



Clara External CSV files Interface

Version 1.0

External

Table of contents

Table of contents	2
1.0 Introduction	3
1.1 Functionality:	3
2.0 Supported messages	3
2.1 DTx – Derivative transactions	3
2.2 Clearing holding	5
2.3 Cash settlement transactions	6
2.4 Exercise history	8
2.5 Delivery transactions	9
2.6 Margin data (account level)	10
2.7 Collateral holding	11
2.8 Collateral transactions	12
2.9 Instruments	13
2.10 Instrument prices	14

1.0 Introduction

Baymarkets provide CSV files to clearing members via SFTP server as described in this document.

1.1 Functionality:

The following files can be delivered:

- Transactions (derivative transactions only)
- Positions (derivative positions only)
- Cash settlement transactions
- Exercise history
- Delivery (delivery of underlying for derivatives with physical delivery)
- Account margin
- Collateral holding
- Collateral transactions
- Instruments
- Instrument prices

2.0 Supported messages

2.1 DTx – Derivative transactions

Main content: Clearing members own trades executed/cancelled on the trading venue.

Clearing members take-up/give-up, int-gup/int-tup and allocations.

NCM's trades executed/cancelled on the trading venue. NCM's take-up/give-up, int-gup/int-tup and allocations.

Corresponds to Clara web menu Clearing transactions derivatives - trade view.

File name standard: DTx_Operator-Owner_YYYYMMDD for EOD file

DTx_Operator-Owner_YYYYMMDD_HHMM for intraday file

Subscription can be on Operator level (owner will then not be included in the file name) or Operator-Owner level. Sorting will be ascending.

Time schedule: Available EOD and intraday (every 30 min). The file is cumulative.

Column	Description
Account type	Always CL for clearing account
Operator	GCM or ICM as named in the clearing system
Owner	GCM, ICM or NCM as named in the clearing system
Account	Account-Id in the clearing system
Ledger type	Always CLPOS, Clearing positions
Currency	Currency of derivative instrument
ISIN	ISIN code
Ticker	Ticker symbol of derivative series
Product code	Ticker of underlying stock or index
Contract type	OP- Options, FU-Futures, FW-Forwards
Put/Call	P for Put, C for Call (Only applicable for contract type OP)
Strike	Option strike price (Only applicable for contract type OP)
Maturity	Expiration month and year, MMMYY (e.g. DEC19)
Open/Close	All new trades will have open. Allocation, give up/take up will have close on "from account" and open on "to account"
Quantity	Number of contracts. Negative quantity is sell. Positive quantity is buy.
Amount	= Quantity * Trade Price * No of Underlying
Trade price	Price as given in the trade, allocation, give up/take up
Trade code	For exchange trades this will be the trade code as received from the exchange/marketplace. For allocations and give up/take up this will be the trade code as given in the inbound message.
Transaction type	<p>TRADE: Exchange trade</p> <p>ALLOC: A position/trade that is allocated from a Main Account (position account) to a Sub Account (clearing account) within the same clearing member.</p> <p>ADJUST: Transaction type used when members adjust quantity debit/quantity credit on gross accounts.</p> <p>GIVE UP: A position/trade that is given up to another member.</p> <p>TAKE UP: Acceptance of give up</p> <p>POSXFER: Position transfer</p> <p>INTGUP/TUP: Allocation between own Main Accounts (position accounts)</p> <p>CANCEL: An allocation cancelled on T will have transaction type CANCEL. A cancellation of an exchange trade will have transaction type CANCEL.</p> <p>REVERSE: An allocation cancelled on T + 1 or later will have transaction type REVERSE</p>
Trade date	Date for when the transaction was booked
Changed	Date and time when the transaction was booked in the clearing system.
Original CCP ID	ID assigned by the clearing system

Status	Will show Cancelled for cancelled transactions, blank for the rest.
Settlement date	Expiration date for the instrument.
Counterparty	For transaction type GIVEUP/TAKEUP this will show the corresponding give-up/take-up member.
Free text	Will show free text added to the order in the trading system.

