

DATA SERVICE EXTRACT

Version 1.10

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CC&G

A EURONEXT COMPANY

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1. General Information

The first 3 fields of each record have the same structure. The structure of Body of Data depends on the Data File.

Each Data File has a specific fixed record length.

The last record of each Data File contains check information

Record format of the Batch Data Files

Description	Len	Type	Notes
Member's clearing code	4,0	N	
Data File code	4	A	('DSnn')
Record number	6	N	
Body of data	XX	A	

Latest format of records for each Batch Data File ("plug")

Description	Len	Type	Notes
Member's clearing code	4,0	N	
Data File code	4	A	('DSnn')
Record number	6	N	Value 999999
Member's ABI code	5,0	N	
Total No. of records per type	6,0	N	
Filler	XX	A	

2. Description of the Data Files

This section describes the format of each Batch Data File. The structure is contained into "body of data" field.

3. D05A – Daily Penalties details

Corresponding reports: N/A
 Send phase: Daily – post batch
 Data File ID: **D05A**
 Record Length: 491

CONTENT: CONTAINS THE LIST OF PENALTIES BASED ON (I)CSDS DAILY INFORMATION FLOWS.

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyyymmdd
Flow time	6,0	N	Format hhmmss
Member ABI code	5,0	N	
Member Account	1,0	A	See annex
Settlement Agent ABI	5,0	N	
Settlement Agent Account	5,0	N	
Settlement Agent BIC	11,0	A	
GCM Abi Code	5,0	N	
Statement period from	8,0	N	Format yyyyymmdd
Statement period till	8,0	N	Format yyyyymmdd
MT537 Statement Date	8,0	N	yyyyymmdd
Account Servicer/Depository	12,0	A	
Counterparty's Account Servicer/Depository	12,0	A	
Currency of penalties	3,0	A	
Penalty Detection Date	8,0	N	Format yyyyymmdd
Participant type	4,0	A	See annex
Penalty Common Reference	16,0	A	
Previous Penalty Common Reference	16,0	A	
Penalty type	4,0	A	See annex
Calculation Method	4,0	A	See annex
Penalty status	4,0	A	See annex
Reason code	4,0	A	See annex
Amount Computed	17,2	N	
Sign of Amount Computed	1,0	A	('+', '-')
Number of Days	3,0	N	
Penalty Calculation Date	8,0	N	Format yyyyymmdd
ISIN	12,0	A	
Classification Type	4,0	A	See annex
Liquidity Status	1,0	A	See annex
SME Growth Market	1,0	A	See annex
Security Penalty Rate	17,6	A	
Sign of Security Penalty Rate	1,0	A	('+', '-')
Penalty discount rate	17,6	N	
Sign of Penalty discount rate	1,0	A	('+', '-')
Securities Side amount	17,2	N	
Side of Securities Side amount	1,0	A	
Cash side amount	17,2	N	
Sign of Cash side amount	1,0	A	('+', '-')
Account Owner Reference	16,0	A	
Account servicer Reference	16,0	A	
Market Infrastructure	16,0	A	

Transaction Identification			
Matching or Transaction Reference	16,0	A	
Receive/Deliver Indicator	4,0	A	See annex
Free or Against Payment Indicator	4,0	A	See annex
Transaction Type Indicator	4,0	A	See Annex
Transaction indicator	4,0	A	See annex
Settlement Date	8,0	N	Format yyymmdd
Safekeeping account	35,0	A	
Party Account Owner	34,0	A	
Quantity type	4,0	A	
Posting Quantity	17,2	N	
Currency	3,0	A	
Posting Amount	17,2	N	
Sign of Posting Amount	1,0	A	('+', '-')
Penalty Amount Net Bilateral Amount	17,2	N	Amount expressed in Euro
Sign of Penalty Amount	1,0	A	('+', '-')

4.D05B – Daily Penalties details for Settlement Agent

Corresponding reports: N/A
 Send phase: Daily – post batch
 Data File ID: **D05B**
 Record Length: 491

CONTENT: CONTAINS THE LIST OF PENALTIES BASED ON (I)CSDS DAILY INFORMATION FLOWS. THE DATA FILE IS DISTRIBUTED TO SETTLEMENT AGENTS.

