DATA SERVICE

Version 7.0

APRIL 2021

CC&G

A EURONEXT COMPANY

TABLE OF CONTENTS

CC&G
A EURONEXT COMPANY

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1. List of modification

Date	DataFile ID	Field	Description
05/09/2005	DS02	*All*	Removed (information are available on DS13)
05/09/2005	DS08	*All*	Removed (information are available on DS13)
05/09/2005	DS09	*All*	Removed (information are available on DS13)
02/12/2008	D01A	*All*	Added
02/12/2008	D03A	*All*	Added
02/12/2008	D03B	*All*	Added
02/12/2008	D06A	*All*	Added
02/12/2008	D10A	*All*	Added
02/12/2008	D10B	*All*	Added
02/12/2008	D12A	*All*	Added
02/12/2008	D13A	*All*	Added
02/12/2008	D14A	*All*	Added
02/12/2008	D15A	*All*	Added
02/12/2008	D16A	*All*	Added
02/12/2008	D18A	*All*	Added
02/12/2008	D18B	*All*	Added
02/12/2008	D19A	*All*	Added
02/12/2008	D20A	*All*	Added
02/12/2008	D20B	*All*	Added
02/12/2008	D20C	*All*	Added
02/12/2008	D21A	*All*	Added
02/12/2008	D21B	*All*	Added
02/12/2008	All		Modified File Format – Fixed Record Length
19/01/2009	D01A	*FeeAmount*	Added
19/01/2009	D12A	*FeeAmount*	Added
02/07/2009	D03A	*Haircut*	Modified Field Length from 5,2 to 7,4
30/07/2009	D01B	*All*	Added
30/07/2009	D15B	*All*	Added
30/07/2009	D21C	*All*	Added
06/01/2010	DS01	*All*	Removed (information are available on D01A)
06/01/2010	DS03	*All*	Removed (Information are available on D03A)
06/01/2010	DS06	*All*	Removed (Information are available on D06A)
06/01/2010	DS12	*All*	Removed (Information are available on D12A)
06/01/2010	DS13	*All*	Removed (Information are available on D13A)
06/01/2010	DS14	*All*	Removed (Information are available on D14A)
06/01/2010	DS15	*All*	Removed (Information are available on D15A)
06/01/2010	DS16	*All*	Removed (Information are available on D16A)
05/07/2010	D01A	*Currency*	Added
05/07/2010	D01A	*Reversal Indicator status*	Added
05/07/2010	D01A	*Series Name*	Added
05/07/2010	D01A	*Order Number*	Added
05/07/2010	D01A	*Trader ID*	Added
05/07/2010	D01A	*Market Contract Number*	Added
05/07/2010	D01A	*Market Contract State*	Added
05/07/2010	D01B	*Reversal Indicator*	Added
05/07/2010	D01B	*Fee Amount*	Added
05/07/2010	D01C	*All*	Added (executed trades Bonds)
05/07/2010	D03A	*Currency*	Added
05/07/2010	D03B	*Currency*	Added
05/07/2010	DS04	*Currency*	Added
05/07/2010	DS05	*Currency*	Added
05/07/2010	D06A	*Currency*	Added
05/07/2010	DS07	*Currency*	Added

Date	DataFile ID	Field	Description
05/07/2010	DS10	*Clearing fees*	Field name changed (trading fees)
05/07/2010	D10A	Clearing fees	Field name changed (trading fees)
05/07/2010	D10A	Market_id	Deleted duplicated field at the end of the record
05/07/2010	DS11	Currency	Field name changed (currency code)
16/09/2010	D12A	Currency	Added
05/07/2010	D13A	Currency	Field name changed (currency code); field length changed (3 digits)
05/07/2010	D14A	Currency	Added
05/07/2010	D15A	Currency	Added
05/07/2010	D16A	Currency	Added
05/07/2010	D18A	Currency	Added
05/07/2010	D18B	Currency	Added
05/07/2010	D18B	Underlying price	Added
05/07/2010	D19A	Currency	Added
05/07/2010	D20A	Currency	Added
05/07/2010	D20B	Currency	Added
05/07/2010	D20C	Currency	Added
05/07/2010	D21A	Currency	Added
05/07/2010	D21B	Currency	Added
05/07/2010	D21C	Currency	Added
16/09/2010	D15C	All	Added (Derivatives/Equities Gross Product Group Margins)
16/09/2010	D15D	All	Added (Derivatives/Equities Gross Sub account Product Group Margins)
16/09/2010	D15E	All	Added (Failed Positions Margins)
16/09/2010	D15F	All	Added (Total Initial Margins)
13/05/2011	Annex – Attributes values	Market id values	Changed value 04 Bond Repo with 04 Bond Wholesale
13/05/2011	Annex-Attributes Values	Market id values	Added value 07 Bond Retail
13/05/2011	Annex – Market Source	All	New table with updated values
26/09/2012	Annex-Attributes Values	Market id values	02=Equity Derivates (value description changed), 05=Energy Derivates (value description changed), 08=Agricultural Commodity Derivates (value description changed), 09=International bonds (value added)
20/02/2014	D01D	All	Added
20/02/2014	D01E	All	Added
20/02/2014	D01F	All	Added
20/02/2014	D01G	All	Added
20/02/2014	D01R	UTI	Added
20/02/2014	D04A	All	Added
20/02/2014	D04C	All	Added
20/02/2014	D04D	All	Added
20/02/2014	D07A	All	Added
20/02/2014	D10C	All	Added
20/02/2014	D10D	All	Added
20/02/2014	D12R	UTI	Added
20/02/2014	D13R	UTI	Added
20/02/2014	D13R	MTM Amount	Added
20/02/2014	D14R	UTI	Added
20/02/2014	D16B	All	Added
20/02/2014	D16D	All	Added
20/02/2014	D20R	UTI	Added
20/02/2014	D25A	All	Added
20/02/2014	D25B	All	Added
20/02/2014	D26A	All	Added

Date	DataFile ID	Field	Description
05/07/2010	D10A	*Clearing fees*	Field name changed (trading fees)
05/07/2010	D10A	*Market_id*	Deleted duplicated field at the end of the record
05/07/2010	DS11	*Currency*	Field name changed (currency code)
16/09/2010	D12A	*Currency*	Added
05/07/2010	D13A	*Currency*	Field name changed (currency code); field length changed (3 digits)
05/07/2010	D14A	*Currency*	Added
05/07/2010	D15A	*Currency*	Added
05/07/2010	D16A	*Currency*	Added
05/07/2010	D18A	*Currency*	Added
05/07/2010	D18B	*Currency*	Added
05/07/2010	D18B	*Underlying price*	Added
05/07/2010	D19A	*Currency*	Added
05/07/2010	D20A	*Currency*	Added
05/07/2010	D20B	*Currency*	Added
05/07/2010	D20C	*Currency*	Added
05/07/2010	D21A	*Currency*	Added
05/07/2010	D21B	*Currency*	Added
05/07/2010	D21C	*Currency*	Added
16/09/2010	D15C	*All*	Added (Derivatives/Equities Gross Product Group Margins)
16/09/2010	D15D	*All*	Added (Derivatives/Equities Gross Sub account Product Group Margins)
16/09/2010	D15E	*All*	Added (Failed Positions Margins)
16/09/2010	D15F	*All*	Added (Total Initial Margins)
13/05/2011	Annex – Attributes values	*Market id values*	Changed value 04 Bond Repo with 04 Bond Wholesale
13/05/2011	Annex- Attributes Values	*Market id values*	Added value 07 Bond Retail
13/05/2011	Annex – Market Source	*All*	New table with updated values
26/09/2012	Annex- Attributes Values	*Market id values*	02=Equity Derivates (value description changed), 05=Energy Derivates (value description changed), 08=Agricultural Commodity Derivates (value description changed), 09=International bonds (value added)
20/02/2014	D01D	*All*	Added
20/02/2014	D01E	*All*	Added
20/02/2014	D01F	*All*	Added
20/02/2014	D01G	*All*	Added
20/02/2014	D01R	*UTI*	Added
20/02/2014	D04A	*All*	Added
20/02/2014	D04C	*All*	Added
20/02/2014	D04D	*All*	Added
20/02/2014	D07A	All	Added
20/02/2014	D10C	*All*	Added
20/02/2014	D10D	*All*	Added
20/02/2014	D12R	*UTI*	Added
20/02/2014	D13R	*UTI*	Added
20/02/2014	D13R	*MTM Amount*	Added
20/02/2014	D14R	*UTI*	Added
20/02/2014	D16B	*All*	Added
20/02/2014	D16D	*All*	Added
20/02/2014	D20R	*UTI*	Added
20/02/2014	D25A	*All*	Added
20/02/2014	D25B	*All*	Added
20/02/2014	D26A	*All*	Added

Date	DataFile ID	Field	Description
20/02/2014	D26B	*All*	Added
20/02/2014	D27A	All	Added
20/02/2014	D28A	All	Added
20/02/2014	D28B	All	Added
20/02/2014	Annex – Attributes values	Causal	Added values and table reorganisation
20/02/2014	All		Modified File Format to be compliance with LSEG standard
13/05/2013	D07A	Currency	Added
13/05/2013	D15F	Settlement group	Note added
13/05/2013	Annex – Attributes values	Settlement group	Added values
29/04/2015	D27A	Credit/Debit	Added
29/04/2015	D27A	All	Several notes added
29/04/2015	D01A	All	Removed
29/04/2015	D12A	All	Removed
29/04/2015	D13A	All	Removed
29/04/2015	D14A	All	Removed
29/04/2015	D20B	All	Removed
20/05/2015	D01R	Contract Time	Added seconds to timing
20/05/2015	D12R	Contract Time	New field added
27/05/2015	DS10	Clearing Fees	Two decimal added
27/05/2015	D10A	Clearing Fees	Two decimal added
27/05/2015	D01B	Fee Amount	Two decimal added
06/07/2016	D30A	All	Added
06/07/2016	D27B	All	Added
05/09/2016	D16E	All	Added
03/03/2017	D01I	All	Added
30/06/2017	D45A	All	Added
30/06/2017	D45B	All	Added
25/10/2017	D32A	All	Added
25/10/2017	D32B	All	Added
25/10/2017	D32C	All	Added
25/10/2017	D32D	All	Added
25/10/2017	D32E	All	Added
27/11/2017	D21D	All	Added
27/11/2017	D21E	All	Added
26/10/2018	D25C	All	Added
26/10/2018	D25D	All	Added
26/10/2018	D25E	All	Added
26/10/2018	D25F	All	Added
26/10/2018	D25G	All	Added
26/10/2018	D25H	All	Added
12/11/2018	D10E	All	Added
20/12/2019	D01L	All	Added
14/09/2020	D01R	TVTIC	Added
14/09/2020	D01R	Execution Source Code	Added
14/12/2020	D15I	All	Added
01/04/2021	Annex – Attributes values	Product Type	Added value “N=Buy-In”

