Banking Member Reports

Text File Formats

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CONTENTS

1 INTRODUCTION

This document details the directory structure of the website and the formatting of the '.txt' versions of the Banking reports (field size, type, brief description of contents).

This document can be used as a data dictionary for the .txt member reports. Any changes to the reports (due to enhancements or amendments) may result in changes to the format of these files, in which case a new version of his document will be released.

1.1Data Types Used Within Member Reporting

The table below shows what underlying data types the text strings represent.

Where a space is used in a text string, it is represented in this table by the '∇' character.

Data Type	String Length	Description	Example
Char(n)	n characters	Fixed Length 'n' text characters	GBP
Varchar(n)	0 to n characters	From 0 to 'n' text characters. Variable length.	BNK Bank Banking
DateTime	17 to 19 characters	UK date format: d/m/yyyy∇hh:mm:ss No leading zero for day or month. For hours, hh uses 24 hour clock.	29/10/1999∇17:11:12 1/1/1999∇00:00:00
Integer	1 to 10 characters for positive numbers. 1 to 11 characters for negative numbers.	Leading sign used for -ve numbers. Range -2147483648 to 2147483647	1234567890 -1234567890
Numeric(ndp)	1 to n characters including decimal point and sign for negative numbers	Leading sign used for -ve numbers. All numeric values will be rounded to a specified number of decimal places. Trailing zeros to the right of the decimal point are dropped.	1.305000 rounded to two decimal places is 1.31 and rounded to five places is 1.305 -1.305 rounded to two decimal places is -1.31
String	Max 255 characters	Series of characters. Strings are left justified.	0.000000000012 abcdefancdef
Float	Numeric string of a variable number of decimal places	Where the precision and scale are of variable lengths.	1.222222222
Smallint	1-5 characters for positive numbers. 1-6 characters for negative numbers	Used to store smaller integers.	18,641

TEXT REPORT SPECIFICATION

1.2 REP00017 – Daily Base Rates

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	cobDate	DateTime	Close of Business date for the report
2.	currency	Varchar(10)	A denomination of cash from a particular country.
3.	currencyName	Varchar(50)	Full Name of the currency
4.	baseRate	Float	The rate of interest paid by LCH to Clearing Members on cash initial margin, which is calculated daily for each currency at approx 23:30 hours. It is derived from bid rates for overnight funds quoted by selected money brokers and/or major banks. Also known as the London Deposit Rate (LDR).
5.	effectiveDate	DateTime	Date on which the baseRate will be applied

1.3 REP00017a – Client Deposit Rates

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	currency	Varchar(10)	A denomination of cash from a particular country.
2.	Name	Varchar(50)	Full Name of the currency
3.	Rate	Float	The client deposit rate of interest paid by LCH. Known as CDR.
4.	effectiveDate	DateTime	Date the rate is effective.

1.4 REP00018 – Daily Exchange Rates

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	cobDate	DateTime	Close of Business date for the report
2.	fromCurrency	Varchar(10)	Rate for which currency exchange From
3.	currencyName	Varchar(50)	Full Name of the currency
4.	toCurrency	Varchar(10)	Rate for which currency exchange To
5.	currencyName	Varchar(50)	Full Name of the currency
6.	exchangeRate	Float	The rate LCH uses to convert currencies. This rate is calculated at approx 23:30 daily and is a notional rate used in the cover distribution process.

1.5 REP00018a – Daily Exchange Rates _ALL CCY

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	cobDate	DateTime	Close of Business date for the report
2.	fromCurrency	Varchar(10)	Rate for which currency exchange From
3.	currencyName	Varchar(50)	Full Name of the currency
4.	toCurrency	Varchar(10)	Rate for which currency exchange To
5.	currencyName	Varchar(50)	Full Name of the currency
6.	exchangeRate	Float	The rate LCH uses to convert currencies. This rate is calculated at approx 23:30 daily and is a notional rate used in the cover distribution process.