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyyymmdd
Flow time	6,0	N	Format hhmmss
Member ABI code	5,0	N	
Member Account	1,0	A	See annex
Settlement Agent ABI	5,0	N	
Settlement Agent Account	5,0	N	
Settlement Agent BIC	11,0	A	
GCM Abi Code	5,0	N	
Statement period from	8,0	N	Format yyyyymmdd
Statement period till	8,0	N	Format yyyyymmdd
MT537 Statement Date	8,0	N	yyyyymmdd
Account Servicer/Depository	12,0	A	
Counterparty's Account Servicer/Depository	12,0	A	
Currency of penalties	3,0	A	
Penalty Detection Date	8,0	N	Format yyyyymmdd
Participant type	4,0	A	See annex
Penalty Common Reference	16,0	A	
Previous Penalty Common Reference	16,0	A	
Penalty type	4,0	A	See annex
Calculation Method	4,0	A	See annex
Penalty status	4,0	A	See annex
Reason code	4,0	A	See annex
Amount Computed	17,2	N	
Sign of Amount Computed	1,0	A	('+', '-')
Number of Days	3,0	N	
Penalty Calculation Date	8,0	N	Format yyyyymmdd
ISIN	12,0	A	
Classification Type	4,0	A	See annex
Liquidity Status	1,0	A	See annex
SME Growth Market	1,0	A	See annex
Security Penalty Rate	17,6	A	
Sign of Security Penalty Rate	1,0	A	('+', '-')
Penalty discount rate	17,6	N	
Sign of Penalty discount rate	1,0	A	('+', '-')
Securities Side amount	17,2	N	
Cash side amount	17,2	N	
Account Owner Reference	16,0	A	
Account servicer Reference	16,0	A	

Market Infrastructure Transaction Identification	16,0	A	
Matching or Transaction Reference	16,0	A	
Receive/Deliver Indicator	4,0	A	See annex
Free or Against Payment Indicator	4,0	A	See annex
Transaction Type Indicator	4,0	A	See annex
Transaction indicator	4,0	A	See annex
Settlement Date	8,0	N	Format yyyyymmdd
Safekeeping account	35,0	N	
Party Account Owner	34,0	A	
Quantity type	4,0	A	
Posting Quantity	17,2	N	
Currency	3,0	A	
Posting Amount	17,2	N	
Sign of Posting Amount	1,0	A	('+', '-')
Penalty Amount Net Bilateral Amount	17,2	N	Amount expressed in Euro
Sign of Penalty Amount	1,0	A	('+', '-')

5.D05C – Monthly Penalties details

Corresponding reports: N/A

Send phase: Monthly – 14th business day of the following month - batch

Data File ID: **D05C**

Record Length: 491

CONTENT: CONTAINS THE LIST OF PENALTIES INCLUDED IN THE NET PENALTIES AMOUNT

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyyymmdd
Flow time	6,0	N	Format hhmmss
Member ABI code	5,0	N	
Member Account	1,0	A	See annex
Settlement Agent ABI	5,0	N	
Settlement Agent Account	5,0	N	
Settlement Agent BIC	11,0	A	
GCM Abi Code	5,0	N	
Statement period from	8,0	N	Format yyyyymmdd
Statement period till	8,0	N	Format yyyyymmdd
Payment Date	8,0	N	yyyyymmdd
Account Servicer/Depository	12,0	A	
Counterparty's Account Servicer/Depository	12,0	A	
Currency of penalties	3,0	A	
Penalty Detection Date	8,0	N	Format yyyyymmdd
Participant type	4,0	A	See annex
Penalty Common Reference	16,0	A	
Previous Penalty Common Reference	16,0	A	
Penalty type	4,0	A	See annex
Calculation Method	4,0	A	See annex
Penalty status	4,0	A	ACTV
Reason code	4,0	A	See annex
Amount Computed	17,2	N	
Sign of Amount Computed	1,0	A	('+', '-')
Number of Days	3,0	N	
Penalty Calculation Date	8,0	N	Format yyyyymmdd
ISIN	12,0	A	
Classification Type	4,0	A	See annex
Liquidity Status	1,0	A	See annex
SME Growth Market	1,0	A	See annex
Security Penalty Rate	17,6	A	
Sign of Security Penalty Rate	1,0	A	('+', '-')
Penalty discount rate	17,6	N	
Sign of Penalty discount rate	1,0	A	('+', '-')
Securities Side amount	17,2	N	
Side of Securities Side amount	1,0	A	
Cash side amount	17,2	N	
Sign of Cash side amount	1,0	A	('+', '-')
Account Owner Reference	16,0	A	
Account servicer Reference	16,0	A	
Market Infrastructure	16,0	A	