2. 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	

3. Description of the Data Files

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

4. D01B – Equities Contracts

Corresponding reports: N/A

Send phase: On regular basis throughout the day (one hour intervals)

Data File ID: **D01B**

Record Length: 192

CONTENT: CONTAINS CONTRACTS EXECUTED ON THE EQUITY CASH MARKETS

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyymmdd
Flow Time	6,0	N	Format hhmmss
Execution Date	8,0	N	Format yyyymmdd
Execution Time	6,0	N	Format hhmmss
Market Source	3	A	See Annex
Member ABI Code	5,0	N	
Member Exchange Code	8	A	
Account	1	A	See Annex
Sub Account	4	A	
General ABI Code	5,0	N	
General Exchange Code	8	A	
Trade Side	1	A	See Annex
Trade Number	10	A	
Order Number	10	A	
Client Code	16	A	
ISIN Code	12	A	
Symbol	6	A	
Product Type	1	A	See Annex
Quantity	15,0	N	
Price	18,4	N	
Countervalue	18,2	N	
Currency	3	A	
Settlement Date	8,0	N	
Fee Amount	12,4	N	
Reversal Indicator	1	A	See annex

5. D01D – Bonds Contracts of the current day - ICSDs

Corresponding reports: N/A

Send phase: On regular basis throughout the day (one hour intervals)

Data File ID: **D01D**

Record Length: 203

CONTENT: CONTAINS BONDS MARKETS CONTRACTS EXECUTED DURING THE DAY THAT SETTLE IN THE ICSDS.

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyymmdd
Flow Time	6,0	N	Format hhmmss
Execution Date	8,0	N	Format yyyymmdd
Execution Time	6,0	N	Format hhmmss
Market Source	3	A	See Annex
Member ABI	5	N	
Member Account	1	A	See Annex
Sub Account	4	A	
General ABI Code	5,0	N	
Trade Side	1	A	See Annex
Trade Number	10	A	
Order Number	10	A	
Client Code	16	A	
ISIN Code	12	A	
Symbol	6	A	
Product Type	1	A	See Annex
Quantity	17,2	N	
Price	18,4	N	
Trade Countervalue	18,2	N	
Coupon	18,2	N	
Settlement Countervalue	18,2	N	
Currency	3	A	
Settlement Date	8,0	N	Format yyyymmdd
Reversal Indicator	1	A	See Annex

6. D01E Bonds Contracts still to be sent to the ICSDs

Corresponding reports: N/A

Send phase: Daily Batch

Data File ID: **D01E**

Record Length: 239

CONTENT: BONDS CONTRACTS EXECUTED IN THE PREVIOUS DAYS AND IN THE CURRENT DAY STILL TO BE SENT TO THE ICSDS

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyymmdd
Flow Time	6,0	N	Format hhmmss
Execution Date (i.e. trade date)	8,0	N	Format yyyymmdd
Execution Time (i.e. trade execution time)	6,0	N	Format hhmmss
Market Source	3	A	See Annex
CC&G Acquisition Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Member Account	1	A	See Annex
Sub Account	4	A	
General ABI Code	5,0	N	
Trade Side	1	A	See Annex
Trade Number	10	A	
Order Number	10	A	
Client Code	16	A	
ISIN Code	12	A	
Symbol	6	A	
Product Type	1	A	See Annex
Quantity	17,2	N	
Price	18,4	N	
Trade Countervalue	18,2	N	
Coupon	18,2	N	
Settlement Countervalue	18,2	N	
Currency	3	A	
Settlement Date	8,0	N	Format yyyymmdd
Settlement Reference Root	13	A	
Settlement Reference	16	A	

7. D01F – Bonds Contracts of the current day - ICSDs for Settlement Agent

Corresponding reports: N/A

Send phase: Daily batch

Data File ID: **D01F**

Record Length: 203

CONTENT: CONTAINS BONDS MARKETS CONTRACTS EXECUTED DURING THE DAY THAT SETTLE IN THE ICSDS

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyymmdd
Flow Time	6,0	N	Format hhmmss
Execution Date	8,0	N	Format yyyymmdd
Execution Time	6,0	N	Format hhmmss
Market Source	3	A	See Annex
Member ABI	5	N	
Member Account	1	A	See Annex
Sub Account	4	A	
General ABI Code	5,0	N	
Trade Side	1	A	See Annex
Trade Number	10	A	
Order Number	10	A	
Client Code	16	A	
ISIN Code	12	A	
Symbol	6	A	
Product Type	1	A	See Annex
Quantity	17,2	N	
Price	18,4	N	
Trade Countervalue	18,2	N	
Coupon	18,2	N	
Settlement Countervalue	18,2	N	
Currency	3	A	
Settlement Date	8,0	N	Format yyyymmdd
Reversal Indicator	1	A	See Annex

8. D01G – Bonds Contracts still to be sent to the ICSDs for Settlement Agent

Corresponding reports: N/A

Send phase: Daily Batch

Data File ID: **D01G**

Record Length: 239

CONTENT: BONDS CONTRACTS EXECUTED IN THE PREVIOUS DAYS AND IN THE CURRENT DAY STILL TO BE SENT TO THE ICSDS.

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyymmdd
Flow Time	6,0	N	Format hhmmss
Execution Date (i.e. trade date)	8,0	N	Format yyyymmdd
Execution Time (i.e. trade execution time)	6,0	N	Format hhmmss
Market Source	3	A	See Annex
CC&G Acquisition Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Member Account	1	A	See Annex
Sub Account	4	A	
General ABI Code	5,0	N	
Trade Side	1	A	See Annex
Trade Number	10	A	
Order Number	10	A	
Client Code	16	A	
ISIN Code	12	A	
Symbol	6	A	
Product Type	1	A	See Annex
Quantity	17,2	N	
Price	18,4	N	
Trade Countervalue	18,2	N	
Coupon	18,2	N	
Settlement Countervalue	18,2	N	
Currency	3	A	
Settlement Date	8,0	N	Format yyyymmdd
Settlement Reference Root	13	A	
Settlement Reference	16	A	

9. D01I – Bonds/Repo Contracts

Corresponding reports: N/A

Send phase: On regular basis throughout the day (one hour intervals)

Data File ID: **D01I**

Record Length: 228

CONTENT: CONTAINS CONTRACTS EXECUTED ON THE BONDS/REPO MARKETS

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyymmdd
Flow Time	6,0	N	Format hhmmss
Execution Date	8,0	N	Format yyyymmdd
Execution Time	6,0	N	Format hhmmss
Market Source	3	A	See Annex
Member ABI Code	5,0	N	
Member Exchange Code	8	A	
Account	1	A	See Annex
Sub Account	4	A	
General ABI Code	5,0	N	
General Exchange Code	8	A	
Trade Side	1	A	See Annex
Trade Number	10	A	
Order Number	10	A	
Client Code	16	A	
ISIN Code	12	A	
Symbol	6	A	
Product Type	1	A	See Annex
Quantity	15,0	N	
Price	18,4	N	
Countervalue	18,2	N	
Currency	3	A	
Settlement Date	8,0	N	
Fee Amount	10,2	N	
Reversal Indicator	1	A	See annex
Coupon	18,2	N	
Settlement Countervalue	18,2	N	

10. D01L – Bonds/Repo Contracts

Corresponding reports: N/A

Send phase: On regular basis throughout the day (one hour intervals)

Data File ID: **D01L**

Record Length: 367

CONTENT: CONTAINS CONTRACTS EXECUTED ON THE BONDS/REPO MARKETS

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyymmdd
Flow Time	6,0	N	Format hhmmss
Execution Date	8,0	N	Format yyyymmdd
Execution Time	6,0	N	Format hhmmss
Market Source	3	A	See Annex
Member ABI Code	5,0	N	
Member Exchange Code	8	A	
Account	1	A	See Annex
Sub Account	4	A	
General ABI Code	5,0	N	
General Exchange Code	8	A	
Trade Side	1	A	See Annex
Trade Number	10	A	
Order Number	10	A	
Client Code	16	A	
ISIN Code	12	A	
Symbol	6	A	
Product Type	1	A	See Annex
Quantity	15,0	N	
Price	18,4	N	
Countervalue	18,2	N	
Currency	3	A	
Settlement Date	8,0	N	
Fee Amount	10,2	N	
Reversal Indicator	1	A	See annex
Coupon	18,2	N	
Settlement Countervalue	18,2	N	
UTI	52	A	
Clearing timestamp	14	A	Format yyyyMMddhhmmss
Trading venue	4	A	(BTEE or MTSO)
Mature Countervalue	18,2	N	
PortfolioCode	52	A	

11. D01R – Derivatives Contracts

Corresponding reports: N/A

Send phase: Daily - post batch

Data File ID: **D01R**

Record Length: 267

CONTENT: CONTAINS CONTRACTS EXECUTED ON THE DERIVATIVES MARKETS.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	See Annex
Symbol	6	A	
Expiry	8,0	N	Format aaaammgg
Strike price	13,6	N	
Put/Call	1	A	'C'=Call,'P'=Put (Valued only for Options)
Type	1	A	F=Futures, O=Option
ISIN Code	12	A	
Buy/Sell	1	A	B=Buy, S=Sell
Price	13,6	N	
Quantity	13,3	N	
Reference number	12,0	N	
Negotiator ABI Code	5,0	N	Valued for a received Give-up Contract
General ABI Code	5,0	N	
SubAccount	4	A	
Client Code	9	A	
Client Info	16	A	
Open Close Indicator	1	A	O=Open C=Close
Market Id	2	N	See annex
Multiplier	6,1	N	
Contract Time	6	N	Format hhmmss
FeeAmount	10,2	N	Fee Amount
Currency	3	A	
Reversal Indicator	1	A	See annex
Series name	30	A	
Order Number	8	A	
Trader ID	8	A	
Market Contract Number	8,0	N	
Market Contract State	1	A	
UTI	52	A	
TVTIC	16	A	
Execution Source Code	1	A	

12. D03A – Collateral Deposited Extended

Corresponding reports: MA01

Send phase: Daily - post batch

Data File ID: **D03A**

Record Length: 124

CONTENT: CONTAINS THE LIST OF THE SECURITIES DEPOSITED IN CC&G TO COVER DAILY MARGINS.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI code	5,0	N	
Account	1	A	See Annex
Deposit type	2	A	See annex
ISIN code	12	A	
Description	30	A	
Face value / Quantity	17,2	N	
Guarantee value	17,2	N	
Market Value	17,2	N	
Haircut Applied	7,4	N	
General ABI code	5,0	N	
Currency	3	A	

13. D03B – Collateral Deposited Movements

Corresponding reports: N/A

Send phase: Daily - post batch

Data File ID: **D03B**

Record Length: 84

CONTENT: CONTAINS THE LIST OF THE SECURITIES DEPOSITED IN CC&G TO COVER DAILY MARGINS.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI code	5,0	N	
Account	1	A	See Annex
Deposit type	2	A	See annex
ISIN code	12	A	
Description	30	A	
Face value / Quantity	17,2	N	
Action	1	A	D=Deposit, W=Withdrawal
General ABI code	5,0	N	
Currency	3	A	

14. D04A – Bonds – ICSDs Settlement Provisional Balances

Corresponding reports: N/A

Send phase: Daily Batch

Data File ID: **D04A**

Record Length: 174

CONTENT: PROVISIONAL BALANCES ARE BALANCES THAT ARE NOT YET SENT TO THE ICSDS. BALANCES ARE SENT TO THE ICSDS ON S-1 BY 12.00.

