PUBLIC DATA SERVICE

FTP Service Manual

14 MAY 2021

VERSIONE 3.7

CC&G
A EURONEXT COMPANY

TABLE OF CONTENTS

1. DOCUMENT HISTORY

1.1 List Of Modifications

Date	DataFile ID	Field	Description
02/12/2008	Class File Extended	*all	Added
02/12/2008	Risk Array Extended	*all	Added
02/12/2008	Futures Prices Extended	*all	Added
02/12/2008	Collateral Information	*all	Added
02/12/2008	Dividend Information	*all	Added
02/12/2008	Series Information	*all	Added
02/12/2008	Mts/Repo Prices	*all	Added
02/12/2008	Expiry – Prices Information	*all	Added
05/06/2009	Class File Extended	Minimum Margin	Minimum Margin changed type from integer to real and size from 9,0 to 9,4
05/06/2009	Risk Array Extended	Currency	Added
05/06/2009	Series Information	Description	Added
06/01/2010	Risk Arrays	*all	Eliminated
06/01/2010	Class File	*all	Eliminated
06/01/2010	Futures Prices	*all	Eliminated
30/12/2011	Expiry – Prices Information	*all	Added
30/12/2011	Duration Classes	*all	Added
30/12/2011	Indexed Bonds	*all	Added
30/12/2011	Interclass Priority	*all	Added
30/12/2011	Bond Data	*all	Added
30/12/2011	Risk Array Extended		Name changed in Risk Array
30/12/2011	Class File Extended		Name changed in Class File
30/12/2011	Future Prices Extended		Name changed in Future Prices
20/02/2014	Bond Prices Information	*all	Txt and xlm files name changed
20/02/2014	Interclass Priority	*all	Txt and xlm files name changed

20/02/2014	Class File	VM Multiplier	Added
20/02/2014	Risk array	Mark price	Added
20/02/2014	Collateral concentration limits	*all	Added
20/02/2014	CFI Code	*all	Added
20/02/2014	*all	*all	Format review
28/10/2014	Attributes value	SubType	Changed
01/05/2016	Margin Interval for SSDF	*all	Added
31/10/2016	Class File	Product Style	The values will be F=Future; A=American Option; E=European Option
03/03/2017	Duration Classes Extended	*all	Added
03/03/2017	Interclass Priority Extended	*all	Added
03/03/2017	Bond Data Extended	*all	Added
03/04/2017	Volatility len	Volatility	Length modified with 3 decimals
10/04/2017	Duration Classes Extended	*all	added
10/04/2017	Interclass Priority Extended	*all	added
10/04/2017	Bond Data Extended	*all	Added
07/05/2021	Rebranded		

2. GENERAL INFORMATION

2.1 Overview

This document describes the structure of the Public Data Information supplied by CC&G to replicate the margin calculation. The Data Files are available in fixed record length and in XML Format.

2.2 How to Connect to the FTP Server

- Connect to the http address **ftp.ccg.it**
- When requested, enter your identification code: User ID and Password

Identification code selects the environment used whether production or test. The system will automatically be positioned in the right folder where the files are available for download.

2.3 File Naming and Format

Files are enclosed in a compressed file named YYMMDDD.ZIP. File names are detailed in the following paragraphs

3. FILE NAMES AND FORMAT

3.1 Risk Array New

Send phase: Daily

File Name: Riskarraynew.txt; Riskarraynew.xml

Content: Risk array of Equity and Energy Derivatives and Stock products

Description	Len	Type	From	To	Notes
Date	8	N	1	8	
Class Type	1	A	9	9	See Annex
Symbol	6	A	10	15	
Year	4	N	16	19	futures = blank
Month	2	N	20	22	futures = blank
Strike price	13	9(7)V9(6)	23	34	futures = blank
P/C	1	A	35	35	futures = blank
Isin code	12	A	36	47	futures = blank
Mark price	15	9(9)V9(6)	48	62	
Downside 5	11	9(5)V9(6)	63	70	
Sign	1	A	74	74	- = negative
Downside 4	11	9(5)V9(6)	75	85	
Sign	1	A	86	86	- = negative
Downside 3	11	9(5)V9(6)	87	97	
Sign	1	A	98	98	- = negative
Downside 2	11	9(5)V9(6)	99	109	
Sign	1	A	110	110	- = negative
Downside 1	11	9(5)V9(6)	111	121	
Sign	1	A	122	122	- = negative
Upside 1	11	9(5)V9(6)	123	133	
Sign	1	A	134	134	- = negative
Upside 2	11	9(5)V9(6)	135	145	
Sign	1	A	146	146	- = negative
Upside 3	11	9(5)V9(6)	147	157	
Sign	1	A	158	158	- = negative
Upside 4	11	9(5)V9(6)	159	169	
Sign	1	A	170	170	- = negative