1.6 REP00019 – Overnight Cover Distribution

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	Cobdate	Datetime	Value date which member will be called
2.	Scmmnemonic	Varchar(11)	A three letter code identifying each Clearing Member firm to LCH.
3.	Scmname	Varchar(50)	The mnemonic or name of the Clearing Member.
4.	Account	Varchar(200)	Account will identify house or client business. For EMIR segregated client accounts (ISAs, OSAs & ICAs) this will also include the markets and margin account identifiers that are linked to the collateral account, multiple references are separated with a forward slash "/" and markets are separated from their margin account identifier by a hyphen "-". Please see the Banking Reports Reference Guide for more information.
5.	Currency	Varchar(10)	A denomination of cash from a particular country.
6.	Cashcovbalamt	Float	The opening cash balance after the following deductions/additions.
7.	Cashcovbaltot	Float	Total of opening cash balance after the following deductions/additions.
8.	Liabshortage	Float	The amount owed by the Clearing Member in cash after cash/collateral has been utilised.
9.	Liabshortotherccy	Varchar(10)	The amount owed by the Clearing Member in cash after cash/collateral has been utilised for other currencies.
10.	Liabshortothertot	Float	Total of amount owed by the Clearing Member in cash after cash/collateral has been utilised.

11.	Totalnetshortage	Float	The amount owed by the Clearing Member in cash after cash/collateral has been utilised. This will be called via PPS from a Clearing Member's bank account.
12.	Protectpayind	Char(1)	Protected payment indicator – Y/N
13.	Scmovernightcovliab_ Sequencenumber	Int	Liability Sequence number
14.	Linetext	Varchar(30)	Liability text description
15.	Liabcovtype	Varchar(50)	Liability Covering Types
16.	Liabcovotherccy	Varchar(10)	Liability Covers for other currencies
17.	Liabcovamt	Float	Amount of liability cover
18.	Liabcovtot	Float	Amount of transactions posted to the Cover Account.
19.	Scmovernightcovunut l_Sequencenumber	Int	Cover Sequence number
20.	Scmovernightcovunut l_Covertype	Varchar(50)	Type of cover
21.	Coverccy	Varchar(10)	Cover currency
22.	Scmovernightcovunut l_Coveramt	Float	Cover amount
23.	Convcoveramt	Float	Amount of transaction for overnight cover distribution
24.	Accountdescription	Varchar(50)	Description shown for accounts holding FCM client assets indicating whether the account is a Swaps or Futures Customer Account.

1.7 REP00020 – Commodity Group Total

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	cobDate	DateTime	Value date which member will be called
2.	sCMMnemonic	Varchar(11)	A three letter code identifying each Clearing Member firm to LCH
3.	sCMName	Varchar(50)	The mnemonic or name of the Clearing Member
4.	account	Varchar(200)	Account will identify house or client business. For EMIR segregated client accounts (ISAs, OSAs & ICAs) this will also include the markets and margin account identifiers that are linked to the collateral account, multiple references are separated with a forward slash "/" and markets are separated from their margin account identifier by a hyphen "-". Please see the Banking Reports Reference Guide for more information
5.	currency	Varchar(10)	A denomination of cash from a particular country
6.	commGroup	Char(3)	The reference to the exchange or market on which a contract is traded.
7.	futInitMargin	Float	Future initial Margin
8.	varMarginNLV	Float	Variation Margin Net Liquidation Value (NLV) value
9.	spotMargin	Float	The margin applied to certain contracts under delivery
10.	spotMarginTotal	Float	Total of margin applied to certain contracts under delivery
11.	groupTotal	Float	Total of group value
12.	iMOVarVarOffset	Float	Initial margin Variable offset value
13.	surplusMarAftIMO	Float	Surplus Margin after IM
14.	initVarMarginOff	Float	Initial VM offset
15.	iMOInitVarRecd	Float	IM of variable records.
16.	iMOInitVarUtil	Float	IM of variable Unutilised
17.	groupTotalOverall	Float	Overall total for group
18.	initMarginAfterOff	Float	Initial Margin value after offsetting
19.	surplusVarMargin	Float	Surplus Variation margin
20.	exchangeRate	Float	The rate LCH uses to convert currencies. This rate is calculated at 16:00 daily and is a notional rate used in the cover distribution process.
21.	offsetType	Char(1)	Off Set Type
22.	otherCurrency	Varchar(10)	Other currencies types

23.	sequenceNumber	Int	Offsetting sequence number
24.	exchangeRate	Float	The rate LCH uses to convert currencies. This rate is calculated at 16:00 daily and is a notional rate used in the cover distribution process.
25.	offsetAmount	Float	Off Set Amount