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyymmdd
Flow Time	6,0	N	Format hhmmss
Member ABI Code	5,0	N	See Annex
Member Account	1	A	
Side	1	A	See Annex
ISIN Code	12	A	
Quantity	17,2	N	
Settlement Countervalue	18,2	N	
Currency	3	A	
Settlement Date	8,0	N	Format yyyymmdd
End of validity Date	8,0	N	Format yyyymmdd
Settlement Reference root	13	A	
Last Update	8	A	Format yyyymmdd, See Annex
Settlement Agent Abi	5,0	N	
Settlement Agent BIC	11	A	
Settlement Agent Location	4	A	See Annex
Settlement Agent Account	5	A	
CC& ABI	5,0	N	
CCG BIC	11	A	
CC&G Settlement Location	4	A	See Annex
CC&G Settlement Account	5	A	
Settlement Reference	16	A	

15. D04B – Bonds – ICSDs Settlement final Balances

Corresponding reports: N/A

Send phase: S-1 by 12.00

Data File ID: **D04B**

Record Length: 210

CONTENT: FINAL BALANCES ARE BALANCES THAT ARE ABOUT TO BE SENT TO THE ICSDS.

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyymmdd
Flow Time	6,0	N	Format hhmmss
Member ABI Code	5,0	N	See Annex
Member Account	1	A	
Side	1	A	See Annex
ISIN Code	12	A	
Quantity	17,2	N	
Trade Countervalue	18,2	N	
Coupon	18,2	N	
Settlement Countervalue	18,2	N	
Currency	3	A	
Settlement Date	8,0	N	
End of Validity Date	8,0	N	See Annex
Settlement Reference	16	A	See Annex
Settlement Reference Root of the provisional balance	13	A	
Last Update	8	A	See Annex
Settlement Agent Abi	5,0	N	
Settlement Agent BIC	11	A	
Settlement Agent Location	4	A	See Annex
Settlement Agent Account	5	A	
CC& ABI	5,0	N	
CCG BIC	11	A	
CC&G Settlement Location	4	A	See Annex
CC&G Settlement Account	5	A	

16. D04C – Bonds – ICSDs Settlement Provisional Balances for Settlement Agent

Corresponding reports: N/A

Send phase: Daily Batch

Data File ID: **D04C**

Record Length: 174

CONTENT: PROVISIONAL BALANCES ARE BALANCES THAT ARE NOT YET SENT TO THE ICSDS. BALANCES ARE SENT TO THE ICSDS ON S-1 BY 12.00.

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyymmdd
Flow Time	6,0	N	Format hhmmss
Member ABI Code	5,0	N	See Annex
Member Account	1	A	
Side	1	A	See Annex
ISIN Code	12	A	
Quantity	17,2	N	
Settlement Countervalue	18,2	N	
Currency	3	A	
Settlement Date	8,0	N	Format yyyymmdd
End of validity Date	8,0	N	Format yyyymmdd
Settlement Reference root	13	A	
Last Update	8	A	Format yyyymmdd, See Annex
Settlement Agent Abi	5,0	N	
Settlement Agent BIC	11	A	
Settlement Agent Location	4	A	See Annex
Settlement Agent Account	5	A	
CC& ABI	5,0	N	
CCG BIC	11	A	
CC&G Settlement Location	4	A	See Annex
CC&G Settlement Account	5	A	
Settlement Reference	16	A	

17. D04D – Bonds – ICSDs Settlement final Balances for Settlement Agent

Corresponding reports: N/A

Send phase: S-1 by 12.00

Data File ID: **D04D**

Record Length: 210

CONTENT: FINAL BALANCES ARE BALANCES THAT ARE ABOUT TO BE SENT TO THE ICSDS.

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyymmdd
Flow Time	6,0	N	Format hhmmss
Member ABI Code	5,0	N	See Annex
Member Account	1	A	
Side	1	A	See Annex
ISIN Code	12	A	
Quantity	17,2	N	
Trade Countervalue	18,2	N	
Coupon	18,2	N	
Settlement Countervalue	18,2	N	
Currency	3	A	
Settlement Date	8,0	N	
End of Validity Date	8,0	N	See Annex
Settlement Reference	16	A	See Annex
Settlement Reference Root of the provisional balance	13	A	
Last Update	8	A	See Annex
Settlement Agent Abi	5,0	N	
Settlement Agent BIC	11	A	
Settlement Agent Location	4	A	See Annex
Settlement Agent Account	5	A	
CC& ABI	5,0	N	
CCG BIC	11	A	
CC&G Settlement Location	4	A	See Annex
CC&G Settlement Account	5	A	

18. DS04 – Settlement Instructions

Corresponding reports: MD01 - MD51

Send phase: Daily - post batch

Data File ID: **DS04**

Record Length: 115

CONTENT: CONTAINS THE SETTLEMENT INSTRUCTIONS OF THE EXERCISED/ASSIGNED STOCK OPTIONS AND EXPIRED STOCK FUTURES, SENT TO THE SECURITIES SETTLEMENT SYSTEM

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI code	5,0	N	
Date of settlement	8,0	N	Format yyyymmdd
Settlement Type	1	A	Always 'G'
"Member" ABI code	5,0	N	
"Delivery Bank" ABI Code	5,0	N	
Stanza Settlement Center	2	A	(provincial code)
Description	20	A	
ISIN delivery code	12	A	
Delivery Quantity / Value	17,2	N	
ISIN Collection code	12	A	
Collection Quantity / Value	17,2	N	
Currency	3	A	

19. DS05 – Daily Summary

Corresponding reports: MS01

Send phase: Daily - post batch

Data File ID: **DS05**

Record Length: 353

CONTENT: CONTAINS THE DAILY SETTLEMENT FINANCIAL INFORMATION RELATED THE ACTIVITY OF EACH DIRECT MEMBER OF CC&G. NOTE THAT FOR CGM, CLIENT ACCOUNT INCLUDES THE SUM OF ALL NCMS ACTIVITY (ON HOUSE AND CLIENT ACCOUNT PLUS ITS OWN CUSTOMERS ACTIVITY.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI code	5,0	N	
Account	1	A	See Annex
Initial margins	17,2	N	
Collateral guarantees avail.	17,2	N	
Initial margins integration	17,2	N	
Excess collateral guarantees	17,2	N	
Cash deposited c/o CC&G	17,2	N	
Uncovered Initial margins	17,2	N	
Remaining credit	17,2	N	
Futures variation margins	17,2	N	
Sign	1	A	('+','-')
Option variation margins	17,2	N	
Sign	1	A	('+','-')
Option premiums	17,2	N	
Sign	1	A	('+','-')
Exercised / Assigned	17,2	N	
Sign	1	A	('+','-')
Cash transfers	17,2	N	
Sign	1	A	('+','-')
Commission	17,2	N	
Commission on share account	17,2	N	
Membership fee	17,2	N	
Interest	17,2	N	
Sign	1	A	('+','-')
Net charges	17,2	N	
Sign	1	A	('+','-')
Excess cash	17,2	N	
Credit/debit amount	17,2	N	
Sign	1	A	('+','-')
General ABI code	5,0	N	
Currency	3	A	

20. D06A – Futures/Options Delivering/Receiving Positions

Corresponding reports: N/A

Send phase: Daily - at the end of random assignment phase

Data File ID: **D06A**

Record Length: 114

CONTENT: CONTAINS INFORMATION RELATED THE EXERCISED/ASSIGNED THE OPTIONS POSITIONS AND DELIVERED FUTURES POSITIONS.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI code	5,0	N	
Account	1	A	See Annex
Symbol	6	A	
Filler	2	A	'00'
Expiry	6,0	N	Format yyyymm
Strike price	13,6	N	
Type	1	A	' '=Futures,'C'=Call,'P'=Put
ISIN code	12	A	
Exercised/Assigned	1	A	E=Esercised,A=Assigned (Options) D=Delivering, "R"=Receiving (Futures)
Quantity	9,0	N	
General ABI code	5,0	N	
Delivery Type	1	A	'C'=Cash 'E'= underlying
Underlying Price	13,6	N	
Underlying Isin Code	12	A	
Multiplier	10,3	N	
SubAccount	4	A	
Market Id	2	N	See Annex
Currency	3	A	

21. DS07 – Financial Position

Corresponding reports: MS11

Send phase: Daily - post batch

Data File ID: **DS07**

Record Length: 353

CONTENT: CONTAINS THE DAILY FINANCIAL INFORMATION RELATED THE ACTIVITY OF EACH MEMBER OF CC&G. NOTE THAT THE CGM RECEIVES A DS07 FOR ITSELF AND FOR EACH OF ITS NCM

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI code	5,0	N	
Account	1	A	See Annex
Initial margins	17,2	N	
Collateral guarantees avail.	17,2	N	
Initial margins integration	17,2	N	
Excess collateral guarantees	17,2	N	
Cash deposited c/o CC&G	17,2	N	
Uncovered Initial margins	17,2	N	
Remaining credit	17,2	N	
Futures variation margins	17,2	N	
Sign	1	A	('+','-')
Option variation margins	17,2	N	
Sign	1	A	('+','-')
Option premiums	17,2	N	
Sign	1	A	('+','-')
Exercised / Assigned	17,2	N	
Sign	1	A	('+','-')
Cash transfers	17,2	N	
Sign	1	A	('+','-')
Commission	17,2	N	
Commission on share account	17,2	N	
Membership fee	17,2	N	
Interest	17,2	N	
Sign	1	A	('+','-')
Net charges	17,2	N	
Sign	1	A	('+','-')
Excess cash	17,2	N	
Credit/debit amount	17,2	N	
Sign	1	A	('+','-')
General ABI code	5,0	N	
Currency	3	A	

