Banking Member Reports

Text File Formats

Service:	**Banking**
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DOCUMENT HISTORY

Version	Date	Author	Description
1.0	12/05/11	R.Kumar	**Initial version created as requested by Business**
1.1	08/06/11	E. Chan	**Added 2 new reports – Report 22a & Report 34 specifications in there.**
1.2	12/06/11	B Bridge	**Tidy up format.**
1.3	06/08/13	B Bridge	**Remove redundant reports 23, 27, 31 &33. Add Report 33a, 35, 36 and 36a. Revise Report 32.**
1.4	22/10/13	B Bridge	**Account field updated on reports 19, 20, 21, 22, 22a, 29, 30, 32, 33a, 36, 36a**
1.5	09/01/14	B Bridge	**MAGMA Updates to data layout on reports 19, 30, 32, 36 and 36a. Rename report 22a.**
1.6	17/02/14	B Bridge	**MAGMA revision of report 34 data layout.**
1.7	08/08/14	D Baichoo	**Account Description field added to 19, 22, 30, 36, 36a.**

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

2 REPORT STRUCTURE

Top level URL - https://member.lch.co.uk/Reporting

List of banking reports which are available in the member folders

Path	Update Frequency
<clearing member mnemonic>/Banking	
/REP00019 - Overnight Cover Distribution.{pdf,txt}	End of Day
/REP00020 – Commodity Group Total.{pdf,txt}	End of Day
/REP00021 - Initial And Variation Margin.{pdf,txt}	End of Day
/REP00022 - Yesterday’s Cover Account Postings.{pdf,txt}	End of Day
/REP00022a - Today's Non-Cover Account Postings. { pdf,txt}	IntraDay(once per day)
/REP00029 - Yesterday’s Postings Total.{pdf,txt]	End of Day
/REP00030 - Cover Calling Summary.{pdf,txt}	End of Day
/REP00032 - Member Default Fund.{pdf,txt}	End of Day
/REP00033a – ITD PPS Movement Detail{pdf,txt}	IntraDay
/REP00036 - Non Cash Collateral Holdings{pdf,txt}	IntraDay
/REP00036a - SOD Non Cash Collateral Holdings{pdf,txt}	Once at Start of Day

List of banking reports which are available in the public folder

Path	Update Frequency
Public/Banking	
/REP00017 – Daily Base Rates.{pdf,txt}	End of Day
/REP00017a – Client Deposit Rates.{pdf,txt}	End of Day
/REP00018 – Daily Exchange Rates.{pdf,txt}	End of Day
/REP00024 – European Bond Price.{pdf,txt}	End of Day
/REP00026 – Gilt Price.{pdf,txt}	End of Day
/REP00028 – Bond Price .{pdf,txt}	End of Day
/REP00034 – Collateral Prices. {pdf,txt}	End of Day
/REP00035 – Pay Down Factors{pdf,txt}	End of Day

3 TEXT REPORT SPECIFICATION

3.1 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.Clearnet to Clearing Members on cash initial margin, which is calculated daily for each currency by 10:00 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).

3.2 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.Clearnet. Known as CDR.
4.	effectiveDate	DateTime	Date the rate is effective.

3.3 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.Clearnet uses to convert currencies. This rate is calculated at 16:00 daily and is a notional rate used in the cover distribution process.

3.4 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.Clearnet.
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	Float	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(10)	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.	Scmovernightcovunutl_Sequencenumber	Int	Cover Sequence number

20.	Scmovernightcovunutl_Covertype	Varchar(10)	Type of cover
21.	Coverccy	Varchar(10)	Cover currency
22.	Scmovernightcovunutl_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.

3.5 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.Clearnet.
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.Clearnet 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.	exchangeRate	Float	The rate LCH.Clearnet uses to convert currencies. This rate is calculated at 16:00 daily and is a notional rate used in the cover distribution process.
24.	offsetAmount	Float	Off Set Amount

3.6 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.Clearnet.
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

3.7 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.Clearnet.
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.Clearnet'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.