1.8 REP00021 – Initial and Variation Margin

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	cobDate	DateTime	Value date which member will be called
2.	sCMMnemonic	Varchar(11)	A three letter code identifying each Clearing Member firm to LCH.
3.	sCMName	Varchar(50)	The mnemonic or name of the Clearing Member.
4.	account	Varchar(200)	Account will identify house or client business. For EMIR segregated client accounts (ISAs, OSAs & ICAs) this will also include the markets and margin account identifiers that are linked to the collateral account, multiple references are separated with a forward slash "/" and markets are separated from their margin account identifier by a hyphen "-". Please see the Banking Reports Reference Guide for more information.
5.	currency	Varchar(10)	A denomination of cash from a particular country.
6.	commGroup	Char(3)	The reference to the exchange or market on which a contract is traded.
7.	contract	Char(3)	Contract description
8.	contractType	Char(1)	Contact Type value
9.	initMargin	Float	Breakdown of a Clearing Member's margin liability
10.	variationMargin	Float	Breakdown of a Clearing Member's margin liability
11.	contSpotMargin	Float	Contingent spot margin value
12.	addMargin	Float	Additional Margin
13.	totInitMargin	Float	Total initial Margin
14.	totVarMargin	Float	Total Variation margin
15.	totSpotCr	Float	Total Spot Credit
16.	totSpotDr	Float	Total Spot Debit
17.	totAddMargin	Float	Total additional Margin

1.9 REP00022 – Yesterday’s Cover Account Postings

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	cobDate	DateTime	Value date which member will be called
2.	sCMMnemonic	Varchar(11)	A three letter code identifying each Clearing Member firm to LCH.
3.	sCMName	Varchar(50)	The mnemonic or name of the Clearing Member.
4.	account	Varchar(200)	Account will identify house or client business. For EMIR segregated client accounts (ISAs, OSAs & ICAs) this will also include the markets and margin account identifiers that are linked to the collateral account, multiple references are separated with a forward slash “/” and markets are separated from their margin account identifier by a hyphen “-”. Please see the Banking Reports Reference Guide for more information.
5.	currency	Varchar(10)	A denomination of cash from a particular country.
6.	page	Char(1)	Page number
7.	lineNumber	Int	Line number
8.	postingDescription	Varchar(15)	Posting Description
9.	commodity	Char(3)	The code that denotes the contract referred to on the report.
10.	exchange	Char(3)	LCH’s code for the market in which the contract is traded.
11.	reference	Varchar(11)	Posting Reference
12.	valueDate	DateTime	Value Date
13.	postingDate	DateTime	Posting Date.
14.	postingDebit	Float	Posting debit value
15.	postingCredit	Float	Posting credit value
16.	firstBalance	Float	First Posting total Balance
17.	secondBalance	Float	Second Posting total Balance
18.	Accountdescription	Varchar(50)	Description shown for accounts holding FCM client assets indicating whether the account is a Swaps or Futures Customer Account.

1.10 REP00022a – Today's Non-Cover Account Postings

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	cobDate	DateTime	Value date which member will be called
2.	sCMName	Varchar(50)	The mnemonic or name of the Clearing Member.
3.	sCMMnemonic	Varchar(11)	A three letter code identifying each Clearing Member firm to LC.
4.	Account	Varchar(200)	Account will identify house or client business. For EMIR segregated client accounts (ISAs, OSAs & ICAs) this will also include the markets and margin account identifiers that are linked to the collateral account, multiple references are separated with a forward slash "/" and markets are separated from their margin account identifier by a hyphen "-". Please see the Banking Reports Reference Guide for more information.
5.	Currency	Varchar(10)	A denomination of cash from a particular country
6.	Page	Char(1)	Page number
7.	lineNumber	Int	Line number
8.	postingDescription	Varchar(15)	Posting Description
9.	commodity	Char(3)	The code that denotes the contract referred to on the report.
10.	exchange	Char(3)	LCH's code for the market in which the contract is traded
11.	reference	Varchar(40)	Posting Reference. For Coupon payments this field will include ISIN; nominal; rate.
12.	valueDate	DateTime	Value Date
13.	postingDate	DateTime	Posting Date.
14.	postingDebit	Float	Posting debit value
15.	postingCredit	Float	Posting credit value
16.	firstBalance	Float	First Posting total Balance
17.	secondBalance	Float	Second Posting total Balance