Transaction Identification			
Matching or Transaction Reference	16,0	A	
Receive/Deliver Indicator	4,0	A	See annex
Free or Against Payment Indicator	4,0	A	See annex
Transaction Type Indicator	4,0	A	See Annex
Transaction indicator	4,0	A	See annex
Settlement Date	8,0	N	Format yyymmdd
Safekeeping account	35,0	A	
Party Account Owner	34,0	A	
Quantity type	4,0	A	
Posting Quantity	17,2	N	
Currency	3,0	A	
Posting Amount	17,2	N	
Sign of Posting Amount	1,0	A	('+', '-')
Penalty Amount <u>Net Bilateral Amount</u>	17,2	N	Amount expressed in Euro
Sign of Penalty Amount	1,0	A	('+', '-')

6.D05D – Monthly Penalties details for Settlement Agent

Corresponding reports: N/A

Send phase: Monthly - 14th business day of the following month - batch

Data File ID: **D05D**

Record Length: 491

CONTENT: CONTAINS THE LIST OF PENALTIES INCLUDED IN THE NET PENALTIES AMOUNT

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyyymmdd
Flow time	6,0	N	Format hhmmss
Member ABI code	5,0	N	
Member Account	1,0	A	See annex
Settlement Agent ABI	5,0	N	
Settlement Agent Account	5,0	N	
Settlement Agent BIC	11,0	A	
GCM Abi Code	5,0	N	
Statement period from	8,0	N	Format yyyyymmdd
Statement period till	8,0	N	Format yyyyymmdd
Payment Date	8,0	N	yyyyymmdd
Account Servicer/Depository	12,0	A	
Counterparty's Account Servicer/Depository	12,0	A	
Currency of penalties	3,0	A	
Penalty Detection Date	8,0	N	Format yyyyymmdd
Participant type	4,0	A	See annex
Penalty Common Reference	16,0	A	
Previous Penalty Common Reference	16,0	A	
Penalty type	4,0	A	See annex
Calculation Method	4,0	A	See annex
Penalty status	4,0	A	ACTV
Reason code	4,0	A	See annex
Amount Computed	17,2	N	
Sign of Amount Computed	1,0	A	('+', '-')
Number of Days	3,0	N	
Penalty Calculation Date	8,0	N	Format yyyyymmdd
ISIN	12,0	A	
Classification Type	4,0	A	See annex
Liquidity Status	1,0	A	See annex
SME Growth Market	1,0	A	See annex
Security Penalty Rate	17,6	A	
Sign of Security Penalty Rate	1,0	A	('+', '-')
Penalty discount rate	17,6	N	
Sign of Penalty discount rate	1,0	A	('+', '-')
Securities Side amount	17,2	N	
Cash side amount	17,2	N	
Account Owner Reference	16,0	A	
Account servicer Reference	16,0	A	
Market Infrastructure	16,0	A	