Please note that open/close transactions related to Corporate Action are not included in the file.

2.2 Clearing holding

Main content: Positions on members house, client or market maker accounts.

Corresponds to Clara web menu Clearing holdings for transaction types OP, FU, FW.

File name: Holdings_Operator-Owner_YYYYMMDD

Subscription can be on Operator level (owner will then not be included in the file name) or Operator-Owner level.

Time schedule: Available EOD

Column	Description
Account type	Always CL for Clearing account
Operator	GCM or ICM as named in the clearing system
Owner	GCM, ICM or NCM as named in the clearing system
Account:	Account-id in the clearing system
Ledger type	Always CLPOS, Clearing positions
Settlement date	Expiry date for derivative series
Currency	Currency code e.g. USD
ISIN	ISIN code
Ticker	Ticker symbol
Product code	Ticker of underlying stock or index
Contract type	OP- Options, FU-Futures, FW-Forwards
Put/Call	P for Put, C for Call (Only applicable for contract type OP)
Strike	Option strike price (Only applicable for contract type OP)
Maturity	Expiration month and year, MMMYY
Quantity	Net quantity
Amount	Net amount
Quantity credit	Quantity of held/bought contracts

Amount debit	FU/FW =Cash value of position OP = 0 since a cash settlement transaction has been created
Quantity debit	Quantity of written/sold contracts
Amount credit	FU/FW =Cash value of position OP = 0 since a cash settlement transaction has been created

2.3 Cash settlement transactions

Main content: Show all cash settlement for settlement date > today.

Corresponds to Clara web menu Clearing transactions derivatives – Settlement view.

File name: CashTransactions_Operator-Owner_YYYYMMDD

Subscription can be on Operator level (owner will then not be included in the file name) or Operator-Owner level.

Time schedule: Available EOD.

Column	Description
Account type	Always CL for Clearing account
Operator	GCM or ICM as named in the clearing system
Owner	GCM, ICM or NCM as named in the clearing system
Account:	Account-id in the clearing system
Ledger type	CLPOS-Clearing positions, FEE- fee
Settlement date	Date when the cash settlement will be debited/credited to the bank accounts
ISIN	Currency code e.g. USD
Ticker	Currency code e.g. USD
Open/Close	Always Open
Quantity	The cash amount to pay (negative quantity) or receive (positive quantity)
Amount	As the cash amount is in “Quantity” this will always show 0.00
Trade price	N.A
Transaction type:	Can be the following types: EXP_STLM – Expiration Cash settlement for index options EXPIRY_FEE – Expiration fee FWM2M – Expiration Cash settlement for forwards M2M – Mark to market PREMIUM – Option premium TRADE_FEE – Trade fee
Trade date:	The date the cash transaction is created

Related series	Ticker of the derivative series the cash settlement is related to
Product code	Ticker of underlying stock or index
Contract type	OP- Options, FU-Futures, FW-Forwards
Put/Call	P for Put, C for Call (Only applicable for contract type OP)
Strike	Option strike price (Only applicable for contract type OP)
Maturity	Expiration month and year, MMMYY
Related Price	For transaction type M2M it will show fixing price for futures (the price used for M2M calculations) For transaction type TRADE_FEE it will show the price of the trade For transaction type EXP_STLM (expiry settlement of index options) it will show the strike of the index option.
Changed	Date for when the transaction was booked
Original CCP ID	ID assigned by the clearing system
Related transaction type	For transaction type TRADE_FEE it will show if the fee is related to trade, give up/take up. For EXPIRY_FEE it will show if the fee is related to assignment, exercise, delivery.
Account name	Name of account as in the clearing system
Previous CCP ID	For Trans type EXP_STLM: Refers to Original CCP ID of the exercised transaction
Related CCP ID	If Trans type TRADE_FEE: Refers to Original CCP ID of the trade If Trans type EXPIRY_FEE: Refers to Original CCP ID of the delivery transaction
Trade code	N.A

2.4 Exercise history

Main content: Overview of exercise data.

