Limit type: 100 = Intraday Risk Limit usage at end of session 101 = Resulting Intraday Risk Limit for next session 102 = Individual Fund for New Trades 103 = Collateral Account Holder Initial margin surplus available for the Clearing Member in the Default Fund's Stress Test 104 = Default Fund's Stress Test Risk 105 = Intraday Risk Limit liable amount 106 = Credit granted by CCP on Intraday Risk Limit liable amount |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | 107 = Margin Call Limit liable amount |
| | | | | | | 108 = Credit granted by CCP on Margin Call Limit liable amount |
| | | | | | | 109 = Resulting Intraday Risk Limit at end of session |
| à 1531* | RiskLimitAmount | Amt | N | | Amt | |
| →1714* | MarginAmountMarketSegmentID | MktSegID | N | See Table 1 in the "Coding Tables" document | String | CCP segment code |
| →1715* | MarginAmountMarketID | MktID | N | See Table 6 in the "Coding Tables" document | String | CCP code |

## 12.2  Cash movements for the Clearing Member at CCP level

| | CCASHMOVCLM.cc |
|---|---|
| Group | Results at Clearing Member level |
| Description | Information on Cash Movements to be carried out in multilateral settlement by a Clearing Member, broken down by Non- Clearing Member and concept. Includes daily and monthly concepts for Equity and Fixed Income Segment |
| Recipients | Member, Clearing Member |
| Privacy | Contains private data |
| Timing | Static, only available at the end of the session |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CCASHMOVCLM / AcctSumRpt** | | | | | (n times) | |
| 1699 | AccountSummaryReportID | RptID | S | | String | Single identifier for each Account Summary Report message |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| 15 | Currency | Ccy | N | | Currency | Code of currency in which the amounts in this message are expressed. Expressed as per ISO 4217 standard |
| **CCASHMOVCLM / AcctSumRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | CQ | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message |

| 56 | TargetCompID | TID | S | | String | Contains "????" |
|---|---|---|---|---|---|---|
| 50 | SenderSubID | SSub | S* | See Table 6 in the "Coding Tables" document | String | CCP code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CCASHMOVCLM /AcctSumRpt/ Pty** | | | | | | (n times) |
| → 448 | PartyID | ID | N | | String | If PartyRole[452]=1, it contains the CCP Member code<br><br>If PartyRole[452]=4, it contains the CCP Clearing Member code |
| → 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | N | 1 = Executing Firm (CCP Member code)<br><br>4 = Clearing Firm | Int | Indicates the role taken up by the Code specified in PartyID<br><br>If PartyRole[452]=1, it contains the CCP Member code.<br><br>If PartyRole[452]=4, it contains the Clearing Member code |
| **CCASHMOVCLM /AcctSumRpt/ PayCol** | | | | | | Cash movements<br><br>(n times) |
| →1708 | PayCollectType | Typ | N | See Table 11 in the "Coding Tables" document | String | Type of Cash Movement |
| →1710 | PayAmount | PayAmt | N | | Amt | Amount of Cash Movement |
| →1712 | PayCollectMarketSegmentID | MktSegID | N | See Table 1 in the "Coding Tables" document | String | CCP segment code |
| →1713 | PayCollectMarketID | MktID | N | See Table 6 in the "Coding Tables" document | String | CCP code |
| **CCASHMOVCLM /AcctSumRpt/ PayCol/ Stip*** | | | | | | Cash movements<br><br>(n times) |
| → 233* | StipulationType | Typ | N | CMGRP | String | "CMGRP" |
| → 234* | StipulationValue | Val | N | | String | Cash Movements group within the Payment Agent |

# 13 Results for Payment Agents

## 13.1 Cash movements for the Payment Agent at CCP level

| CCASHMOVTREAS.cc | |
|---|---|
| Group | Results for Payment Agents |
| Description | Cash movements to be carried out by the Payment Agent for Equity and Fixed Income Segment |
| Recipients | Payment Agent, Clearing Member |
| Privacy | Contains private data |
| Timing | Static, only available at the end of the session |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CCASHMOVTREAS / AcctSumRpt** | | | | | (n times) | |
| 1699 | AccountSummaryReportID | RptID | S | | String | Single identifier for each Account Summary Report message |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| 15 | Currency | Ccy | N | | Currency | Code of currency in which the amounts in this message are expressed. Expressed as per ISO 4217 standard |
| **CCASHMOVTREAS / AcctSumRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | CQ | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 6 in the "Coding Tables" document | String | CCP code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CCASHMOVTREAS /AcctSumRpt/ Pty** | | | | | (n times) | |
| → 448 | PartyID | ID | N | | String | If PartyRole[452]=4, it contains the CCP Clearing Member code<br><br>If PartyRole[452]=30, it contains the Payment Agent |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| → 452 | PartyRole | R | N | 4 = Clearing Firm<br><br>30 = Payment Agent | Int | Indicates the role taken up by the Code specified in PartyID<br><br>If PartyRole[452]=4, it contains the Clearing Member code<br><br>If PartyRole[452]=30, it contains the Payment Agent |
| **CCASHMOVTREAS /AcctSumRpt/ PayCol** | | | | | | Cash movements<br><br>(n times) |
| →1710 | PayAmount | PayAmt | N | | Amt | Amount of Cash Movement |
| →1712 | PayCollectMarketSegmentID | MktSegID | N | See Table 1 in the "Coding Tables" document | String | CCP segment code |
| →1713 | PayCollectMarketID | MktID | N | See Table 6 in the "Coding Tables" document | String | CCP code |
| **CCASHMOVTREAS /AcctSumRpt/ PayCol / Stip\*** | | | | | | |
| → 233\* | StipulationType | Typ | N | CMGRP | String | "CMGRP" |
| → 234\* | StipulationValue | Val | N | | String | Cash Movements group within the Payment Agent |