1.11 REP00029 – Yesterday’s Postings Total

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	cobDate	Datetime	Value date which member will be called
2.	sCMMnemonic	Varchar(11)	A three letter code identifying each Clearing Member firm to LCH
3.	sCMName	Varchar(50)	The mnemonic or name of the Clearing Member
4.	account	Varchar(200)	Account will identify house or client business. For EMIR segregated client accounts (ISAs, OSAs & ICAs) this will also include the markets and margin account identifiers that are linked to the collateral account, multiple references are separated with a forward slash “/” and markets are separated from their margin account identifier by a hyphen “-”. Please see the Banking Reports Reference Guide for more information
5.	currency	Varchar(10)	A denomination of cash from a particular country
6.	exchange	Char(3)	LCH’s code for the market in which the contract is traded
7.	postingDescription	Varchar(15)	Posting Description
8.	value	Float	Value of posting

1.12 REP00031 – Collateral and Exposure Summary

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	Cobdate	DateTime	Value date which member will be called
2.	Mnemonic	Varchar(11)	A three letter code identifying each Clearing Member firm to LCH
3.	MemberFullName	Varchar(50)	The mnemonic or name of the Clearing Member
4.	Account	Varchar(200)	Account will identify house or client business. For EMIR segregated client accounts (ISAs, OSAs & ICAs) this will also include the markets and margin account identifiers that are linked to the collateral account, multiple references are separated with a forward slash "/" and markets are separated from their margin account identifier by a hyphen "-". Please see the Banking Reports Reference Guide for more information.
5.	CurrencyOfRisk	Varchar(10)	The main currency for the cleared portfolio. It will always be an existing Initial Margin currency.
6.	ReportingCurrency	Varchar(10)	This will list all the currencies in which liabilities or balances are held
7.	EURexchangeRate	Float	This rate is calculated at 16:00 daily and is a notional rate used in the cover distribution process.
8.	ExposureAmount	Float	This is the total liability requirement including: _ initial margin _ contingent variation margin _ Net Liquidation Value (NLV) _ delivery margin _ spot margin
9.	TotalValueOfCollateral	Decimal(38,2)	This is the total post haircut value of all collateral (cash and securities* post haircut value) denominated in the reporting currency.
10.	AppliedCashCollateralValue	Float	Value of the applied (utilised) cash collateral after taking into account the haircut.
11.	ExcessCashCollateralValue	Float	Value of the excess (un-utilised) cash collateral after taking into account the haircut.
12.	AppliedSecuritiesCollateralValue	Decimal(38,2)	Value of the applied (utilised) securities collateral after taking into account the haircut.
13.	ExcessSecuritiesCollateralValue	Decimal(38,2)	Value of the excess (un-utilised) securities collateral after taking into account the haircut.
14.	LiabilityShortage	Decimal(38,2)	This shows the amount of deficit per exposure amount when compared to the total value of collateral (in all currencies). A margin call will

			be issued to cover this shortage.
15.	AppliedDepositAmount	Decimal(38,2)	Amount of the applied (utilised) deposit (cash amount pre-haircut).
16.	ExcessDepositAmount	Decimal(38,2)	Amount of the excess (un-utilised) deposit (cash amount pre-haircut).
17.	ExpectedCollateral	Decimal(38,2)	If the margin call is issued in an alternative currency (due to the Clearing Member's margin call preferences) then that alternative currency is shown here.
18.	CashCallAmount	Decimal(38,2)	The total cash margin call amount in each currency. This could include both initial margin and variation margin calls.
19.	SecuritiesCallAmount	Decimal(38,2)	The total securities margin call amount in each currency. This is only applicable to initial margin.
20.	CallAmount	Decimal(38,2)	The total margin call amount in each currency. This includes both initial margin and variation margin calls.
21.	ReturnExcessCash	Varchar(1)	The Clearing Member's preference for the automatic return of excess cash (auto-repay) for each currency (Y or N). Will show S when auto-repay is suspended due to a currency holiday.
22.	CashReturnAmount	Decimal(38,2)	The total amount of excess cash or variation margin automatically returned (auto-repay) in each currency.
23.	ReturnExcessSecurities	Varchar(1)	The Clearing Member's preference for the automatic return of excess securities (auto-repay) for each currency (Y or N).
24.	SecuritiesReturnAmount	Decimal(38,2)	The total amount of excess securities automatically returned (auto-repay) in each currency.
25.	ReturnAmount	Decimal(38,2)	The total amount of excess or variation margin automatically returned (auto-repay) in each currency.
26.	ReturnExcess	Varchar(3)	The Clearing Member's preference for the automatic return of excess (auto-repay) for each currency (Y or N). Will show S when auto-repay is suspended due to a currency holiday.
27.	ExcessCollateralValue	Decimal(38,2)	The total value of excess collateral (cash and securities) denominated in the reporting currency after excess is returned.