Upside 5	11	9(5)V9(6)	171	181	
Sign	1	A	182	182	- = negative
Short adjustment	11	9(5)V9(6)	183	193	
Sign	1	A	194	194	- = negative
Volatility	5	9(2)V9(3)	195	199	
Open Interest	6	9(6)	200	205	
Cleared Volume	7	9(7)	206	212	
Market Id	2	9(2)	213	214	See Annex
Currency	3	A	215	217	

3.2 Risk Array

Send phase: Daily

File Name: Riskarray.txt; Riskarray.xml

Content: Risk array of Equity and Energy Derivatives and Stock products

Description	Len	Type	From	To	Notes
Date	8	N	1	8	
Class Type	1	A	9	9	See Annex
Symbol	6	A	10	15	
Year	4	N	16	19	futures = blank
Month	2	N	20	22	futures = blank
Strike price	13	9(7)V9(6)	23	34	futures = blank
P/C	1	A	35	35	futures = blank
Isin code	12	A	36	47	futures = blank
Mark price	15	9(9)V9(6)	48	62	
Downside 5	11	9(5)V9(6)	63	70	
Sign	1	A	74	74	- = negative
Downside 4	11	9(5)V9(6)	75	85	
Sign	1	A	86	86	- = negative
Downside 3	11	9(5)V9(6)	87	97	
Sign	1	A	98	98	- = negative
Downside 2	11	9(5)V9(6)	99	109	
Sign	1	A	110	110	- = negative
Downside 1	11	9(5)V9(6)	111	121	
Sign	1	A	122	122	- = negative
Upside 1	11	9(5)V9(6)	123	133	
Sign	1	A	134	134	- = negative
Upside 2	11	9(5)V9(6)	135	145	
Sign	1	A	146	146	- = negative
Upside 3	11	9(5)V9(6)	147	157	
Sign	1	A	158	158	- = negative
Upside 4	11	9(5)V9(6)	159	169	

Sign	1	A	170	170	- = negative
Upside 5	11	9(5)V9(6)	171	181	
Sign	1	A	182	182	- = negative
Short adjustment	11	9(5)V9(6)	183	193	
Sign	1	A	194	194	- = negative
Volatility	5	9(3)V9(2)	195	199	
Open Interest	6	9(6)	200	205	
Cleared Volume	7	9(7)	206	212	
Market Id	2	9(2)	213	214	See Annex
Currency	3	A	215	217	

3.3 Class File

Send phase: Daily

File Name: Classfile.txt; Classfile.xml

Content: Classes and Products Group used to aggregate products portfolio.

Description	Len	Type	From	To	Notes
Symbol	6	A	1	6	
Description	30	A	7	36	
Class group	5	A	37	41	
Product group	3	A	42	44	
Class Type	1	A	45	45	See Annex
Product Type	1	A	46	46	See Annex
Offset	3	N	47	49	
Spot spread rate	11	9(8)V9(3)	50	60	
Non-spot spread rate	11	9(8)V9(3)	61	71	
Delivery rate	11	9(8)V9(3)	72	82	
Multiplier	16	9(8)V9(8)	83	98	
Product Style	1	A	99	99	see Annex
Underlying Code	6	A	100	105	
Underlying Price	11	9(5)V9(6)	106	116	
Underlying Isin Code	12	9(5)V9(6)	117	128	
Margin interval	11	9(5)V9(6)	129	139	
Currency	3	A	140	142	
Exchange rate	15	9(7)V9(8)	143	157	
Currency haircut	2	N	158	159	
Minimum margin	9	9(5)V9(4)	160	168	
Interest rate	7	9(2)V9(5)	169	175	
Days to Settle	2	9(02)	176	177	
Expiry Time	4	9(04)	178	181	
Market Id	2	9(02)	180	183	See Annex
SubType	1	A	184	184	See Annex
VM Multiplier	16	9(8)V9(8)	185	200	

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3.4 Futures Prices

Send phase: Daily

File Name: Futureprices.txt; Futureprices.xml

Content: Daily Futures Closing Prices

Description	Len	Type	From	To	Notes
Date	8	N	1	8	
Class Type	1	A	9	9	See Annex
Isin Code	12	A	10	21	
Symbol	6	A	22	27	
Expiry	6	N	28	33	YYYYMM
Strike price	13	9(7)V9(6)	34	46	futures = blank
P/C	1	A	47	47	futures = blank
Mark price	13	9(7)V9(6)	48	60	
Volatility	3	9(2)V9(1)	61	63	
Open Interest	6	9(6)	64	69	
Cleared Volume	7	9(7)	70	76	
Market Id	2	9(2)	77	78	See Annex