# 14 Netting and Settlement Instructions

## 14.1 Settlement Instructions for the following session

| CSETTLINSTNEXT.sc | |
|---|---|
| Group | Netting and Settlement Instructions |
| Description | Instructions generated today that will be sent for settlement during the following session for Equity and Fixed Income Segment |
| Recipients | Member, Clearing Member, Settlement Participant |
| Privacy | Contains private data |
| Timing | Static, only available at the end of the session |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CSETTLINSTNEXT / TrdCaptRpt** | | | | | (n times) | |
| 1003 | TradeID | TrdID | N | | String | CCP register identifier. This field is always present in the message |
| 828 | TrdType | TrdTyp | N | See Table 4 in the "Coding Tables" document | Int | Type of FIX Trade. This value is used along with TrdSubType [829] |
| 829 | TrdSubType | TrdSubTyp | N | See Table 4 in the "Coding Tables" document | Int | This value is used along with TrdType [828] |
| 32 | LastQty | LastQty | S | >= 0, without decimals | Qty | Volume / Notional of securities in the Instruction |
| 31 | LastPx | LastPx | S | | Price | Calculated Price For FI shown in % |
| 15 | Currency | Ccy | N | | Currency | Currency code. Expressed as per ISO 4217 standard |
| 60 | TransactTime | TxnTm | N | | UTCTimestamp | Date and time when transaction was carried out, in UTC format |
| 64 | SettlDate | SettlDt | N | | LocalMktDate | Intended Settlement Date |
| 381 | GrossTradeAmt | GrossTrdAmt | N | | Amt | Cash Amount of the Instruction  Can be negative, depending on the result of netting on net position accounts |
| 5681* | ExchangeTradeType | ExchTrdTyp | N | See Table 4 in the "Coding Tables" document | String | CCP Trade Type |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CSETTLINSTNEXT / TrdCaptRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | AE | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CSETTLINSTNEXT /TrdCaptRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A] or Security Reference | String (5) | |
| 48 | SecurityID | ID | N | | String (12) | ISIN CODE |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| **CSETTLINSTNEXT /TrdCaptRpt/ RptSide** | | | | | | (1 time)<br><br>Always 1, since it only includes the buyer or the seller, depending on the status of the recipient of the message |
| → 54 | Side | Side | S | 1 = Buy<br>2 = Sell | Char | Sign of the Securities position |
| → 77 | PositionEffect | PosEfct | N | "O" = Open " | | |
| **CSETTLINSTNEXT /TrdCaptRpt/ RptSide/ Pty** | | | | | | (n times) |
| →→ 448 | PartyID | ID | N | | String | If PartyRole[452]=1, it contains the CCP Member code<br><br>If PartyRole[452]=4, it contains the CCP Clearing Member code<br><br>If PartyRole[452]=10, it contains the CSD Code<br><br>If PartyRole[452]=38, it contains the Position Account<br><br>If PartyRole[452]=90, it contains the Participant's Code |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | If PartyRole[452]=91, it contains the Settlement Account code |
| à→ 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| →→ 452 | PartyRole | R | N | 1 = Executing Firm<br>4 = Clearing Firm<br>10 = CSD Code<br>38 = Position Account<br>90 = Settlement Firm<br>91 = Settlement Account | Int | Indicates the role taken up by the reference specified in PartyID |
| **CSETTLINSTNEXT /TrdCaptRpt/ RptSide/ Stip** | | | | | | (n times) |
| →→ 233 | StipulationType | Typ | N | CLIQ<br>ILIQDCV<br>TINST | String | |
| →→ 234 | StipulationValue | Val | N | | String | For Settlement Instructions:<br>• If StipulationType [233] = CLIQ, it contains the number of the settlement cycle to which the Settlement Instruction is sent<br>• If StipulationType [233] = ILIQDCV, it contains the identifier of the Settlement Instruction in the CSD<br>• If StipulationType [233] = TINST, it contains the Instruction Type:<br>  \* DVP = Delivery versus payment<br>  \* RVP = Receipt versus payment<br>  \* DWP = Delivery with payment<br>  \* DFP = Delivery free of payment<br>  \* RFP = Receipt free of payment |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|------|------|-------|-----|--------------|--------|-------------|
| | | | | | | * PWD = Payment / collection without delivery |
| | | | | | | * ROC = Instructions for payment without delivery with zero cash |
| | | | | | | * RWP = Receipt with payment |

## 14.2 New Instructions generated by Release

| CSETTLINSTREL.sc | |
|---|---|
| Group | Netting and Settlement Instructions |
| Description | Instructions generated during the session as the result of Release of Trades previously held. The Instructions generated will be sent for settlement during the next available cycle. Only applicable for the Equity Segment |
| Recipients | Member, Clearing Member, Settlement Participant |
| Privacy | Contains private data |
| Timing | Available during the session. Dynamic, the registers differ from one cycle to another |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|------|------|-------|-----|--------------|--------|-------------|
| **CSETTLINSTREL / TrdCaptRpt** | | | | | (n times) | |
| 1003 | TradeID | TrdID | N | | String | CCP register identifier. This field is always present in the message |
| 828 | TrdType | TrdTyp | N | See Table 4 in the "Coding Tables" document | Int | Type of FIX Trade. This value is used along with TrdSubType [829] |
| 829 | TrdSubType | TrdSubTyp | N | See Table 4 in the "Coding Tables" document | Int | This value is used along with TrdType [828] |
| 32 | LastQty | LastQty | S | >= 0, without decimals | Qty | Volume of securities in the Instruction |
| 31 | LastPx | LastPx | S | | Price | Price calculated |
| 15 | Currency | Ccy | N | | Currency | Currency code. Expressed as per ISO 4217 standard |
| 60 | TransactTime | TxnTm | N | | UTCTimestamp | Date and time when transaction was carried out, in UTC format |
| 64 | SettlDate | SettlDt | N | | LocalMktDate | Intended Settlement Date |
| 381 | GrossTradeAmt | GrossTrdAmt | N | | Amt | Cash Amount of the Instruction |
| 5681* | ExchangeTradeType | ExchTrdTyp | N | See Table 4 in the "Coding Tables" document | String | CCP Trade Type |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 716 | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CSETTLINSTREL / TrdCaptRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | AE | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CSETTLINSTREL /TrdCaptRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A] or Security Reference | String (5) | |
| 48 | SecurityID | ID | N | | String (12) | ISIN CODE |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| **CSETTLINSTREL /TrdCaptRpt/ RptSide** | | | | | | (1 time)<br><br>Always 1, since it only includes the buyer or the seller, depending on the status of the recipient of the message |
| → 54 | Side | Side | S | 1 = Buy 2 = Sell | Char | Side of the Securities position |
| → 77 | PositionEffect | PosEfct | N | "O" = Open | | |
| **CSETTLINSTREL /TrdCaptRpt/ RptSide/ Pty** | | | | | | (n times) |
| →→ 448 | PartyID | ID | N | | String | If PartyRole[452]=1, it contains the CCP Member code<br><br>If PartyRole[452]=4, it contains the CCP Clearing Member code<br><br>If PartyRole[452]=10, it contains the CSD Code<br><br>If PartyRole[452]=38, it contains the Position Account |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | If PartyRole[452]=90, it contains the Participant's Code |
| | | | | | | If PartyRole[452]=91, it contains the Settlement Account code |
| à→ 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| →→ 452 | PartyRole | R | N | 1 = Executing Firm<br>4 = Clearing Firm<br>10 = CSD Code<br>38 = Position Account<br>90 = Settlement Firm<br>91 = Settlement Account | Int | Indicates the role taken up by the reference specified in PartyID |
| **CSETTLINSTREL /TrdCaptRpt/ RptSide/ Stip** | | | | | | (n times) |
| →→ 233 | StipulationType | Typ | N | CLIQ<br>ILIQDCV<br>TINST | String | |
| →→ 234 | StipulationValue | Val | N | | String | For Settlement Instructions:<br>• If StipulationType [233] = CLIQ, it contains the number of the settlement cycle to which the Settlement Instruction is sent<br>• If StipulationType [233] = ILIQDCV, it contains the identifier of the Settlement Instruction in the CSD<br>• If StipulationType [233] = TINST, it contains the Instruction Type:<br>* RVP = Receipt versus payment |

