



Data Service Transmission (DST) Specifications
FUTURES
for Clearing Members Clearnet S.A.,
Amsterdam Branch Derivatives Clearing

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1 CONFIGURATION

1.1 Version History

Version history			
Nr	Date	Description	Author
8.0	Februari 2000	Non Trade adjustment information added to the specifications. The name of the services has been changed from "Data Service Tape Specifications" to Data Service Transmission Specifications"	System Development
9.0	Februari 2001	Clearnet S.A., Amsterdam Branch style	Clearnet S.A., Amsterdam Branch
10.0	May 2003	Pseudo-ISIN code	Clearnet S.A., Amsterdam Branch
11.0	August 2003	Clearing 21 account Delete records 270, 275, 280,285 and 850 Obsolete ref no removed	ReqCap
12.0	June 2004	Impact by using CONNECT8.0 instead of SWITCH	ATOS FITS BV

1.2 Distribution Details

Distribution per Version								
Name	8.0	9.0	10.0	11.0	12.0	13.0		
Clearing Members of Clearnet S.A., Amsterdam Branch	1							
Derivatives Clearing	1	1		1				
System Development ATOS/Euronext Amsterdam		1		1	1			
Studies & Projects Clearnet		1						
AE Market Solution Corporate Services						1		

2 PREFACE

2.1 *Purpose of this document*

This document is the specification for Clearing Members of Clearnet S.A., Amsterdam Branch regarding the format of information they may receive from the Derivatives Clearing with regards to the **FUTURES** administration.

2.2 *Audience*

This document is meant for Clearing Members of Clearnet S.A., Amsterdam Branch, wishing to use this electronic interface.

2.3 *Phase to which this document applies*

This document applies to the phase of operational usage of the Clearing System of the Derivatives Clearing.

2.4 *Scope of this document*

This document only defines the record structures and procedures to be used when receiving the various data streams from the Derivatives Clearing.

2.5 *Context*

This document is part of a number of different electronic interface specifications for communications with the Clearing System of the Derivatives Clearing. This document is the specification for Clearing Members of Clearnet S.A., Amsterdam Branch regarding the format of information they may receive from the Derivatives Clearing with regards to the **FUTURES** administration.

2.6 *Audience*

This document is meant for Clearing Members of the Clearnet S.A., Amsterdam Branch, wishing to use this electronic interface.

2.7 *Phase to which this document applies*

This document applies to the phase of operational usage of the Clearing System of the Derivatives Clearing.

2.8 Scope of this document

This document only defines the record structures and procedures to be used when receiving the various data streams from the Derivatives Clearing.

2.9 Context

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2.10 Strategy

In the next chapters, first the concept of the procedure will be defined. This is followed by the specification of the data records to be used, and concludes with the description of the fields (attributes) and applicable domains for the record structures described in chapter 4 of this document.

3 PROCEDURE

3.1 I/O Mode

Transmission is possible via X.25 through leased lines or DataNet-1 as well as through the File Transfer Protocol (FTP). Distribution via diskette as backup procedure.

3.2 Code Format

Available in EBCDIC or ASCII.

3.3 Organisation

The information is organised in one file, containing several types of records, each containing 128 bytes:

Name	Record Number(s)	Record Name	File Type
PEX.EOE.PRICES.A	300, 400	Marking Price Layout, Underlying Option Layout	ASCII no termination
PEX.EOE.PRICES.AC	300, 350, 400, 450	Marking Price Layout, Underlying Option Layout Underlying Future Layout	ASCII no termination
PEX.EOE.PRICES.AD	300, 400	Marking Price Layout, Underlying Option Layout	ASCII LF
PEX.EOE.PRICES.ACD	300, 350, 400, 450	Marking Price Layout, Underlying Option Layout Underlying Future Layout	ASCII LF
PEX.EOE.PRICES.E	300, 400	Marking Price Layout, Underlying Option Layout	EBCDIC no termination
PEX.EOE.PRICES.EC	300, 350, 400, 450	Marking Price Layout, Underlying Option Layout Underlying Future Layout	EBCDIC no termination
PEX.EOE.FUPRICES.A	350, 450	Marking Price Layout, Underlying Option Layout	ASCII no termination
PEX.EOE.FUPRICES.AD	350, 450	Marking Price Layout, Underlying Option Layout	ASCII LF
PEX.EOE.PRICES.E	300, 400	Marking Price Layout, Underlying Option Layout	EBCDIC no termination
PEX.EOE.LI[XXX].TRD	200	Matched Trade Layout	Member Defined
PEX.EOE.LI[XXX].CTRD	200, 250	Matched Trade Layout	Member Defined
PEX.EOE.LI[XXX].FUTRD	250	Matched Trade Layout	Member Defined

□

The trailer record is always the last record in the file, **all other record types can be selected by the clearing member** and the order of the records is not fixed.