3.5 Collateral Information

Send phase: Daily

File Name: Collinf.txt; Collinf.xml

Content: Collaterals

Description	Len	Type	From	To	Notes
Date	8	N	1	8	YYYYMMDD
Isin Code	12	A	9	20	
Description	30	A	21	50	
Maturity Date	8	N	51	58	YYYYMMDD
Currency	3	A	59	61	
Mark price	13	9(7)V9(6)	62	74	
Haircut	7	9(1)V9(6)	75	81	
Margin price	13	9(7)V9(6)	82	94	

3.6 Dividend Information

Send phase: Daily

File Name: Divinf.txt; Divinf.xml

Content: Dividend of underlying shares

Description	Len	Type	From	To	Notes
Date	8	N	1	8	YYYYMMDD
Symbol	6	A	7	14	
Class Type	1	A	15	15	See Annex
Isin Code	12	A	16	27	
Description	30	A	28	57	
Currency	3	A	58	60	
Amount	8	9(5)V9(3)	61	68	
Dividend Date	8	N	69	76	YYYYMMDD

3.8 Series Information

Send phase: Daily

File Name: Serinf.txt; Serinf.xml

Content: Derivatives products cleared

Description	Len	Type	From	To	Notes
Date	8	N	1	8	
Class Type	1	A	9	9	See annex
Isin Code	12	A	10	21	
Symbol	6	A	22	27	
Expiry	6	N	28	33	YYYYMM
Strike price	13	9(7)V9(6)	34	46	futures = blank
P/C	1	A	47	47	futures = blank
Mark price	13	9(7)V9(6)	48	60	
Volatility	3	9(2)V9(1)	61	63	
Expiry Date	8	N	64	71	YYYYMMDD
Last Trade Day	8	N	72	79	YYYYMMDD
Multiplier	13	9(7)V9(6)	80	92	
Currency Code	3	A	93	95	
Market Id	2	N	96	97	See Annex
Product Type	1	A	98	98	See Annex
Code used by Market	20	A	99	118	Derivatives only
SubType	1	A	119	119	See Annex
Open Interest	6	9(6)	120	125	
Cleared Volume	7	9(7)	126	133	
Description	30	A	134	163	

3.9 Expiry Prices Information

Send phase: Expiry Day

File Name: ExpInf.txt; expinf.xml

Content: Underlying Prices, calculated by the Exchanges, and used by CC&G in the Expiring process for Futures and Index Options.

Description	Len	Type	From	To	Notes
Date	8	N	1	8	YYYYMMDD
Underlying Symbol	6	A	9	14	
Underlying Isin Code	12	A	15	26	
Underlying Price	13	9(7)V9(6)	27	39	
Currency	3	A	40	43	
Market id	2	N	44	45	See Annex
Phase	1	A	46	46	See Annex

3.10 Duration Classes

Send phase: Daily

File Name: Durationclasses.txt; Durationclasses.xml

Content: Classes of Duration used to aggregate Government Bonds and Corporate Bonds

Description	Len	Type	From	To	Notes
Date	8	9	1	8	Date reference
Class id	4	9	9	12	
Description	30	A	13	42	
Duration-from	8	9(4)V9(4)	43	50	
Duration-to	8	9(4)V(9(4)	51	58	
Duration-Unit	1	A	59	59	M=Month
Margin interval	4	9(2)V9(2)	60	63	Percentage
Intra-Class-reduction	4	9(2)V9(2)	64	67	Percentage
Fails-initial Margin increase	4	9(2)V9(2)	68	71	Percentage
Currency	3	A	72	74	

3.11 Duration Classes Extended

Send phase: Daily

File Name: DurationClassesExt.txt; DurationClassesExt.xml

Content: Classes of Duration used to aggregate Government Bonds and Corporate Bonds

Description	Len	Type	From	To	Notes
Date	8	9	1	8	Date reference
Class id	4	9	9	12	
Description	30	A	13	42	
Duration-from	8	9(4)V9(4)	43	50	
Duration-to	8	9(4)V(9(4)	51	58	
Duration-Unit	1	A	59	59	M=Month
Margin interval	4	9(2)V9(2)	60	63	Percentage
Intra-Class-reduction	4	9(2)V9(2)	64	67	Percentage
Fails-initial Margin increase	4	9(2)V9(2)	68	71	Percentage
Currency	3	A	72	74	
Country Code	2	A	75	76	

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3.12 Interclass Priority

Send phase: Daily

File Name: InteraAndInterClassCoefficents.txt; InteraAndInterClassCoefficents.xml

