Data Service

Version 7.4

MARCH 2024

EURONEXT CLEARING

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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

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Date	DataFile ID	Field	Description
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

Date	DataFile ID	Field	Description
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
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

Date	DataFile ID	Field	Description
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

Date	DataFile ID	Field	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

Date	DataFile ID	Field	Description
20/02/2014	D26A	*All*	Added
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)

Date	DataFile ID	Field	Description
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

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Date	DataFile ID	Field	Description
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
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 Euronext Clearing standard
13/05/2013	D07A	*Currency*	Added
13/05/2013	D15F	*Settlement group*	Note added

Date	DataFile ID	Field	Description
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

Date	DataFile ID	Field	Description
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"
19/04/2021	All		Modified File Format to be compliance with EURONEXT standard
04/10/2021	D12R	*All*	Added new possible values for field Status
01/02/2022	D05A	*All*	Added

Date	DataFile ID	Field	Description
01/02/2022	D05B	*All*	Added
01/02/2022	D05C	*All*	Added
01/02/2022	D05D	*All*	Added
01/02/2022	D05E	*All*	Added
01/02/2022	D05F	*All*	Added
01/02/2022	D05G	*All*	Added
01/02/2022	D05H	*All*	Added
16/10/2023	D15B	*All*	Removed (information are available on MS22)
16/10/2023	D15C	*All*	Removed (information are available on MS42)
16/10/2023	D15D	*All*	Removed (information are available on MS24)
16/10/2023	D15E	*All*	Removed (information are available on MS27)
15/03/2024	D20A	*All*	Removed
15/03/2024	D20R	*All*	Removed
15/03/2024	D50A	*All*	Added
15/03/2024	D50B	*All*	Added
15/03/2024	D50C	*All*	Added
15/03/2024	D50D	*All*	Added
15/03/2024	D50E	*All*	Added
15/03/2024	D50F	*All*	Added
15/03/2024	D50G	*All*	Added
15/03/2024	D50H	*All*	Added

Date	DataFile ID	Field	Description
15/03/2024	D50I	*All*	Added
15/03/2024	DF91	*All*	Added
15/03/2024	DF92	*All*	Added
15/03/2024	DF93	*All*	Added
15/03/2024	DF94	*All*	Added
15/03/2024	DF95	*All*	Added
15/03/2024	DF96	*All*	Added
15/03/2024	DF97	*All*	Added
15/03/2024	DF98	*All*	Added
15/03/2024	DF99	*All*	Added
15/03/2024	DM01	*All*	Added
15/03/2024	DM02	*All*	Added
15/03/2024	DM03	*All*	Added
15/03/2024	DM04	*All*	Added
15/03/2024	DM05	*All*	Added
15/03/2024	DM06	*All*	Added
15/03/2024	DM07	*All*	Added
15/03/2024	DM08	*All*	Added
15/03/2024	DM09	*All*	Added
15/03/2024	DM14	*All*	Added

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	

Description	Len	Type	Notes
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	

Description	Len	Type	Notes
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
Euronext Clearing 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	

Description	Len	Type	Notes
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	

Description	Len	Type	Notes
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
Euronext Clearing 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	

Description	Len	Type	Notes
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	

Description	Len	Type	Notes
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	

EURONEXT CLEARING

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	

Description	Len	Type	Notes
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	

Description	Len	Type	Notes
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 EURONEXT CLEARING 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 EURONEXT CLEARING 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

Description	Len	Type	Notes
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	
Euronext Clearing ABI	5,0	N	
Euronext Clearing BIC	11	A	
Euronext Clearing Settlement Location	4	A	See Annex
Euronext Clearing 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

Description	Len	Type	Notes
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	
Euronext Clearing ABI	5,0	N	
Euronext Clearing BIC	11	A	
Euronext Clearing Settlement Location	4	A	See Annex
Euronext Clearing 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

Description	Len	Type	Notes
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	
Euronext Clearing ABI	5,0	N	
Euronext Clearing BIC	11	A	
Euronext Clearing Settlement Location	4	A	See Annex
Euronext Clearing 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	

Description	Len	Type	Notes
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	
Euronext Clearing ABI	5,0	N	
Euronext Clearing BIC	11	A	
Euronext Clearing Settlement Location	4	A	See Annex
Euronext Clearing Settlement Account	5	A	

18. 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 yyyymmdd
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 yyyymmdd
Statement period till	8,0	N	Format yyyymmdd
MT537 Statement Date	8,0	N	yyyymmdd
Account Servicer/Depository	12,0	A	

Description	Len	Type	Notes
Counterparty's Account Servicer/Depository	12,0	A	
Currency of penalties	3,0	A	
Penalty Detection Date	8,0	N	Format yyyymmdd
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 yyyymmdd
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	

Description	Len	Type	Notes
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 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 yyyymmdd
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	

Description	Len	Type	Notes
Sign of Posting Amount	1,0	A	(‘+’, ‘-‘)
Net Bilateral Amount	17,2	N	Amount expressed in Euro
Sign of Penalty Amount	1,0	A	(‘+’, ‘-‘)

19. 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 yyyymmdd
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 yyyymmdd
Statement period till	8,0	N	Format yyyymmdd
MT537 Statement Date	8,0	N	yyyymmdd
Account Servicer/Depository	12,0	A	

