CCP for Equity and Fixed Income Instruments

Raw Data Files / July 8, 2024

Version 1.27

Revision History

UPDATE 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

UPDATE 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.	
January 25, 2024	1.25	Change in file CCOLLATERALFEES	BME CLEARING IT
February 21, 2024	1.26	Changes in files CALLOCAS, CCASHMOVBRKD, CCASHMOVCC and CCASHMOVCLM.	BME CLEARING
July 08, 2024	1.27	Remove file CFAILPENALTIES. New field in file CMARGINACCOUNTS.	BME CLEARING

Changes made in the latest revision

Outlined below are the main changes for the version 1.26:

- File CFAILPENALTIES is removed. New field is included in file CMARGINACCOUNTS.

Sensitivity: C1 Public

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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 Clearning's own implementation is described in the schema included in the BMEClearing_FIXML.5.0_v1.25.7z 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.

2   Mechanism for obtaining the files

See connectivity document.

Sensitivity: C1 Public

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 1 = First cycle 2 = Second cycle 3 = Third cycle F = Finished	String	Indicates status of current session
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
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 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.

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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	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
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)

				1 = Name of the Entity			
→→156 8	RelatedParty DetailSubIDTy pe	Typ	N	16 = BIC Code of the Participant in the CSD 23 = Code of the Participant at the European Central Bank (ECB code) 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	ClearingBusine ssDate	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
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 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
→874	InterestAccrual Date	IntAcrl	N		LocalMktD ate	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	SecurityAltIDSo urce	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. 101 = Last trading day 104 = Upper barrier (inlines). Only for Equity securities. 105 = Lower activation barrier (turbo pro). Only for Equity securities. 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

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						Barrier price of the bonus warrant when EventType = 122
→→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:
						If EventType [865] = 201, contains the number of coupons per year.
						If EventType [865] = 213, contains the method of the accrued Interest calculation: 1 = Current/ Current 2 = Current /360 3 = Current /365
						If EventType [865] = 216, contains the Basic Reference
						If EventType [865] = 217, it contains the quality of collateral: 'INVG' - Investment grade 'NIVG' - Non-investment grade 'NOTR' - Non-rated 'NOAP' - Not applicable
						If EventType [865] = 218, it contains the issuer's LEI.
						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
→224	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 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) 302: Second Margin Rate for Large Positions 303: Third Margin Rate for Large Positions 304: Fourth Margin Rate for Large Positions 305: Fifth Margin Rate for Large Positions 306: Sixth Margin Rate for Large Positions 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	

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
→ 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 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*	ClearingBusine 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

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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
→1692	PartyDetailIDSource	Src	N	D = Proprietary/ Custom code	char	
→1693	PartyDetailRole	R	N	1 = Executing Firm 4 = Clearing Firm 10 = CSD Code	int	

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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 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] For PartyDetailRole [1693] = 38 (Position Account) the possible values are: • 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

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						• If RelatedPartyDetailSubIDType [1568] = 4101, it contains the Holder's 1st surname
						• 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)
						• If RelatedPartyDetailSubIDType [1568] = 4107, it contains the LEI
						• If RelatedPartyDetailSubIDType [1568] = 4108, it contains the Indirect Clearing Indicator
						For PartyDetailRole [1693] = 10 (CSD Code) the possible values are:
						• RelatedPartyDetailSubIDType [1568] = 90, it contains the Code of the Settlement Participant
						• RelatedPartyDetailSubIDType [1568] = 91, it contains the Code of the Settlement Account
→→1568	RelatedPartyDetailSubIDType	Typ	N	26 = Type of Position Account 4110 = Residual Account 2 = Type of Person the Accountholder is 5 = Company Name 9 = Holder's Name	int	

Sensitivity: C1 Public

				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.