Content: Intra and Inter Class Coefficients

Description	Len	Type	From	To	Notes
Date	8	N	1	8	Date reference
Priority	3	N	9	11	
First Class-id	4	N	12	15	
Second Class-id	4	N	16	19	
Coefficient	4	9(2)V9(2)	20	23	Percentage

3.13 Interclass Priority Extended

Send phase: Daily

File Name: InteraAndInterClassCoefficentsExt.txt; InteraAndInterClassCoefficentsExt.xml

Content: Intra and Inter Class Coefficients

Description	Len	Type	From	To	Notes
Date	8	N	1	8	Date reference
Priority	3	N	9	11	
First Class-id	4	N	12	15	
Second Class-id	4	N	16	19	
Coefficient	4	9(2)V9(2)	20	23	Percentage
Country Code	2	A	24	25	

3.14 Indexes Bond

Send phase: Daily

File Name: Indexedbonds.txt; Indexedbonds.xml

Content: Index values of the indexed bonds

Description	Len	Type	From	To	Notes
Date	8	N	1	8	Date reference
ISIN-code	12	N	9	20	
Description	30	A	21	50	
Index-data-ref	8	9	51	58	
Index-value	12	9(7)V9(5)	67	78	

3.15 Bond Data

Send phase: Daily

File Name: Bonddata.txt; Bonddata.xml

Content: Governement bonds and corporate bonds data

Description	Len	Type	From	To	Notes
Date	8	N	1	8	
ISIN-code	12	N	9	20	
Description	30	A	21	50	
Mark-price	12	9(9)V9(3)	51	62	
Duration	11	9(7)V9(4)	63	73	
Class-id	4	A	74	77	
Coupon-rate	14	9(9)V9(5)	78	91	
Currency	3	A	92	94	
Issue Date	8	N	95	102	
Expiry Date	8	N	103	110	
Previous Coupon Date	8	N	111	118	
Next Coupon Date	8	N	119	126	

3.16 Bond Data Extended

Send phase: Daily

File Name: BondDataExt.txt; BondDataExt.xml

Content: Governement bonds and corporate bonds data

Description	Len	Type	From	To	Notes
Date	8	N	1	8	
ISIN-code	12	N	9	20	
Description	30	A	21	50	
Mark-price	12	9(9)V9(3)	51	62	
Duration	11	9(7)V9(4)	63	73	
Class-id	4	A	74	77	
Coupon-rate	14	9(9)V9(5)	78	91	
Currency	3	A	92	94	
Issue Date	8	N	95	102	
Expiry Date	8	N	103	110	
Previous Coupon Date	8	N	111	118	
Next Coupon Date	8	N	119	126	
Country Code	2	A	127	128	

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3.17 Collateral Concentration Limits

Send phase: Daily

File Name: concentrationlimts.txt; concentrationlimts xml

Content: Concentration limits details of collateral for each country

Description	Len	Type	From	To	Notes
Date	8	N	1	8	
Country	30	A	9	38	
Country Code	2	A	39	40	
Limit	3	NA	41	43	%

3.18 CFI Code

Send phase: Daily

File Name: cficode.txt; cficode xml

Content: Classification of Financial Instruments (CFI) code

Description	Len	Type	From	To	Notes
CFI Code	6	A	1	6	
CFI Description	100	A	7	106	
Class symbol	6	A	107	112	
Class description	35	A	113	147	
Product Type	1	A	148	148	In annex
Put/Call Code	1	A	149	149	P=Put, C=Call, F= Future
ISIN	12	A	150	162	

3.19 Margin Interval for SSDF

Send phase: Daily

File Name: cficode.txt; cficode xml

Content: Classification of Financial Instruments (CFI) code

Description	Len	Type	From	To	Notes
CFI Code	6	A	1	6	
CFI Description	100	A	7	106	
Class symbol	6	A	107	112	
Class description	35	A	113	147	
Product Type	1	A	148	148	In annex
Put/Call Code	1	A	149	149	P=Put, C=Call, F= Future
ISIN	12	A	150	162	

3.20 Annex

Attributes values

Description	Values
Class Type	F=Future; O=Option; C=Equity, CEF, ETF; W=Warrant; V=Convertible
Product Type	E=Equity;I=Index,B=Bond,S=Securitie s
Product Style	F=Future Style ; A=American Option ; E=European Option
Market Id	02=Idem,03=Equity,04=Bond/Repo;05 =Idex
SubType	Idex Market: D=Delivery, M=Monthly, Q=Quarterly, Y=Yearly; Idem Market: N=ordinary expiry date, W= weekly expiry date
Phase	1 – underlying price stock options expiry 2 – underlying price stock future expiry 3 – underlying price index options and index future expiry 4 – underlying price weekly index options expiry 5 – underlying price energy future expiry (PUN)

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