## 14.3    Breakdown of Trades in each Settlement Instruction

| CSETTLINSTDET.sc | |
|---|---|
| Group | Netting and Settlement Instructions |
| Description | List of the Trades included in each Settlement Instruction for Equity and Fixed Income Segment |
| Recipients | Member, Clearing Member, Settlement Participant |
| Privacy | Contains private data |
| Timing | Available during the session. Dynamic, new registers may be added at any time. Registers are not modified or removed |

| TAG | FIX NAME | FIXML NAME | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CSETTLINSTDET / RgstInstrctns** | | | | | (n times) | |
| 513 | RegistID | ID | S | | String (30) | Single identifier for each Registration Instructions message |
| 514 | RegistTransType | TransTyp | S | 0 = New | Char | |
| 1003* | TradeID | TrdID | N | | String | CCP register identifier for the Settlement Instruction |
| 828* | TrdType | TrdTyp | N | See Table 4 in the "Coding Tables" document | Int | Type of FIX Trade in the Settlement Instruction. This value is used along with TrdSubType [829] |
| 829* | TrdSubType | TrdSubTyp | N | See Table 4 in the "Coding Tables" document | Int | This value is used along with TrdType [828] |
| 5681* | ExchangeTradeType | ExchTrdTyp | N | See Table 4 in the "Coding Tables" document | String | CCP Trade Type of the Settlement Instruction |
| 54* | Side | Side | N | 1 = Buy 2 = Sell | Char | Side of the securities position |
| 32* | LastQty | LastQty | S | >= 0, without decimals | Qty | Quantity / Notional of the Settlement Instruction |
| 381* | GrossTradeAmt | GrossTrdAmt | N | | Amt | Cash Amount of the Settlement Instruction Can be negative, depending on the result of netting on net Position accounts |
| 64* | SettlDate | SettlDt | N | | LocalMktDate | Intended Settlement Date |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716* | SettlSessID | SetSesID | N | ITD = Intraday EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CSETTLINSTDET / RgstInstrctns / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | o | String | Identifies the type of message |

| TAG | FIX NAME | FIXML NAME | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|------|----------|-----------|-----|--------------|--------|-------------|
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CSETTLINSTDET /RgstInstrctns / Pty** | | | | | | (n times) |
| → 448 | PartyID | ID | S* | | String | If PartyRole[452]=1, it contains the CCP Member code<br><br>If PartyRole[452]=4, it contains the CCP Clearing Member code<br><br>If PartyRole[452]=38, it contains the Position Account<br><br>If PartyRole[452]=90, it contains the Participant's Code<br><br>If PartyRole[452]=91, it contains the Settlement Account code |
| → 447 | PartyIDSource | Src | S | D = Proprietary/ Custom code | String | |
| → **452** | PartyRole | R | S | 1 = Executing Firm<br><br>4 = Clearing Firm<br><br>38 = Position Account<br><br>90 = Settlement Firm<br><br>91 = Settlement Account | Int | Indicates the role taken up by the reference specified in PartyID |
| **CSETTLINSTDET /RgstInstrctns/ Pty/ Sub** | | | | | | (1 time) |
| →→ 523 | PartySubID | ID | S* | TRD = Information on details of a Trade | String | |
| →→ 803 | PartySubIDType | Typ | S | | Int | This field is required by the standard. |
| **CSETTLINSTDET /RgstInstrctns/ Instrmt\*** | | | | | | |
| 55* | Symbol | Sym | N | [N/A] or Security Reference | String(5) | |

| TAG | FIX NAME | FIXML NAME | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 48* | SecurityID | ID | N | | String(12) | ISIN CODE |
| 22* | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| **CSETTLINSTDET /RgstInstrctns/ Stip*** | | | | | | (n times) |
| → 233* | StipulationType | Typ | N | CLIQ TINST | String | |
| → 234* | StipulationValue | Val | N | | String | If StipulationType [233] = CLIQ, it contains the number of the settlement cycle to which the Settlement Instruction is sent<br><br>If StipulationType [233] = TINST, it contains the Settlement Instruction:<br>• DVP = Delivery versus payment<br>• RVP = Receipt versus payment<br>• DWP = Delivery with payment<br>• DFP = Delivery free of payment<br>• RFP = Receipt free of payment<br>• PWD = Payment / collection without delivery<br>• ROC = Instructions for payment without delivery with zero cash<br>• RWP = Receipt with payment |
| **CSETTLINSTDET /RgstInstrctns/ ReltdTrd *** | | | | | | (n times) |
| → 1856* | RelatedTradeID | ID | N | | String | CCP register identifier of the trade included in the Settlement Instruction |
| **CSETTLINSTDET /RgstInstrctns/ ReltdTrd*/ Stip*** | | | | | | (n times) |
| → 233* | StipulationType | Typ | N | TRTYP TRSUBT EXTT SIDE LASTQ GRTA | String | |