Description	Len	Type	Notes
Counterparty's Account Servicer/Depository	12,0	A	
Currency of penalties	3,0	A	
Penalty Detection Date	8,0	N	Format yyyymmdd
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 yyyymmdd
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	

Description	Len	Type	Notes
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 yyyymmdd
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	('+', '-')
Net Bilateral Amount	17,2	N	Amount expressed in Euro

Description	Len	Type	Notes
Sign of Penalty Amount	1,0	A	(‘+’, ‘-‘)

20. 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 yyyymmdd
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 yyyymmdd
Statement period till	8,0	N	Format yyyymmdd
Payment Date	8,0	N	yyyymmdd
Account Servicer/Depository	12,0	A	

Description	Len	Type	Notes
Counterparty's Account Servicer/Depository	12,0	A	
Currency of penalties	3,0	A	
Penalty Detection Date	8,0	N	Format yyyymmdd
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 yyyymmdd
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	

Description	Len	Type	Notes
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 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 yyyymmdd
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	

Description	Len	Type	Notes
Sign of Posting Amount	1,0	A	(‘+’, ‘-‘)
Net Bilateral Amount	17,2	N	Amount expressed in Euro
Sign of Penalty Amount	1,0	A	(‘+’, ‘-‘)

21. 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 yyyymmdd
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 yyyymmdd
Statement period till	8,0	N	Format yyyymmdd
Payment Date	8,0	N	yyyymmdd
Account Servicer/Depository	12,0	A	

Description	Len	Type	Notes
Counterparty's Account Servicer/Depository	12,0	A	
Currency of penalties	3,0	A	
Penalty Detection Date	8,0	N	Format yyyymmdd
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 yyyymmdd
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	

Description	Len	Type	Notes
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 yyyymmdd
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	('+', '-')
Net Bilateral Amount	17,2	N	Amount expressed in Euro

Description	Len	Type	Notes
Sign of Penalty Amount	1,0	A	(‘+’, ‘-‘)

22. 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 yyyymmdd
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	
Euronext Clearing Settlement Location	4,0	A	See Annex
Statement period from	8,0	N	Format yyyymmdd
Statement period till	8,0	N	Format yyyymmdd
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 yyyymmdd

Description	Len	Type	Notes
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	

23. 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 yyyymmdd
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	
Euronext Clearing Settlement Location	4,0	A	See Annex
Statement period from	8,0	N	Format yyyymmdd
Statement period till	8,0	N	Format yyyymmdd
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	

Description	Len	Type	Notes
Payment Date	8,0	N	Format yyyymmdd
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	

24. 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 yyyymmdd
Flow time	6,0	N	Format hhmmss
Member ABI code	5,0	N	
Member Account	1,0	A	See annex
Euronext Clearing Settlement Location	4,0	A	See Annex
Statement period from	8,0	N	Format yyyymmdd
Statement period till	8,0	N	Format yyyymmdd
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 yyyymmdd

25. 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 yyyymmdd
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	
Euronext Clearing Settlement Location	4,0	A	See Annex
Statement period from	8,0	N	Format yyyymmdd
Statement period till	8,0	N	Format yyyymmdd
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	

Description	Len	Type	Notes
Payment Date	8,0	N	Format yyyymmdd
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	

26. 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	
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	

27. 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 EURONEXT CLEARING. 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 Euronext Clearing	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	

Description	Len	Type	Notes
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	

28. 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	

Description	Len	Type	Notes
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	

29. 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 EURONEXT CLEARING. 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 Euronext Clearing	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	

Description	Len	Type	Notes
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	

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30. 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	

Description	Len	Type	Notes
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	

31. 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	

32. 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

33. 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

34. 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	

35. 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	

36. 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	

Description	Len	Type	Notes
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	

37. 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	

Description	Len	Type	Notes
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	

38. 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

Description	Len	Type	Notes
Contract Price	13,6	N	
Quantity	15,6	N	
Status	1	A	'H'=Hold; 'P'=Processed; 'R'=Rejected; 'A'=Aborted; 'C'=Transfer Deleted by the Sender; 'D'=Trade Canceled; 'X'=Corporate Action on Underlying; 'T'=Transfer time limit reached; 'I'=Insufficient positions.
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	

39. 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	

Description	Len	Type	Notes
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	

40. 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	Len	Type	Notes
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	

41. 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 ('+','-')

Description	Len	Type	Notes
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	

EURONEXT CLEARING

42. D15B –Derivatives/Equities Net Product Group Margins

Corresponding reports: MS22,

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/).

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 ('+','-')

Description	Len	Type	Notes
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	

43. D15C –Derivatives/Equities Gross Product Group Margins

Corresponding reports: MS42,

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/).