Sensitivity: C1 Public

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. 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. 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
→1692	PartyDetailIDSource	Src	N	D = Proprietary/ Custom code	char		
→1693	PartyDetailRole	R	N	4 = Clearing Firm 15 = Margin Firm 100 = Margin Account 49 = Collateral Firm 101 = Collateral Account	int		
→1672	PartyDetailStatus	Stat	N	0 = Activo 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] For PartyDetailRole [1693] = 100 (Margin Account) posible values are: • If RelatedPartyDetailSubIDType [1568] = 4109, Margin type which covers the account • If RelatedPartyDetailSubIDType [1568] = 4116, Margin calculation type
→→1568	RelatedPartyDetailSubIDType	Typ	N	4109 = Margin Type which covers the account 4116 = Margin Calculation Type	Int	

Sensitivity: C1 Public

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		LocalMktDate	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
→ 1692	PartyDetailIDSource	Src	N	D = Proprietary/ Custom code	char	
→1693	PartyDetailRole	R	N	4 = Clearing Firm 30 = Payment Agent 49 = Collateral Firm 101 = Collateral Account	int	
→1672	PartyDetailStatus	Stat	N	0 = Activo 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] For PartyDetailRole [1693] = 101: (Collateral Account) posible values are: • If RelatedPartyDetailSubIDType [1568] = 4105, it contains the Account Model: 'A' (Agent) or 'P' (Principal-to-Principal) • If RelatedPartyDetailSubIDType [1568] = 4108, it contains the Indirect Clearing Indicator • If RelatedPartyDetailSubIDType [1568] = 4111, it contains the Group of cash movements for the payment Agent • 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
						• If RelatedPartyDetailSubIDType [1568] = 4114, it contains the Account Structure Reference
						• If RelatedPartyDetailSubIDType [1568] = 4115, it contains the Account Structure Type. See table 17 Account Structure Type
→→1568	RelatedPartyDetailSubIDType	Typ	N	4105 = Account Model 4108 = Indirect Clearing Indicator 4111 = Cash movements for the payment Agent 4112 = Cash Adjustment Type 4113 = Reinvestment Indicador 4114 = Account Structure Reference 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 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
→1729*	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)	

						If PartyRole[452]=38,
→ 448	PartyID	ID	S*		String	it contains the Destination Position Account in which the Allocation must be registered if it is accepted 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 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 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 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 SAL	String	

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
→ 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

Sensitivity: C1 Public

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	RegistTransTy pe	TransTyp	S	0 = New	Char	
715	ClearingBusin essDate	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	SenderCompI D	SID	S		String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompI D	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
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	

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
→→ 803	PartySubIDType	Typ	S		Int	The contents of this field must not be taken into account: the standard requires it to be present
CGIVEINFILTCLM /RgstInstrctns/ Stip*						(n times)
→ 233*	StipulationType	Typ	N	TAL 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 If StipulationType = SAL, it is the cumulative cash amount per session of Allocations that will be automatically accepted for that Destination Member [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

Sensitivity: C1 Public

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
493	RegistAcctType	AcctTyp	S*	1 – AOTC 3 – MTCH 4 – DEAL	String	Capacity indicator
1300*	MarketSegmentID	MktSegID	N	See Table 5 in the "Coding Tables" document	String	Trading Segment Code 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		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
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 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 If PartyRole[452]=13, it contains the Code of the Origin Member on the platform If Original User (PartyRole[452]=11) is not notified, this means "for all the Member's users" If PartyRole[452]=38, it contains the Position Account
→ 447	PartyIDSource	Src	S	D = Proprietary/ Custom code	String	

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
→ 452	PartyRole	R	S	11 = Order Origination Trader 13 = Order Origination Firm 38 = Position Account	Int	Indicates the role taken up by the Code specified in PartyID
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 Timestamp	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
→→ 447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→→ 452	PartyRole	R	N	1 = Executing Firm 4 = Clearing Firm 10 = CSD Code 11 = Order Origination Trader 13 = Order Origination Firm 16 = Executing System (platform Code) 38 = Position Account 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: • 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 • If StipulationType [233] = AMTM, it contains the Cash Amount of the execution on the trading platform For the Fixed Income Segment: • If StipulationType [233] = UTI, it contains the Unique Trade Identifier • If StipulationType [233] = SFTTYPE, it contains the SFT type: B: buy/sell trade R: repo trade N: Not applicable • If StipulationType [233] = FINTRATE, it contains the fixed interest rate. • 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.

