



# **JSE Clear Pty Ltd Bond CCP Reports Specification**

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**JSE** | CLEAR

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# Document control

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## Contact details

<b>JSE Clear Pty Ltd</b> One Exchange Square Gwen Lane, Sandown South Africa Tel: +27 11 520 7000 <a href="http://www.jse.co.za">www.jse.co.za</a>	Client Services Centre Email: <a href="mailto:CustomerSupport@jse.co.za">CustomerSupport@jse.co.za</a> Tel: +27 11 520 7777
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## Definitions, acronyms and abbreviations

Term/ Abbreviation/ Acronym	Description
<b>GCMS</b>	Global Clearing Management System
<b>VaR</b>	Value at Risk

## Document purpose

The purpose of this document is to provide an overview of the reports available to Clearing members. It describes the contents of the reports that have been updated or created as a result of the Bond CCP implementation. This document will be a 'living' document and will be updated from time to time as new report requirements are introduced, removed or modified.

# 1. JSE Clear Reports Overview

#	Report Name:	Markets Impacted:	Report Structure:	Report Purpose:	Report Format	Last Change	Change/New
1	Main Clearing Member Account Summary Report	1. Interest Rate Derivatives 2. Cleared Cash Bonds	Aggregated	End of day report used for Clearing members to balance to JSE Clear	Excel; pdf	V1.1	Changed
2	Main Clearing Member Account Summary Report - Net Summary	1. Interest Rate Derivatives 2. Cleared Cash Bonds	Aggregated	Net Settlements at a clearing member level	Excel; pdf	V1.1	Changed
3	Secondary Clearing Member Account Summary Report Detailed	1. Interest Rate Derivatives 2. Cleared Cash Bonds	Detailed	Clearing member account summary report disaggregated by member	Excel; pdf	V1.1	Changed
4	Summary Report for Transactional Report - Cash Bonds & Repos	1. Cleared Cash Bonds	Aggregated	The net total position for a clearing member and their trading members for cleared bond transactions	Excel; pdf	V1.1	New
5	Cash Bonds and Repos Transactional Report	1. Cleared Cash Bonds	Detailed	Detailed view reflecting unsettled cleared bond transactions	Excel; pdf	V1.1	New

6	Interest Statement	1. Cleared Cash Bonds 2. Interest Rate Derivatives	Detailed	The daily interest earned on margin on deposit at a Clearing member level	Excel; pdf	V1.1	Changed
7	Clearing Member Intraday Call Account Summary	1. Cleared Cash Bonds 2. Interest Rate Derivatives	Detailed	This report reflects the margin being called in the event of an intraday margin call being invoked by JSEC	Excel; pdf	V1.1	Changed
8	Intraday Call Account Summary Import	1. Cleared Cash Bonds 2. Interest Rate Derivatives	Detailed	Data extract for Clearing members, used for importing purposes (in the event of an intraday margin call)	Excel; pdf	V1.1	Changed
9	Defaulting Transactions Report	1. Cleared Cash Bonds 2. Interest Rate Derivatives	Detailed	This report is only available in a default. It provides the open positions and unsettled cleared cash bond transactions of the defaulter	Excel; pdf	V1.1	New
10	Gain Loss Transactions Report	1. Cleared Cash Bonds 2. Interest Rate Derivatives	Detailed	This report is only available in a default. It presents the gains or losses incurred in closing out defaulting members positions and cleared cash bond transactions. Feeds into the Margin Balances Report.	Excel; pdf	V1.1	New
11	Margin Balances Report	1. Cleared Cash Bonds 2. Interest Rate Derivatives	Detailed	This report tracks the margin of the defaulter reflecting a daily running balance until all margin is settled.	Excel; pdf	V1.1	Changed



## 2. Detailed Report Layouts

### 2.1. Main Clearing Member Account Summary Report Spots & Derivatives – Aggregated

The below report will be used at end of day as a mechanism for Clearing Members to balance to JSE Clear.