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 ('+','-')

Description	Len	Type	Notes
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	

44. D15D -Derivatives/Equities Gross Product Group Margins by sub account

Corresponding reports: MS24,

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/) 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 ('+','-')

Description	Len	Type	Notes
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	

45. 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 ('+','-')

Description	Len	Type	Notes
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	

46. 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	

47. 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	

48. 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	

49. 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	

50. 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	

51. 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	

52. 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	

Description	Len	Type	Notes
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	

53. 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	

Description	Len	Type	Notes
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	

54. 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 Euronext Clearing	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	

Description	Len	Type	Notes
Counter value	17,2	A	
Fee applied	10,2	N	
General ABI Code	5,0	N	
Currency	3	A	

55. 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	Notes
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	

Description	Len	Type	Notes
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	

56. 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	Notes
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	

57. 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	Notes
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 ('+', '-')

Description	Len	Type	Notes
Currency	3	A	

58. 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	Notes
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	

59. 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	Notes
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	

60. 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	Notes
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	

61. 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 EURONEXT CLEARING 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	Notes
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	

62. 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 EURONEXT CLEARING FOR CURRENCIES OTHER THAN EUROS. NOTE THAT THE CGM RECEIVES A D25B 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	
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	

63. 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

Description	Len	Type	Notes
Payment Date	8,0	N	Format yyyymmdd
Balances Reference	16	A	
Record Date	8,0	N	Format yyyymmdd

64. 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	Len	Type	Notes
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

65. 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	

66. 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	

Description	Len	Type	Notes
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

67. 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

Description	Len	Type	Notes
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

68. 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	

69. 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	

Description	Len	Type	Notes
Contervalue	17,2	N	
Sign	1	A	
Currency	3	N	
Original Reference	16	A	

70. 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	

Description	Len	Type	Notes
Sign	1	A	
Contervalue	17,2	N	
Sign	1	A	
Currency	3	N	
Original Reference	16	A	

71. 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

72. 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

73. D31A – Variation of Default Funds

Corresponding reports: MMMT, MMDF,

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	

74. 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	See Annex
Montly Margins Average	18,2	N	See Annex
Calculate Amount	18,2	N	
Due Amount	18,2	N	
Previous Due Amount	18,2	N	O=Option
Variation	18,2	N	Format yyyymmdd
Debit/Credit	1	A	
GCM Abi Code	5,0	N	P=Put, C=Call
Currency	3	A	

75. 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	See Annex
Default Fund Code	3	A	See Annex
House Account Margin	18,2	N	
Client Account Margin	18,2	N	
Total Margin	18,2	N	O=Option
GCM Abi Code	5,0	N	Format yyyymmdd
Currency	3	A	

76. 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	

Description	Len	Type	Notes
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	(‘+’, ‘-‘)

77. D32A – Default Fund Statement Account

Corresponding reports: MMT1, MDF1,

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	

78. D32B – Default Fund Quarterly Interest Statement

Corresponding reports: MMT2, MDF2,

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	

79. 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	

80. 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	

81. 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	

EURONEXT CLEARING

82. 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	
Member Abi Code	5,0	N	See Annex
Member Account	1	A	See Annex
Settlement System	4	A	
Settlement Reference	16	A	
ID X-TRM	6	A	F=Futures, O=Options
Currency	3	A	Format yyyymm
Isin Code	12	A	
Quantity	18,2	N	P=Put, C=Call (valued only on Option)
Settlement Contervalue	18,2	N	
Side	1	A	
Settlement Date	8,0	N	

Description	Len	Type	Notes
End of Validity Date	8,0	N	
Settlement Account	5,0	N	
GCM Abi Code	5,0	N	
Postpon Y/N	1	A	

83. 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	
Member Abi Code	5,0	N	See Annex
Member Account	1	A	See Annex
Settlement System	4	A	
Settlement Reference	16	A	
ID X-TRM	6	A	F=Futures, O=Options
Currency	3	A	Format yyyymm
Isin Code	12	A	
Quantity	18,2	N	P=Put, C=Call (valued only on Option)
Settlement Contervalue	18,2	N	
Side	1	A	

Description	Len	Type	Notes
Settlement Date	8,0	N	
End of Validity Date	8,0	N	
Settlement Account	5,0	N	
GCM Abi Code	5,0	N	
Postpon Y/N	1	A	

84. D50A – Positions

Corresponding reports: MS61

Send phase: Periodic/request

Data File ID: **D50A**

Record Length: 161

CONTENT: CONTAINS POSITIONS PER PORTFOLIO AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	ABI code
General clearing mbr	5,0	N	ABI code
Account	1	A	F/C
Currency	3	A	
Isin	12	A	

Contract number	10	A	
Sovereign/Corp.	7	A	CORP/ES /IE/IT/PT/IT_REAL/ES_REAL
Trade type	6	A	CASH/REPO/FSREPO
Trade date	8,0	N	Format yyyymmdd
Spot settl. date	8,0	N	Format yyyymmdd 0 for Trade type = CASH
Term settl. date	8,0	A	Format yyyymmdd
Principal	26,6	N	
Trade clean price	16,6	N	
Position type	1	A	L/S
Traded amount	26,6	N	
Repo rate	11	A	0 for Trade type = CASH

85. D50B – MtM Margins

Corresponding reports: MS62

Send phase: Periodic/Request

Data File ID: **D50B**

Record Length: 230

CONTENT: CONTAINS MTM MARGINS PER PORTFOLIO POSITION AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	ABI code
General clearing mbr	5,0	N	ABI code
Account	1	A	F/C
Currency	3	A	
Isin	12	A	
Contract number	10	A	
Sovereign /Corp.	7	A	CORP/ES/IE/IT/PT/IT_REAL/ES_REAL
Trade type	6	A	CASH/REPO/FSREPO
Position type	1	A	L/S
Traded amount	26,6	N	
MtM clean price	16,6	N	
Revalued amount	26,6	N	
Repo interest	26,6	A	0 for Trade type = CASH
Cl. repo interest	26,6	A	0 for Trade type = CASH
MtM margin	26,6	N	
MtM margin EUR	26,6	N	