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"

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

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TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
→ 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
						Only apply for Equity segment.
CHISTTRADES /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 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
→→ 447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→→ 452	PartyRole	R	N	1 = Executing Firm 4 = Clearing Firm 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: • 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 • If StipulationType [233] = AMTM, it contains the Cash Amount of the execution on the trading platform For the Fixed Income Segment: • 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: B: buy/sell trade R: repo trade N: Not applicable • If StipulationType [233] = FINTRATE, it contains the fixed interest rate. • 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. 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

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TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
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 For Buy-ins or Cash Settlements, it contains the CCP register identification of the the failed Instruction it settles 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. 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 Matches the Execution Report message's TrdMatchID field This information is only provided for Market trades and movements between Members/Position Accounts

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 or Instruction Quantity/Notional

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

For a Settlement Instruction, it is an average 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

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 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	SenderComplD	SID	S		String	Identifier of the entity sending the message

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						Contains "BMCL"
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
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

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						For a cash-only Instruction: if it is 1, it is cash payable, and if it is 2 it is cash receivable.
→ 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 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.
CALLTRADES /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 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

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
→→ 447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→→ 452	PartyRole	R	N	1 = Executing Firm 4 = Clearing Firm 10 = CSD Code 11 = Order Origination Trader 13 = Order Origination Firm 16 = Executing System (platform Code) 38 = Position Account 90 = Settlement Firm 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 QTYM AMTM CLIQ ILIQDCV TINST ICORPDCV UTI SFTTYPE FINTRATE UTIPRIOR	String	
→→ 234	StipulationValue	Val	N		String	For buy/sell trades:

						• 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
						• If StipulationType [233] = AMTM, it contains the Cash Amount of the execution on the trading platform
						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 * DWP = Delivery with payment * DFP = Delivery free of payment * RFP = Receipt free of payment * PWD = Payment / collection without delivery

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| | | | | | | * ROC = Instructions for payment without delivery with zero cash |
| | | | | | | * RWP = Receipt with payment |

- If StipulationType [233] = QTYM, it contains the number of Securities for the failed Instruction settled by this instruction
- If StipulationType [233] = AMTM, it contains the Cash Amount of the failed Instruction settled by this instruction

For Corporate Actions:
- If StipulationType [233] = ICORPDCV, it contains the identifier of the Event in the CSD
- If StipulationType [233] = QTYM, it contains the number of Securities / notional for the failed Instruction cancelled by this event
- If StipulationType [233] = AMTM, it contains the Cash Amount of the failed Instruction cancelled by this event

For the Fixed Income Segment:
- If StipulationType [233] = UTI, it contains the Unique Trade Identifier
- If StipulationType [233] = SFTTYPE, it contains the SFT type:
  B: buy/sell trade
  R: repo trade
  N: Not applicable

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						• If StipulationType [233] = FINTRATE, it contains the fixed interest rate. • 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		UTCTime stamp	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

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						When multiple allocations: Intended Settlement Date
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	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
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		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

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						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 4 – DEAL	Int	Capacity indicator
CTRANSFTRADES /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 It is only present when AllocStatus [87] = 9 (Claimed)
→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
CTRANSFTRADES /AllocRpt/ AllExc/ Stip*						
→→ 233*	StipulationType	Typ	N	TOPEM QTYM MEMM	String	
→→ 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

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
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						
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 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 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)

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
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
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	5 = Rejected by intermediary 6 = Allocation pending 9 = Claimed 12 = Cancelled 13 = Pending take-up approval	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 the External 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
64	SettlDate	SettlDt	N		LocalMkt Date	Intended Settlement Date
381	GrossTradeAmt	GrossTrdAmt	N		Amt	Cash amount of the External Allocation

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
CGIVEOUT / 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
CGIVEOUT /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 4 – DEAL	Int	Capacity indicator
CGIVEOUT /AllocRpt/ AllExc						This is not present when OrdAllocGrp is notified (n times)

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
→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 It is only present when AllocStatus [87] = 9 (Claimed)
→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 QTYM = Amount of execution 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 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
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						

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	
CGIVEOUT /AllocRpt/ Pty						(n times)
→ 448	PartyID	ID	N		String	If PartyRole[452]=12, it contains the user that began the request If PartyRole[452]=16, it contains the Code of the platform 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 If PartyRole[452]=96, it contains the Destination Member If PartyRole[452]=98, it contains the Position Account's Clearing Member of the Trade to be transferred
→ 447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→ 452	PartyRole	R	N	12 = Executing Trader 16 = Executing System (platform Code) 36 = Clearing Broker Trader 95 = Give-up Trading Firm 96= Take-up Trading Firm 98 = Take-up Clearing Firm	Int	Indicates the role taken up by the Code specified in PartyID 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