#### Detailed Breakdown

Order	Field Name	Description	Calculation	Version Changes	Example
1	Deals done by	Trading Member Code			XXXT
2	Total Booking Fees	Total Booking Fees charged to transactions on the Interest Rate Derivative Market			861.30
3	<del>Total Maintenance Fees</del>	Total Maintenance Fee charged in relation to IM for the IRD Market		V1.1: Column removed	0.00
3	Total Clearing Fee	Clearing fee charged for cleared bond transactions.	(Please see JSE Clear price list)	V1.1: Column added	356.90
4	Initial Member Margin	Total Margin per member aggregated across derivatives and cleared cash bonds	Initial Margin calculated using the IRD and Cleared Cash Bond Positions using the new proposed FHS Portfolio VaR.	V1.1: IRD market IM calculation changed to FHS Portfolio VaR. Unsettled Cleared Cash Bond Transactions included in IM calculation.	-8,856,328.38
5	Initial Client Margin	Total Margin on client level – Derivatives only	Phase 1 of the bond CCP solution will not include clients		4,771,728.24
6	Total Member Variation Margin	Total Variation Margin aggregated across derivatives and cleared cash bonds	<b>Total Member Variation Margin</b> = RVM (Derivates profits and losses) + CVM (Cleared cash bonds, includes credits and debits)	V1.1: CVM on Cleared Cash Bonds market to be added to the RVM from the IRD market.	250,321,253.60

7	Total Client Variation Margin	Total Variation Margin on client level (RVM)	Phase 1 of the bond CCP solution will not include clients		-563,794.62
8	Total for Member	Total Settlement call for the day	<b>Total for Member =</b> Initial Member Margin + Initial Client Margin + Total Member Variation Margin + Total Client Variation Margin + Total Booking Fees + Total Clearing Fees <del>+ Total Maintenance Fees</del>	V1.1: Removed "Total Maintenance Margin" from the calculation. Added "Total Clearing Fees" to the calculation.	245,674,077.64
9	Total Margin Balances	Total Margin held on deposit for Member	Includes Total Margin held on deposit for member at the time of settlement		994,926,245.45

## Summary Breakdown

Order	Field Name	Description	Business Rules	Version Changes	Example
1	Nett Booking Fees	Total Booking Fees excluding vat			973.62
2	Nett clearing fee	Clearing fee charged for cleared bond transactions		V1.1: Field added	14.85
43	VAT payable @ 15%	Vat on fees charged			149.75
5	<del>Nett Maintenance Fees</del>	<del>Total Maintenance Fee charged in relation to IM for the IRD Market.</del>		V1.1: Field removed	<del>0.00</del>
64	Total Margin	Total Initial Margin			-3,084,600.14
5	Total Concentration Margin	Total concentration margin charged		V1.1: Field added	-543,000.00
6	Total Large Exposure Add-On	Total Large Exposure Add On		V1.1: Field added	0.00



7	Total Additional Margin	<del>Total Margin including Add-On's</del> Repurposed field that will contain margin adjustments, corrections or additions a processed by JSEC		V1.1: JSEC decided to split out the Base Margin and its Add Ons into individual fields for granularity. This field will be repurposed to show any margin adjustments, corrections or additions.	55,000.00
48	Total Mark to Market	Total variation margin			249,795,150.76
9	*Total Credit Allocation	Total Credit allocated by winning positions on the Cleared Cash Bonds Market		V1.1: Field added	-20,794.62

## 2.2. Main – Clearing Member Account Summary Report – Spots and Derivatives – Aggregated – Nett Summary

The below report reflects the net settlement value at a clearing member level.

### Detailed Breakdown

Order	Field Name	Description	Business Rules	Version Changes	Example
1	Clearing Member	Clearing Member Code			XXXXC
2	Total Daily Margin Amount	Margin Movement for the day aggregated for derivatives and cleared cash bonds	<b>Total Daily Margin Amount =</b> <b>IRD</b> (Initial Member Margin + Initial Client Margin + Concentration Margin Add-On) <b>+ Cleared Bonds</b> (Initial Member Margin + Initial Client Margin + Concentration Margin Add-On) + Large Exposure Add-On	<b>V1.1:</b> Included Cleared Bonds Margining as well as Large Exposure Add-On calculated across markets.	-3,627,600.14
3	Total Mark to Market	Total prices movements for the day – Aggregated for derivatives and cleared cash bonds	<b>Total Mark To Market =</b> RVM (Derivates profits and losses) + CVM (Cleared cash bonds, includes credits and debits)	<b>V1.1:</b> Included Cleared Bonds Variation Margin	249,795,150.76
4	Total Clearing Fee	Clearing fee on a clearing member level for cleared bond transactions	(Please see JSE Clear Price list)	<b>V1.1:</b> Column added	17.08
<del>4</del> 5	Total Booking Fee	Total Trading fee on clearing member level	(Please see JSE price list)		1,119.66
<del>7</del>	<del>Total Maintenance fee</del>	<del>Total Maintenance Fee charged in relation to IM for the IRD Market.</del>			<del>0.00</del>

56	Total for Clearing Member	Total settlement amount due or from clearing member	<b>Total for Member =</b> Total Daily Margin Amount + Total Mark to Market + Total Booking Fees + Total Clearing Fees + Total Maintenance Fees	V1.1: Removed "Total Maintenance Fee" from the calculation. Added "Total Clearing Fees" to the calculation.	246,168,687.56
67	Shariah Margin on deposit	Total Shariah margin held at a clearing member level			0.00

## 2.3. Secondary - Clearing Member Account Summary Report - Spots & Derivatives – Detailed

Clearing member account summary report disaggregated by member.

