

European Central Counterparty N.V.

Version 4.8

FINAL VERSION

Document history

Version:	Date:	Chapter / Field:	Information:
1.1	20-06-2008	Introduction	Information concerning CIF Intraday included
1.2	20-06-2008		Minor textual adjustments
1.3	20-06-2008	13; Currency code 147; Safekeeping id 168; GSI status Rec 450; SIR	New currencies & safekeeping id's added Strange net explanation added
1.4	11-07-2008	148; Exchange code trade	Nasdaq Europe ltd included
1.5	30-09-2008	148; Exchange code trade	BATS trading included
1.6	04-11-2008	39; Order number	Format changed from numeric to alphanumeric
1.7	04-11-2008	39; Order number	Format changed from numeric to alphanumeric
2.0	01-12-2008	25-26 ; Fields Adjustment value /DC and Adjustment value price are removed	Space is used for the new field External transaction id exchange.
2.1	18-02-2009	148; Exchange code trade	The Nordic exchanges have been included
3.0	01-04-2009	Total revision	
3.1	14-04-2009	Textual updates and the adjustment for the Nordic Trade Number information.	See Introduction 5 and tags 175, 176, 179 and 180.
3.2	21-04-2009	Change on filler size record code 410.	Filler changed from 100 to 96.
3.3	17-06-2009	Textual updates.	Include FOP (free of payment) instructions. Change Tag 148 to Tag 8 by record code 410.
3.4	14-08-2009	Documentation aligned with production for tag 159 and Intraday filename.	Changed description of tag 159 (settlement instruction reference from alphanumeric to numeric. Textual update Intraday filename.
3.5	10-12-2009	Tag 149; Timestamp	Field description adjusted.
3.6	22-12-2009	Tag 135; Textual update for field content	The identification of Irish market Agent trades is made possible.
3.7	19-08-2010	Tag 180; External position account id Tag 147; Safe keeping id EB is added	Adjustment for the Nordic Trade Number removed.
4.0	1-11-2013	409 - Delta reported Gross trades 415 - Aggregated reporting of net settlements Flexible set-up of CIF contents	2 new record types are introduced. As well as the flexible set-up of record codes within the CIF file

Version:	Date:	Chapter / Field:	Information:
4.1	27-3-2014	Further explanation for fields 25/180/50	
4.2	2014-10-01	Added Turkish market	
4.3	2014-10-15	Tag 66; Trader initials Tag 185; Dual listed indicator	Differentiation of trader initials field now possible and Dual listed indicator included
4.4	20150901	Added Polish market, added movement code for Spanish market trades	
4.5	20150909	Added movement code for Spanish market trades	Movement code 6 will inform the client of a partial Re-alignment, Ownership or Hold/Release movement.
4.6	20161201	R409/R410	Functionalities exception rules
4.7	20170628	Tag 185; Dual listed indicator Tag 92; Transaction origin	'S' for designated depot ID MIFIDII changes for Agent/Principal reporting (active after MIFIDII implementation) Layout updates
4.8	20171128	Tag 25; multiple exchanges Tag 180; multiple exchanges R409/R410 R420 R450	Swap for tag 25 and 180 for multiple exchanges Correction position 96 should be position 95 Correction position 1132 should be position 132 Correction position 387 should be position 368 Correction position 389 should be position 390

TABLE OF CONTENTS

1. INTRODUCTION.....	5
2. CIF CONTENTS	7
409 - PROCESSED UNSETTLED MOVEMENT DELTA	9
410 - PROCESSED UNSETTLED MOVEMENT	10
411 - PROCESSED SETTLED MOVEMENT.....	14
415 - AGGREGATES NET SETTLEMENTS	16
420 - UNSETTLED POSITION	18
450 - SETTLEMENT INSTRUCTION.....	20
421 - SETTLED POSITION	23
600 - PROCESSED MONEY MOVEMENT	25
610 - CASH POSITION	26
910 - TRAILER	27
3. FIELD NUMBERS, NAMES AND DESCRIPTIONS	28
4. STRANGE NET PROCESSING.....	38
5. TAG1 PROCESSING.	39

1. Introduction

1.1. Purpose

The CIF EuroCCP file is meant for Clearing Participants connected to the EuroCCP services in addition to the generic report files and can be used for further processing (e.g. reconciliations).