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						When value 36 is present, it informs the user of the Destination Member that accepted or rejected an Allocation
						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

Sensitivity: C1 Public

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
→ 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

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 2 = Cancel	Char	
795	AllocReport RefID	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	AllocReport Type	RptTyp	S	15 = Give-up 16 = Take-up	Int	

Sensitivity: C1 Public

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
87	AllocStatus	Stat	S	5 = Rejected by intermediary 6 = Allocation pending 9 = Claimed 12 = Cancelled 13 = Pending take-up approval	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 the External 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
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 EOD = End of day	String	Indicates whether it is an intraday file or an end-of-day file

CGIVEIN / AllocRpt / Hdr

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
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

CGIVEIN /AllocRpt/ OrdAlloc — OrdAlloc block sent by the client

Sensitivity: C1 Public

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						(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 4 – DEAL	Int	Capacity indicator
CGIVEIN /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 It is only present when AllocStatus [87] = 9 (Claimed)
→ 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
CGIVEIN /AllocRpt/ AllExc/ Stip*						
→→ 233*	StipulationType	Typ	N	TOPEM = Execution type	String	

Sensitivity: C1 Public

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
				QTYM = Amount of execution		
				MEMM = Platform Member code		
→→ 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
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
						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

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						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
						If PartyRole[452]=96, it contains the Destination Member
						If PartyRole[452]=98, it contains the Position Account's Clearing Member
→ 447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→ 452	PartyRole	R	N	11 = Order Origination Trader 12 = Executing Trader 13 = Order Origination Firm 16 = Executing System (platform Code) 36 = Clearing Broker Trader 95 = Give-up Trading Firm 96= Take-up Trading Firm 98 = Take-up Clearing Firm	Int	Indicates the role taken up by the Code specified in PartyID Value 11 is present in messages for the Destination Member, when OrdAllocGrp is informed, informing it of the platform User code Value 13 is present in messages for the Destination Member, when OrdAllocGrp is informed, informing it of the platform Member code Value 16 is present in messages for the Destination Member, when OrdAllocGrp is informed, informing it of the platform Code

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						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
						When value 36 is present, it informs the user of the Destination Member that accepted or rejected an Allocation
						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

Sensitivity: C1 Public

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						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

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

Sensitivity: C1 Public

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
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	5 = Rejected by intermediary 6 = Allocation pending 9 = Claimed 12 = Cancelled 13 = Pending take-up approval	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 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

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
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	
→ 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 4 – DEAL	Int	Capacity indicator
CGIVEINCLM /AllocRpt/ AllExc						This is not present when OrdAllocGrp is notified (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

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						It is only present when AllocStatus [87] = 9 (Claimed)
→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*	MarketSeg mentID	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*	StipulationT ype	Typ	N	TOPEM QTYM MEMM	String	
→→ 234*	StipulationV alue	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*	MiscFeeTyp e	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	SecurityIDSo urce	Src	N	4 = ISIN number	String	
CGIVEINCLM /AllocRpt/ Pty						(n times)

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
→ 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
						If PartyRole[452]=96, it contains the Destination Member
						If PartyRole[452]=98, it contains the Position Account's Clearing Member
→ 447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→ 452	PartyRole	R	N	11 = Order Origination Trader	Int	Indicates the role taken up by the Code specified in PartyID
				12 = Executing Trader		
				13 = Order Origination Firm		Value 11 is present in messages for the Destination Member, when OrdAllocGrp is informed, informing it of the platform User code
				16 = Executing System (platform Code)		
				36 = Clearing Broker Trader		

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
				95 = Give-up Trading Firm		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
				96= Take-up Trading Firm		
				98 = Take-up Clearing Firm		
						Value 13 is present in messages for the Destination Member, when OrdAllocGrp is informed, informing it of the platform Member code
						When value 36 is present, it informs the user of the Destination Member that accepted or rejected an Allocation
						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
CGIVEINCLM /AllocRpt/ Alloc						(1 time)
→ 79	AllocAccount	Acct	N		String	Destination Position Account

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						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	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
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	SecurityIDSo urce	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	PartyIDSour ce	Src	N	D = Proprietary/ Custom code	Char	
→ 452	PartyRole	R	N	1 = Executing Firm	Int	Indicates the role taken up by the Code specified in PartyID