### Detailed Breakdown

Order	Field Name	Description	Business Rules	Version Changes	Example
1	Deals done by	Member Code			XXXX
2	Market	Unique code for each tradeable market		V1.1: New field added to disaggregate markets.	IRD
23	Booking Fee	Total Booking Fees charged to transactions on the Interest Rate Derivative Market			0.00
3	Total Maintenance Fees R	Total Maintenance Fee charged in relation to IM for the IRD Market		V1.1: Column removed	0.00
4	Total Clearing Fee	Clearing fee charged for cleared bond transactions	(Please see JSE Clear price list)	V1.1: Column added	356.90

45	Initial Member Margin	Total Margin per member aggregated across derivatives and cleared cash bonds	Initial Margin calculated using the IRD and Cleared Cash Bond Positions using the new proposed FHS Portfolio VaR.	V1.1: IRD market IM calculation changed to FHS Portfolio VaR. Unsettled Cleared Cash Bond Transactions included in IM calculation.	-8,856,328.38
56	Initial Client Margin	Total Margin on client level – Derivatives only	Phase 1 of the bond CCP solution will not include clients		4,771,728.24
6	<del>Settlement Margin</del>	Total Settlement Margin applied to IRD market		V1.1: Removed column	
7	Total Member Variation Margin	Total Variation Margin aggregated across derivatives and cleared cash bonds			250,321,253.60
8	Total Client Variation Margin	Total Variation Margin on client level (RVM)	Phase 1 of the bond CCP solution will not include clients		-563,794.62
9	Total Member Concentration Margin	Total concentration Margin calculated per market at a member level			
10	Total Client Concentration Margin	Total concentration Margin calculated per market at a client level			
9 11	Total for Member	Total Settlement call for the day	<b>Total for Member =</b> Initial Member Margin + Initial Client Margin + Total Member Variation Margin + Total Client Variation Margin + Total Booking Fees + Total Clearing Fees <del>+ Total Maintenance Fees</del>	V1.1: Removed "Total Maintenance Margin" from the calculation. Added "Total Clearing Fees" to the calculation.	245,674,077.04
<del>10</del> 12	Initial Margin Balance	Total Margin held on deposit for Member	Includes total Margin held on deposit for member at the time of settlement		994,926,245.45

13	Total Member Credit Allocation	Total credit derived from unsettled cleared cash bond transactions that are in a winning position at a member level			
14	Total Client Credit Allocation	Total credit derived from unsettled cleared cash bond transactions that are in a winning position at a client level			

## Summary Breakdown

Order	Field Name	Description	Business Rules	Version Changes	Example
1	Nett Booking Fees	Total Booking Fees excluding vat			973.62
2	Nett clearing fee	Total clearing fee charged for cleared bond transactions		V1.1: Field added	14.85
<del>4</del> 3	VAT payable @ 15%	Vat on fees charged			149.75
<del>5</del>	<del>Nett Maintenance Fees</del>	<del>Total Maintenance Fee charged in relation to IM for the IRD Market.</del>		V1.1: Field removed	<del>0.00</del>
<del>6</del> 4	Total Margin	Total Initial Margin			-3,084,600.14
5	Total Concentration Margin	Total concentration margin charged		V1.1: Field added	-543,000.00
6	Total Large Exposure Add-On	Total Large Exposure Add On		V1.1: Field added	0.00
7	Total Additional Margin	<del>Total Margin including add-on's.</del> Repurposed field that will contain margin adjustments, corrections or additions a processed by JSEC		V1.1: JSEC decided to split out the Base Margin and its Add Ons into individual fields for granularity. This field will be repurposed to show any margin adjustments, corrections or additions.	55,000.00
<del>4</del> 8	Total Mark to Market	Total variation margin			249,795,150.76

9	*Total Credit Allocation	Total Credit allocated by winning positions on the Cleared Cash Bonds Market		V1.1: Field added	-20,794.62
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## 2.4. Interest Statement

This report reflects the daily interest earned on margin on deposit at a Clearing member level.