22. D07A – Daily summary

Corresponding reports: MS12

Send phase: Daily - post batch

Data File ID: **D07A**

Record Length: 196

CONTENT: DATA FILE CONTAINS DETAILS OF FINANCIAL POSITIONS RELATED TO THE ACTIVITIES OF THE GENERAL CLEARING MEMBER AND ITS CLIENTS AND THE NON-CLEARING MEMBERS OF THE MAIN OMNIBUS ACCOUNTS

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
ABI code	5,0	N	
Account	1	A	In annex
Initial margins	17,2	N	
Futures variation margins	17,2	N	
Sign	1	A	('+','-')
Option variation margins	17,2	N	
Sign	1	A	('+','-')
Option premiums	17,2	N	
Sign	1	A	('+','-')
Exercised / Assigned	17,2	N	
Sign	1	A	('+','-')
Cash transfers	17,2	N	
Sign	1	A	('+','-')
Commission	17,2	N	
Membership fee	17,2	N	
Interest	17,2	N	
Sign	1	A	('+','-')
Net charges	17,2	N	
Sign	1	A	('+','-')
General ABI code	5,0	N	
Currency	3	A	

23. DS10 – Clearing Fees

Corresponding reports: N/A

Send phase: Month End - post batch

Data File ID: **DS10**

Record Length: 078

CONTENT: CONTAINS THE AMOUNT OF THE CLEARING FEES. THE AMOUNT IS CALCULATED ON A MONTHLY BASIS FOR EACH SYMBOL/TYPE/ACCOUNT/SUBACCOUNT

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	See Annex
Symbol	6	A	
Product Type	1	A	See Annex
Clearing Fees	12,4	N	
Exercise Fees	10,2	N	
Settlement Fees	10,2	N	
Transaction Fees	10,2	N	
Currency	3	A	
Market Id	2	N	See Annex
General ABI Code	5,0	N	
SubAccount	4	A	

24. D10A – Clearing Fees - Daily

Corresponding reports: N/A

Send phase: Month End - post batch

Data File ID: **D10A**

Record Length: 083

CONTENT: CONTAINS THE AMOUNT OF THE CLEARING FEES. THE AMOUNT IS CALCULATED ON A DAILY BASIS FOR EACH SYMBOL/TYPE/ACCOUNT/SUBACCOUNT

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	See Annex
Symbol	6	A	
Product Type	1	A	See Annex
Clearing Fees	12,4	N	
Exercise Fees	10,2	N	
Settlement Fees	10,2	N	
Transaction Fees	10,2	N	
Currency	3	A	
Market Id	2	N	See Annex
General ABI Code	5,0	N	
SubAccount	4	A	
Reference Date	8	N	Format yyyymmdd

25. D10B – Services Fees

Corresponding reports: N/A

Send phase: Month End - post batch

Data File ID: **D10B**

Record Length: 041

CONTENT: CONTAINS THE DETAILS OF THE CLEARING SERVICES FEES PERIODICALLY CHARGED.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	See Annex
Fee Type	1	A	See Annex
Fee Amount	10,2	N	
Currency	3	A	
General ABI Code	5,0	N	
Reference Date	8	N	Format yyyymmdd

26. D10C – Bond Fees

Corresponding reports: N/A

Send phase: Daily - post batch

Data File ID: **D10C**

Record Length: 40

CONTENT: CONTAINS THE LIST OF THE BOND FEES.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
ABI Code	5,0	N	
Account	1	A	See Annex
Fee Type	1	A	See Annex
Fee Amount	10,2	N	
Currency	3	A	
General ABI Code	5,0	N	
Market Id	2,0	N	
Market Source	4	A	

27. D10D – Bond Section ICSDs - Clearing Fees

Corresponding reports: N/A

Send phase: Daily - post batch

Data File ID: **D10D**

Record Length: 40

CONTENT: CONTAINS THE LIST OF THE BOND FEES.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
ABI Code	5,0	N	
Account	1	A	See Annex
Fee Type	1	A	See Annex
Fee Amount	10,2	N	
Currency	3	A	
General ABI Code	5,0	N	
Market Id	2,0	N	
Market Source	4	A	

28. D10E – Daily Rectify Fees

Corresponding reports: MF40

Send phase: Daily - post batch

Data File ID: **D10E**

Record Length: 127

CONTENT: CONTAINS THE DAILY FEES APPLIED TO RECTIFICATIONS OF FUTURES AND OPTIONS POSITIONS.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI code	5,0	N	
Member Account	1	A	
Sub Account	4	A	
General ABI code	5,0	N	
Market ID	2	N	
Product Type	1	A	'F'=Futures,'O'=Options
Symbol	6	A	
Expiry	6,0	N	Format yyyymmdd
Put/Call	1	A	P=Put; C=Call; " "=Futures
Strike Price	13,6	N	
ISIN code	12	A	
O/C available: Tot. Open	9,0	N	
O/C available: Tot. Close	9,0	N	
Decreased positions	9,0	N	
Increased positions	9,0	N	
Fee Type	1	A	W=Standard Fee; M=Administrative Fee
Execution Time	6,0	N	Format hhmmss
Fee amount	17,2	N	
Currency	3	A	

29. DS11 – Bonds/Repo Marginable Positions

Corresponding reports: N/A

Send phase: Daily - post batch

Data File ID: **DS11**

Record Length: 201

CONTENT: CONTAINS ALL THE POSITION THAT WILL BE SUBJECTED TO MARGIN CALCULATION FOR BOND CASH AND REPO BOND MARKET.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member Abi Code	5,0	N	
Position type	1	A	L=Long, S=Short
Contract Date	8	N	Format yyyymmdd
Setllement Date	8	N	Format yyyymmdd
Quantity	18, 3	N	
Account	1	A	See Annex
Symbol	6	A	
Bond Expiry Date	8	N	Format yyyymmdd
Cash Leg Settlement Date	8	N	Format yyyymmdd (Bonds = 0)
Isin Code	12	A	
Currency	3	A	
Counter value +Accrued Coupon	18, 2	N	
Repo Indicator	1	A	T=Repo
Market Id	2	N	
General ABI Code	5	N	
Repo Rate	7,4	N	
Accrued Coupon	9,5	N	
Repo interest Amount	17, 2	N	
Market Price	17, 6	N	
Revalued Contract Countervalue	17, 2	N	
Mark-to-market margins	17, 2	N	
Sign	1	A	('+','-')
SubAccount	4	A	

30. D12R – Trades and Position Transfer

Corresponding reports: MT06-MT04

Send phase: Daily - post batch

Data File ID: **D12R**

Record Length: 223

CONTENT: CONTAINS ALL THE REQUESTS FOR TRANSFER OF TRADES OR POSITIONS WHETHER EXECUTED OR NOT (INCLUDED THE INTERNATIONAL GIVE-UP TRANSFER).

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Transfer Type	2	A	'GU'=International Give-up 'TT'=Trade transfer 'PT'=Position Transfer
Transfer Side	1	A	D=Deliver; R=Receiver.
Member ABI Code	5,0	N	
Account	1	A	
Time	6,0	N	If Deliver = request time; If Receiver = execution time.
Position Rectifier flag	1	A	If Deliver = Y/N If Receiver = ' '
Open / Close	1	A	If Deliver = ' ' If Receiver = O/C
Contract Number	10,0	N	
Contract Date	8,0	N	Format yyyymmdd
Contract Time	6	N	Format hhmmss
Contract Price	13,6	N	
Quantity	15,6	N	
Status	1	A	'H'=Hold; 'P'=Processed; 'R'=Rejected; 'A'=Aborted. C=Canceled
Return code	4	A	
ISIN Code	12	A	
Product Type	1	A	See Annex
Symbol	6	A	
Expiry	6,0	N	
Strike	13,6	N	
Put / Call	1	A	
Counterpart	5,0	N	Codice ABI
Time	6,0	N	if Deliver = execution time; if Receiver = request time.
Client Info	16	A	
Client Account	9	A	
Buy/Sell	1	A	B=Buy,S=Sell (Transfer Type "GU","TT") S=Short,L=Long (Transfer Type "PT")
SubAccount	4	A	
Market Id	2	N	See Annex
FeeAmount	10,2	N	Fee Amount
Currency	3	A	
UTI	52	A	

31. D13R – CCP Positions

Corresponding reports: N/A

Send phase: Daily - post batch

Data File ID: **D13R**

Record Length: 299

CONTENT: CONTAINS THE NET POSITIONS FOR EACH PRODUCT (ISIN CODE).

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Market Id	2	N	See Annex
Account	1	A	See Annex
Position Type	1	A	See Annex
Symbol	6	A	
Product Type	1	A	See Annex
Expiry	8	N	Format yyyymmdd
Option Type	1	A	P=Put, C=Call (for Option only)
Repo Type	1	A	P=Cash Leg,T=Forward Leg(for Repo only)
Strike Price	13,6	N	(for Options only)
Isin Code	12	A	
Description	20	A	
Long Position	10,0	N	
Short Position	10,0	N	
Long Position Countervalue	17,2	N	
Short Position Countervalue	17,2	N	
Long Accrued Coupon	17,2	N	
Short Accrued Coupon	17,2	N	
Currency	3	A	IT=Lire Italiane, EU=Euro
Underlying Price	13,6	N	
General Abi Code	5,0	N	
Delivery Abi Code	5,0	N	
Delivery Account	5,0	N	
Position already delivered	10	N	Only Option E/A – Short Call already delivered
Valore sottostante	13,6	N	
Fail/Execution	1	A	F=Fail,E=Execution (Fail Position only)
BondShare/Cash	1	A	T=BondShare,C=Cash (Fail Position only)
Bonis/Malis	1	A	B=Bonis,M=Malis (Fail Position Only)
Multiplier	6,1	N	
SubAccount	4	A	
Settlement Price	13,6	N	Settlement Price(Derivatives Only)
UTI	52	A	
MTM Amount	17,2	N	

32. D14R – Variation/Premium Margins

Corresponding reports:: N/A

Send phase: Daily - post batch

Data File ID: **D14R**

Record Length: 170

CONTENT: CONTAINS VARIATION AND PREMIUM MARGINS OF THE DERIVATIVES MARKETS POSITIONS.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	See Annex
SubAccount	4	A	
Symbol	6	A	
Expiry	8,0	N	Formato aaaammgg
Strike	13,6	N	
Type	1	A	' '=Futures, C=Call, P=Put
Info Type	2	A	PI= Initial Position PC=Position Change PT=Position Transfer TT=Trade Transfer BS=Buy/Sell EX=Exercise AS=Assign
ISIN Code	12	A	
Description	20	A	
Long Positions	10,0	N	
Long Positions Sign	1	A	
Short Positions	10,0	N	
Short Positions Sign	1	A	
Open/Close	1	A	(valued if Info Type=BS) O=Open, C=Close
Buy/Sell	1	A	(valued if Info Type=BS) B=Buy, S=Sell
Margin value	13,2	N	Variation or Premium Margin Value
Debit/Credit	1	A	D=Debit, C=Credit
Reference Number	8	N	
Price	13,6	N	Contract price or Pervious Close Price
Settlement Price	13,6	N	
Reference Date	8	N	Format yyyymmdd
General ABI Code	5,0	N	
Market Id	2	N	See Annex
Currency	3	A	
UTI	52	A	