| TAG | FIX NAME | FIXML NAME | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|----------|------------|-----|--------------|--------|-------------|
| à 234* | StipulationValue | Val | N | | String | If StipulationValue[233] =TRTYP, it contains the type of FIX Trade of the Trade in the Settlement Instruction |
| | | | | | | If StipulationValue[233] =TRSUBT, it contains the subtype of FIX Trade in the Trade in the Settlement Instruction |
| | | | | | | If StipulationValue[233] =EXTT, it contains the CCP Trade Type of the Trade in the Settlement Instruction |
| | | | | | | If StipulationValue[233] =SIDE, it contains the side of the Trade in the Settlement Instruction |
| | | | | | | If StipulationValue[233] =LASTQ, it contains the volume of the Trade in the Settlement Instruction |
| | | | | | | If StipulationValue[233] =GRTA, it contains the Cash Amount of the Trade in the Settlement Instruction |
| **CSETTLINSTDET /RgstInstrctns/ ReltdTrd \*** | | | | | (n times) | |
| →1856* | RelatedTradeID | ID | N | | String | CCP register identifier of the trade included in the Settlement Instruction. |
| **CSETTLINSTDET /RgstInstrctns/ ReltdTrd\*/ Stip\*** | | | | | (n times) | |
| → 233* | StipulationType | Typ | N | TRTYP TRSUBT EXTT SIDE LASTQ GRTA | String | |
| → 234* | StipulationValue | Val | N | | String | Si StipulationValue[233] =TRSUBT, contiene el subtipo de Operación FIX de la Operación incluida en la Instrucción de Liquidación |
| | | | | | | Si StipulationValue[233] =EXTT, contiene el tipo de Operación de la ECC de la Operación incluida en la |

| | | | | | | Instrucción de Liquidación |
| | | | | | | Si StipulationValue[233] =SIDE, contiene el Signo de la Operación incluida en la Instrucción de Liquidación |
| | | | | | | Si StipulationValue[233] =LASTQ, contiene el volumen de la Operación incluida en la Instrucción de Liquidación |
| | | | | | | Si StipulationValue[233] =GRTA, contiene el importe Efectivo de la Operación incluida en la Instrucción de Liquidación |

# 15 Information on Settlements and Fails

## 15.1 Instructions settled during the session

| CSETTLEDINST.sc | |
|---|---|
| Group | Information on Settlements and Fails |
| Description | Instructions with any Intended Settlement Date and of any type (Buy/sell trades or Adjustments) that have been partially or totally settled during the session for Equity and Fixed Income Segment |
| Recipients | Member, Clearing Member, Settlement Participant |
| Privacy | Contains private data |
| Timing | Available during the session. Dynamic: varies in the course of the session |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CSETTLEDINST / TrdCaptRpt** | | | | | (n times) | |
| 1003 | TradeID | TrdID | N | | String | CCP register identifier. This field is always present in the message |
| 828 | TrdType | TrdTyp | N | See Table 4 in the "Coding Tables" document | Int | Type of FIX Trade. This value is used along with TrdSubType [829] |
| 829 | TrdSubType | TrdSubTyp | N | See Table 4 in the "Coding Tables" document | Int | This value is used along with TrdType [828] |
| 32 | LastQty | LastQty | S | >= 0, without decimals | Qty | Settlement Instruction / Notional quantity |
| 151* | LeavesQty | LeavesQty | N | | Qty | Outstanding Instruction volume / Notional |
| 31 | LastPx | LastPx | S | | Price | Average price of the Instruction For FI shown in % |
| 15 | Currency | Ccy | N | | Currency | Currency code. Expressed as per ISO 4217 standard |
| 60 | TransactTime | TxnTm | N | | UTCTimestamp | Date and time when transaction was carried out, in UTC format |
| 64 | SettlDate | SettlDt | N | | LocalMktDate | Intended Settlement Date |
| 381 | GrossTradeAmt | GrossTrdAmt | N | | Amt | Cash Amount of the Instruction

It can be negative depending on the outcome of netting on net Position accounts |
| 5681* | ExchangeTradeType | ExchTrdTyp | N | See Table 4 in the "Coding Tables" document | String | CCP Trade Type |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 716 | SettlSessID | SetSesID | N | ITD = Intraday<br>EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CSETTLEDINST / TrdCaptRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | AE | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CSETTLEDINST /TrdCaptRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A]<br>or Security Reference | String (5) | |
| 48 | SecurityID | ID | N | | String (12) | ISIN CODE |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| **CSETTLEDINST /TrdCaptRpt/ Amt** | | | | | | (n times) |
| → 708 | PosAmt | Amt | N | | Amt | |
| → 1585 | PosAmtReason | Rsn | N | 1000 = Outstanding Cash Amount | Int | This is the Cash Amount pending settlement in the event of a partial settlement |
| **CSETTLEDINST /TrdCaptRpt/ RptSide** | | | | | | (1 time)<br><br>Always 1, since it only includes the buyer or the seller, depending on the status of the recipient of the message |
| → 54 | Side | Side | S | 1 = Buy<br>2 = Sell | Char | Side of the Securities position |
| → 77 | PositionEffect | PosEfct | N | "O" = Open | | |
| **CSETTLEDINST /TrdCaptRpt/ RptSide/ Pty** | | | | | | (n times) |
| →→ 448 | PartyID | ID | N | | String | If PartyRole[452]=1, it contains the CCP Member code<br><br>If PartyRole[452]=4, it contains the CCP Clearing Member code |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | If PartyRole[452]=10, it contains the CSD Code |
| | | | | | | If PartyRole[452]=38, it contains the Position Account |
| | | | | | | If PartyRole[452]=90, it contains the Participant's Code |
| | | | | | | If PartyRole[452]=91, it contains the Settlement Account code |
| à→ 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| →→ 452 | PartyRole | R | N | 1 = Executing Firm<br>4 = Clearing Firm<br>10 = CSD Code<br>38 = Position Account<br>90 = Settlement Firm<br>91 = Settlement Account | Int | Indicates the role taken up by the reference specified in PartyID |
| **CSETTLEDINST /TrdCaptRpt/ RptSide/ Stip** | | | | | | (n times) |
| →→ 233 | StipulationType | Typ | N | CLIQ<br>ILIQDCV<br>TINST<br>ICORPDCV | String | |
| →→ 234 | StipulationValue | Val | N | | String | For Settlement Instructions:<br>• If StipulationType [233] = CLIQ, it contains the number of the settlement cycle to which the Settlement Instruction is sent<br>• If StipulationType [233] = ILIQDCV, it contains the identifier of the Settlement Instruction in the CSD<br>• If StipulationType [233] = TINST, it contains the Instruction Type:<br>* DVP = Delivery versus payment |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | | | * RVP = Receipt versus payment<br>* DWP = Delivery with payment<br>* DFP = Delivery free of payment<br>* RFP = Receipt free of payment<br>* PWD = Payment / collection without delivery<br>* ROC = Instructions for payment without delivery with zero cash<br>* RWP = Receipt with payment<br><br>For Corporate Actions:<br><br>• If StipulationType [233] = ICORPDCV, it contains the identifier of the Event in the CSD |