1.2. Format

The data in the CIF EuroCCP file is delivered in ASCII in the following formats:

- Alphanumeric, meaning all letters and figures are possible. The field is left outlined and if (partly) empty, the field is filled with spaces.
- Numeric; meaning only figures are possible. The field is right outlined and if (partly) empty, the field is filled with zeros.
- Date; meaning only a fixed figure field is possible in the format CCYYMMDD (e.g. 20070123)

1.3. Setup

The data is accumulated within one file and created on:

- client level, resulting in one file per client number;

Every file has several record types, each containing 512 bytes and recognizable by the record code. Not necessarily all records codes are available in each file. The client may choose which record codes must be part of the CIF file.

The last record in the file is the trailer record, every file will contain this record code.

EuroCCP makes a distinction between the following 3 CIF file set-up's:

Delta Intraday CIF file

The Delta Intraday CIF file will consist of the delta of the trades, reported through record code 409. The record contains the Net settlement Instruction Ref ID (TAG 159), allowing the clients to built up there internal netted obligations intraday.

The file will be sent hourly and it will contain only the trades accepted by EuroCCP which were not already reported in a previous Delta Intraday CIF file.

If any gross trades are reported after the last scheduled time, the delta gross trades will be reported in the End-of-Day CIF file.

Also, the Delta Intraday CIF file can contain the status of settlement instructions created on previous business days, if so requested by the client.

Standard Intraday CIF file

The standard Intraday CIF file contains cumulatively all trades executed on that day, reported through record code 410.

Also it can contain the status of settlement instructions created on previous business days, if so requested by the client.

The file will be sent using the time schedule as requested by the client.

Either Delta Intraday CIF or Standard Intraday CIF files can be requested by the client.

EOD CIF file

The EOD CIF file will contain the last delta gross trades accepted by EuroCCP after the last hourly Delta Intraday CIF file has been reported to the client.

If delta gross trades have been reported for the client number no record code 410 records will be reported.

1.4. Availability

The EOD CIF file is sent separately from the general reports and is available per secure e-mail or ftp on request at around 20.00h CET.

1.5. CIF Intraday

In addition to the EOD CIF file two intraday variants are available for Clearing Participants.

The Standard Intraday CIF file can be sent per secure e-mail or ftp up to three times per day at 11.00, 14.00 and 17.00 CET.

The Delta Intraday CIF file can be sent per secure e-mail or ftp up to nine times per day between 10.00 and 18.00 CET.

1.6. Naming conventions

Concerning the EOD CIF file;

The data is always packed in a zip-file and is called: <client number>-CIF-DF.zip.

E.g. 1234-CIF-DF.zip

If you receive this file with encryption the filename will be:

<clientnumber>-CIF-DF.asc

The CIF EuroCCP file itself is called:

<transaction date>----<client number>-----C

e.g. 20070115----1234-----C

These files will be sent for every client number in a separate email

Concerning the CIF Intraday files;

The data is always packed in a zip-file and is called <client number>-CF-ID.zip

E.g. 1234-CF-ID.zip

If you receive this file with encryption the filename will be <clientnumber>-CF-ID.asc

The CIF file itself is called:

<transaction date>----<client number>-----<time>-C

e.g. 20070115----1234-----1400-C

These files will be sent for every client number in a separate email

1.7. Further information

All questions can be directed to:

EuroCCP Business Support

tel: +31 20 570 3324

Mail to: business.support@euroccp.com

2. CIF contents

The following record codes are available for the CIF:

	Delta Intraday CIF	Standard Intraday CIF	EOD CIF
409	Obligated	Not applicable	Obligated if Delta CIF has been reported
410	Not applicable	Optional	Optional
411	Not applicable	Not applicable	Optional
415	Not applicable	Not applicable	Optional
420	Not applicable	Not applicable	Optional
421	Not applicable	Not applicable	Optional
450	Optional	Optional	Optional
600	Not applicable	Not applicable	Optional
610	Not applicable	Not applicable	Optional
910	Obligated	Obligated	Obligated

409 - Processed Unsettled Movement DELTA

A 'processed unsettled movement' is the representation of a gross trade or cancel not previously reported.

410 - Processed Unsettled Movement

A 'processed unsettled movement' is the representation of any action performed on a gross trade.