3.8 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 LCH.Clearnet.
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.Clearnet'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

3.9 REP00024 – European Bond Price

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	cobDate	DateTime	Value date which member will be called
2.	collType	Char(3)	Collateral types - Acceptable securities, cash and Performance Bonds.
3.	collDescription	Varchar(50)	Collateral Description
4.	collPrice	Float	Collateral Prices
5.	interestRate	Float	The rate used to calculate interest earned from the Default Fund contribution. The rate is calculated using 3 month LIBOR plus 100 basis points.
6.	endYear	Int	End Year
7.	securityNum	Varchar(14)	Security number

3.10 REP00026 – Gilt Price

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	cobDate	DateTime	Value date which member will be called
2.	collType	Char(3)	Collateral types - Acceptable securities, cash and Performance Bonds.
3.	collDescription	Varchar(50)	Collateral Description
4.	collPrice	Float	Collateral Prices
5.	interestRate	Float	The rate used to calculate interest earned from the Default Fund contribution. The rate is calculated using 3 month LIBOR plus 100 basis points.
6.	endYear	Int	End Year
7.	securityNum	Varchar(14)	Security number

3.11 REP00028 – Bond Price

Data Item Sequence Number	Data Item (Column Name)	Data Type	Description
1.	cobDate	DateTime	Value date which member will be called
2.	collType	Char(3)	Collateral types - Acceptable securities, cash and Performance Bonds.
3.	collDescription	Varchar(50)	Collateral Description
4.	collDisPrice	Varchar(20)	Collateral Discounted Prices
5.	collPrice	Float	Collateral Prices
6.	interestRate	Float	The rate used to calculate interest earned from the Default Fund contribution. The rate is calculated using 3 month LIBOR plus 100 basis points.
7.	endYear	Int	End Year
8.	securityNum	Varchar(14)	Security number

3.12 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.Clearnet.
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.Clearnet's code for the market in which the contract is traded
7.	postingDescription	Varchar(15)	Posting Description
8.	value	Float	Value of posting

3.13 REP00030 – Cover Calling Summary

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.Clearnet.
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.	exchangeRate	Float	This rate is calculated at 16:00 daily and is a notional rate used in the cover distribution process. If GBP no Exchange Rate will be displayed.
7.	totalLiability	Float	Total value of the followings: _ initial margin _ contingent variation margin _ Net Liquidation Value (NLV) _ delivery margin _ spot margin
8.	cashCover	Float	The opening cash balance after the following deductions/additions, eg: _ profit/loss (variation margin) from previous day's trading _ fees _ interest _ previous day's PPS call/pay.
9.	cashCall	Float	Amount of cash call
10.	newCurrency	Varchar(10)	New currency description
11.	convCashCall	Float	Converted Cash call value
12.	cashSpare	Float	Unutilised Cash – Represents Unutilised cash after liability has been covered
13.	autoRepay	Char(1)	autoRepay indicator - Clearing Member can select automatic repayment of all excess cash
14.	convertedCall	Float	GBP Equivalent Unutilised Collateral
15.	Accountdescription	Varchar(50)	Description shown for accounts holding FCM client assets indicating whether the account is a Swaps or Futures Customer Account.

3.14 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.Clearnet.
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.	interestRate	Float	The rate used to calculate interest earned from the Default Fund contribution. The rate is calculated using 3 month LIBOR plus 100 basis points.
10.	accruedInterest	Float	Interest earned on the Default Fund contribution, calculated to date.
11.	totInterest	Float	Total Interest to be charged
12.	intEndDate	DateTime	Final Interest Payment Date
13.	Fund	Varchar(4)	Default fund type contribution is associated with. Normally service related otherwise LCH.

3.15 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.Clearnet.
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.	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).

3.16 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

3.17 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.

3.18 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 LCH.Clearnet.
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	Char(12)	Collateral ISIN.
6.	units	Float	Number of units held by LCH.Clearnet.
7.	haircut	Float	LCH.Clearnet 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.

3.19 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.Clearnet.
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	Char(12)	Collateral ISIN.
6.	units	Float	Number of units held by LCH.Clearnet.
7.	haircut	Float	LCH.Clearnet 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.