## 15.2   Instructions pending settlement

| CPENDINGINST.sc | |
|-----------------|--|
| Group | Information on Settlements and Fails |
| Description | Instructions that have not yet been totally settled during the session. At the end of the session, this file includes failed Instructions with any ISD. It doesn't include Trades Held  detailed in 8.2 |
| Recipients | Member, Clearing Member, Settlement Participant for Equity and Fixed Income Segment |
| Privacy | Contains private data |
| Timing | Available at the end of session. Dynamic: varies in the course of the session |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| **CPENDINGINST / TrdCaptRpt** | | | | | (n times) | |
| 1003 | TradeID | TrdID | N | | String | CCP register identifier. This field is always present in the message |
| 828 | TrdType | TrdTyp | N | See Table 4 in the "Coding Tables" document | Int | Type of FIX Trade. This value is used along with TrdSubType [829] |
| 829 | TrdSubType | TrdSubTyp | N | See Table 4 in the "Coding Tables" document | Int | This value is used along with TrdType [828] |
| 32 | LastQty | LastQty | S | >= 0, without decimals | Qty | Instruction / Notional Quantity |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 151* | LeavesQty | LeavesQty | N | | Qty | Outstanding Instruction volume / notional |
| 31 | LastPx | LastPx | S | | Price | Price of the Instruction For FI shown in % |
| 15 | Currency | Ccy | N | | Currency | Currency code. Expressed as per ISO 4217 standard |
| 60 | TransactTime | TxnTm | N | | UTCTimestamp | Date and time when transaction was carried out, in UTC format |
| 64 | SettlDate | SettlDt | N | | LocalMktDate | Intended Settlement Date |
| 381 | GrossTradeAmt | GrossTrdAmt | N | | Amt | Cash Amount of the Instruction<br><br>Can be negative, depending on the result of netting on net accounts |
| 5681* | ExchangeTradeType | ExchTrdTyp | N | See Table 4 in the "Coding Tables" document | String | CCP Trade Type |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | ITD = Intraday<br>EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |

**CPENDINGINST / TrdCaptRpt / Hdr**

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 35 | MsgType | MsgTyp | S | AE | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |

**CPENDINGINST /TrdCaptRpt/ Instrmt**

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 55 | Symbol | Sym | N | [N/A] or Security Reference | String (5) | |
| 48 | SecurityID | ID | N | | String (12) | ISIN code |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |

**CPENDINGINST /TrdCaptRpt/ Amt** (n times)

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| → 708 | PosAmt | Amt | N | | Amt | |
| → 1585 | PosAmtReason | Rsn | N | 1000 = Outstanding Cash Amount | Int | Cash Amount pending total or partial settlement |

**CPENDINGINST /TrdCaptRpt/ RptSide** (1 time)

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | Always 1, since it only includes the buyer or the seller, depending on the status of the recipient of the message |
| à 54 | Side | Side | S | 1 = Buy<br>2 = Sell | Char | Side of the Securities position |
| → 77 | PositionEffect | PosEfct | N | "O" = Open | | |
| **CPENDINGINST /TrdCaptRpt/ RptSide/ Pty** | | | | | | (n times) |
| →→ 448 | PartyID | ID | N | | String | If PartyRole[452]=1, it contains the CCP Member code<br><br>If PartyRole[452]=4, it contains the CCP Clearing Member code<br><br>If PartyRole[452]=10, it contains the CSD Code<br><br>If PartyRole[452]=38, it contains the Position Account<br><br>If PartyRole[452]=90, it contains the Participant's Code<br><br>If PartyRole[452]=91, it contains the Settlement Account code |
| →→ 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| →→ 452 | PartyRole | R | N | 1 = Executing Firm<br>4 = Clearing Firm<br>10 = CSD Code<br>38 = Position Account<br>90 = Settlement Firm<br>91 = Settlement Account | Int | Indicates the role taken up by the reference specified in PartyID |
| **CPENDINGINST /TrdCaptRpt/ RptSide/ Stip** | | | | | | (n times) |
| →→ 233 | StipulationType | Typ | N | CLIQ<br>ILIQDCV<br>TINST<br>ICORPDCV<br>BUYIND<br>NDAYSL | String | |
| →→ 234 | StipulationValue | Val | N | | String | For Settlement Instructions:<br>• If StipulationType [233] = CLIQ, it contains the number of the aggregation cycle to which the Settlement Instruction is sent |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | | | • If StipulationType [233] = ILIQDCV, it contains the identifier of the Settlement Instruction in the CSD |
| | | | | | | • If StipulationType [233] = TINST, it contains the Instruction Type: |
| | | | | | |   * DVP = Delivery versus payment |
| | | | | | |   * RVP = Receipt versus payment |
| | | | | | |   * DWP = Delivery with payment |
| | | | | | |   * DFP = Delivery free of payment |
| | | | | | |   * RFP = Receipt free of payment |
| | | | | | |   * PWD = Payment / collection without delivery |
| | | | | | |   * ROC = Instructions for payment without delivery with zero cash |
| | | | | | |   * RWP = Receipt with payment |
| | | | | | | • If StipulationType [233] = BUYIND, it contains the buy-in date |
| | | | | | | • If StipulationType [233] = NDAYSL, it contains the number of days late |
| | | | | | | For Corporate Actions: |
| | | | | | | • If StipulationType [233] = ICORPDCV, it contains the identifier of the Event in the CSD |

## 15.3  Settlement of Fails through a Buy-in

| **CFAILBUYIN.sc** | |
|---|---|
| Group | Information on Settlements and Fails |
| Description | Information concerning Fails settled through a Buy-in during the session for Equity and Fixed Income Segment |
| Recipients | Member, Clearing Member, Settlement Participant |
| Privacy | Contains private data |
| Timing | Static: only available at the end of the session |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| **CFAILBUYIN / TrdCaptRpt** | | | | | (n times) | |
| 1003 | TradeID | TrdID | N | | String | CCP register identifier. This field is always present in the message |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|------|------|-------|-----|--------------|--------|-------------|
| 828 | TrdType | TrdTyp | N | See Table 4 in the "Coding Tables" document | Int | Type of FIX Trade. This value is used along with TrdSubType [829] |
| 829 | TrdSubType | TrdSubTyp | N | See Table 4 in the "Coding Tables" document | Int | This value is used along with TrdType [828] |
| 1126 | OrigTradeID | OrigTrdID | N | | String | Contains the CCP register identifier for the failed Instruction the buy-in settles |
| 32 | LastQty | LastQty | S | >= 0, without decimals | Qty | Quantity / Notional of the Buy-in |
| 151* | LeavesQty | LeavesQty | N | | Qty | Outstanding Quantity / Notional of the Trade |
| 31 | LastPx | LastPx | S | | Price | Average price of the fail Instruction the buy-in settles For FI shown in % |
| 15 | Currency | Ccy | N | | Currency | Currency code. Expressed as per ISO 4217 standard |
| 60 | TransactTime | TxnTm | N | | UTCTimestamp | Date and time when the transaction was carried out, in UTC format |
| 64 | SettlDate | SettlDt | N | | LocalMktDate | Intended Settlement Date |
| 381 | GrossTradeAmt | GrossTrdAmt | N | | Amt | Cash Amount of the buy-in |
| 5681* | ExchangeTradeType | ExchTrdTyp | N | See Table 4 in the "Coding Tables" document | String | CCP Trade Type |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |

**CFAILBUYIN / TrdCaptRpt / Hdr**

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|------|------|-------|-----|--------------|--------|-------------|
| 35 | MsgType | MsgTyp | S | AE | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |

**CFAILBUYIN /TrdCaptRpt/ Instrmt**

Sensitivity: C2 Internal

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| 55 | Symbol | Sym | N | [N/A] or Security Reference | String (5) | |
| 48 | SecurityID | ID | N | | String (12) | ISIN code |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| **CFAILBUYIN /TrdCaptRpt/ RptSide** | | | | | | (1 time) Always 1, since it only includes the buyer or the seller, depending on the status of the recipient of the message |
| → 54 | Side | Side | S | 1 = Buy 2 = Sell | Char | Sign of the Securities position |
| → 77 | PositionEffect | PosEfct | N | "O" = Open | | |
| **CFAILBUYIN /TrdCaptRpt/ RptSide/ Pty** | | | | | | (n times) |
| →→ 448 | PartyID | ID | N | | String | If PartyRole[452]=1, it contains the CCP Member code  If PartyRole[452]=4, it contains the CCP Clearing Member code  If PartyRole[452]=10, it contains the CSD Code  If PartyRole[452]=38, it contains the Position Account  If PartyRole[452]=90, it contains the Participant's Code  If PartyRole[452]=91, it contains the Settlement Account code |
| →→ 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| →→ 452 | PartyRole | R | N | 1 = Executing Firm  4 = Clearing Firm  10 = CSD Code  38 = Position Account | Int | Indicates the role taken up by the reference specified in PartyID |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | 90 = Settlement Firm | | |
| | | | | 91 = Settlement Account | | |
| **CFAILBUYIN /TrdCaptRpt/ RptSide/ Stip** | | | | | | (n times) |
| →→ 233 | StipulationType | Typ | N | CLIQ ILIQDCV TINST QTYM AMTM | String | |
| →→ 234 | StipulationValue | Val | N | | String | For Settlement Instructions: • If StipulationType [233] = CLIQ, it contains the number of the settlement cycle to which the Settlement Instruction is sent • If StipulationType [233] = ILIQDCV, it contains the identifier of the Settlement Instruction in the CSD • If StipulationType [233] = TINST, it contains the Instruction Type: * DVP = Delivery versus payment * RVP = Receipt versus payment * PWD = Payment / collection without delivery of Securities • If StipulationType [233] = QTYM, it contains the number of Securities / notional for the failed Instruction the buy-in settles • If StipulationType [233] = AMTM, it contains the Cash Amount of the failed Instruction the buy-in settles |

## 15.4    Cash Settlement of Fails

| | CFAILCASHSETTL.sc |
|---|---|
| Group | Information on Settlements and Fails |
| Description | Information concerning Fails settled in cash during the session for Equity and Fixed Income Segment |
| Recipients | Member, Clearing Member, Settlement Participant |
| Privacy | Contains private data |
| Timing | Static: only available at the end of the session |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CFAILCASHSETTL / TrdCaptRpt** | | | | | (n times) | |
| 1003 | TradeID | TrdID | N | | String | CCP register identifier. This field is always present in the message |
| 828 | TrdType | TrdTyp | N | See Table 4 in the "Coding Tables" document | Int | Type of FIX Trade. This value is used along with TrdSubType [829] |
| 829 | TrdSubType | TrdSubTyp | N | See Table 4 in the "Coding Tables" document | Int | This value is used along with TrdType [828] |
| 1126 | OrigTradeID | OrigTrdID | N | | String | Contains the CCP register identifier for the failed Instruction that is cash settled |
| 32 | LastQty | LastQty | S | >= 0, without decimals | Qty | Quantity / Notional of the trade |
| 31 | LastPx | LastPx | S | | Price | Price for calculation of compensation For FI shown in % |
| 15 | Currency | Ccy | N | | Currency | Currency code. Expressed as per ISO 4217 standard |
| 60 | TransactTime | TxnTm | N | | UTCTimestamp | Date and time when transaction was carried out, in UTC format |
| 64 | SettlDate | SettlDt | N | | LocalMktDate | Cash settlement date |
| 381 | GrossTradeAmt | GrossTrdAmt | N | | Amt | Compensation amount in cash |
| 5681* | ExchangeTradeType | ExchTrdTyp | N | See Table 4 in the "Coding Tables" document | String | CCP Trade Type |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CFAILCASHSETTL / TrdCaptRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | AE | String | Identifies the type of message |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 49 | SenderComp ID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetComp ID | TID | S | | String | Contains "????" |
| 50 | SenderSubl D | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTim e | Snt | S | | UTC Timestam p | Time file was generated |
| **CFAILCASHSETTL /TrdCaptRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A] or Security Reference | String (5) | |
| 48 | SecurityID | ID | N | | String (12) | ISIN code |
| 22 | SecurityIDSo urce | Src | N | 4 = ISIN number | String | |
| **CFAILCASHSETTL /TrdCaptRpt/ RptSide** | | | | | | (1 time)<br><br>Always 1, since it only includes the buyer or the seller, depending on the status of the recipient of the message |
| → 54 | Side | Side | S | 1 = Buy<br>2 = Sell | Char | If it is 1, it is cash payable, and if it is 2 it is cash receivable |
| → 77 | PositionEffe ct | PosEfct | N | "O" = Open | | |
| **CFAILCASHSETTL /TrdCaptRpt/ RptSide/ Pty** | | | | | | (n times) |
| →→ 448 | PartyID | ID | N | | String | If PartyRole[452]=1, it contains the CCP Member code<br><br>If PartyRole[452]=4, it contains the CCP Clearing Member code<br><br>If PartyRole[452]=10, it contains the CSD Code<br><br>If PartyRole[452]=38, it contains the Position Account<br><br>If PartyRole[452]=90, it contains the Participant's Code |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | If PartyRole[452]=91, it contains the Settlement Account code |
| à→ 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| →→ 452 | PartyRole | R | N | 1 = Executing Firm<br>4 = Clearing Firm<br>10 = CSD Code<br>38 = Position Account<br>90 = Settlement Firm<br>91 = Settlement Account | Int | Indicates the role taken up by the reference specified in PartyID |
| **CFAILCASHSETTL /TrdCaptRpt/ RptSide/ Stip** | | | | | | (n times) |
| →→ 233 | StipulationType | Typ | N | CLIQ<br>ILIQDCV<br>TINST<br>QTYM<br>AMTM | String | |
| →→ 234 | StipulationValue | Val | N | | String | For Settlement Instructions:<br>• If StipulationType [233] = CLIQ, it contains the number of the settlement cycle to which the Settlement Instruction is sent<br>• If StipulationType [233] = ILIQDCV, it contains the identifier of the Settlement Instruction in the CSD<br>• If StipulationType [233] = TINST, it contains the Instruction Type:<br>\* PWD = Payment / collection without delivery of Securities |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| | | | | | | • If StipulationType [233] = QTYM, it contains the number of Securities / notional for the failed Instruction cash settled |
| | | | | | | • If StipulationType [233] = AMTM, it contains the Cash Amount of the failed Instruction cash settled |