All records are specified in detail below.

3.4 Use of Accounts

Account Type transformation

The table below shows the transformation between the accounts available in Switch-DCA and the C21 accounts.

Account Type	DST		C21 AccType (Origin)	
	Options	Futures	Number	Letter
public account	20	20	1	C
public firm account	22	n.a.	2	H
floorbroker account	40	40	2	H
off floor trade account	42	42	6	T
floorbroker specialist account	46	n.a.	6	T
marketmaker account	60	60	6	T
financial account	20	20	2	H

Account number transformation

In Amsterdam a three digit numeric account code is currently used ranging from 001 to 999. In C21 accounts will be extended to 5 significant digits.

On the basis of the future account structure of the Cash Market and the Cash Clearing, the Clearing Members/Trading Members will use an eight digit alphanumeric code:

- Target code: 8 alphanumeric digits.
- Structure: 3 + 2 + 3.

The first three digits in that code will be zero. The fourth and fifth digit (B) will indicate a specific market segment.

	3 first digits (A)	2 digits (B)	3 last digits (C)
Amsterdam	000	From 20 to 29	From 001 to 999
Brussels	000	From 01 to 09	From 001 to 999
Paris	000	00 and from 10 to 19	From 001 to 999

As nowadays the code 28 is chosen to indicate the Dutch Derivatives market segment (and the code 29 for the Dutch Cash market segment). At request of the member, the market code will be 29 as well for the cash as for the derivatives for those companies who belong to the same Financial Group where one company has a 'controlling interest' over the other. As consequence of this all the positions (cash and derivatives) will be recorded within one account.

3.5 Use CONNECT 8.0

Due to the migration of Amsterdam system (SWITCH) to LIFFE CONNECT, the DST file will be filled from M1 messages out of LIFE CONNECT instead of SWITCH. The information that is currently available in the DST file will remain the same.

There will be 2 differences:

- *Some fields are shorter in the DST files then in LIFFE CONNECT. In these cases the first (12) characters will be placed in the field, the remaining characters will be ignored.*

The following records will be shorter:

<i>Field Name DST</i>	<i>Switch field</i>	<i>Liffe field</i>	<i>M1 message</i>
<i>Optional Data (12)</i>	<i>Client Reference (12)</i>	<i>Customer Reference (14)</i>	<i>LsaiOm (18)</i>
<i>Trade Ticket or report number or own order number (12)</i>	<i>Own order reference (12)</i>	<i>Trader Card reference (16)</i>	<i>CldOmNg.001 (16)</i>

- *Two fields will be filled with different data.*

<i>Ref. no</i>	<i>Field Name</i>	<i>Field Description</i>
<i>15</i>	<i>Trader Identification</i>	<i>Trader ITM code</i>
<i>61</i>	<i>Switch fill sequence number/ C21 trade id</i>	<i>External C21 trade id</i>

*Trader identification will be filled with the Trader ITM instead of Trader initials (ref. no. 15)
 Switch fill sequence number will be filled with External C21 trade id instead of fill sequence number (ref. no. 61)*

4 RECORD SPECIFICATIONS

4.1 Matched Trade layout

This record contains information concerning the matched trade.

Seq.no	Field Name	Ref.no	Value	Length	Bytes From	Bytes To
1	Record Code	49	250	3	1	3
2	Product code	1		2	4	5
3	Clearing member number	2		3	6	8
4	Account type	3		2	9	10
5	Account number	4		3	11	13
6	Currency identifier	5		3	14	16
7	Symbol underlying value	6		4	17	20
8	Future	7	F	1	21	21
9	Expiration date	8		6	22	27
10	Euronext transaction fee	9		8	28	35
11	Open/close code	10		1	36	36
12	Buy/sell code	11		1	37	37
13	POM account number	12		3	38	40
14	Trader identification	13		7	41	47
15	Traded contracts per transaction	14		5	48	52
16	Price	15		5	53	57
17	Price fraction	16		2	58	59
18	Trade advice number	17		6	60	65
19	Optional data	18		12	66	77
20	Trade ticket or report number or own order number	19		12	78	89
21	Trade session code	50		1	90	90
22	Orderbook or screen trade code	54		1	91	91
23	Switch fill sequence number	55		10	92	101
24	C21 CMF account number	64		5	102	106
25	C21 Origin	65		1	107	107
26	C21 Account number	66		5	108	112
27	Blank			16	113	128
Total Record Length				128		

Note: Use the Ref.no to look up details in the chapter "Attribute and Domain Descriptions".