86. D50C – Corporate Additional Margins – Maturity Classes

Corresponding reports:	MS63
Send phase:	Periodic/Request
Data File ID:	**D50C**
Record Length:	74

CONTENT: CONTAINS MATURITY CLASS MAPPING PER PORTFOLIO CORPORATE POSITION AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	ABI code
General clearing mbr	5,0	N	ABI code
Account	1	A	F/C
Currency	3	A	
Isin	12	A	
Position type	1	A	L/S
Net position amount	26,6	N	

Maturity (Y)	11,6	N	
Maturity class	2	A	31-35

87. D50D – Corporate Additional Margins – Maturity Classes

Corresponding reports: MS67

Send phase: Periodic/Request

Data File ID: **D50D**

Record Length: 133

CONTENT: CONTAINS INITIAL MARGINS PER CORPORATE MATURITY CLASS PER PORTFOLIO AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	ABI code
General clearing mbr	5,0	N	ABI code
Account	1	A	F/C
Currency	3	A	
Maturity class	2	A	31-35
Net long position	26,6	N	
Net short position	26,6	N	
Margin interval	5,3	N	
Additional margin	26,6	N	Margin interval * max(Net long position, Net short position)
Add. margin EUR	26,3	N	

88. D50E – Sov. Price Initial Margins – Payment Flows

Corresponding reports: No Report

Send phase: Periodic/Request

Data File ID: **D50E**

Record Length: 149

CONTENT: CONTAINS PAYMENT FLOWS (MAPPED ON RELEVANT SOVEREIGN CURVE TENORS) OF SOVEREIGN-ISSUED ISINS PER PORTFOLIO AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	ABI code
General clearing mbr	5,0	N	ABI code
Account	1	A	F/C
Currency	3	A	EUR
Isin	12	A	
Sovereign issuer	7	A	ES/IE/IT/PT/IT_REAL/ES_REAL
Bond type	3	A	
Payment date	8,0	N	Format yyyymmdd
Payment flow	26,6	N	
Time to payment (Y)	11,6	N	
Down tenor (Y)	4,2	N	0.25-30
Net cash flow down	26,6	N	

Up tenor (Y)	4,2	N	0.25-30
Net cash flow up	26,6	N	

89. D50F – Sov. Price Initial Margins – Mapping

Corresponding reports: MN13

Send phase: Periodic/Request

Data File ID: **D50F**

Record Length: 59

CONTENT: CONTAINS PAYMENT FLOWS AT MARKET VALUE MAPPED ON RELEVANT SOVEREIGN CURVE TENORS PER PORTFOLIO AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	ABI code
General clearing mbr	5,0	N	ABI code
Account	1	A	F/C
Currency	3	A	EUR
Sovereign issuer	7	A	ES/IE/IT/PT/IT_REAL/ES_REAL
Tenor (Y)	4,2	N	0.25-30
Net cash flow (mkt)	26,6	N	

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90. D50G – Sov. Price Initial Margins – Port. Value Var

Corresponding reports: No Report

Send phase: Periodic/Request

Data File ID: **D50G**

Record Length: 148

CONTENT: CONTAINS TAILS OF UNSCALED AND SCALED PORTFOLIO VALUE VARIATIONS PER SOVEREIGN ISSUER PER PORTFOLIO AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	ABI code
General clearing mbr	5,0	N	ABI code
Account	1	A	F/C
Currency	3	A	EUR
Sovereign issuer	50	A	ES/IE/IT/PT
Tail events scaled	2,0	N	
Rank scaled	2,0	N	
Reference date scaled	8,0	N	Format yyyymmdd
Variation scaled	26,6	N	
Tail events unscaled	2,0	N	
Rank unscaled	2,0	N	
Reference date unscaled	8,0	N	Format yyyymmdd

Variation unscaled	26,6	N	

91. D50H – Sov. Price Initial Margins – Expected Short.

Corresponding reports: MN14

Send phase: Periodic/Request

Data File ID: **D50H**

Record Length: 150

CONTENT: CONTAINS ES OF PORTFOLIO VALUE VARIATIONS PER SOVEREIGN ISSUER PER PORTFOLIO AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	ABI code
General clearing mbr	5,0	N	ABI code
Account	1	A	F/C
Currency	3	A	EUR
Sovereign issuer	50	A	ES/IE/IT/PT
Unscaled ES	26,6	N	
Scaled ES	26,6	N	
ES	26,6	N	max(Unscaled ES, Scaled ES)