## 15.5 Penalties CSD

| | CFAILPENALTIES.sc |
|---|---|
| Group | Information on Settlements and Fails |
| Description | Monthly information on penalties arising from Settlement Fails for Equity and Fixed Income Segments received by CSD |
| Recipients | Member, Clearing Member, Settlement Participant |
| Privacy | Contains private data |
| Timing | Static: only available at the end of the session |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|-----|------|-------|-----|--------------|--------|-------------|
| **CFAILPENALTIES / TrdCaptRpt** | | | | | (n times) | |
| 1003 | TradeID | TrdID | N | | String | Field not included |
| 1126 | OrigTradeID | OrigTrdID | N | | String | Field not included |
| 32 | LastQty | LastQty | N | >= 0, without decimals | Qty | Field not included |
| 151* | LeavesQty | LeavesQty | N | | Qty | Field not included |
| 31 | LastPx | LastPx | N | | Price | Field not included |
| 15 | Currency | Ccy | N | | Currency | Currency code. Expressed as per ISO 4217 standard |
| 64 | SettlDate | SettlDt | N | | LocalMktDate | Date of the last day of the month in which penalties are calculated |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CFAILPENALTIES / TrdCaptRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | AE | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message  Contains "BMCL" |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 56 | TargetComp ID | TID | S | | String | Contains "????" |
| 50 | SenderSubI D | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTim e | Snt | S | | UTC Timestamp | Time file was generated |
| **CFAILPENALTIES /TrdCaptRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A] or Security Code | String (5) | Field not included |
| 48 | SecurityID | ID | N | | String (12) | Field not included |
| 22 | SecurityIDSo urce | Src | N | 4 = ISIN number | String | Field not included |
| **CFAILPENALTIES /TrdCaptRpt/ Amt** | | | | | | |
| → 2097 | PositionFXR ate | FxRt | N | | Float | Field not included |
| → 708 | PosAmt | Amt | N | | Amt | Penalty amount If positive = credit If negative = debit |
| → 1585 | PosAmtReas on | Rsn | N | 2002 | Int | 2002 = Monthly Penalty received form the CSD |
| **CFAILPENALTIES /TrdCaptRpt/ RptSide** | | | | | | |
| → 54 | Side | Side | N | 1 = Buy 2 = Sell | Char | Field not included |
| **CFAILPENALTIES /TrdCaptRpt/ RptSide/ Pty** | | | | | (n times) | |
| →→ 448 | PartyID | ID | N | | String | If PartyRole[452]=1, it contains the CCP Member code<br><br>If PartyRole[452]=4, it contains the Clearing Member code<br><br>If PartyRole[452]=10, it contains the CSD Code<br><br>If PartyRole[452]=38, it contains the Code of the Position Account associated with the Trade<br><br>If PartyRole[452]=90, it contains the Participant's Code<br><br>If PartyRole[452]=91, it contains the Settlement Account code |
| →→ 447 | PartyIDSour ce | Src | N | D = Proprietary/ Custom code | Char | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| à→ 452 | PartyRole | R | N | 1 = Executing Firm<br><br>4 = Clearing Firm<br><br>10 = CSD Code<br><br>38 = Position Account<br><br>90 = Settlement Firm<br><br>91 = Settlement account | Int | Indicates the role taken up by the Code specified in PartyID |

## 15.6    Fees due to Fails

| | CFAILFEES.sc |
|---|---|
| Group | Information on Settlements and Fails |
| Description | Information on administrative costs arising from Settlement Fails and Buy-in procedure for Equity and Fixed Income Segments |
| Recipients | Member, Clearing Member, Settlement Participant |
| Privacy | Contains private data |
| Timing | Static: only available at the end of the session |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CFAILFEES / TrdCaptRpt** | | | | | (n times) | |
| 1003 | TradeID | TrdID | N | | String | CCP register identifier. |
| 1126 | OrigTradeID | OrigTrdID | N | | String | Contains the CCP register identifier for the previous Trade |
| 32 | LastQty | LastQty | N | >= 0, without decimals | Qty | Trade / Notional Quantity |
| 151* | LeavesQty | LeavesQty | N | | Qty | Quantity /Notional for penalty calculation. |
| 31 | LastPx | LastPx | S | | Price | Trade price<br>For FI shown in % |
| 15 | Currency | Ccy | N | | Currency | Currency code. Expressed as per ISO 4217 standard |
| 64 | SettlDate | SettlDt | N | | LocalMktDate | Intended Settlement Date |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |
| 716 | SettlSessID | SetSesID | N | EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CFAILFEES / TrdCaptRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | AE | String | Identifies the type of message |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CFAILFEES /TrdCaptRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A]<br>or Security Code | String (5) | |
| 48 | SecurityID | ID | N | | String (12) | ISIN CODE |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| **CFAILFEES /TrdCaptRpt/ Amt** | | | | | | |
| → 2097 | PositionFXRate | FxRt | N | | Float | Daily Penalty in terms of percentage |
| → 708 | PosAmt | Amt | N | | Amt | Amount |
| → 1585 | PosAmtReason | Rsn | N | 2001<br>2003 | Int | 2001 = Administrative cost due to rebuy or cash settlement<br>2003 = Administrative cost per failed instruction<br>(1 time) |
| **CFAILFEES /TrdCaptRpt/ RptSide** | | | | | | Always 1, since it only includes the buyer or the seller, depending on the status of the recipient of the message |
| → 54 | Side | Side | N | 1 = Buy<br>2 = Sell | Char | Side of the Securities position |
| **CFAILFEES /TrdCaptRpt/ RptSide/ Pty** | | | | | | (n times) |
| →→ 448 | PartyID | ID | N | | String | If PartyRole[452]=1, it contains the CCP Member code<br><br>If PartyRole[452]=4, it contains the Clearing Member code<br><br>If PartyRole[452]=10, it contains the CSD Code |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | If PartyRole[452]=38, it contains the Code of the Position Account associated with the Trade |
| | | | | | | If PartyRole[452]=90, it contains the Participant's Code |
| | | | | | | If PartyRole[452]=91, it contains the Settlement Account code |
| à→ 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| →→ 452 | PartyRole | R | N | 1 = Executing Firm<br>4 = Clearing Firm<br>10 = CSD Code<br>38 = Position Account<br>90 = Settlement Firm<br>91 = Settlement account | Int | Indicates the role taken up by the Code specified in PartyID |