4.2 *Adjustment layout*

The 270 record is obsolete after the C21 Migration

4.3 *Transfer Clearing Corporation layout*

The 275 record is obsolete after the C21 Migration

4.4 *Transfer Clearing Member layout*

The 280 record is obsolete after the C21 Migration

4.5 Automatic Transfers layout

The 285 record is obsolete after the C21 Migration

4.6 Marking Price layout

This record contains various pricing information pertaining to a particular future.

Seq.no	Field Name	Ref.no	Value	Length	Bytes From	Bytes To
1	Record code	49	350	3	1	3
2	Product code	1		2	4	5
3	Symbol underlying value	6		4	6	9
4	Future	7	F	1	10	10
5	Expiration date	8		6	11	16
6	Marking price	20		5	17	21
7	Marking price fraction	16		2	22	23
8	Mark. Price prev. day	20		5	24	28
9	Mark. Price prev. day fraction	16		2	29	30
10	Unit of trading	21		4	31	34
11	Unit of trading fraction	22		1	35	35
12	Last market bid	23		5	36	40
13	Last market bid fraction	16		2	41	42
14	Last market offer	24		5	43	47
15	Last market offer fraction	16		2	48	49
16	Last sale price	25		5	50	54
17	Last sale price fraction	16		2	55	56
18	Traded contracts per day	26		6	57	62
19	Hedge ratio	27		1	63	63
20	Hedge ratio fraction	28		5	64	68
21	Open interest	56		6	69	74
22	Pseudo-ISIN code	63		12	75	86
23	Blank			42	87	128
Total Record Length				128		

Note: Use the Ref.no to look up details in the chapter "Attribute and Domain Descriptions".

4.7 Underlying Value layout

This record contains information pertaining to the underlying asset; underlying value identification, expiration interval and cycle, market price, etc.

Seq.no	Field Name	Ref.no	Value	Length	Bytes From	Bytes To
1	Record code	49	450	3	1	3
2	Product code	1		2	4	5
3	Trading currency code	5		3	6	8
4	Symbol underlying value	6		4	9	12
5	Security number	29		10	13	22
6	Short title	30		30	23	52
7	Market price	31		5	53	57
8	Market price fraction	16		2	58	59
9	Expiration interval code	32		1	60	60
10	Expiration cycle	33		2	61	62
11	Expiration interval	34		2	63	64
12	Number of intervals	35		2	65	66
13	Fraction code	36		1	67	67
14	Unit of trading	21		4	68	71
15	Unit of trading fraction	22		1	72	72
16	Unit of pricing	37		5	73	77
17	Nominal value	38		12	78	89
18	Nominal value fraction	16		2	90	91
19	Currency code underlying value	5		3	92	94
20	Initial margin per contract	39		5	95	99
21	Initial margin fraction	16		2	100	101
22	Straddle margin per contract	40		5	102	106
23	Straddle margin fraction	16		2	107	108
24	Spot month margin per contract	41		5	109	113
25	Spot month margin fraction	16		2	114	115
26	Blank			13	116	128
Total Record Length				128		

Note: Use the Ref.no to look up details in the chapter "Attribute and Domain Descriptions".

4.8 *Approved Collateral layout*

The 550 record is obsolete after the DCA to EFS Migration

4.9 *Tender layout*

The 650 record is obsolete after the DCA to EFS Migration.

4.10 Assignment layout

The 750 record is obsolete after the DCA to EFS Migration.

4.11 Position layout

The 850 record is obsolete after the C21 Migration

4.10 Trailer Record

This record occurs only once at the end of the input stream for control purposes. In case of an empty file, the Trailer record is the only record in the file.

Seq.no	Field Name	Ref.no	Value	Length	Bytes From	Bytes To
1	Record Code	49	000	3	1	3
2	Trailer Date	61		4	4	7
3	Number of Records	62		5	8	12
4	Clearing Member Number	2		3	13	15
5	C21 CMF account number	64		5	16	20
6	Not used - blank	-		108	21	128
Total Record Length				128		

Note: Use the Ref.no to look up details in the chapter "Attribute and Domain Descriptions".