33. D15A – Derivatives/Equities Margins - Extended

Corresponding reports: N/A

Send phase: Daily - post batch

Data File ID: **D15A**

Record Length: 136

CONTENT: CONTAINS PREMIUM MARGINS, MARK TO MARKET MARGINS, ADDITIONAL MARGINS OF DERIVATIVES AND EQUITIES POSITIONS, BY MARKET AND MARGIN TYPE.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	See Annex
SubAccount	4	A	
Market Group	4	A	
Product Group	4	A	
Class Group	6	A	
Premium Margins	17,2	N	
Premium Margins Sign	1	A	Values ('+','-')
MarkToMarket Margins	17,2	N	
MarkToMarket Margins Sign	1	A	Values ('+','-')
Additional Margins	17,2	N	
Additional Margins Sign	1	A	Values ('+','-')
Stradlle Margins	17,2	N	
Initial Margins	17,2	N	
Initial Margins Sign	1	A	Values ('+','-')
General ABI Code	5,0	N	
Settlment Group	4	A	
Market id	2	N	See annex
Margin type	1	A	See annex
Currency	3	A	

34. D15B – Derivatives/Equities Net Product Group Margins

Corresponding reports: MS22, MSE2, MSE4

Send phase: Daily - post batch

Data File ID: **D15B**

Record Length: 128

CONTENT: CONTAINS DERIVATIVES AND EQUITIES POSITIONS NET PREMIUM MARGINS, MARK TO MARKET MARGINS, ADDITIONAL MARGINS AND MINIMUM MARGINS, BY PRODUCT GROUP AND SETTLEMENT GROUP (NET/MTA/DER/IDEX).

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	See Annex
SubAccount	4	A	
Market Group	4	A	
Product Group	4	A	
Minimum Margins	17,2	N	
Minimum Margins Sign	1	A	Values (‘+’,’-‘)
Premium/MarkToMarket Margins	17,2	N	
Premium/MarkToMarket Margins Sign	1	A	Values (‘+’,’-‘)
Additional Margins	17,2	N	
Additional Margins Sign	1	A	Values (‘+’,’-‘)
Stradlle Margins	17,2	N	
Initial Margins	17,2	N	
Initial Margins Sign	1	A	Values (‘+’,’-‘)
General ABI Code	5,0	N	
Settlment Group	4	A	
Margin type	1	A	See annex
Currency	3	A	

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35. D15C - Derivatives/Equities Gross Product Group Margins

Corresponding reports: MS42,MSE2,MSE4

Send phase: Daily - post batch

Data File ID: **D15C**

Record Length: 128

CONTENT: CONTAINS DERIVATIVES AND EQUITIES POSITIONS GROSS PREMIUM MARGINS, MARK TO MARKET MARGINS, ADDITIONAL MARGINS AND MINIMUM MARGINS, BY PRODUCT GROUP AND SETTLEMENT GROUP (MTA/DER/IDEX).

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	See Annex
SubAccount	4	A	
Market Group	4	A	
Product Group	4	A	
Minimum Margins	17,2	N	
Minimum Margins Sign	1	A	Values (‘+’,’-‘)
Premium/MarkToMarket Margins	17,2	N	
Premium/MarkToMarket Margins Sign	1	A	Values (‘+’,’-‘)
Additional Margins	17,2	N	
Additional Margins Sign	1	A	Values (‘+’,’-‘)
Stradlle Margins	17,2	N	
Initial Margins	17,2	N	
Initial Margins Sign	1	A	Values (‘+’,’-‘)
General ABI Code	5,0	N	
Settlment Group	4	A	
Margin type	1	A	See annex
Currency	3	A	

36. D15D – Derivatives/Equities Gross Product Group Margins by sub account

Corresponding reports: MS24, MSE2, MSE4

Send phase: Daily - post batch

Data File ID: **D15D**

Record Length: 128

CONTENT: CONTAINS DERIVATIVES AND EQUITIES POSITIONS GROSS PREMIUM MARGINS, MARK TO MARKET MARGINS, ADDITIONAL MARGINS AND MINIMUM MARGINS, BY PRODUCT GROUP AND SETTLEMENT GROUP (MTA/DER/IDEX) AT SUB ACCOUNT LEVEL.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	See Annex
SubAccount	4	A	
Market Group	4	A	
Product Group	4	A	
Minimum Margins	17,2	N	
Minimum Margins Sign	1	A	Values ('+','-')
Premium/MarkToMarket Margins	17,2	N	
Premium/MarkToMarket Margins Sign	1	A	Values ('+','-')
Additional Margins	17,2	N	
Additional Margins Sign	1	A	Values ('+','-')
Stradlle Margins	17,2	N	
Initial Margins	17,2	N	
Initial Margins Sign	1	A	Values ('+','-')
General ABI Code	5,0	N	
Settlment Group	4	A	
Margin type	1	A	See annex
Currency	3	A	

37. D15E – Failed Positions Margins

Corresponding reports: MS27

Send phase: Daily - post batch

Data File ID: **D15E**

Record Length: 128

CONTENT: CONTAINS FAILED MARGINS, BY PRODUCT GROUP.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	See Annex
SubAccount	4	A	
Market Group	4	A	
Product Group	4	A	
Minimum Margins	17,2	N	
Minimum Margins Sign	1	A	Values (‘+’,’-‘)
Premium/MarkToMarket Margins	17,2	N	
Premium/MarkToMarket Margins Sign	1	A	Values (‘+’,’-‘)
Additional Margins	17,2	N	
Additional Margins Sign	1	A	Values (‘+’,’-‘)
Stradlle Margins	17,2	N	
Initial Margins	17,2	N	
Initial Margins Sign	1	A	Values (‘+’,’-‘)
General ABI Code	5,0	N	
Settlment Group	4	A	
Margin type	1	A	See annex
Currency	3	A	

38. D15F –Total Initial Margins

Corresponding reports: MS00

Send phase: Daily - post batch

Data File ID: **D15F**

Record Length: 45

CONTENT: CONTAINS TOTAL INITIAL MARGINS BY MARKET ID AND POSITIONS TYPE.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	See Annex
Settlement Group	4	A	See Annex
Positions type	1	A	See Annex
Initial Margins	17,2	N	See Annex
Initial Margins Sign	1	A	Values (‘+’,’-‘)
General ABI Code	5,0	N	
Currency	3	A	

39. D15I –Total Intraday Margins

Corresponding reports: MI00

Send phase: Daily - intraday

Data File ID: **D15I**

Record Length: 93

CONTENT: CONTAINS TOTAL INTRADAY MARGINS BY MARKET ID AND POSITIONS TYPE.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	
SubAccount	4	A	
Positions type	1	A	
Margins (Initial / Variation)	17,2	N	
Margins Sign	1	A	Values ('+' debit,'-' credit)
General ABI Code	5,0	N	
Currency	3	A	
Intraday Time	6	N	Format hhmmss
Intraday call number	2	N	
Description	40	A	

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40. D16A – Bond Adjusted Additional Margin

Corresponding reports: N/A

Send phase: Daily - post batch

Data File ID: **D16A**

Record Length: 084

CONTENT: CONTAINS THE ADJUSTED ADDITIONAL MARGINS CALCULATE ON BOND CASH AND REPO BOND MARKET POSITIONS

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	See Annex
SubAccount	4	A	
Class	3	N	
Deposit Factor	4,2	N	
Long Position Margin	17,2	N	
Short Posiotion Margin	17,2	N	
Adjusted Additional Margin	17,2	N	
General ABI Code	5,0	N	
Currency	3	A	

41. D16B – Bond Adjusted Additional Margin non Euro

Corresponding reports: MS70

Send phase: Daily - post batch

Data File ID: **D16B**

Record Length: 113

CONTENT: CONTAINS THE ADJUSTED ADDITIONAL MARGINS CALCULATE ON BOND CASH AND REPO BOND MARKET POSITIONS

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	See Annex
SubAccount	4	A	
Currency	3	N	
Adjusted Additional Margin	17,2	N	
MTM Margins	17,2	N	Minus Sign (first position : example -12345)
Initial Margins	17,2	N	
Exchange rate	12,6	N	
Haircut	7,4	N	
Initial Margins	17,2	N	
General ABI Code	5,0	N	

42. D16D – Bond Adjusted Additional Margin non Euro

Corresponding reports: MS90

Send phase: Daily - post batch

Data File ID: **D16D**

Record Length: 079

CONTENT: CONTAINS THE ADJUSTED ADDITIONAL MARGINS CALCULATE ON BOND CASH AND REPO BOND MARKET POSITIONS.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	See Annex
SubAccount	4	A	
Currency	3	N	
Adjusted Additional Margin	17,2	N	
MTM Margins	17,2	N	Minus Sign (first position : example -12345)
Initial Margins	17,2	N	
Exchange rate	12,6	N	
Haircut	7,4	N	
Initial Margins Euro	17,2	N	
General ABI Code	5,0	N	

43. D16E – Bond Adjusted Additional Margin

Corresponding reports: N/A

Send phase: Daily - post batch

Data File ID: **D16E**

Record Length: 086

CONTENT: CONTAINS THE ADJUSTED ADDITIONAL MARGINS CALCULATE ON BOND CASH AND REPO BOND MARKET POSITIONS

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	See Annex
SubAccount	4	A	
Class	3	N	
Deposit Factor	4,2	N	
Long Position Margin	17,2	N	
Short Posiotion Margin	17,2	N	
Adjusted Additional Margin	17,2	N	
General ABI Code	5,0	N	
Currency	3	A	
Country Code	2	A	

44. D18A – Stock Option – Proposed Exercises

Corresponding reports: MX01

Send phase: Last Trading Date – Post batch

Data File ID: **D18A**

Record Length: 139

CONTENT: CONTAINS THE PROPOSED EXERCISES ON THE EXPIRING OPTIONS. THE INFORMATION ARE AVAILABLE AFTER THE EXECUTION OF THE BATCH ON THE LAST TRADING DAY.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Market Id	2	N	See Annex
Account	1	A	See Annex
SubAccount	4	A	
Symbol	6	A	
Product Type	1	A	See Annex
Instrument Type	1	A	O=Option
Expiry	8,0	N	Format yyyymmdd
Strike Price	13,6	N	
Option Type	1	A	P=Put, C=Call
Multiplier	5,1	N	
Isin Code	12	A	
Description	20	A	
Long Position	10,0	N	
Short Position	10,0	N	
Long Exercise Proposed	10,0	N	
Position Indicator	1	A	See Annex
Underlying Price	13,6	N	
General Abi Code	5,0	N	
Currency	3	A	