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
				4 = Clearing Firm		
				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: • RO = Held Trade • 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]

Sensitivity: C1 Public

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 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 Contains "BMCL"

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
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
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		

Sensitivity: C1 Public

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						If it is a Market trade, it contains the Reference allocated in the order
→ 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	String	

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
				AMTM NDAYSL		
→→ 234	StipulationValue	Val	N		String	For buy/sell trades: • 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] = AMTM, it contains the Cash Amount of the execution on the trading platform • 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 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 If PartyRole[452]=1, it contains the Member code

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
→ 447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→ 452	PartyRole	R	N	1 = Executing Firm 4 = Clearing Firm 38 = Position Account	Int	Indicates the role taken up by the Code specified in PartyID If PartyRole[452]=4, it contains the Clearing Member code If PartyRole[452]=1, it contains the Member code If PartyRole[452]=38, it contains the Code of the Position Account.
CMONTHLYFEES /AcctSumRpt/ PayCol						Cash movements (n times)
→1708	PayCollect Type	Typ	N	Invoiceable for the Equity segment: 20 21 22 24 25 Invoiceable for the Fixed Income segment: 31 32 33 34 36 See Table 11 in the "Coding Tables" document Informative: TT	String	
→53*	Quantity	Qty	N		Qty	Depends on the value of PayCollectType [1708]: 20: Number of members cleared by the Clearing Member 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
→ 1711	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.cc
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 "????"

Sensitivity: C1 Public

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	SendingTi me	Snt	S		UTC Timesta mp	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.
						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	PartyIDSo urce	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		
CCOLLATERALFEES /CollRpt/ Instrmt						
55	Symbol	Sym	N	[N/A] Asset code	String(5)	
48	SecurityID	ID	N		String(12)	Code of asset delivered.
22	SecurityID Source	Src	N	4 = ISIN number	String	
543	InstrRegist ry	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						
→ 865	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 ASSET_PRICE EXCHANGE_RATE NDAYSC	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 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: "S"=Yes "N"=No 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: "S"=Yes "N"=No If StipulationType [233] = SPREAD, it indicates the spread used for the treasury fee calculation, expressed in basis points. 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.
						If StipulationType [233] = ASSET_PRICE, it indicates the asset's closing price. In case of bonds, this includes the interest accrued.
						Si StipulationType [233] = EXCHANGE_RATE it indicates the applicable exchange rate.
						Si StipulationType [233] = NDAYSC it indicates the number of calculation days.

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 asset value in this message 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)	

Sensitivity: C1 Public

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 If PartyRole[452]=4, it contains the CCP Clearing Member code 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) 4 = Clearing Firm 101 = Collateral Account	Int	Indicates the role taken up by the Code specified in PartyID 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 If PartyRole[452]=4, it contains the Clearing Member code If PartyRole [452] = 101, it contains the code of the Collateral Account 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

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						If StipulationType [233] = ASSET_VALUE, it 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 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 asset value in this message 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)

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
CALLOCAS / 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
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. 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 account 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	String	

Sensitivity: C1 Public

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
				NOMINAL_CURRENCY EXCHANGE_RATE		
						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 asset value in this message 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

Sensitivity: C1 Public

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
52	SendingTime	Snt	S		UTC Timestamp	Time file was generated
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) 4 = Clearing Firm 101 = Collateral Account 22 = Segment 112 = Collateral Source Account	Int	Indicates the role taken up by the Code specified in PartyID
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

						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: - Position Account, Security, Execution Date and Settlement Date (only those with balance different than zero) for Equity Segment - Position Account, Security and Settlement Date (only those with balance different than zero) for Fixed Income Segment 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 Expressed as per ISO 4217 standard
58	Text	Txt	N		String	For the Fixed Income Segment, it contains the SFT type: B: buy/sell trade R: repo trade 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