### Detailed Breakdown

Order	Field Name	Description	Business Rule	Version Changes	Example
1	Date	Business Days within the billing period			2024/06/01
2	Description	Column that presents the description of the event on the given business day			Margin Payable to JSE CLEAR
3	Derivative Balance	The Total Margin value held in cash for the Interest Rate Derivative Market	Total IRC Margin - Collateral		1,012,136,068.77
4	Cleared Cash Balance	The Total Margin value held in cash for the Cleared Cash Bond Market	Total CCB Margin - Collateral	V1.1: New field introduced to report.	10,136,068.77
45	Total Margin Balance	Total Margin value held in cash for both markets	Total Margin Balance = Derivative Balance + Cleared Cash Balance	V1.1: Cleared Cash Balance added to Total Margin Balance	1,022,272,137.54
56	Interest Rate	The interest rate applicable to the business day			8.276000
67	Days	The number of days used in the interest rate calculation. If a public holiday or weekend occurred, these days would be included	Current Day - Previous Business Day		2.00

78	Interest Accrued	The rand value of the interest accrued for the business day or period	Total Margin Balance * (Interest Rate/365) * Days		463,579.41
89	Interest Balance	The total interest accrued during the billing cycle	Sum(Interest Accrued)		463,579.41

## 2.5. Intraday Call Account Summary Import (10034)

If an intraday margin call is invoked by JSE Clear, the intraday call account summary import report is used by Clearing members for importing into GCMS.

### Detailed Breakdown

Order	Field Name	Description	Business Rule	Version Changes	Example
1	Member Code	Member Code			XXXT
2	Client Code	Client Code			XXXX
3	Trade Date	Valuation date for report run date			2023/08/09
4	Market	Unique code for each tradeable market		V1.1: Field "Market" added to report.	IRD
5	Initial Margin	Total Margin per member aggregated across derivatives and cleared cash bonds			0.00
6	MTM	Total Variation Margin aggregated across derivatives and cleared cash bonds			11,090,000.00
7	Currency	Currency for callable amounts represented in the report			



## 2.6. Clearing Member Intraday Call Account Summary (10033)

If an intraday margin call is invoked the intraday daily account summary report which will be used to confirm Clearing Members balance to JSE Clear.

### Detailed Breakdown

Order	Field Name	Description	Business Rule	Version Changes	Example 1
1	Member Code	Member Code		V1.1: New Report	XXXT
2	Member Initial Margin	Total Margin per member aggregated across derivatives and cleared cash bonds		V1.1: New Report	0.00
3	Client Initial Margin	Total Margin on client level – Derivatives only		V1.1: New Report	0.00
4	Member Variation Margin	Total Variation Margin aggregated across derivatives and cleared cash bonds		V1.1: New Report	11,090,000.00
5	Client Variation Margin	Total Variation Margin on client level (RVM)		V1.1: New Report	0.00
6	Amount Called	Total amount to be called intraday for cash settlement	<b>Amount Called</b> = Member InitialMargin + Client InitialMargin + Member VariationMargin + Client Variationmargin	V1.1: New Report	11,090,000.00

## 3. JSE Clear Risk Reports

### 3.1. Cash Bonds and Repos Transactional Report

The report reflects each unsettled cleared cash bond transaction.

#### Detailed Breakdown

Order	Field Name	Description	Business Rule	Version Changes	Example
1	TradeID	Unique Transaction ID		V1.1: New Report	02D77222A
2	MaxTn	Number of business days between Trade Date and Settlement date	Settlement Date - Trade Date - Weekends - Public Holidays	V1.1: New Report	2
3	Stream	Stream from which the transaction originated, ie. ETP or Reported		V1.1: New Report	Reported
4	InstrumentCode	Unique Bond Code or the Underlying Bond of the Repo ie. R186, R2030		V1.1: New Report	I2033
5	TransactionType	Orientation of Transaction, ie. Buy or Sell		V1.1: New Report	Sell
6	Member	Unique Principal Code		V1.1: New Report	XXXT
7	TradeDate	Date of Trade between the 2 parties		V1.1: New Report	2023/09/04
8	SettlementDate	Date of Settlement between the 2 parties		V1.1: New Report	2023/09/06
9	TradePriceAllIn	Trade price reflected as an All In Price		V1.1: New Report	116.961450