1.13 REP00032 – Member Default Fund

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	cobDate	DateTime	Value date which member will be called
2.	sCMMnemonic	Varchar(11)	A three letter code identifying each Clearing Member firm to LCH.
3.	sCMName	Varchar(50)	The mnemonic or name of the Clearing Member.
4.	account	Varchar(200)	Account will identify house or client business. For EMIR segregated client accounts (ISAs, OSAs & ICAs) this will also include the markets and margin account identifiers that are linked to the collateral account, multiple references are separated with a forward slash "/" and markets are separated from their margin account identifier by a hyphen "-". Please see the Banking Reports Reference Guide for more information.
5.	currency	Varchar(10)	A denomination of cash from a particular country.
6.	reqMDFCont	Float	The total amount of Default Fund that each Clearing Member is required to contribute.
7.	startDate	DateTime	The date on which the Default Fund contribution is reset.
8.	endDate	DateTime	The date on which the Default Fund contribution is matured.
9.	Fund	Varchar(4)	Default fund type contribution is associated with. Normally service related otherwise LCH.

1.14 REP00033a – ITD PPS Movement Detail

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	cobDate	DateTime	Value date which member will be called
2.	sCMMnemonic	Varchar(11)	A three letter code identifying each Clearing Member firm to LCH.
3.	sCMName	Varchar(50)	The mnemonic or name of the Clearing Member.
4.	account	Varchar(200)	Account will identify house or client business. For EMIR segregated client accounts (ISAs, OSAs & ICAs) this will also include the markets and margin account identifiers that are linked to the collateral account, multiple references are separated with a forward slash "/" and markets are separated from their margin account identifier by a hyphen "-". Please see the Banking Reports Reference Guide for more information. For aggregated Calls/Pays the PPS account will be provided.
5.	currency	Varchar(10)	A denomination of cash from a particular country.
6.	valueDate	DateTime	Maturity Date
7.	pPSPay	Float	Protected Payments System (PPS) call value
8.	pPSCall	Float	Protected Payments System (PPS) pay value
9.	Timesent	DateTime	Time call instruction is sent (#EMPTY for Payment).
10.	Ldg	Varchar(20)	Ledger the PPS Call/Pay relates to.

1.15 REP00033b – ITD PPS Aggregation Detail

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	cobDate	DateTime	Value date which member will be called
2.	sCMMnemonic	Varchar(11)	A three letter code identifying each Clearing Member firm to LCH.
3.	sCMName	Varchar(50)	The mnemonic or name of the Clearing Member.
4.	PPSAccount	Varchar(100)	The member's PPS Account number
5.	currency	Varchar(10)	A denomination of cash from a particular country.
6.	Reference	Varchar(255)	Reference number for PPS Call/Pay generated.
7.	Account	Varchar(200)	Account will identify house or client business. For EMIR segregated client accounts (ISAs, OSAs & ICAs) this will also include the markets and margin account identifiers that are linked to the collateral account, multiple references are separated with a forward slash "/" and markets are separated from their margin account identifier by a hyphen "-". Please see the Banking Reports Reference Guide for more information.
8.	Ldg	Varchar(10)	Ledger the PPS Call/Pay relates to.
9.	DR	Float	Underlying debits which are components are of the PPS Call/Pay generated
10.	CR	Float	Underlying credits which are components are of the PPS Call/Pay generated
11.	pPSCall	Float	Protected Payments System (PPS) pay value
12.	pPSPay	Float	Protected Payments System (PPS) call value
13.	valueDate	DateTime	Maturity Date
14.	Timesent	DateTime	Time PPS Call/Pay was sent

1.16 REP00034 – Collateral Prices

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	securityNum	Varchar(14)	Security reference number
2.	closeDate	DateTime	Value date which member will be called
3.	collGroupDesc	Varchar(50)	Group of Acceptable securities, cash and Performance Bonds description
4.	collDescription	Varchar(50)	Individual collateral description.
5.	collPrice	Float	Collateral prices
6.	interestRate	Float	Interest rate value
7.	endYear	Int	End Year value

1.17 REP00035 - Pay Down Factors

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	closeDate	DateTime	Value date which member will be called
2.	securityNum	Varchar(14)	Security reference number
3.	collDescription	Varchar(50)	Individual collateral description.
4.	paydown	Float	Pay down factor. A value between 0.0 and 1.0 showing up to 10 decimal places.