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
						If PartyRole[452]=4, it contains the Clearing Member code
						If PartyRole[452]=10, it contains the CSD Code
						If PartyRole[452]=38, it contains the Position Account code
						If PartyRole[452]=90, it contains the Participant's Code
						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 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
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 GRS indicates the gross position of buy/sell trades pending settlement for each settlement date RCV indicates the position held (short) for each settlement date TRF indicates the failed position for each settlement date CAA indicates the position resulting from Adjustments on Corporate Events for each date PNTN indicates positions due to special trades with execution date in the session date. Apply for Equity segment. 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
→ 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 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 GRS RCV TRF CAA PNTN DLV PA	String	Same comments as for PosType [703] in Qty group PA indicates pending cash settlements
→ 1585	PosAmtReason	Rsn	N	1001 = Cash Amount of buys (position associated with LongQty) 1002 = Cash Amount of sales (position associated with ShortQty) 1005 = Buy Current Cash Value (position associated with LongQty) 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"

Sensitivity: C1 Public

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
						If PartyRole[452]= 4, it contains the Clearing Member code
						If PartyRole[452]= 10, it contains the CSD Code
						If PartyRole[452]= 100, it contains the code of the Margin Account
						If PartyRole[452]= 90, it contains the Participant's Code
						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 4 = Clearing Firm 10 = CSD Code 100 = Margin Account 90 = Settlement Firm 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. 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
→ 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 Same comments as for field PosType [703] in Qty group PA indicates pending cash settlements 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

Sensitivity: C1 Public

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 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 (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 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
→ 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 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 (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 If PartyRole[452]=4, it contains the Clearing Member code 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 4 = Clearing Firm 101 = Collateral Account	Int	Indicates the role taken up by the Code specified in PartyID If PartyRole [452] = 49, it contains the code of the Member to which the Collateral Account belongs 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 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 (n times)
→1645	MarginAmt	Amt	N		Amt	Amount of Margin
→1644	MarginAmtType	Typ	N	301 302 303 304 305 306	Int	301: Present position's value: value of the position of the session being analyzed at the closing price of the current session. 302: Initial Margin of the session being analyzed. 303: Maximum loss 304: Loss not covered by the Initial Margin 305: 1-day Loss 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
→ 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

11.6   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 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

11.7 Cash movements detail per collateral account

CCASHMOVBRKD.cc	
Group	Results at Collateral Account level
Description	Information on Cash Movements 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 Contains "BMCL"

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
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
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	PartyIDSource	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	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
CCASHMOVBRKD /AcctSumRpt/ PayCol/ Stip*						Cash movements (n times)
→ 233*	StipulationType	Typ	N	CMGRP	String	"CMGRP"
→ 234*	StipulationValue	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 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 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 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	PartyIDSource	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
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)
→ 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)
🔲1645	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 If PartyRole[452]=4, it contains the CCP Clearing Member code 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 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

11.10 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 If PartyRole[452]=4, it contains the Clearing Member code 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 4 = Clearing Firm 101 = Collateral Account	Int	Indicates the role taken up by the Code specified in PartyID If PartyRole [452] = 49, it contains the code of the Member to which the Collateral Account belongs If PartyRole[452]=4, it contains the Clearing Member code If PartyRole[452]= 101, it contains the code of the Collateral Account
CREQMARGMCCP /AcctSumRpt/ CollAmt						Garantías depositadas (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 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
→ 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
CMARGINSCLM /AcctSumRpt/ MgnAmt/ Stip*						(1 time) Applicable only if MarginAmtType = 114.
→ 233*	StipulationType	Typ	N	CCD	String	
→ 234*	StipulationValue	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	PartyIDSource	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	PartyIDSource	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	CollateralType	Typ	N	See Table 12 in the "Coding Tables" document	String	Type of Collateral. When empty, this block includes the total amount.

Sensitivity: C1 Public

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
→1704	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.
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	
→ 234*	StipulationValue	Val	N		String	If StipulationType=CLME: Cash collateral movement resulting from CM buffer accounts.

Sensitivity: C1 Public

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						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
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 107 = Margin Call Limit liable amount

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						108 = Credit granted by CCP on Margin Call Limit liable amount
						109 = Resulting Intraday Risk Limit at end of session
→ 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 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. Contains "BMCL"
56	TargetCompID	TID	S		String	Contains "????"