5 ATTRIBUTE AND DOMAIN DESCRIPTIONS

The missing numbers are formally used in obsolete records.

Ref. no	Field Name	Field Description	Length (byte)
1	Product Code	A 2 digit code which identifies the product. 51 = Stock futures 52 = Stock index futures 53 = Currency futures 54 = Commodity futures A maximum of 15 products is currently reserved.	2
2	Clearing Member number	A unique 3 digit number, allocated by the Derivatives Clearing, that identifies the Clearing Member.	3
3	Account type	20 = public account (1 per Clearing Member) 40 = floorbroker account 42 = off floor trader account 60 = marketmaker account	2
4	Account number	A unique alphanumeric code, allocated by the Derivatives Clearing, that identifies a trader account (zero for the public account).	3
5	Currency identifier	An alphabetical item that identifies the currency: AUD = Australian Dollar BEF = Belgium Francs CAD = Canadian Dollars CHF = Swiss Francs DEM = German Marks EUR = European Monetary Union Euro XEU = European currency unit GBP = Great Britain Pounds JPY = Japanese Yen NLG = Dutch Guilders USD = United States Dollars A maximum of 15 currencies is currently reserved	3
6	Symbol underlying value	A unique alphanumeric code that identifies the underlying value.	4
7	Future	A character that identifies the future. F = future	1
8.	Expiration date	Six numerical digits giving the year, month and day of expiration of the future (format YYMMDD).	6
9.	AEX transction fee	Transaction fee in Euro cents per transaction	8
10.	Open/close code	One character specifying whether the public trade was opening or closing. O = opening C = closing blank = professional trade	1
11	Buy/sell code	One numerical digit specifying whether a trade was a buy or a sell.	1

Ref. no	Field Name	Field Description	Length (byte)
		1 = buy 2 = sell	
12	POM account number	A unique number, allocated by the Derivatives Clearing, that identifies the Public Order Member on whose behalf the public trade was executed. (The account type is 20. This field is zero for professional trades if account type is 40, 42 or 60).	3
13	Trader identification	A unique alphanumeric code, allocated the Derivatives Clearing giving the identification of the initiating trader. <i>The trader ITM code followed by 4 spaces.</i>	7
14	Traded contracts per transaction	Up to 5 numerical digits giving the number of contracts traded in the transaction.	5
15	Price	Up to 5 numerical digits giving the integer part of the price per underlying unit of the contract.	5
16	Price fraction	The fractional or decimal part of the premium, the marking price, the market price, the last market bid/offer, the last sale price, the initial, the straddle, and the spot month margin. If the future is traded in units and fractions, the fractional part has the following meaning: "01" = 1/16 "02" = 2/16 = 1/8 "03" = 3/16 "04" = 4/16 = 1/4 "05" = 5/16 "06" = 6/16 = 3/8 "07" = 7/16 "08" = 8/16 = 1/2 "09" = 9/16 "10" = 10/16 = 5/8 "11" = 11/16 "12" = 12/16 = 3/4 "13" = 13/16 "14" = 14/16 = 7/8 "15" = 15/16	2
17	Trade advice number	Up to 6 numerical digits giving the number of the trade advice for Euronext trades or a unique trade number for non Euronext trades.	6
18	Optional data	Up to 12 characters giving the information as specified on the original (Euronext) trade ticket as optional data. This field is blank if no optional data was specified.	12
19	Trade ticket or report number	Up to 6 numerical digits giving the unique report number of the original (Euronext) trade ticket followed by 6 spaces or up to 12 characters <i>giving the trader card reference for trades coming from the CONNECT trading system</i>	12
20	Marking price	Up to 5 numerical digits giving the integer part of the marking price of the futures contract.	5
21	Unit of trading	Up to 4 numerical digits giving the integer number of units underlying 1 contract.	4
22	Unit of trading fraction	One digit giving the fractional part of the trading unit.	1
23	Last market bid	Up to 5 numerical digits giving the integer part of the last market	5