# 16 Information on Corporate Actions

## 16.1 Instructions generated in relation with Adjustments due to Corporate Actions impact on failed instructions

| | CFAILSADJUST.sc | |
|---|---|---|
| Group | Information on Corporate Actions | |
| Description | Information concerning new Instructions generated (Claims) or replacement of instructions (transformation) as a result of Corporate Actions for Equity and Fixed Income Segment | |
| Recipients | Member, Clearing Member, Settlement Participant | |
| Privacy | Contains private data | |
| Timing | Static: only available at the end of the session | |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| **CFAILSADJUST / TrdCaptRpt** | | | | | (n times) | |
| 1003 | TradeID | TrdID | N | | String | CCP register identifier. This field is always present in the message |
| 828 | TrdType | TrdTyp | N | See Table 4 in the "Coding Tables" document | Int | Type of FIX Trade. This value is used along with TrdSubType [829] |
| 829 | TrdSubType | TrdSubTyp | N | See Table 4 in the "Coding Tables" document | Int | This value is used along with TrdType [828] |
| 1126 | OrigTradeID | OrigTrdID | N | | String | This field contains the CCP register identifier for the Failed Instruction that is cancelled |
| 32 | LastQty | LastQty | S | >= 0, without decimals | Qty | Trade Quantity / Notional |
| 151* | LeavesQty | LeavesQty | N | | Qty | Outstanding Quantity of the Trade |
| 31 | LastPx | LastPx | S | | Price | Price of the Trade For FI shown in % |
| 15 | Currency | Ccy | N | | Currency | Currency code. Expressed as per ISO 4217 standard |
| 60 | TransactTime | TxnTm | N | | UTCTimestamp | Date and time when transaction was carried out, in UTC format |
| 64 | SettlDate | SettlDt | N | | LocalMktDate | Intended Settlement Date |
| 381 | GrossTradeAmt | GrossTrdAmt | N | | Amt | Cash Amount of the Instruction |
| 5681* | ExchangeTradeType | ExchTrdTyp | N | See Table 4 in the "Coding Tables" document | String | CCP Trade Type |
| 715 | ClearingBusinessDate | BizDt | S | | LocalMktDate | Session date |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| 716 | SettlSessID | SetSesID | N | EOD = End of day | String | Indicates whether it is an intraday file or an end-of-day file |
| **CFAILSADJUST / TrdCaptRpt / Hdr** | | | | | | |
| 35 | MsgType | MsgTyp | S | AE | String | Identifies the type of message |
| 49 | SenderCompID | SID | S | | String | Identifier of the entity sending the message<br><br>Contains "BMCL" |
| 56 | TargetCompID | TID | S | | String | Contains "????" |
| 50 | SenderSubID | SSub | S* | See Table 1 in the "Coding Tables" document | String | Contains the CCP Segment code |
| 52 | SendingTime | Snt | S | | UTC Timestamp | Time file was generated |
| **CFAILSADJUST /TrdCaptRpt/ Instrmt** | | | | | | |
| 55 | Symbol | Sym | N | [N/A] or Security Reference | String (5) | |
| 48 | SecurityID | ID | N | | String (12) | ISIN code |
| 22 | SecurityIDSource | Src | N | 4 = ISIN number | String | |
| **CFAILSADJUST /TrdCaptRpt/ RptSide** | | | | | | (1 time)<br><br>Always 1, since it only includes the buyer or the seller, depending on the status of the recipient of the message |
| → 54 | Side | Side | S | 1 = Buy<br>2 = Sell | Char | Side of the Securities position |
| → 77 | PositionEffect | PosEfct | N | "O" = Open<br>"C" = Close | | Indicates whether the Trade opens or closes a position |
| **CFAILSADJUST /TrdCaptRpt/ RptSide/ Pty** | | | | | | (n times) |
| →→ 448 | PartyID | ID | N | | String | If PartyRole[452]=1, it contains the CCP Member code<br><br>If PartyRole[452]=4, it contains the CCP Clearing Member code<br><br>If PartyRole[452]=10, it contains the CSD Code |

| TAG | NAME | FIXML | REQ | VALID VALUES | FORMAT | DESCRIPTION |
|---|---|---|---|---|---|---|
| | | | | | | If PartyRole[452]=38, it contains the Position Account |
| | | | | | | If PartyRole[452]=90, it contains the Participant's Code |
| | | | | | | If PartyRole[452]=91, it contains the Settlement Account code |
| à→ 447 | PartyIDSource | Src | N | D = Proprietary/ Custom code | Char | |
| →→ 452 | PartyRole R | | N | 1 = Executing Firm<br>4 = Clearing Firm<br>10 = CSD Code<br>38 = Position Account<br>90 = Settlement Firm<br>91 = Settlement Account | Int | Indicates the role taken up by the reference specified in PartyID |
| **CFAILSADJUST /TrdCaptRpt/ RptSide/ Stip** | | | | | | (n times) |
| →→ 233 | Stipulation Type | Typ | N | ICORPDCV QTYM AMTM | String | |
| →→ 234 | Stipulation Value | Val | N | | String | • If StipulationType [233] = ICORPDCV, it contains the identifier of the Event in the CSD. |

# Appendix A   Additional Information

## A.1 User Fields

The table below sets out the user fields employed in the messages in this manual.

| Tag | Name | Format | Description |
|-----|------|--------|-------------|
| 5681 | ExchangeTradeType | String | CCP Trade Type |

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