Transaction Identification			
Matching or Transaction Reference	16,0	A	
Receive/Deliver Indicator	4,0	A	See annex
Free or Against Payment Indicator	4,0	A	See annex
Transaction Type Indicator	4,0	A	See annex
Transaction indicator	4,0	A	See annex
Settlement Date	8,0	N	Format yyymmdd
Safekeeping account	35,0	N	
Party Account Owner	34,0	A	
Quantity type	4,0	A	
Posting Quantity	17,2	N	
Currency	3,0	A	
Posting Amount	17,2	N	
Sign of Posting Amount	1,0	A	('+', '-')
Penalty Amount-Net Bilateral Amount	17,2	N	Amount expressed in Euro
Sign of Penalty Amount	1,0	A	('+', '-')

7. D05E – Penalties - Monthly Net Amount

Corresponding reports: N/A
 Send phase: Periodic – 14th day of the following month - batch
 Data File ID: **D05E**
 Record Length: 110

CONTENT: CONTAINS THE MONTHLY NET AMOUNT TO BE COLLECTED/DISTRIBUTED.

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyyymmdd
Flow time	6,0	N	Format hhmmss
Member ABI code	5,0	N	
Member Account	1,0	A	See annex
GCM Abi Code	5,0	N	
CC&G Settlement Location	4,0	A	See Annex
Statement period from	8,0	N	Format yyyyymmdd
Statement period till	8,0	N	Format yyyyymmdd
Currency for payment	3,0	A	
Net Amount for payment	17,2	N	Amount expressed in Euro
Sign Net Amount for payment	1,0	A	
Payment Date	8,0	N	Format yyyyymmdd
CCP Mismatch scenario adjustment	17,2	N	Amount expressed in Euro
Sign CCP Mismatch scenario adjustment	1,0	A	
Final Net Amount	17,2	N	Amount expressed in Euro
Sign Final Net Amount	1,0	A	

8.D05F – Penalties - Monthly Net Amount for Settlement Agent

Corresponding reports: N.A.
 Send phase: Periodic – 14th day of the following month - batch
 Data File ID: **D05F**
 Record Length: 110

CONTENT: CONTAINS THE PENALTIES MONTHLY NET AMOUNT TO BE COLLECTED/DISTRIBUTED. THE DATA FILE IS DISTRIBUTED TO SETTLEMENT AGENTS.

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyyymmdd
Flow time	6,0	N	Format hhmmss
Member ABI code	5,0	N	
Member Account	1,0	A	See annex
GCM Abi Code	5,0	N	
CC&G Settlement Location	4,0	A	See Annex
Statement period from	8,0	N	Format yyyyymmdd
Statement period till	8,0	N	Format yyyyymmdd
Currency for payment	3,0	A	
Net Amount for payment	17,2	N	Amount expressed in Euro
Sign Net Amount for payment	1,0	A	
Payment Date	8,0	N	Format yyyyymmdd
CCP Mismatch scenario adjustment	17,2	N	Amount expressed in Euro
Sign CCP Mismatch scenario adjustment	1,0	A	
Final Net Amount	17,2	N	Amount expressed in Euro
Sign Final Net Amount	1,0	A	

9.D05G – Penalties - Monthly Net Amount for Settlement Agent for cash

Corresponding reports: N.A.
 Send phase: Periodic – 14th day of the following month - batch
 Data File ID: **D05G**
 Record Length: 69

CONTENT: CONTAINS THE PENALTIES MONTHLY NET AMOUNT TO BE COLLECTED/DISTRIBUTED.

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyyymmdd
Flow time	6,0	N	Format hhmmss
Member ABI code	5,0	N	
Member Account	1,0	A	See annex
CC&G Settlement Location	4,0	A	See Annex
Statement period from	8,0	N	Format yyyyymmdd
Statement period till	8,0	N	Format yyyyymmdd
Currency for payment	3,0	A	
Net Amount for payment	17,2	N	Amount expressed in Euro
Sign Net Amount for payment	1,0	A	
Payment Date	8,0	N	Format yyyyymmdd

9. D05H – Penalties - Monthly Net Amount for Direct Members

Corresponding reports: N/A

Send phase: Periodic – 14th day of the following month - batch

Data File ID: **D05E**

Record Length: 110

CONTENT: CONTAINS THE MONTHLY NET AMOUNT TO BE COLLECTED/DISTRIBUTED AND IT IS PRODUCED FOR DIRECT MEMBERS.