45. D18B – Stock Option Expiry – Assigned Position

Corresponding reports: MX04

Send phase: Expiration Day – At the end of expirations procedure

Data File ID: **D18B**

Record Length: 128

CONTENT: CONTAINS THE ASSIGNED POSITIONS AFTER THE ASSIGNMENT PROCESS ON THE EXPIRY DAY. NOTE THAT OUT-THE MONEY POSITION ASSIGNED MEANS THAT THE OWNER OF THE LONG POSITION EXERCISED IT AS WELL AS, A LESS NUMBER OF SHORT POSITION ASSIGNED MEANS THAT THE OWNER OF THE MONEY LONG POSITION ABANDONED IT.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Market Id	2	N	See Annex
Account	1	A	See Annex
SubAccount	4	A	
Symbol	6	A	
Instrument Type	1	A	O=Option
Expiry	8,0	N	Format yyyymmdd
Strike Price	13,6	N	
Option Type	1	A	P=Put, C=Call
Multiplier	5,1	N	
Isin Code	12	A	
Description	20	A	
Short Position	10,0	N	
Short Position Assigned	10,0	N	
Position Indicator	1	A	See Annex
General Abi Code	5,0	N	
Currency	3	A	
Underlying price	13,6	N	

46. D19A – Fail and Buy In Fees

Corresponding reports: MT47

Send phase: Month End - post batch

Data File ID: **D19A**

Record Length: 142

CONTENT: CONTAINS THE FEES REQUESTED DUE TO FAIL AND BUY-IN POSITIONS. THE INFORMATION ARE REFERRED TO EACH SPECIFIC POSITION.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	F=Firm , C=Client
Sub Account	4	A	
Reference Date	8,0	N	
Type	1	A	F=Fail, B=Buy In
ID Fail CC&G	6	A	
Symbol	6	A	
Isin Code	12	A	
Description	30	A	
Delivery Date	8,0	N	Format yyyymmdd
Expiry Date	8,0	N	Format yyyymmdd
Quantity	10	N	
Counter value	17,2	A	
Fee applied	10,2	N	
General ABI Code	5,0	N	
Currency	3	A	

47. D20A – IDEX Shifted Positions

Corresponding reports: MX11

Send phase: Shifting Day

Data File ID: **D20A**

Record Length: 133

CONTENT: CONTAINS INFORMATION REGARDING POSITION SUBJECTED TO SHIFTING PROCEDURE ON IDEX MARKET.

Description	Len	Type	Note
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Market Id	2	N	See Annex
Account	1	A	See Annex
SubAccount	4	A	
Pre-shifting Symbol	6	A	
Instrument Type	1	A	F=Futures, O=Options
Expiry	6	N	Format yyyymm
Strike	13,6	N	
Option Type	1	A	P=Put, C=Call (valued only on Option)
Isin Code	12	A	
Pre-shifting Description	20	A	
Long Positions	10,0	N	
Short Positions	10,0	N	
Post Shifting Symbol	6	A	
Post-shifting Description	20	A	
General Abi Code	5,0	N	
Currency	3	A	

48. D20C – IDEM Option Adjusted Positions

Corresponding reports: MS59

Send phase: In case of Capital Adjustment – Post batch

Data File ID: **D20C**

Record Length: 126

CONTENT: CONTAINS INFORMATION REGARDING THE ADJUSTMENT OF POSITION ON STOCK OPTIONS DUE TO CAPITAL ADJUSTMENT

Description	Len	Type	Note
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Market Id	2	N	See Annex
Account	1	A	See Annex
Sub Account	4	A	
Instrument Type	1	A	F=Futures, O=Options
Pre-Adjustment Symbol	6	A	
Post-Adjustment Symbol	6	A	
Expiry	6	N	Format yyyymm
Pre-Adjustment-Strike	13,6	N	
Post-Adjustment-Strike	13,6	N	
Option Type	1	A	P=Put, C=Call
Isin Code	12	A	
Pre-Adjustment Long Positions	10,0	N	
Pre-Adjustment Short Positions	10,0	N	
Post-Adjustment Long Positions	10,0	N	
Post-Adjustment Short Positions	10,0	N	
General Abi Code	5,0	N	
Currency	3	A	

49. D20R – IDEX Cascaded Positions

Corresponding reports: MX20

Send phase: Cascading Day

Data File ID: **D20R**

Record Length: 185

CONTENT: CONTAINS INFORMATION REGARDING POSITION SUBJECTED TO CASCADING PROCEDURE ON IDEX MARKET.

Description	Len	Type	Note
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Market Id	2	N	See Annex
Account	1	A	See Annex
Sub Account	4	A	
Pre-cascading Symbol	6	A	
Instrument Type	1	A	F=Futures, O=Options
Expiry	6	N	Format yyyymm
Strike	13,6	N	
Option Type	1	A	P=Put, C=Call (valued only on Option)
Isin Code	12	A	
Pre-cascading Description	20	A	
Long Positions	10,0	N	
Short Positions	10,0	N	
Post cascading Symbol	6	A	
Post-cascading Description	20	A	
General Abi Code	5,0	N	
Currency	3	A	
UTI	52	A	

50. D21A – Intraday Margin Call – Integration Requested

Corresponding reports: N/A

Send phase: In case of Intraday Margin Request – During the Day

Data File ID: **D21A**

Record Length: 122

CONTENT: CONTAINS INFORMATION REGARDING THE REQUESTED INTEGRATION OF MARGINS TO CGM DUE TO CALCULATION OF THE INTRADAY MARGINS.

Description	Len	Type	Note
Date	8,0	N	Format yyyymmdd
Request Number	1	N	
Member ABI Code	5,0	N	
Account	1	A	See Annex
Initial Margin	17,2	N	
Variation Margin	17,2	N	Not used
Sign of Variation Margins	1	A	Values (‘+’, ‘-‘)
Premium Margins	17,2	N	Not used
Sign of Premium Margins	1	A	Values (‘+’, ‘-‘)
Net Margin	17,2	N	
Asset Value	17,2	N	
Amount Requested	17,2	N	
Currency	3	A	

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51. D21B – Intraday Margin Call – Details

Corresponding reports: N/A

Send phase: In case of Intraday Margin Request – During the Day

Data File ID: **D21B**

Record Length: 100

CONTENT: CONTAINS DETAILED INFORMATION REGARDING INTEGRATION OF MARGINS REQUESTED. CONTAINS ONE RECORD FOR EACH NCM ACCOUNT. FOR ITS OWN ACTIVITY "NCM ABI CODE" FIELD HAS THE SAME VALUE OF "ABI CODE" FIELD.

Description	Len	Type	Note
Date	8,0	N	Format yyyymmdd
Request Number	1	N	
Member ABI Code	5,0	N	
NCM ABI Code	5,0	N	
NCM Account	1	A	See Annex
Initial Margin	17,2	N	
Variation Margin	17,2	N	Not used
Sign of Variation Margins	1	A	Values ('+', '-')
Premium Margins	17,2	N	Not used
Sign of Premium Margins	1	A	Values ('+', '-')
Net Margin	17,2	N	
Variation Percentage	6,2	N	Not used
Variation Percentage sign	1	A	Values ('+', '-')
Currency	3	A	

52. D21C – Intraday Margin Call – Integration Requested

Corresponding reports: N/A

Send phase: In case of Intraday Margin Request – During the Day

Data File ID: **D21C**

Record Length: 40

CONTENT: CONTAINS DETAILED INFORMATION REGARDING THE REQUESTED INTEGRATION OF MARGINS TO SETTLEMENT BANK DUE TO CALCULATION OF THE INTRADAY MARGINS.

Description	Len	Type	Note
Date	8,0	N	Format yyyymmdd
Settlement Bank ABI Code	5,0	N	
Request Number	1,0	N	
Member ABI Code	5,0	N	
Account	1	A	See Annex
Amount Requested	17,2	N	
Currency	3	A	

53. D21D – Intraday Margin Call – Integration Requested

Corresponding reports: N/A

Send phase: In case of Intraday Margin Request – During the Day

Data File ID: **D21D**

Record Length: 37

CONTENT: CONTAINS INFORMATION REGARDING THE REQUESTED INTEGRATION OF MARGINS TO SETTLEMENT BANK DUE TO CALCULATION OF THE INTRADAY MARGINS.

Description	Len	Type	Note
Date	8,0	N	Format yyyymmdd
Settlement Bank ABI Code	5,0	N	
Request Number	1,0	N	
Member ABI Code	5,0	N	
Account	1	A	See Annex
Requested Sign	1	A	
Max Potential Amount	16,2	N	

54. D21E – Intraday Margin Call – Integration Requested

Corresponding reports: N/A

Send phase: In case of Intraday Margin Request – During the Day

Data File ID: **D21E**

Record Length: 122

CONTENT: CONTAINS INFORMATION REGARDING THE REQUESTED INTEGRATION OF MARGINS TO CGM DUE TO CALCULATION OF THE INTRADAY MARGINS.

Description	Len	Type	Note
Date	8,0	N	Format yyyymmdd
Request Number	1	N	
Member ABI Code	5,0	N	
Account	1	A	See Annex
Initial Margin	17,2	N	
Variation Margin	17,2	N	Not used
Sign of Variation Margins	1	A	Values ('+', '-')
Premium Margins	17,2	N	Not used
Sign of Premium Margins	1	A	Values ('+', '-')
Net Margin	17,2	N	
Asset Value	17,2	N	
Amount Requested	17,2	N	
Currency	3	A	
Coverage with Financial Instruments	1	A	

55. D25A – Daily Summary non Euro

Corresponding reports: N/A

Send phase: Daily – post batch

Data File ID: **D25A**

Record Length: 62

CONTENT: CONTAINS THE DAILY SETTLEMENT FINANCIAL INFORMATION RELATED THE ACTIVITY OF EACH DIRECT MEMBER OF CC&G FOR CURRENCIES OTHER THAN EUROS. NOTE THAT FOR CGM, CLIENT ACCOUNT INCLUDES THE SUM OF ALL NCMS ACTIVITY (ON HOUSE AND CLIENT ACCOUNT PLUS ITS OWN CUSTOMERS ACTIVITY.

Description	Len	Type	Note
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	
Cash transfers	17,2	N	
Sign	1	A	('+', '-')
Causal	6	A	See annex
General ABI code	5,0	N	
Settlement Date	8,0	N	Format yyyymmdd
Value Date	8,0	N	Format yyyymmdd
Currency	3	A	

56. D25B – Financial Position non Euro

Corresponding reports: N/A

Send phase: Daily – post batch

Data File ID: **D25B**

Record Length: 62

CONTENT: CONTAINS THE DAILY FINANCIAL INFORMATION RELATED TO THE ACTIVITY OF EACH DIRECT MEMBER OF CC&G FOR CURRENCIES OTHER THAN EUROS. NOTE THAT THE CGM RECEIVES A D25B FOR ITSELF AND FOR EACH OF ITS NCM.