1.18 REP00036 - Non Cash Collateral Holdings

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	cobDate	DateTime	Value date which member will be called
2.	sCMMnemonic	Varchar(11)	A three letter code identifying each Clearing Member firm to LC.
3.	account	Varchar(200)	Account will identify house or client business. For EMIR segregated client accounts (ISAs, OSAs & ICAs) this will also include the markets and margin account identifiers that are linked to the collateral account, multiple references are separated with a forward slash "/" and markets are separated from their margin account identifier by a hyphen "-". Please see the Banking Reports Reference Guide for more information.
4.	currency	Varchar(10)	A denomination of cash from a particular country.
5.	ISIN	Varchar(50)	Collateral ISIN.
6.	units	Float	Number of units held by LCH.
7.	haircut	Float	LCH haircut.
8.	price	Float	Prices for securities, cash and Performance Bonds.
9.	cover	Float	The value of securities after haircut and pricing.
10.	factor	Float	Pay down factor (mortgage backed securities between 0.0 and 1.0 otherwise 1.0).
11.	expiryDate	DateTime	Expiry Date
12.	custodian	Varchar(50)	Custodian name
13.	collGroup	Char(3)	Collateral group 3 letters mnemonic
14.	Accountdescription	Varchar(50)	Description shown for accounts holding FCM client assets indicating whether the account is a Swaps or Futures Customer Account.

1.19 REP00036a - SOD Non Cash Collateral Holdings

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	cobDate	DateTime	Value date which member will be called
2.	sCMMnemonic	Varchar(11)	A three letter code identifying each Clearing Member firm to LCH.
3.	account	Varchar(200)	Account will identify house or client business. For EMIR segregated client accounts (ISAs, OSAs & ICAs) this will also include the markets and margin account identifiers that are linked to the collateral account, multiple references are separated with a forward slash “/” and markets are separated from their margin account identifier by a hyphen “-”. Please see the Banking Reports Reference Guide for more information.
4.	currency	Varchar(10)	A denomination of cash from a particular country.
5.	ISIN	Varchar(50)	Collateral ISIN.
6.	units	Float	Number of units held by LCH
7.	haircut	Float	LCH haircut.
8.	price	Float	Prices for securities, cash and Performance Bonds.
9.	cover	Float	The value of securities after haircut and pricing.
10.	factor	Float	Pay down factor (mortgage backed securities between 0.0 and 1.0 otherwise 1.0).
11.	expiryDate	DateTime	Expiry Date
12.	custodian	Varchar(50)	Custodian name
13.	collGroup	Char(3)	Collateral group 3 letters mnemonic
14.	Accountdescription	Varchar(50)	Description shown for accounts holding FCM client assets indicating whether the account is a Swaps or Futures Customer Account.

1.20 REP00037 – Statement of Account_1

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	Mnemonic	Varchar(11)	A three letter code identifying each Clearing Member firm to LCH
2.	Scmname	Varchar(50)	The mnemonic or name of the Clearing Member.
3.	Subaccount	Varchar2(200)	Account will identify house or client business. For EMIR segregated client accounts (ISAs, OSAs & ICAs) this will also include the markets and margin account identifiers that are linked to the collateral account, multiple references are separated with a forward slash "/" and markets are separated from their margin account identifier by a hyphen "-". Please see the Banking Reports Reference Guide for more information.
4.	Currency	Varchar(10)	A denomination of cash from a particular country. ISO Standard Alphabetic Currency Code
5.	Ledgertype	Varchar(20)	Cover or Non-Cover Ledger
6.	Valuedate after 1990	DateTime	Value Date of Postings
7.	Postingdate	DateTime	Posting Date of Entry
8.	Narrtext	Varchar(16)	Describes the posting type i.e.: COUPON, NPV CHANGE
9.	Commodity	char(3)	Contract Code e.g.: SGB : Commodity relate to the currency: The List includes: SAU, SCA, SCH, SDK, SEU, SGB, SHK, SJP, SNO, SNZ, SPL, SSE, SUS, SZA, SWP
10.	Exchange	char(3)	LCH's code for the market in which the contract is traded
11.	Reference	Varchar(40)	This reference is the LCH bank code of the PPS Bank that the member uses. This is where LCH would collect the PPS payments from. i.e. This is where the Member holds its PPS account Credit and Debit notes can be added manually to the report
12.	Bf Balance Frmtd	Float	End of month Balance
13.	ValueFrmtd	DateTime	The value date relating to Balance at the end of the month
14.	Value	Float	Posting Credit or Debit Amount
15.	Currency Name	Varchar(50)	Long name of the currency
16.	Bf Balance	Float	Start of month Balance
17.	Accountdescription	Varchar(50)	Description shown for accounts holding FCM client assets indicating whether the account is a Swaps or Futures Customer Account.