411 - Processed Settled Movement

A 'processed settled movement' is created as a result of **Collateral** movements in the form of pledged securities.

415 - Aggregated Settlement Instructions

Based on the generated netted settlement instructions, record code 415 provides the total nominal and value of the buys, total nominal and value of the sells, as well as the netted result of these values, which are equal to the settlement instructions.

420 - Unsettled Position

The 'unsettled position' reflects the netted pending quantity (long or short) of one security.

421 - Settled Position

The 'settled position' reports the collateral position of the client in the form of pledged securities.

450 - Settlement Instruction

The 'settlement instruction' reflects the data of one Swift message instructed by EuroCCP.

600 - Processed Money Movement

A 'processed money movement' reports all money movements created as a result of transaction processing and cash postings.

610 - Cash Position

The 'cash position' reflects the gross or net amounts per client id, currency code.

910 - Trailer

The last record within the file, this check record is always present.

In case of Delta Intraday CIF file reporting a sequence number is part of the trailer record allowing clients to check whether all files are received.

409 - Processed Unsettled Movement Delta

A 'processed unsettled movement' is the representation of any action performed on a trade. This can be a new or corrected execution or the cancelation of an execution. This can be recognized by tag 14 (movement code)..

The record contains the Net settlement Instruction Ref ID (TAG 159), allowing the clients to built up their internal netted obligations intraday.

The file will be sent hourly and it will contain only the trades accepted by EuroCCP which were not already reported in a previous Delta Intraday CIF file.

If any gross trades are reported after the last scheduled time , the delta gross trades will be reported in the End-of-Day CIF file.

In some situations EuroCCP must correct earlier reported trades. This may be the result of one of 3 situations;

- the End of day reconciliation process between EuroCCP and the connected MTF's mat have resulted in cancelations or new trades,
- they may result from End of Day corrections performed by the Operations department,
- they may be the result of the resolving of strange net settlement instructions.

As a result of these corrections the earlier reported Net Settlement Instruction Reference (tag 159) may no longer be valid. In this situation the End-of-Day CIF file will contain cancelations and the new corrected trades containing the correct Net Settlement Instruction Reference (tag 159).

The layout of the record code 409 – Processed unsettled movement DELTA is identical to the record code 410.

410 - Processed Unsettled Movement

A 'processed unsettled movement' is the representation of any action performed on a trade.
The actions are identified by the field MOVEMENT CODE. Most common movement is code 01, which identifies a gross trade.

For more information on possible movement codes see Tag 14.

All gross trades are uniquely identified by the following tags:

- In case of the EuroCCP Reference by the combination of the fields TRANSACTION DATE and UNSETTLED REFERENCE.
- In case of the Exchange Reference by the fields TRANSACTION DATE, EXCHANGE CODE TRADE and EXTERNAL TRANSACTION ID EXCHANGE.

Cancellations / corrections on trade date are always reported using the original trade identifications.

Processed Unsettled Movement					
Tag no.	Fieldname	Len	Description / value	Field pos.	Mandatory filled
1	Record Code	3	410	1-3	yes
83	Release Code	3		4-6	yes
84	Processing Date	8	(in format CCYYMMDD)	7-14	yes
85	Clearing Site Code	5		15-19	yes
2	Account Type	5		20-24	yes
3	Client Number	10		25-34	yes
4	Account Number	10		35-44	Yes
5	Subaccount Number	10		45-54	yes
6	Opposite Party Code	6		55-60	yes
7	Product Group Code	2		61-62	yes
8	Exchange Code Trade	4		63-66	yes
9	Symbol	6		67-72	yes
10	Type	1		73-73	
11	Expiration Date	8	(in format CCYYMMDD)	74-81	
96	Exercise Price	15	(including 7 decimals)	82-96	
134	External Member	10		97-106	Yes in case of MTF gross trades
135	External Account	15		107-121	Yes in case of MTF gross trades
13	Currency Code	3		122-124	yes