10	Quantity	Number of Units of the Bond or the Underlying Bond being bought or sold		V1.1: New Report	20,000,000.00
11	PrincipleValue	The settlement value of the Transaction		V1.1: New Report	-23,392,290.00
12	TradeType	Identifies between a Standard Bond Sale/Purchase or a Repo, ie. Sell/Buy Back or Buy/Sell Back		V1.1: New Report	Repo
13	ClearingMember	Unique Member Code for the Clearer of the Transaction		V1.1: New Report	XXXXC
14	Broker	The uniquecode for the Broker		V1.1: New Report	XXXT
15	ValuationDate	Valuation Date is a business day within the cycle of the Transaction for which the report was run	Report Date Range. 1 Day or Many	V1.1: New Report	2023/09/05
16	AllInPrice	All In Price of the Bond or the Underlying Bond on the Day of Valuation		V1.1: New Report	116.6447
17	Tn	A number representing the day within the life cycle of the transaction that the Valuation date represents		V1.1: New Report	1
18	Side	The Member side of the transactions. Seller or Buyer		V1.1: New Report	Buyer
19	EodMV	End of Day Market Value of the Quantity traded	Quantity * AllInPrice * 0.01	V1.1: New Report	-23,328,940.00
20	Cumulative VM	The cumulative movement of the transaction from Principle Value to End of Day Market Value over the life cycle of the Transaction	EodMvT0-PrincipleValue	V1.1: New Report	-63,350.00
21	DailyMargin	The movement of the value of the transaction for a single day in the life cycle of the transaction	EodMvT0-EodMvT-1	V1.1: New Report	-15,144.00

22	VMCredit	The amount of VM allocated as Credit when the Member is in the Money	if Cumulative VM > 0 then Abs(Cumulative VM) else if Cumulative VM < 0 then 0	V1.1: New Report	0.00
23	VMDebit	The amount of VM allocated as Debit when the Member is out of the Money	if Cumulative VM < 0 then Abs(Cumulative VM) else if Cumulative VM > 0 then 0	V1.1: New Report	63,350.00

## 3.2. Cash Bonds and Repos Transactional Report Summary

Report presents the net total position for a clearing member.

### Detailed Breakdown

Order	Field Name	Description	Business Rule	Version Changes	Example
1	Member	Trading Member Code		V1.1: New Report	XXXT
2	ClearingMember	Clearing Member Code		V1.1: New Report	XXXXC
3	ValuationDate	Valuation date for report run date		V1.1: New Report	2024/01/11
4	NominalValue	Nominal traded value	Sum of Nominal Value of all unsettled Cleared Trades	V1.1: New Report	1,463,000,000.00
5	PrincipleValue	Settlement value of the transaction	Sum of Principle Value of all unsettled Cleared Trades	V1.1: New Report	-1,243,884,759.80
6	MarketValue	All In Market Value of the nominal traded value at current valuation date	Nominal Value X All In Market Price @ Valuation Date	V1.1: New Report	-1,247,526,776.80

7	DailyMargin	Margin Movement for the day	Sum of Daily Margin of all unsettled Cleared Trades	V1.1: New Report	256,999.50
8	CumulativeMargin	Cumulative Margin Movement for transaction	Sum of Cumulative Margin of all unsettled Cleared Trades	V1.1: New Report	3,068,691.00
9	VMCredit	Total credit value for all cleared cash bond trades under the member	Sum of Credit Value of all unsettled Cleared Trades	V1.1: New Report	-4,567,706.00
10	VMDebit	Total credit value for all cleared cash bond trades under the member	Sum of Debit Value of all unsettled Cleared Trades	V1.1: New Report	1,499,015.00
11	IM	Member calculated IM Value inclusive of Large Exposure and Concentration Margin		V1.1: New Report	51,289,898.37
12	TotalMargin	Total Margin Payable at EOD or Intraday	IM + Debit - Credit	V1.1: New Report	48,221,207.37

## 4. Default Management Reports

### 4.1. Default Transaction Report

This report will only be used in a default. This report provides open positions and unsettled cleared cash bond transactions of the defaulter.