1.21 REP00037 – Statement of Account_2

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	Currency Name	Varchar(50)	Long name of the currency
2.	Bf Balance	Float	Start of month Balance
3.	Currency	Varchar(10)	A denomination of cash from a particular country ISO Standard Alphabetic Currency Code
4.	Mnemonic	Varchar(11)	A three letter code identifying each Clearing Member firm to LCH
5.	Subaccount	Varchar2(200)	Account will identify house or client business. For EMIR segregated client accounts (ISAs, OSAs & ICAs) this will also include the markets and margin account identifiers that are linked to the collateral account, multiple references are separated with a forward slash "/" and markets are separated from their margin account identifier by a hyphen "-". Please see the Banking Reports Reference Guide for more information.

1.22 REP00040 – Monthly Interest

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	cobDate	DateTime	This date indicates the point in time the data represents (i.e. the report as at...)
2.	mnemonic	Varchar(11)	A three letter code identifying each Clearing Member firm to LCH.
3.	SCMName	Varchar(50)	The mnemonic or name of the Clearing Member.
4.	Account	Varchar(200)	Account will identify house or client business. For EMIR segregated client accounts (ISAs, OSAs & ICAs) this will also include the markets and margin account identifiers that are linked to the collateral account, multiple references are separated with a forward slash "/" and markets are separated from their margin account identifier by a hyphen "-". Please see the Banking Reports Reference Guide for more information.
5.	Currency	Varchar(10)	A denomination of cash from a particular country.
6.	Interestdate	DateTime	The date the interest entry is applicable to
7.	Position	Float	The balance which the interest calculation will be based on
8.	Interestrate	Float	The rate used to calculate interest earned (displays to 5 decimal places)
9.	Interestamount	Float	The calculated interest amount
10.	Fund	Varchar(4)	LCH's code for the market in which the contract is traded
11.	Accountdescription	Varchar(50)	Description shown for accounts holding FCM client assets indicating whether the account is a Swaps or Futures Customer Account.

1.23 REP00041 – Monthly Collateral Handling Fee

Order	Data Item (Column Name)	Type	Description
1	Cobdate	DateTime	Month end date
2	Mnemonic	Varchar(3)	Mnemonic for the member
3	Account	Varchar(100)	Account Identifier e.g. H , C
4	Currency	Varchar(3)	Currency code
5	FeeDate	DateTime	Date on which the fee is applied.
6	Position	Number	Position
7	FeeRate	Number	Rate that should be applied for the Cash Collateral Fee
8	FeeAmount	Number	Amount of Fee that needs to be collected.
9	Fund	Varchar(10)	Fund code e.g. CSH COL
10	FeeDescription	Varchar(20)	Fund Description
11	Collateral Group	Varchar(255)	The code of the collateral group (e.g. DEC, DEC_TP etc.)
12	Custodian	Varchar(255)	Name of the custodian.

1.24 REP00042_1 – Daily Collateral Fee Rate Report Cash

Order	Data Item (Column Name)	Type	Description
1	FundType	Varchar(10)	Fund Type e.g Cash Coll , Default GBP
2	Currency Mnemonic	Varchar(3)	Currency code
3	Account Classification	Varchar(10)	Account Classification e.g. House, Client
4	RDF	Float	Fee rate for RepoClear Default Fund
5	EDF	Float	Fee rate for Equities Default Fund
6	FDF	Float	Fee rate for ForexClear Default Fund
7	CDF	Float	Fee rate for Commodities Default Fund
8	XDF	Float	Fee rate for Rates Default Fund
9	SWP	Float	Fee rate for SwapClear
10	EDX	Float	Fee rate for EnClear
11	FXC	Float	Fee rate for ForexClear
12	RCL	Float	Fee rate for RepoClear
13	ECL	Float	Fee rate for EquityClear
14	ED2	Float	Fee rate Turquoise
15	IRM	Float	Fee rate for Listed Rates
16	Other	Float	Fee rate for Multi market