Description	Len	Type	Note
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Account	1	A	
Cash transfers	17, 2	N	
Sign	1	A	('+', '-')
Causal	6	A	See annex
General ABI code	5,0	N	
Settlement Date	8,0	N	Format yyyymmdd
Value Date	8,0	N	Format yyyymmdd
Currency	3	A	

57. D25C – Balances Coupon Compensation

Corresponding reports: MS38

Send phase: Daily – post batch

Data File ID: **D25C**

Record Length: 145

CONTENT: CONTAINS THE BALANCES OF COUPON COMPENSATION PROVISIONALS AND TODAY'S DEFINITIVES

Description	Len	Type	Notes
Data	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Isin Code	12	A	
Isin Description	30	A	
Currency	3	A	
Account	1	A	F=Firm , C=Client, Blank=Aggregated
Provisional Amount	17,2	N	
Provisional Sign	1	A	
Definitive Amount	17,2	N	
Definitive Sign	1	A	
Total Amount	17,2	N	
Total Sign	1	A	
Coupon Date	8,0	N	Format yyyymmdd
Payment Date	8,0	N	Format yyyymmdd
Balances Reference	16	A	
Record Date	8,0	N	Format yyyymmdd

58. D25D – Payments Coupon Compensation

Corresponding reports: MS39

Send phase: 2 times for day. Provisional post batch. Definitive after sending MT202 messages.

Data File ID: **D25D**

Record Length: 228

CONTENT: CONTAINS THE PAYMENTS OF COUPON COMPENSATION SENT BY MT202 (PROVISIONAL/DEFINITIVE)

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Isin Code	12	A	
Isin Description	30	A	
Currency	3	A	
Progressivo	1	A	A, B, C etc
Definitive Amount	17,2	N	
Definitive Sign	1	A	
Total Amount	17,2	N	
Total Sign	1	A	
Coupon Date	8,0	N	Format yyyymmdd
Payment Date	8,0	N	Format yyyymmdd
Description tag 72 MT202	100	A	Es. "/VARIE/MIF-CA -01030-A-IT0000000001"
Balances Reference	16	A	
Payment Executed	1	A	Y, N (yes or not)
Record Date	8,0	N	Format yyyymmdd

59. D25E – Details Coupon Compensation

Corresponding reports: MS18

Send phase: Daily, post batch.

Data File ID: **D25E**

Record Length: 133

CONTENT: CONTAINS THE DETAILS OF COUPON COMPENSATION

Description	Len	Type	Notes
Data	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Isin Code	12	A	
Isin Description	30	A	
Currency	3	A	
Account	1	A	F=Firm , C=Client, Blank=Aggregated
Amount	17,2	N	
Sign	1	A	
Coupon Date	8,0	N	Format yyyymmdd
Payment Date	8,0	N	Format yyyymmdd
Record Date	8,0	N	Format yyyymmdd
Transaction Number	16	A	
Balances Reference	16	A	

60. D25G – Balances Coupon Compensation for Settlement Agent

Corresponding reports: MS40

Send phase: Daily – post batch

Data File ID: **D25G**

Record Length: 145

CONTENT: CONTAINS THE BALANCES OF COUPON COMPENSATION PROVISIONALS AND TODAY'S DEFINITIVES

Description	Len	Type	Notes
Data	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Isin Code	12	A	
Isin Description	30	A	
Currency	3	A	
Account	1	A	F=Firm , C=Client, Blank=Aggregated
Provisional Amount	17,2	N	
Provisional Sign	1	A	
Definitive Amount	17,2	N	
Definitive Sign	1	A	
Total Amount	17,2	N	
Total Sign	1	A	
Coupon Date	8,0	N	Format yyyymmdd
Payment Date	8,0	N	Format yyyymmdd
Balances Reference	16	A	
Record Date	8,0	N	Format yyyymmdd

61. D25H – Payments Coupon Compensation For Settlement Agent

Corresponding reports: MS41

Send phase: 2 times for day. Provisional post batch. Definitive after sending MT202 messages.

Data File ID: **D25H**

Record Length: 228

CONTENT: CONTAINS THE PAYMENTS OF COUPON COMPENSATION SENT BY MT202 (PROVISIONAL/DEFINITIVE)

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Isin Code	12	A	
Isin Description	30	A	
Currency	3	A	
Progressivo	1	A	A, B, C etc
Definitive Amount	17,2	N	
Definitive Sign	1	A	
Total Amount	17,2	N	
Total Sign	1	A	
Coupon Date	8,0	N	Format yyyymmdd
Payment Date	8,0	N	Format yyyymmdd
Description tag 72 MT202	100	A	Es. "/VARIE/MIF-CA -01030-A-IT0000000001"
Balances Reference	16	A	
Payment Executed	1	A	Y, N (yes or not)
Record Date	8,0	N	Format yyyymmdd

62. D25I – Details Coupon Compensation for Settlement Agent

Corresponding reports: MS21

Send phase: Daily, post batch.

Data File ID: **D25I**

Record Length: 133

CONTENT: CONTAINS THE DETAILS OF COUPON COMPENSATION

Description	Len	Type	Notes
Data	8,0	N	Format yyyymmdd
Member ABI Code	5,0	N	
Isin Code	12	A	
Isin Description	30	A	
Currency	3	A	
Account	1	A	F=Firm , C=Client, Blank=Aggregated
Amount	17,2	N	
Sign	1	A	
Coupon Date	8,0	N	Format yyyymmdd
Payment Date	8,0	N	Format yyyymmdd
Record Date	8,0	N	Format yyyymmdd
Transaction Number	16	A	
Balances Reference	16	A	

63. D26A – Settlement Instructions Partial Delivery

Corresponding reports: MD21

Send phase: Daily - post batch (by 16.00)

Data File ID: **D26A**

Record Length: 124

CONTENT: CONTAINS THE SETTLEMENT INSTRUCTIONS THAT HAVE BEEN PARTIALLED THROUGH CANCELLATION AND INPUT OF A NEW INSTRUCTION SENT TO THE SECURITIES SETTLEMENT SYSTEM

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI code	5,0	N	
Account	1	A	Format yyyymmdd
Settlement Agent ABI	5	N	
Settlement Agent Account	5	N	
Type	1	A	C "cancelled", P "partial" or H "shaping"
Reference	16	A	
ISIN	12	A	
Date of settlement	8,0	N	Format yyyymmdd
End of Validity Date	8,0	N	Format yyyymmdd
Quantity/ Value	17,2	N	
Sign	1	A	
Contervalue	17,2	N	
Sign	1	A	
Currency	3	N	
Original Reference	16	A	

64. D26B – Settlement Instructions Partial Delivery for Settlement Agent

Corresponding reports: MD21

Send phase: Daily - post batch (by 16.00)

Data File ID: **D26B**

Record Length: 124

CONTENT: CONTAINS THE SETTLEMENT INSTRUCTIONS THAT HAVE BEEN PARTIALLED THROUGH CANCELLATION AND INPUT OF A NEW INSTRUCTION SENT TO THE SECURITIES SETTLEMENT SYSTEM.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Member ABI code	5,0	N	
Account	1	A	Format yyyymmdd
Settlement Agent ABI	5	N	
Settlement Agent Account	5	N	
Type	1	A	C “cancelled”, P “partial” or H “shaping”
Reference	16	A	
ISIN	12	A	
Date of settlement	8,0	N	Format yyyymmdd
End of Validity Date	8,0	N	Format yyyymmdd
Quantity/ Value	17,2	N	
Sign	1	A	
Contervalue	17,2	N	
Sign	1	A	
Currency	3	N	
Original Reference	16	A	

65. D27A – Direct Member Cash Call Details

Corresponding reports: MS52

Send phase: Daily - on the payment day

Data File ID: **D27A**

Record Length: 63

CONTENT: CONTAINS THE PAYMENT INFORMATIONS OF THE "DAILY MARGINS SETTLEMENT" WHICH WILL BE SETTLED IN THE DAY.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Entity code	5,0	N	
Account	1	A	F=House; C= Client
Entity Type	3	A	DIR= Clearing Member; SGR= Segregated Account
Amount	17,2	N	
Reason Code	20	A	
Clearing Member	5,0	N	
Currency	3	A	
Credit/Debit	1	A	D =debit C=Credit

66. D27B – Daily payments for the Clearing Member

Corresponding reports: MS53

Send phase: Daily - on the payment day

Data File ID: **D27B**

Record Length: 63

CONTENT: CONTAINS THE PAYMENT INFORMATIONS OF THE "DAILY MARGINS SETTLEMENT" WHICH WILL BE SETTLED IN THE DAY

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Entity code	5,0	N	
Account	1	A	F=House; C= Client
Entity Type	3	A	DIR= Clearing Member; SGR=Segregate Account
Amount	17,2	N	
Reason Code	20	A	See all possible reason codes for payments in the annex
Clearing Member	5,0	N	
Currency	3	A	
Credit/Debit	1	A	D =debit C=Credit

67. D31A – Variation of Default Funds

Corresponding reports:	MMMT, MMDF, MMEL and MMAG
Send phase:	In case of variation of Default Funds – During the working day before the variation and settlement of Contribution Quota to one or more Default Funds
Data File ID:	**D31A**
Record Length:	64

CONTENT: CONTAINS THE NOTICE OF DEFAULT FUNDS' VARIATIONS.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Date of variation of Contribution Quota	8,0	N	Format yyyymmdd
ABI code	5,0	N	
Default Fund Code	3	A	(Values: MDF or MMT or MEL or MAG)
Variation of the Amount ?	1	A	(Y = Yes, N = No)
From €	18,2	N	
To €	18,2	N	
Currency	3	A	

68. D28A – Default Fund: Monthly Contribution

Corresponding reports: MS14

Send phase: Periodic

Data File ID: **D28A**

Record Length: 115

CONTENT: CONTAINS THE PAYMENT INFORMATIONS OF THE "DAILY MARGINS SETTLEMENT" WHICH WILL BE SETTLED IN THE DAY.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
ABI code	5,0	N	
Default Fund Code	3	A	In annex
Montly Margins Average	18,2	N	
Calculate Amount	18,2	N	
Due Amount	18,2	N	
Previous Due Amount	18,2	N	
Variation	18,2	N	
Debit/Credit	1	A	D=Debit;C=Credit
GCM Abi Code	5,0	N	
Currency	3	A	

69. D28B – Default Fund: Calculation Details

Corresponding reports: MS15

Send phase: Periodic

Data File ID: **D28B**

Record Length: 83

CONTENT: CONTAINS THE PARAMETERS FOR THE CALCULATION AND THE AMOUNT OF CONTRIBUTION TO THE DEFAULT FUND PAID BY THE INVESTOR.