#### Detailed Breakdown

Order	Field Name	Description	Business Rule	Version Changes	Example
2	TradeID	Unique Transaction ID for the defaulting Transaction		V1.1: New Report	02D77222A

3	MaxTn	Number of business days between Trade Date and Settlement date	Settlement Date - Trade Date - Weekends - Public Holidays	V1.1: New Report	2
4	Stream	Stream from which the transaction originated, ie. ETP or Reported		V1.1: New Report	Reported
5	InstrumentCode	Unique Bond Code or the Underlying Bond of the Repo ie. R186, R2030		V1.1: New Report	I2033
6	TransactionType	Orientation of Transaction, ie. Buy or Sell		V1.1: New Report	Sell
7	Member	Unique Principal Code		V1.1: New Report	XXXT
8	TradeDate	Date of Trade between the 2 parties		V1.1: New Report	2023/09/06
9	SettlementDate	Date of Settlement between the 2 parties		V1.1: New Report	2023/09/08
10	TradePriceAllIn	Trade price reflected as an All In Price		V1.1: New Report	-117.00
11	Quantity	Number of Units of the Bond or the Underlying Bond being bought or sold		V1.1: New Report	20,000,000.00
12	PrincipalValue	The settlement value of the Transaction		V1.1: New Report	- 23,399,290.00
13	TradeType	Identifies between a Standard Bond Sale/Purchase or a Repo, ie. Sell/Buy Back or Buy/Sell Back		V1.1: New Report	Repo
14	ClearingMember	Uniqie Member Code for the Clearer of the Transaction		V1.1: New Report	XXXXC

15	Broker	The unique code for the Broker		V1.1: New Report	XXXT
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## 4.2. Gain Loss Transaction Report

This report presents the gains or losses incurred in closing out defaulting members positions or cleared cash bond transactions.

### Detailed Breakdown

Order	Field Name	Description	Business Rule	Version Changes	Example
1	OriginalTradeID	Trade ID of the original transaction that was auctioned		V1.1: New Report	02D77132A
2	TradeID	Unique Transaction ID for the replacement Transaction		V1.1: New Report	02D77222A
3	MaxTn	Number of business days between Trade Date and Settlement date	Settlement Date - Trade Date - Weekends - Public Holidays	V1.1: New Report	2
4	Stream	Stream from which the transaction originated i.e. ETP or Reported		V1.1: New Report	Reported
5	InstrumentCode	Unique Bond Code or the Underlying Bond of the Repo ie. R186, R2030		V1.1: New Report	I2033



6	TransactionType	Orientation of Transaction, ie. Buy or Sell		V1.1: New Report	Sell
7	Member	Unique Principal Code		V1.1: New Report	XXXT
8	TradeDate	Date of Trade between the 2 parties		V1.1: New Report	2023/09/06
9	SettlementDate	Date of Settlement between the 2 parties		V1.1: New Report	2023/09/08
10	TradePriceAllIn	Trade price reflected as an All In Price		V1.1: New Report	-117.00
11	Quantity	Number of Units of the Bond or the Underlying Bond being bought or sold		V1.1: New Report	20,000,000.00
12	PrincipalValue	The settlement value of the Transaction		V1.1: New Report	-23,399,290.00
13	TradeType	Identifies between a Standard Bond Sale/Purchase or a Repo, ie. Sell/Buy Back or Buy/Sell Back		V1.1: New Report	Repo
14	ClearingMember	Uniqie Member Code for the Clearer of the Transaction		V1.1: New Report	XXXXC
15	Broker	The uniquecode for the Broker		V1.1: New Report	XXXT
16	OriginalPrincipalValue	The Principal Value of the original defaulting transaction		V1.1: New Report	-23,392,290.00

17	GainLossValue	The Gain or Loss value of the auction transaction in relation to the original defaulting transaction	PrincipalValue-OriginalPrincipalValue	V1.1: New Report	-7,000.00
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### 4.3. Margin Balance Report

This report tracks the margin of the defaulter.

#### Detailed Breakdown

Order	Field Name	Description	Business Rule	Version Changes	Example
1	Date	Date Range of the report		V1.1: New Report	2023/09/04
2	TransactionType	Transaction Type of the entries. Either the Type of Transaction for the replacement trades or it will be the Opening or Closing Balance for each member		V1.1: New Report	Opening Balance
3	Clearing Member	Unique Clearing Member Code		V1.1: New Report	XXXXC
4	Member	Unique Principal Code		V1.1: New Report	XXXT
5	Market	The Market Code from Which the transaction originates		V1.1: New Report	BOND
6	TradeID	Unique Transaction ID for the replacement Transaction		V1.1: New Report	O/B

7	Debit	Losses generated by the auction trade will decrease the Margin Balance		V1.1: New Report	
8	Credit	Gains generated by the auction process will increase the Margin Balance		V1.1: New Report	
9	Balance	The running balance of the report		V1.1: New Report	12,560,000.00