92. D50I – Total Margins

Corresponding reports: No Report

Send phase: Periodic/Request

Data File ID: **D50I**

Record Length: 257

CONTENT: CONTAINS TOTAL MARGINS PER PORTFOLIO AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	ABI code
General clearing mbr	5,0	N	ABI code
Account	1	A	F/C
Sovereign /Corp.	4	A	CORP/ES/IE/IT/PT
MtM Margins EUR	26.6	N	+: credit, -: debt **(at Member-General clearing mbr-Account-Sovereign/Corp. level)**
Corp. Add. Marg. EUR	26.6	N	+: debt (only) 0 for Sovereign /Corp. = ES/IE/IT/PT **(at Member-General clearing mbr-Account-Sovereign/Corp. level)**
Price ES	26.6	N	+: debt (only) 0 for Sovereign /Corp. = CORP **(at Member-General clearing mbr-Account-Sovereign/Corp. level)**
			+: debt (only) 0 for Sovereign /Corp. = CORP

Repo add-on	26.6	N	**(at Member-General clearing mbr-Account-Sovereign/Corp. level)**
Decorrelation add-on	26.6	N	+: debt (only) 0 for Sovereign /Corp. = CORP **(at Member-General clearing mbr-Account-Sovereign/Corp. level)**
Idiosyncratic add-on	26.6	N	+: debt (only) 0 for Sovereign /Corp. = CORP **(at Member-General clearing mbr-Account-Sovereign/Corp. level)**
Liquidity add-on	26.6	N	+: debt (only) 0 for Sovereign /Corp. = CORP **(at Member-General clearing mbr-Account-Sovereign/Corp. level)**
Total Margins	26.6	N	**Sum at Member-General clearing mbr-Account level of:** max(Corp. Add. Marg. EUR – MtM Margins EUR, 0) for Sovereign /Corp. = CORP (actually Exchange rate haircut would be applied to non-EUR positions) max(Price ES + Repo add-on + Decorrelation add-on + Idiosyncratic add-on + Liquidity add-on – MtM Margins EUR, 0) for Sovereign /Corp. = ES/IE/IT/PT
Total Margins T+1	26.6	N	Same as Total Margins but in T+1 mode **(at Member-General clearing mbr-Account level)**
Settlement add-on	26.6	N	max(Total Margins T+1 – Total Margins, 0)

	(at Member-General clearing mbr-Account level)

93. DF91 – Fail Positions

Corresponding reports: MS91

Send phase: Periodic/Request

Data File ID: **DF91**

Record Length: 136

CONTENT: CONTAINS POSITIONS IN FAIL PER PORTFOLIO AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation Date	8,0	N	Format yyyymmdd
Member	5,0	N	ABI code
General Clearing Mbr	5,0	N	ABI code
Account	1	A	F/C
Currency	3	A	
Isin	12	A	
ID T2S	6	A	
Sovereign/Corp.	7	A	CORP/ES /IE/IT/PT/IT_REAL/ES_REAL
Failed Settl. Date	8,0	N	Format yyyymmdd
Fail Bonis//Malis	1	A	B/M
N. Days in Fail	2,0	N	Evaluation date – Failed settlement date + 1
End of Validity	8,0	N	Format yyyymmdd
Sub-portfolio Code	17,0	A	if Fail Bonis/Malis = B, then B

			if Fail Bonis/Malis = M, then M+_+ISIN+_+Number of days in fail
Principal	26,6	N	
Position Type	1	A	L/S
Failed Settl.Amount	26,6	N	

94. DF92 – Fail MtM Positions

Corresponding reports: MS92

Send phase: Periodic/Request

Data File ID: **DF92**

Record Length: 185

CONTENT: CONTAINS MTM MARGINS PER PORTFOLIO POSITION IN FAIL AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation Date	8,0	N	Format yyyymmdd
Member	5,0	N	ABI code
General Clearing Mbr	5,0	N	ABI code
Account	1	A	F/C
Currency	3	A	
Isin	12	A	
ID T2S	6	A	
Sovereign/Corp.	7	A	CORP/ES/IE/IT/PT/IT_REAL/ES_REAL
Sub-portfolio Code	17	A	
Position Type	1	A	L/S
Failed Settl.Amount	26,6	N	
MtM Clean Price	16,6	N	
Revalued Amount	26,6	N	
MtM Margin	26,6	N	

MtM Margin EUR	26,6	N

95. DF93 – Fail Corp. Add. Margins – Mat Classes

Corresponding reports: MS93

Send phase: Periodic/Request

Data File ID: **DF93**

Record Length: 91

CONTENT: CONTAINS MATURITY CLASS MAPPING PER SUB-PORTFOLIO CORPORATE POSITION IN FAIL AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation Date	8,0	N	Format yyyymmdd
Member	5,0	N	ABI code
General Clearing Mbr	5,0	N	ABI code
Account	1	A	F/C
Currency	3	A	
Sub-portfolio Code	17	A	
Isin	12	A	
Position Type	1	A	L/S
Net Position Amount	26,6	N	
Maturity (Y)	11,6	N	
Maturity Class	2	A	31-35

96. DF94 – Fail Corp. Add.Margins – Add.Margins

Corresponding reports: MS97

Send phase: Periodic/Request

Data File ID: **DF94**

Record Length: 159

CONTENT: CONTAINS INITIAL MARGINS PER CORPORATE MATURITY CLASS PER FAIL SUB-PORTFOLIO AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation Date	8,0	N	Format yyyymmdd
Member	5,0	N	ABI code
General Clearing Mbr	5,0	N	ABI code
Account	1	A	F/C
Currency	3	A	
Sub-portfolio Code	17	A	
Maturity Class	2	A	31-35
Net Long Position	20,6	N	
Net Short Position	20,6	N	
Margin Interval	5,3	N	
Increase Factor	5,3	N	If Sub-portfolio code = B, 0 If Sub-portfolio code = M+_+ISIN+_+ Number of days in fail,