Processed Unsettled Movement					
Tag no.	Fieldname	Len	Description / value	Field pos.	Mandatory filled
14	Movement Code	2		125-126	yes
15	Buy/Sell Code	1		127-127	yes
68	Quantity Long Sign	1		128-128	
16	Processed Quantity Long	12	(including 2 decimals)	129-140	
68	Quantity Short Sign	1		141-141	
16	Processed Quantity Short	12	(including 2 decimals)	142-153	
19	Clearing Fee	12	(including 4 decimals)	154-165	
18	Clearing Fee D/C	1		166-166	
13	Clearing Fee Cur. Code	3		167-169	
28	Counter Value	18	(including 2 decimals)	170-187	
18	Counter Value D/C	1		188-188	
13	Counter Value Cur. Code	3		189-191	
23	Coupon Interest	18	(including 2 decimals)	192-209	
18	Coupon Interest D/C	1		210-210	
24	Effective Value	18	(including 2 decimals)	211-228	yes, can be zero
18	Effective Value D/C	1		229-229	yes
20	Transaction Price	15	(including 7 decimals)	230-244	Yes in case of MTF gross trades
34	Transaction Date	8	(in format CCYYMMDD)	245-252	yes
35	Settlement Date	8	(in format CCYYMMDD)	253-260	yes
36	Unsettled Reference	9		261-269	yes
25	External Transaction ID Exchange	20		270-289	Yes in case of MTF gross trades
159	Settlement Instruction Reference	9		290-298	
39	Order Number	10		299-308	
42	ISIN Code	12		309-320	yes
66	Trader Initials (see below)	6		321-326	
90	ULV Trading Unit	11	(including 4 decimals)	327-337	
92	Transaction Origin	4		338-341	

Processed Unsettled Movement					
Tag no.	Fieldname	Len	Description / value	Field pos.	Mandatory filled
88	Exec. Trading ID	6		342-347	
146	Depot ID	6		348-353	yes
147	Safe Keeping ID	2		354-355	yes
50	Comment	21		356-376	
149	Timestamp	6		377-382	
150	Transaction Type Code	3		383-385	yes
180	External position account id	30		386-415	
185	Dual listed indicator	1		416-416	
	Filler	95		417-511	
156	End of Line Mark	1	#	512-512	yes
	Total Length	512			

Subset for tag 66 Trader Initials. Different functionalities depending on which exception rule is setup. Available on client request.

Tag no.	Fieldname	Len	Description / value	Field pos.	Mandatory filled
186	Place of trade	2		321-322	yes
187	Country of issuer	2		323-324	
188	Trade type	1		325-325	
189	Late trade indicator	1		326-326	

Functionalities exception rules

Only one of the following three exception rules is allowed to be active at the same time.

CIF exception rule = D

When the trade is seen as dual listed, then the first 2 positions of the TRADER INITIALS (tag 66) will be filled with the original safekeeping id (Place of trade).
If the client does NOT have a CIF Exception rule equal to 'D', then TRADER INITIALS will be blank.

CIF exception rule = I

TRADER INITIALS (tag 66) will be filled with the all details.

When the trade is seen as dual listed, then the DUAL LISTED INDICATOR (tag 185) will be filled with the a 'D'.

CIF exception rule = F

When the trade is seen as dual listed, then the first 2 positions of the TRADER INITIALS (tag 66) will be filled with the original safekeeping id (Place of trade).

When the trade is seen as ETR/OTC, then position 5 of the TRADER INITIALS (tag 66) will be filled with an 'E'/'O'.

(The DUAL LISTED INDICATOR (tag 185) will not be filled.)

411 - Processed Settled Movement

A 'processed settled movement' is created as a result of **Collateral** movements in the form of pledged securities. These movements are not created as a result of a settlement of a gross trade.

Processed Settled Movement					
Tag no.	Fieldname	Len	Description / value	Field pos.	Mandatory filled
1	Record Code	3	411	1-3	yes
83	Release Code	3		4-6	yes
84	Processing Date	8	(in format CCYYMMDD)	7-14	Yes
85	Clearing Site Code	5		15-19	Yes
2	Account Type	5		20-24	Yes
3	Client Number	10		25-34	Yes
4	Account Number	10		35-44	Yes
5	Subaccount Number	10		45-54	Yes
6	Opposite Party Code	6		55-60	Yes
7	Product Group Code	2		61-62	Yes
9	Symbol	6		63-68	Yes
10	Type	1		69-69	
11	Expiration Date	8	(in format CCYYMMDD)	70-77	
12	Exercise Price	15	(including 7 decimals)	78-92	
13	Currency Code	3		93-95	Yes
14	Movement Code	2		96-97	Yes
68	Quantity Long Sign	1		98-98	
16	Processed Quantity Long	12	(including 2 decimals)	99-110	
68	Quantity Short Sign	1		111-111	
16	Processed Quantity Short	12	(including 2 decimals)	112-123	
28	Counter Value	18	(including 2 decimals)	124-141	
18	Counter Value D/C	1		142-142	
13	Counter Value Cur. Code	3		143-145	
23	Coupon Interest	18	(including 2 decimals)	146-163	
18	Coupon Interest D/C	1		164-164	