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Margin Date	8,0	N	
ABI code	5,0	N	
Default Fund Code	3	A	In annex
House Account Margin	18,2	N	
Client Account Margin	18,2	N	
Total Margin	18,2	N	
GCM Abi Code	5,0	N	
Currency	3	A	

70. D30A – Failed Position Margin Bond

Corresponding reports: MS97

Send phase: Periodic

Data File ID: **D30A**

Record Length: 139

CONTENT: CONTAINS FAILED POSITION MARGIN BOND SECTIONS

Description	Len	Type	Notes
Failed date	8,0	N	Format yyyymmdd
ABI code	5,0	N	
GCM Abi Code	5,0	N	
Account	1	A	
Sub Account	4	A	
Currency	3	A	
Increasing percentage	3,0	N	
Id Xtrm Code (part 1)	6	A	
Id Xtrm Code (part 2)	16	A	
Failed days number	7,0	N	
Class	2	A	
Country aggregate	2	A	
Long position value	12,0	N	
Short position value	12,0	N	
Deposit factor	4,2	N	
Not adjusted add. margin	12,0	N	
Sign Not adjusted add. margin	1	A	('+', '-')
Adjusted factor	7,3	N	(Not used)
Adjusted add. marign	15,0	N	(Not used)
Sign Adjusted add. margin	1	A	('+', '-')
Market-To-Market margin	12,0	N	Minus Sign (first position : example -12345)
Sign Market-To-Market margin	1	A	('+', '-')

71. D32A – Default Fund Statement Account

Corresponding reports: MMT1, MDF1, MEL1, MAG1

Send phase: Periodic Request

Data File ID: **D32A**

Record Length: 142

CONTENT: CONTAINS FUNDS ACCOUNT STATEMENT

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Abi Code	5,0	N	
GCM Abi Code	5,0	N	
Fund Code	3	A	
Currency Code	3	A	
Start of Observation Period	8,0	N	Format yyyymmdd
End of Observation Period	8,0	N	Format yyyymmdd
Effect Date	8,0	N	Format yyyymmdd
Value Date	8,0	N	Format yyyymmdd
Reason	50	A	
Debit Amount	18,2	N	
Credit Amount	18,2	N	

72. D32B – Default Fund Quarterly Interest Statement

Corresponding reports: MMT2, MDF2, MEL2, MAG2

Send phase: Periodic Request

Data File ID: **D32B**

Record Length: 126

CONTENT: CONTAINS QUARTERLY SCALAR STATEMENT

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Abi Code	5,0	N	
GCM Abi Code	5,0	N	
Fund Code	3	A	
Currency	3	A	
Start of Observation Period	8,0	N	Format yyyymmdd
End of Observation Period	8,0	N	Format yyyymmdd
Value Date	8,0	N	Format yyyymmdd
Debit Amount	18,2	N	
Credit Amount	182	N	
Days	6,0	N	
Interest Base Debit	18,2	N	
Interest Base Credit	18,2	N	

73. D32C – Default Fund Credit Interest Summary

Corresponding reports: MMT2, MDF2, MEL2, MAG2

Send phase: Periodic Request

Data File ID: **D32C**

Record Length: 95

CONTENT: CONTAINS CREDIT INTEREST SUMMARY

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Abi Code	5,0	N	
GCM Abi Code	5,0	N	
Fund Code	3	A	
Currency	3	A	
Start of Observation Period	8,0	N	Format yyyymmdd
End of Observation Period	8,0	N	Format yyyymmdd
Value Date	8,0	N	Format yyyymmdd
Rate	7,4	N	
Rate Sign	1	A	
Interest Base Credit	18,2	N	
Interest	20,2	N	
Interest Sign	1	A	

74. D32D – Accrued Interests

Corresponding reports: MS05

Send phase: Periodic Request

Data File ID: **D32D**

Record Length:

CONTENT: CONTAINS THE MONTHLY ACCRUED INTEREST

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Abi Code	5,0	N	
Account	1	A	
GCM Abi Code	5,0	N	
GCM Account	1	A	
Currency	3	A	
Start of Observation Period	8,0	N	Format yyyymmdd
End of Observation Period	8,0	N	Format yyyymmdd
Reference Date	8,0	N	Format yyyymmdd
Balance	18,2	N	
Interest	18,2	N	
Interest Sign	1	A	
Rate	8,5	N	
Rate Sign	1	A	

75. D32E – Quarterly interest and accomodation

Corresponding reports: MS06

Send phase: Periodic Request

Data File ID: **D32E**

Record Length:

CONTENT: CONTAINS QUARTERLY INTEREST AND ACCOMODATION

Description	Len	Type	Notes
Date	8,0	N	Format yyyymmdd
Abi Code	5,0	N	
Account	1	A	
GCM Abi Code	5,0	N	
GCM Account	1	A	
Currency	3	A	
Start of Observation Period	8,0	N	Format yyyymmdd
End of Observation Period	8,0	N	Format yyyymmdd
Value Date	8,0	N	Format yyyymmdd
Description	50	A	
Debit Amount	18,2	N	
Credit Amount	18,2	N	

76. D45A – Postponed End of Validity Date

Corresponding reports: ME40/ME41/ME42/ME43

Send phase: Daily Batch

Data File ID: **D45A**

Record Length: 125

CONTENT: CONTAINS FAILS AT THE END OF VALIDITY DATE IN THAT DAY OR IN THE PREVIOUS DAYS THAT STILL CONTINUE TO RECYCLE

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyymmdd
Flow Time	6,0	N	Format hhmmss
Member Abi Code	5,0	N	
Member Account	1	A	See Annex
Settlement System	4	A	See Annex
Settlement Reference	16	A	See Annex
ID X-TRM	6	A	
Currency	3	A	
Isin Code	12	A	
Quantity	18,2	N	
Settlement Contervalue	18,2	N	
Side	1	A	See Annex
Settlement Date	8,0	N	Format yyyymmdd
End of Validity Date	8,0	N	Format yyyymmdd
Settlement Account	5,0	N	
GCM Abi Code	5,0	N	
Postpon Y/N	1	A	

77. D45B – Execution Buy In Instructions

Corresponding reports: ME44/ME45/ME46/ME47

Send phase: Daily Batch

Data File ID: **D45B**

Record Length: 125

CONTENT: CONTAINS FAILS THAT REACHED THE LAST RECYCLING DATE, HENCE THE DAY AFTER CC& WILL PROCEED TO PURCHASE THE SECURITIES TO THE DETRIMENT OF THE IN MALIS MEMBER

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyymmdd
Flow Time	6,0	N	Format hhmmss
Member Abi Code	5,0	N	
Member Account	1	A	See Annex
Settlement System	4	A	See Annex
Settlement Reference	16	A	See Annex
ID X-TRM	6	A	
Currency	3	A	
Isin Code	12	A	
Quantity	18,2	N	
Settlement Contervalue	18,2	N	
Side	1	A	See Annex
Settlement Date	8,0	N	Format yyyymmdd
End of Validity Date	8,0	N	Format yyyymmdd
Settlement Account	5,0	N	
GCM Abi Code	5,0	N	
Postpon Y/N	1	A	

78. DP31 – Open Positions on Bond Section

Corresponding reports: MP31

Send phase: Daily Batch

Data File ID: **DP31**

Record Length: 125

CONTENT: CONTAINS OPEN POSITIONS ON BOND SECTION.

Description	Len	Type	Notes
Flow Date	8,0	N	Format yyyymmdd
Flow Time	6,0	N	Format hhmmss
Member Abi Code	5,0	N	
Member Account	1	A	See Annex
Subaccount	4	A	See Annex
GCM Abi Code	5,0	N	
Fail on start of day	8,0	N	
Isin Code	12	A	
Trade Date	8,0	N	Format yyyymmdd
Settlement Date	8,0	N	Format yyyymmdd
End of Validity Date	8,0	N	Format yyyymmdd
Position Type	1	A	'L'-Long ; 'S'-Short
Quantity	15,0	N	
Currency	3	A	
Settlement Amount	17,2	N	
Settlement Amount Sign	1	A	
Accrued Coupon	17,2	N	
Accrued Coupon Sign	1	A	

79. Annex

Attributes Values

Description	Values
Account	C=Client F=Firm (House)
Causal	BI= buy-in, CA=corporate action, CS= cash settlement, OF= compensation, RD=redemption, SO=Sell Out, UP=Coupon compensation
Default Fund Code	MDF - Cash e derivates; MMT – Bond; MEL –Energy Derivates; MAG – Agricultural Commodities Agricultural Derivates;
Deposit Type	CC=Cash,BD=Bulk Deposit,GD=Govern.Deposit
End of Validity Date	The end of validity date after the change
Fee Type	B= BCS Basic, C=Collateral Deposit, D=Delayed Payment of Margins, G= BCS GCM, I=BCS ICM, M=Membership, N=BCS NCM, P=BCS API, R=Report, U=SubAccount, W=BCS Full ,Z=BCS Plus GCM, H=BCS Plus ICM, O=BCS Plus NCM, Q=BCS Plus API
Market Id	02=Idem,03=Equities,04=Wholesale bonds;05=Idex; 07=Retail bonds
Market Source	See table below
Margin Type	O= Ordinary, D =Delivery
Position Indicator	I=In The Money, O=Out The Money
Position Type	O=Ordinary,U=Idem Unsettled (Option E/A - Expired Futures), F=Fail, X=Idex Unsettled
Product Style	O=Option Syle, F=Futures Style
Product Type	F=Future, O=Option, C=Equity, ETC, ETF, V=Convertible, W=Warrant, B=Bond, R=Repo, L=Fail, N=Buy-In
Reversal Indicator	C = Correction; R = Reversal
Settlement group	AGRX=Agricultural Commodity Derivatives; BOND=Bond; DER=Equity Derivatives; IDEX=Energy Derivatives; MTA=Share; NET=Share and Equity Derivatives (cross margined when requested)
Settlement System	MOTI=Monte Titoli; ICSD=Euroclear/Clearstream
Settlement Reference	T2S, ICSD
Side	A=Bonis; D=Malis
SubType	D=Delivery,M=Montly,Q=Quarterly,Y=Yearly – (IDEX Market Only)
Trade Side	B=Buy, S=Sell

Market Source Values

Code	Description
TAH	MTA after hours equity
MTS	MTS wholesale bonds
EBM	EuroMTS wholesale bonds
PCT	MTS Repo
BTM	ICAP Brokertec Repo
TTA	MTA Italian equity
TTI	MTA International equity
ETF	ETF Plus
MOT	MOT retail bonds
TLX	EuroTLX retail bonds
EMD	e-MID Repo

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

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