			0.1 * Number of days in fail
Additional Margin	26,6	N	max(Net long position, Net short position) * Margin interval * (1 + Increase factor)
Add.Margin EUR	26,3	N	

97. DF95 – Fail Sov. Price Ini. Margins – Payment Flows

Corresponding reports: No Report

Send phase: Periodic/Request

Data File ID: **DF95**

Record Length: 166

CONTENT: CONTAINS PAYMENT FLOWS (MAPPED ON RELEVANT SOVEREIGN CURVE TENORS) OF SOVEREIGN-ISSUED ISINS PER FAIL SUB-PORTFOLIO AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation Date	8,0	N	Format yyyymmdd
Member	5,0	N	ABI code
General Clearing Mbr	5,0	N	ABI code
Account	1	A	F/C
Currency	3	A	EUR
Sub-portfolio Code	17	A	
Isin	12	A	
Sovereign Issuer	7	A	ES/IE/IT/PT/IT_REAL/ES_REAL
Bond Type	3	A	
Payment Date	8,0	N	Format yyyymmdd
Payment Flow	26.6	N	
Time To Payment (Y)	11.6	N	

Down Tenor (Y)	4.2	N	0.25-30
Net Cash Flow Down	26.6	N	
Up Tenor (Y)	4.2	N	0.25-30
Net Cash Flow Up	26.6	N	

98. DF96 – Fail Sov.Price Ini.Margins – Mapping

Corresponding reports: MF13

Send phase: Periodic/Request

Data File ID: **DF96**

Record Length: 76

CONTENT: CONTAINS PAYMENT FLOWS AT MARKET VALUE MAPPED ON RELEVANT SOVEREIGN CURVE TENORS PER FAIL SUB-PORTFOLIO AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation Date	8,0	N	Format yyyymmdd
Member	5,0	N	ABI code
General Clearing Mbr	5,0	N	ABI code
Account	1	A	F/C
Currency	3	A	
Sub-portfolio Code	17	A	
Isin	12	A	
Position Type	1	A	L/S
Net Position Amount	26,6	N	
Maturity (Y)	11,6	N	
Maturity Class	2	A	31-35

99. DF97 – Fail Sov. Price Ini.Margins – Port. Value

Corresponding reports: No Report

Send phase: Periodic/Request

Data File ID: **DF97**

Record Length: 122

CONTENT: CONTAINS TAILS OF UNSCALED AND SCALED PORTFOLIO VALUE VARIATIONS PER SOVEREIGN ISSUER PER FAIL SUB-PORTFOLIO AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation Date	8,0	N	Format yyyymmdd
Member	5,0	N	ABI code
General Clearing Mbr	5,0	N	ABI code
Account	1	A	F/C
Currency	3	A	EUR
Sub-portfolio Code	17	A	
Sovereign Issuer	7	A	ES/IE/IT/PT
Tail Events Unscaled	2,0	N	
Rank Unscaled	2,0	N	
Unscaled Variation	26,6	N	
Reference Date Unscaled	8,0	N	Format yyyymmdd
Tail Events Scaled	2,0	N	
Rank Scaled	2,0	N	

Scaled Variation	26,6	N	
Reference Date Scaled	8,0	N	Format yyyymmdd

100. DF98 – Fail Sov.Price Ini.Margins – Exp. Short.

Corresponding reports: MF14

Send phase: Periodic/Request

Data File ID: **DF98**

Record Length: 124

CONTENT: CONTAINS ES OF PORTFOLIO VALUE VARIATIONS PER SOVEREIGN ISSUER PER FAIL SUB-PORTFOLIO AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation Date	8,0	N	Format yyyymmdd
Member	5,0	N	ABI code
General Clearing Mbr	5,0	N	ABI code
Account	1	A	F/C
Currency	3	A	EUR
Sub-portfolio Code	17	A	
Sovereign Issuer	7	A	ES/IE/IT/PT
Unscaled ES	26.6	N	
Scaled ES	26.6	N	
ES	26.6	N	max(Unscaled ES, Scaled ES)

101.DF99 – FAIL TOTAL MARGINS

Corresponding reports: MF15

Send phase: Periodic/Request

Data File ID: **DF99**

Record Length: 251

CONTENT: CONTAINS TOTAL MARGINS PER FAIL SUB-PORTFOLIO AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation Date	8,0	N	Format yyyymmdd
Member	5,0	N	ABI code
General Clearing Mbr	5,0	N	ABI code
Account	1	A	F/C
Sub-portfolio Code	17	A	
Sovereign/Corp.	7	A	CORP/ES/IE/IT/PT
MtM Margins EUR	26.6	N	+: credit, -: debt **(at Member-General Clearing Mbr-Account-Sub-portfolio Code-Sovereign/Corp. level)**
Corp.Add.Marg.EUR	26.6	N	+: debt (only) 0 for Sovereign/Corp. = ES/IE/IT/PT **(at Member-General Clearing Mbr-Account-Sub-portfolio Code-Sovereign/Corp. level)**
			+: debt (only) 0 for Sovereign/Corp. = CORP