1.25 REP00042_2 – Daily Collateral Fee Report Non Cash

Order	Data Item (Column Name)	Type	Description
1	Market	Varchar(20)	The market to which the entry applies (ALL if it applies to all markets).
2	Account Classification	Varchar(20)	Account type (House, Client ,ALL).
3	FCM	Varchar(20)	Whether the relevant entry applies to FCM entities. Can take values Yes, No, ALL.
4	Custodian	Varchar(100)	The name of the custodian for the relevant collateral.
5	Collateral Type	Varchar(100)	The type of collateral (e.g. bilateral, triparty).
6	Collateral Group	Varchar(255)	The code of the collateral group (e.g. DEC, DEC_TP etc.)
7	Fee Rate	Float	The fee rate for the relevant collateral.

1.26 REP00046a – SOD Cash Collateral Holdings

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1	cobDate	DateTime	This date indicates the point in time the data represents (i.e. the report as at...)
2	Mnemonic	Varchar(11)	A three letter code identifying each Clearing Member firm to LCH.
3	Account	Varchar(200)	Account will identify house or client business. For EMIR segregated client accounts (ISAs, OSAs & ICAs) this will also include the markets and margin account identifiers that are linked to the collateral account, multiple references are separated with a forward slash “/” and markets are separated from their margin account identifier by a hyphen “-”. Please see the Banking Reports Reference Guide for more information.
4	CurrencyOfRisk	Varchar(10)	Currency Of Risk nominated for the account
5	Currency	Varchar(10)	A denomination of cash from a particular country.
6	DepositAmount	Float	Cash Amount Held by LCH
7	Haircut	Float	LCH haircut.
8	CollateralValue	Float	The value of Deposit Amount after haircut
9	ReferenceCurrency	Varchar(10)	Currency which LCH converts all Cash deposit amounts into as part of the cover distribution process.
10	ExchangeRate	Float	The rate LCH uses to convert Deposit amount into ReferenceCurrency. This rate is calculated at approx 23:30 daily and is a notional rate used in the cover distribution process.
11	PreHaircutReferenceValue	Float	Deposit Amount converted into reference currency
12	PostHaircutReferenceValue	Float	Collateral Value converted into reference currency

1.27 REP00046 - Cash Collateral Holdings

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1	cobDate	DateTime	This date indicates the point in time the data represents (i.e. the report as at...)
2	Mnemonic	Varchar(11)	A three letter code identifying each Clearing Member firm to LCH.
3	Account	Varchar(200)	Account will identify house or client business. For EMIR segregated client accounts (ISAs, OSAs & ICAs) this will also include the markets and margin account identifiers that are linked to the collateral account, multiple references are separated with a forward slash “/” and markets are separated from their margin account identifier by a hyphen “-”. Please see the Banking Reports Reference Guide for more information.
4	CurrencyOfRisk	Varchar(10)	Currency Of Risk nominated for the account
5	Currency	Varchar(10)	A denomination of cash from a particular country.
6	DepositAmount	Float	Cash Amount Held by LCH
7	Haircut	Float	LCH haircut.
8	CollateralValue	Float	The value of Deposit Amount after haircut
9	ReferenceCurrency	Varchar(10)	Currency which LCH converts all Cash deposit amounts into as part of the cover distribution process.
10	ExchangeRate	Float	The rate LCH uses to convert Deposit amount into ReferenceCurrency. This rate is calculated at approx 23:30 daily and is a notional rate used in the cover distribution process.
11	PreHaircutReferenceValue	Float	Deposit Amount converted into reference currency
12	PostHaircutReferenceValue	Float	Collateral Value converted into reference currency

1.28 REP00050 – Triparty Allocation Summary

Order	Data Item (Column Name)	Type	Description
1	Date	Date	Value date.
2	Member	Varchar(50)	Member mnemonic.
3	Account	Varchar(50)	Member account.
4	Transaction_Currency	Varchar(50)	Triparty account transaction currency.
5	Security_Number	Varchar(50)	ISIN
6	Collateral_Group	Varchar(100)	Collateral Group e.g. USC
7	Security_Ccy	Varchar(50)	The currency denomination of the utilised security.
8	Coll_Value	Float	Collateral value in security currency.
9	Utilised	Float	Utilised collateral in security currency.
10	Coll_Value_Txn_Ccy	Float	Collateral value in transaction currency.
11	Utilised_Txn_Ccy	Float	Utilised collateral in transaction currency.