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyyymmdd
Flow time	6,0	N	Format hhmmss
Member ABI code	5,0	N	
Member Account	1,0	A	See annex
GCM Abi Code	5,0	N	
CC&G Settlement Location	4,0	A	See Annex
Statement period from	8,0	N	Format yyyyymmdd
Statement period till	8,0	N	Format yyyyymmdd
Currency for payment	3,0	A	
Net Amount for payment	17,2	N	Amount expressed in Euro
Sign Net Amount for payment	1,0	A	
Payment Date	8,0	N	Format yyyyymmdd
CCP Mismatch scenario adjustment	17,2	N	Amount expressed in Euro
Sign CCP Mismatch scenario adjustment	1,0	A	
Final Net Amount	17,2	N	Amount expressed in Euro
Sign Final Net Amount	1,0	A	

10. Annex

Attributes Values

Description	Values
Account	C=Client F=Firm (House)
Calculation Method	BOTH= sum of CASH and SECU calculation, CASH= Penalty Based on Cash, MIXE= Penalty Based on the Discount Rate, SECU= Penalty Based on Securities.
Classification Type	DEBT= Private debt, EFTS=Electronic fund transfer system, EMAL=Emission allowance, MMKT=Money market instruments, OTHR=Other, SECU=Derivatives SHRS=Shares, SOVR=Public debt, UCIT= Investment format
CC&G Settlement Location	MOTI= Monte Titoli, ECLR= Euroclear
Free or Against Payment Indicator	APMT= Against Payment, FREE= Free of payment
Liquidity Status	N=illiquid, Y=liquid
Participant type	CCPA=CCP, CSDP= legal entity that is CSD Participant, EXTE= external CSD in T2S, ICSD=ICSD, NCSD=CSD, NAPI= CSD participant that is a natural person
Penalty status	ACTV=Active, REMO= Removed
Penalty type	LMFP= late matching fail penalty, SEFP= Settlement Fail Penalty
Reason Code	RALO=Reassigned, NEWP= New Penalty, SWIC= Switched, UPDT=Updated, , INSO=Removed due to insolvency, SESU=removed due to ISIN settlement suspended, SUSP=removed to to ISIN suspended from trading, SEMP=removed due to settlement on multiple platforms, TECH=removed due to CSD technical problems, CORP= removed due to corporate action, TEIM= removed due to technical issues, OTHR=remove due to another reason
Receive/Deliver Indicator	DELI=Deliver, RECE=Receive
SME Growth Market	Y= traded in a SME Growth Market, N= not traded in a SME Growth Market
Transaction indicator	CORP= Transaction relates to a corporate action, SETT= Transaction relates to settlement and clearing
Transaction Type Indicator	NETT = Transaction relates to netting of different trade types, TRAD= Transaction originated from cash trades, REPU=Transaction relates to repurchase agreement trades, RVPO = Transaction relates to reverse repurchase agreement trades.

Reason Codes For Payments

Reason code	Description
MIF ADG	Margin payment
MIF RES	Return of excess cash
BOR MDF	Contribution Quota to Default Fund related to the Share and the Equity Derivatives Sections
BOR MMT	Contribution Quota to Default Fund related to the Bond and ICSD Bond Sections
BOR MEL	Contribution Quota to Default Fund related to the Energy Derivatives Section
BOR MAG	Contribution Quota to Default Fund related to the Agricultural Commodities Derivatives Section
BOR IDF	Interest on cash deposited as Contribution Quota to the Default Fund related to the Share and the Equity Derivatives Sections
BOR IMT	Interest on cash deposited as Contribution Quota to the Default Fund related to the Bond and the ICSD Bond Sections
BOR IEL	Interest on cash deposited as Contribution Quota to the Default Fund related to the Energy Derivatives Section
BOR IAG	Interest on cash deposited as Contribution Quota to the Default Fund related to the Agricultural Commodities Derivatives Section
MIF PET	Settlement Penalties on instructions settling in T2S
MIF PEIU	Settlement Penalties on instructions settling in ICSDs

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