Price ES	26.6	N	**(at Member-General Clearing Mbr-Account-Sub-portfolio Code-Sovereign/Corp. level)**
Decorrelation Add-on	26.6	N	+: debt (only) 0 for Sovereign /Corp. = CORP **(at Member-General Clearing Mbr-Account-Sub-portfolio Code-Sovereign/Corp. level)**
Idiosyncratic Add-on	26.6	N	+: debt (only) 0 for Sovereign /Corp. = CORP **(at Member-General Clearing Mbr-Account-Sub-portfolio Code-Sovereign/Corp. level)**
Liquidity add-on	26.6	N	+: debt (only) 0 for Sovereign /Corp. = CORP **(at Member-General Clearing Mbr-Account-Sub-portfolio Code-Sovereign/Corp. level)**
Margin Floor	26,6	N	
Total Margins Sub-portf.	26.6	N	**Sum at Member-General Clearing Mbr-Account-Sub-portfolio Code level of:** max(Corp.Add.Marg.EUR – MtM Margins EUR, 0) for Sovereign/Corp. = CORP (actually Exchange rate haircut would be applied to non-EUR positions) max(Price ES + Decorrelation Add-on + Idiosyncratic Add-on + Liquidity add-on – MtM Margins EUR, 0) for Sovereign/Corp. = ES/IE/IT/PT
			Sum at Member-General Clearing Mbr-Account level of:

Floored Total Margins	26.6	N	Total Margins Sub-portf.

102. DM01 – Der./Equities MTM and Premium Margins

Corresponding reports: No Report

Send phase: Periodic/Request

Data File ID: **DM01**

Record Length: 247

CONTENT: CONTAINS MTM AND PREMIUM MARGINS PER PORTFOLIO ISIN NET POSITION AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	NET/DER/MTA
Portfolio Configuration	3	A	t/t+1
Currency	3	A	EUR/USD
ISIN	12	A	
Symbol	6	A	
Underlying ISIN	12	A	
Asset Type	1	A	C=Cash/O=Option/F=Future
Exercised/Assigned	1	A	E/A

Future Type	6	A	BLANK/PEU
Description	30	A	
Settlement Date/Expiry Date	8	N	Format yyyymmdd
Principal	26,6	N	
Position type	1	A	L=Long/S=Short
Multiplier	6,1	N	
Strike Price	13,6	N	
Current Price	13,6	N	
Current Underlying Price	13,6	N	
MtM/Premium Margin	26,6	N	(+: Debit, -: Credit)
Settlement Currency	3	A	EUR
Exchange rate	11,6	N	1 for Currency = EUR
MtM/Premium Margin EUR	26,6	N	MtM/Premium Margin * Exchange rate (+: Debit, -: Credit)

103.DM02 – Der./Equities initial margins – Exp. Short.

Corresponding reports: MN16

Send phase: Periodic/Request

Data File ID: **DM02**

Record Length: 84

CONTENT: CONTAINS ES OF PORTFOLIO VALUE VARIATIONS IN ORDINARY AND STRESSED CONDITION AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	NET/DER/MTA
Portfolio Configuration	3	A	t/t+1
Settlement Currency	3	A	EUR
Ordinary ES	26,6	N	
Stressed ES	26,6	N	

104. DM03 – Derivatives/Equities Initial Margins - Details

Corresponding reports: MN17

Send phase: Periodic/Request

Data File ID: **DM03**

Record Length: 396

CONTENT: CONTAINS INITIAL MARGINS DETAILS PER PORTFOLIO AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	NET/DER/MTA
Portfolio Configuration	3	A	t
Settlement Currency	3	A	EUR
MtM / Premium Margins	26,6	N	
Ordinary ES	26,6	N	
Stressed ES	26,6	N	
Decorrelation Ordinary ES	26,6	N	

Decorrelation Stressed ES	26,6	N
Decorrelation Add On Ordinary	26,6	N
Decorrelation Add On Stressed	26,6	N
Concentration Add On	26,6	N
Liquidity Add On	26,6	N
Wrong-way Risk Add On	26,6	N
Settlement Add On	26,6	N
Additional Margins	26,6	N
Daily Stress Add On	26,6	N
Monthly Stress Add On	26,6	N

105. DM04 – Derivatives/Equities Total Margins

Corresponding reports: MN18

Send phase: Periodic/Request

Data File ID: **DM04**

Record Length: 58

CONTENT: CONTAINS TOTAL MARGINS PER PORTFOLIO AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	NET/DER/MTA
Settlement Currency	3	A	EUR
Portfolio Configuration	3	A	t
Total Margins	26,6	N	

106.DM05 – Fail Der./Equities MTM and Premium Margins

Corresponding reports: No Report

Send phase: Periodic/Request

Data File ID: **DM05**

Record Length: 247

CONTENT: CONTAINS MTM MARGINS PER PORTFOLIO ISIN NET FAIL POSITION AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	NET/DER/MTA
Portfolio Configuration	3	A	t/t+1
Currency	3	A	EUR/USD
ISIN	12	A	
Symbol	6	A	
Underlying ISIN	12	A	
Asset Type	1	A	C=Cash/O=Option/F=Future
Exercised/Assigned	1	A	E/A