Corresponds to Clara web menu Exercise history.

File name: ExerciseHistory_Operator-Owner_YYYYMMDD

Subscription can be on Operator level (owner will then not be included in the file name) or Operator-Owner level.

Time schedule: Available EOD.

Column	Description
Operator	GCM or ICM as named in the clearing system
Owner	GCM, ICM or NCM as named in the clearing system
Account	Account-id in the clearing system
ISIN	ISIN code
Ticker	Ticker symbol of derivative series
Product code	Ticker of underlying stock or index
Contract type	OP- Options, FU-Futures, FW-Forwards
Put/Call:	P for Put, C for Call (Only applicable for contract type OP)
Strike	Option strike price (Only applicable for contract type OP)
Maturity	Expiration month and year, MMMYY
Quantity	Number of contracts (Negative quantity reflects close of a long position. Positive quantity reflects close of a short position)
Date	Exercise date
Transaction type	The following transaction types applies: ASSIGNED: Writer of option contract has been assigned AUTO_EXERCISED: Automatic exercised on expiry day. CLOSED: Positions on series that has not been assigned, auto exercised or manually exercised. DENIED: Automatic exercise has been denied. MANUAL_EXERCISED: An exercise request has manually been entered.

2.5 Delivery transactions

Main content: Delivery of the underlying stock of a derivative contract.

Corresponds to Clara web menu Delivery.

File name: DeliveryTransactions_Operator-Owner_YYYYMMDD

Subscription can be on Operator level (owner will then not be included in the file name) or Operator-Owner level.

Time schedule: Available EOD.

Column	Description
Operator	GCM or ICM as named in the clearing system
Owner	GCM, ICM or NCM as named in the clearing system
Account	Account-id in the clearing system
Ticker	Ticker symbol of underlying stock to be delivered or received
Quantity	Number of underlying stocks to be delivered (negative quantity) or received (positive quantity)
Trade price	Equal to strike price if related to option contracts. Equal to fixing price of underlying stock if related to forwards.
Amount	Quantity * Trade price
Related series	Ticker of derivative series
Date	Date the delivery transaction was created.
Settlement date	Date for when the underlying stocks must be delivered or received
Transaction type	Always DELIVERY

2.6 Margin data (account level)

Main content: Margin information on account level.

Corresponds to Clara web menu Account margin.

File name: MarginData_Operator-Owner_YYYYMMDD_HHMM

Subscription can be on Operator level (owner will then not be included in the file name) or Operator-Owner level.

Time schedule: Available SOD, MOD, EOD.

Column	Description
Margin account	M- Margin account Ms- Margin segregated account S – Margin service account D – Default fund account
Operator	GCM or ICM as named in the clearing system
Owner	GCM, ICM or NCM as named in the clearing system
Account	Account-id in the clearing system
Currency	Margin currency
Margin call	Negative amounts are the amounts needed to meet margin requirement, Positive amount show excessive collateral the time of margin call issuance. (For margin service accounts, this is just for information purpose)
Margin requirement	Margin requirement calculated today
Collateral	Collateral value
Status (applies to intraday calculations)	Normal: Intraday margin + collateral > 0 Control: Intraday margin + collateral + exposure limit < 0 Watch: Intraday margin + collateral + exposure limit > 0
Incl limit	Intraday margin + collateral + Exp limit
Intraday risk	Intraday margin + collateral
Intraday margin	intraday margin calculated
Exp limit	Exposure limit as defined by the member
Initial margin	Initial margin calculated
Variation margin	Variation margin calculated
Account name	Account name as in the clearing system
LME	Linked margin requirement
Contr	Concentration add-on
STMA	Stress test margin add-on
WWR	Wrong way risk add-on

2.7 Collateral holding

Main content: Collateral holding per collateral account per instrument.
Corresponds to Clara menu Collateral holding.