Ref. no	Field Name	Field Description	Length (byte)
		bid price per pricing unit.	
24	Last market offer	Up to 5 numerical digits giving the integer part of the last market offer (= ask) price per pricing unit.	5
25	Last sale price	Up to 5 numerical digits giving the integer part of the last sale price per pricing unit.	5
26	Traded contracts per day	Up to 6 numerical digits giving the total daily volume in contracts for the indicated futures contract.	6
27	Hedge ratio	1 numerical digit giving the integer part of the hedge ratio.	1
28	Hedge ratio fraction	Up to 5 numerical digits giving the fractional part of the hedge ratio.	5
29	Security number	Identifying code number used by the (principal) market of the security or set by the Euronext.	10
30	Short title	Up to 30 characters to identify the collateral or the underlying value.	30
31	Market price	Valuation price set by the Euronext for the day.	5
32	Expiration interval code	A numerical item indicating the interval gap: 0 = Months 1 = Weeks	1
33	Expiration cycle	A numerical item that identifies the expiration month/week cycle for a future.	2
34	Expiration interval	A numerical item indicating the interval in months/weeks between 2 expiration dates.	2
35	Number of expiration intervals	A numerical item indicating the number of intervals in which future contracts can be traded at one time.	2
36	Fraction code	A numerical item that identifies if the fraction of the futures, underlying value and approved collateral prices is in decimals or in sixteenths. 0 = decimals 1 = sixteenth	1
37	Unit of pricing	Up to 5 numerical digits giving the unit of pricing of the underlying value.	5
38	Nominal value	A numerical item that gives the nominal value of an approved collateral or an underlying value.	2
39	Initial margin	The integer part of the initial margin per contract as set by the Clearnet S.A., Amsterdam Branch.	5
40	Straddle margin	The integer part of the straddle margin per contract as set by the Clearnet S.A., Amsterdam Branch .	5
41	Spot month margin	The integer part of the spot month margin per contract as set by the Clearnet S.A., Amsterdam Branch.	5
42	Collateral type	U = underlying value G = government security	1
43	Allowance percentage	Valuation percentage for collateral values as set by the Clearnet S.A., Amsterdam Branch.	3
44	Allowance percentage fraction	Fractional part of the allowance percentage as set by the Clearnet S.A., Amsterdam Branch.	2
45	Number of contracts tendered/assigned	Up to 5 numerical digits giving the total number of contracts tendered or assigned in a specific futures contract.	5
46	Tender notice coupon number	Up to 3 numerical digits giving the coupon number of the tender instruction.	3

Ref. no	Field Name	Field Description	Length (byte)
47	Tender notice line number	Up to 2 numerical digits giving the line number on the tender instruction.	2
48	Assignment number	Up to 6 numerical digits giving the number by which the assignment has been identified.	6
49	Record code	A numerical item identifying the record type.	3
50	Trade session code	One numerical digit indicating when the trade was done.	1
52	Settlement date	Six numerical digits giving the year, month and day of settlement of the tender or assignment (format YYMMDD).	6
53	Tender/assignment fee	Fee in Euro cents per tender or assignment.	8
54	Orderbook or screen trade code	One character specifying whether a trade was executed by an Euronext orderbook official or via the screen segment of the SWITCH trading system : O = Executed by an Euronext orderbook official or via the screen segment of the SWITCH trading system blank = Not executed by an Euronext orderbook official and not via the screen segment of the SWITCH trading system.	1
55	Switch fill sequence number	<i>External C21 trade id. This is the Liffe trade id followed by 0 for normal trades and 9 for block trades.</i>	10
56	Open interest	A numerical item giving the total number of outstanding contracts long at the end of the business day. If this information is not yet available, the field will be filled with spaces.	6
61	Trailer Date	4 digits specifying the date the file was produced (MMDD).	4
62	Number of records	Number of records in the file including the trailer record.	5
63	Pseudo-ISIN code	Identifies the derivative instrument in an ISIN-like code. This data item is also known as the Long Instrument ID. The code is unique and unchangeable. This code is constructed from the Short Instrument ID, prefixed by a header associated with the marketplace of the instrument, and suffixed by a one-digit value calculated using the ISIN formula. It takes the form P P P P P N N N N N N S, where: P P P P P = EUFR0 for French derivative instruments EUBEO for Belgian derivative instruments EUNL0 for Dutch derivative instruments N N N N N = the 6 digits of the Short Instrument ID S = a key value calculated using the ISIN formula.	12
64	C21 CMF Account number	An unique alphanumeric code, allocated by C21, that identifies a clearing account (see ref.no. 2)	5
65	C21 Origin	The related C21 account type of the traditional account type (see ref.no. 3) C = Client H = House T = Trader (market maker)	1
66	C21 Account number	An unique alphanumeric code, allocated by C21, that identifies a trader account (see ref.no. 4)	5