Future Type	6	A	BLANK/PEU
Description	30	A	
Settlement Date/Expiry Date	8	N	Format yyyymmdd
Principal	26,6	N	
Position type	1	A	L=Long/S=Short
Multiplier	6,1	N	
Strike Price	13,6	N	
Current Price	13,6	N	
Current Underlying Price	13,6	N	
MtM/Premium Margin	26,6	N	(+: Debit, -: Credit)
Settlement Currency	3	A	EUR
Exchange rate	11,6	N	1 for Currency = EUR
MtM/Premium Margin EUR	26,6	N	MtM/Premium Margin * Exchange rate (+: Debit, -: Credit)

107.DM06 – Fail Der./Equities Initial Margin – exp. Short.

Corresponding reports: MF16

Send phase: Periodic/Request

Data File ID: **DM06**

Record Length: 84

CONTENT: CONTAINS ES OF PORTFOLIO VALUE VARIATIONS PER PORTFOLIO IN ORDINARY AND STRESSED CONDITION AT A GIVEN EVALUATION DATE FOR FAIL POSITIONS

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	NET/DER/MTA
Settlement Currency	3	A	EUR
Portfolio Configuration	3	A	t/t+1
Ordinary ES	26,6	N	
Stressed ES	26,6	N	

108. DM07 – Fail Der./Equities Initial Margin - Details

Corresponding reports: MF17

Send phase: Periodic/Request

Data File ID: **DM07**

Record Length: 396

CONTENT: CONTAINS INITIAL MARGINS DETAILS PER PORTFOLIO AT A GIVEN EVALUATION DATE FOR FAIL POSITIONS

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	NET/DER/MTA
Portfolio Configuration	3	A	t
Settlement Currency	3	A	EUR
MtM / Premium Margins	26,6	N	
Ordinary ES	26,6	N	
Stressed ES	26,6	N	
Decorrelation Ordinary ES	26,6	N	
Decorrelation Stressed ES	26,6	N	

Decorrelation Add On Ordinary	26,6	N
Decorrelation Add On Stressed	26,6	N
Concentration Add On	26,6	N
Liquidity Add On	26,6	N
Wrong-way Risk Add On	26,6	N
Settlement Add On	26,6	N
Additional Margins	26,6	N
Daily Stress Add On	26,6	N
Monthly Stress Add On	26,6	N

109. DM08 – Fail Derivatives/Equities Total Margins

Corresponding reports: MF18

Send phase: Periodic/Request

Data File ID: **DM08**

Record Length: 58

CONTENT: CONTAINS TOTAL MARGINS PER PORTFOLIO AT A GIVEN EVALUATION DATE FOR FAIL POSITIONS

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	NET/DER/MTA
Settlement Currency	3	A	EUR
Portfolio Configuration	3	A	t
Total Margins	26,6	N	Max(0;H+A)

110. DM09 – Futures Variation Margins

Corresponding reports: MN19

Send phase: Periodic/Request

Data File ID: **DM09**

Record Length: 239

CONTENT: CONTAINS MTM AND PREMIUM MARGINS PER PORTFOLIO ISIN NET POSITION AT A GIVEN EVALUATION DATE

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	NET/DER/MTA
Portfolio Configuration	3	A	t/t+1
Currency	3	A	EUR/USD
ISIN	12	A	
Symbol	6	A	
Underlying ISIN	12	A	
Description	30	A	
Expiry Date	8	N	Format yyyymmdd

Principal	26,6	N	
Position type	1	A	L=Long/S=Short
Multiplier	6,1	N	
Previous Close Position / New Trade	2	A	PC= Previous Close / NT = New Trade
Trade Price/Previous Close Price	13,6	N	
Current Price	13,6	N	
Variation Margin	26,6	N	(+: Debit, -: Credit)
Settlement Currency	3	A	EUR
Exchange rate	11,6	N	1 for Currency = EUR
Variation Margin EUR	26,6	N	Variation Margin * Exchange rate (+: Debit, -: Credit)

111. DM14 – Derivatives/Equities Total Margins Calculated Separately By Settlement Group

Corresponding reports:	MN20
Send phase:	Periodic/Request
Data File ID:	**DM14**
Record Length:	58

CONTENT: CONTAINS TOTAL MARGINS PER PORTFOLIO AT A GIVEN EVALUATION DATE CALCULATED SEPARATELY BY SETTLEMENT GROUP

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	DER/MTA
Settlement Currency	3	A	EUR
Portfolio Configuration	3	A	t
Total Margins	26,6	N	Max(0; Additional Margins+ MtM / Premium Margins)

112. 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	

Description	Len	Type	Notes
Currency	3	A	
Settlement Amount	17,2	N	
Settlement Amount Sign	1	A	
Accrued Coupon	17,2	N	
Accrued Coupon Sign	1	A	

113. 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;; ;
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;; 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,
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	; BOND=Bond; DER=Equity Derivatives;; MTA=Share; NET=Share and Equity Derivatives (cross margined when requested)

Description	Values
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
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 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

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