File name: CollateralHolding_Operator_Owner_YYYYMMDD_HHMM
Subscription can be on Operator level (owner will then not be included in the file name) or Operator-Owner level.

Time schedule: SOD, MOD, EOD.

Column	Description
Operator	GCM or ICM as named in the clearing system
Owner	GCM, ICM or NCM as named in the clearing system
Account	Account-id in the clearing system
Ext ID	Reference to external account, e.g. bank account
ISIN	ISIN code. For cash collateral ISIN=Ticker=Currency. E.g. USD
Ticker	Ticker symbol
Quantity	Collateral amount/quantity.

2.8 Collateral transactions

Main content: Collateral transactions per collateral account per instrument.
Corresponds to Clara menu Collateral transactions.

File name: CollateralTransactions_Operator_Owner_YYYYMMDD

Subscription can be on Operator level (owner will then not be included in the file name) or Operator-Owner level.

Time schedule: EOD.

Column	Description
Operator	GCM or ICM as named in the clearing system
Owner	GCM, ICM or NCM as named in the clearing system
Account	Collateral Account-id in the clearing system
Ext ID	Reference to external account, e.g. bank account
ISIN	ISIN code. For cash collateral ISIN=Ticker=Currency. E.g. USD
Ticker	Ticker symbol
Quantity	Collateral amount/quantity.
Changed	Date and time for when the transaction was booked

2.9 Instruments

Main content: Instrument master data

File name: Instruments_YYYYMMDD

Time schedule: Available SOD

Column	Description
ISIN	ISIN code
Ticker	Ticker symbol
Product code	Ticker of underlying stock in relation to derivatives
Contract type	EQ - Equity ETF - Exchange traded fund FU- Future FW – Forward IX – index OP - Option
Put/call	P for Put, C for Call (Only applicable for contract type OP)
Strike	Option strike price (Only applicable for contract type OP)
Maturity	Expiration month and year, MMY (Only applicable for contract type FU, FW, OP)
Option style	AM for American, EU for European (Only applicable for contract type OP)
Contract size	Number of underlying instruments (Only applicable for contract type OP, FU, FW)
Currency	Currency on instrument
CFI	Classification of Financial Instrument
Dividend adj	S for Standard, F for Full dividend adjustment, N for no dividend adjustment. Adjustment rules according to marketplace rulebook.
Delivery type	P for physical, C for cash

2.10 Instrument prices

Main content: Price information.

File name: InstrumentPrices_YYYYMMDD

Time schedule: Available EOD.

Column	Description
Business date	The date the file is valid for
ISIN	ISIN code
Ticker	Ticker symbol
Product code	Ticker of underlying stock in relation to derivatives
Contract type	EQ - Equity ETF- Exchange traded fund FU- Future FW – Forward IX – index OP - Option
Put/call	P for Put, C for Call (Only applicable for contract type OP)
Strike	Option strike price (Only applicable for contract type OP)
Maturity	Expiration month and year, MMMYY (Only applicable for contract type FU, FW, OP)
Currency	Currency on instrument
Fixing price	For contract type FU this will be the price used for M2M calculations. All index futures will have a fixing price while only stock futures with open interest will have a fixing price. Fixing price is equal to closing price. For contract type EQ this will be the price used to calculate if option contracts should be automatically exercised on expiry date, and for cash settlement of FW contracts on expiry day
Closing price	For contract type IX, EQ, ETF, OP, FU and FW this will be the closing price set by the exchange.
Expiry date	YYYYMMDD, Expiry date for contract type FU, FW, OP
Contract size	Number of underlying instruments (Only applicable for contract type OP, FU, FW)
Market flexibility	STD - Standardized derivative instrument TM - Tailor Made derivative instrument