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
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 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) 4 = Clearing Firm	Int	Indicates the role taken up by the Code specified in PartyID If PartyRole[452]=1, it contains the CCP Member code. If PartyRole[452]=4, it contains the Clearing Member code
CCASHMOVCLM /AcctSumRpt/ PayCol						Cash movements (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 (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. 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. If PartyRole[452]=30, it contains the Payment Agent

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
→ 447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→ 452	PartyRole	R	N	4 = Clearing Firm 30 = Payment Agent	Int	Indicates the role taken up by the Code specified in PartyID If PartyRole[452]=4, it contains the Clearing Member code If PartyRole[452]=30, it contains the Payment Agent
CCASHMOVTREAS /AcctSumRpt/ PayCol						Cash movements (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 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) 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 "		
CSETTLINSTNEXT /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

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						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 reference specified in PartyID
CSETTLINSTNEXT /TrdCaptRpt/ RptSide/ Stip						(n times)
→→ 233	StipulationType	Typ	N	CLIQ ILIQDCV TINST	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
						  * DWP = Delivery with payment
						  * DFP = Delivery free of payment
						  * 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

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
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
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 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) 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 If PartyRole[452]=4, it contains the CCP Clearing Member code 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
→→ 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 reference specified in PartyID
CSETTLINSTREL /TrdCaptRpt/ RptSide/ Stip						(n times)
→→ 233	StipulationType	Typ	N	CLIQ ILIQDCV TINST	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: * 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 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 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	S	D = Proprietary/ Custom code	String	
→ 452	PartyRole	R	S	1 = Executing Firm 4 = Clearing Firm 38 = Position Account 90 = Settlement Firm 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]	String(5)	

TAG	FIX NAME	FIXML NAME	REQ	VALID VALUES	FORMAT	DESCRIPTION
				or Security Reference		
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 If StipulationType [233] = TINST, it contains the Settlement Instruction: • 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
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
→ 234*	StipulationV alue	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*	RelatedTrad eID	ID	N		String	CCP register identifier of the trade included in the Settlement Instruction.
CSETTLINSTDET /RgstInstrctns/ ReltdTrd*/ Stip*					(n times)	
→ 233*	StipulationT y pe	Typ	N	TRTYP TRSUBT EXTT SIDE LASTQ GRTA	String	
→ 234*	StipulationV alue	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

TAG	FIX NAME	FIXML NAME	REQ	VALID VALUES	FORMAT	DESCRIPTION
						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 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 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] 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) 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		
CSETTLEDINST /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

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
→→ 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 reference specified in PartyID
CSETTLEDINST /TrdCaptRpt/ RptSide/ Stip						(n times)
→→ 233	StipulationType	Typ	N	CLIQ ILIQDCV TINST ICORPDCV	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

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						* 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 For Corporate Actions: • 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 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 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 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
→ 54	Side	Side	S	1 = Buy 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 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 reference specified in PartyID
CPENDINGINST /TrdCaptRpt/ RptSide/ Stip						(n times)
→→ 233	StipulationType	Typ	N	CLIQ ILIQDCV TINST ICORPDCV BUYIND NDAYSL	String	
→→ 234	StipulationValue	Val	N		String	For Settlement Instructions: • If StipulationType [233] = CLIQ, it contains the number of the aggregation cycle to which the Settlement Instruction is sent

Sensitivity: C1 Public

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

Sensitivity: C1 Public

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

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

Sensitivity: C1 Public

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	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
CFAILCASHSETTL /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	
CFAILCASHSETTL /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	If it is 1, it is cash payable, and if it is 2 it is cash receivable
→ 77	PositionEffect	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 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

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
						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 reference specified in PartyID
CFAILCASHSETTL /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: * PWD = Payment / collection without delivery of Securities

Sensitivity: C1 Public

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	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
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	SecurityIDSource	Src	N	4 = ISIN number	String	Field not included
CFAILPENALTIES /TrdCaptRpt/ Amt						
→ 2097	PositionFXRate	FxRt	N		Float	Field not included
→ 708	PosAmt	Amt	N		Amt	Penalty amount If positive = credit If negative = debit
→ 1585	PosAmtReason	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 If PartyRole[452]=4, it contains the Clearing Member code If PartyRole[452]=10, it contains the CSD 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	

TAG	NAME	FIXML	REQ	VALID VALUES	FORMAT	DESCRIPTION
➔➔ ~~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~~

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 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 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] 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 2003	Int	2001 = Administrative cost due to rebuy or cash settlement 2003 = Administrative cost per failed instruction
CFAILFEES /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	N	1 = Buy 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 If PartyRole[452]=4, it contains the Clearing Member code 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
→→ 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

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

Sensitivity: C1 Public

Sensitivity: C1 Public