Processed Settled Movement					
Tag no.	Fieldname	Len	Description / value	Field pos.	Mandatory filled
34	Transaction Date	8	(in format CCYYMMDD)	165-172	Yes
42	ISIN Code	12		173-184	Yes
36	Depot Settled Reference	9		185-193	Yes
48	Value Date	8	(in format CCYYMMDD)	194-201	
50	Comment	21		202-222	
146	Depot ID	6		223-228	Yes
147	Safe Keeping ID	2		229-230	Yes
	Filler	281		231-511	
156	End of Line Mark	1	#	512-512	yes
	Total Length	512			

415 - Aggregates net settlements

Based on the generated netted settlement instructions, record code 415 provides the total nominal and value of the buys, total nominal and value of the sells, as well as the netted result of these values, which are equal to the settlement instructions.

This report forms an additional way to reconcile the gross trades versus the netted result in the settlement instructions, by providing the aggregated build-up of the trades of the settlement instructions.

Aggregated net settlements					
Tag no.	Fieldname	Len	Description / value	Field pos.	Mandatory filled
1	Record Code	3	415	1-3	yes
83	Release Code	3		4-6	yes
84	Processing Date	8	(in format CCYYMMDD)	7-14	yes
85	Clearing Site Code	5		15-19	yes
2	Account Type	5		20-24	yes
3	Client Number	10		25-34	yes
4	Account Number	10		35-44	yes
7	Product Group Code	2		45-46	yes
8	Exchange Code Trade	4		47-50	
9	Symbol	6		51-56	yes
42	ISIN Code	12		57-68	yes
13	Currency Code	3		69-71	yes
34	Transaction Date	8	(in format CCYYMMDD)	72-79	Yes
35	Settlement Date	8	(in format CCYYMMDD)	80-87	yes
92	Transaction origin	4		88-91	
182	Trade group identification	1		92-92	
146	Depot ID	6		93-98	yes
159	Settlement Instruction Reference	9		99-107	yes
157	Receive code	3		108-110	yes
183	Transaction quantity total buy	12	(including 2 decimals)	111-122	
157	Deliver code	3		123-125	yes

Aggregated net settlements					
Tag no.	Fieldname	Len	Description / value	Field pos.	Mandatory filled
183	Transaction quantity total sell	12	(including 2 decimals)	126-137	
157	Receive/Deliver code net	3		138-140	yes
183	Transaction quantity total netl	12	(including 2 decimals)	141-152	
172	Average price	18	(including 7 decimals)	153-170	
158	Settlement amount total buy	18	(including 2 decimals)	171-188	
18	Settlement amount D/C ind	1		189-189	
158	Settlement amount total sell	18	(including 2 decimals)	190-207	
18	Settlement amount D/C ind	1		208-208	
158	Settlement amount total netl	18	(including 2 decimals)	209-226	
18	Settlement amount D/C ind	1		227-227	
160	Place of safekeeping	11		228-238	yes
161	Place of settlement	11		239-249	yes
162	Buyer/Seller Context	8		250-257	
163	Buyer/Seller Code	11		258-268	
164	Buyer/Seller Account Code	12		269-280	
165	Rec/Del Agent Context	8		281-288	
166	Rec/Del Agent Code	11		289-299	
167	Rec/Del Agent Account code	12		300-311	
	Filler	200		312-511	
156	End of Line Mark	1	#	512-512	yes
	Total Length	512			

420 - Unsettled Position

The 'unsettled position' reflects the netted pending quantity (long or short) of one security per client-id, Safekeeping id, Depot id and Opposite party.

Unsettled Position					
Tag no.	Fieldname	Len	Description / value	Field pos.	Mandatory filled
1	Record Code	3	420	1-3	yes
83	Release Code	3		4-6	yes
84	Processing Date	8	(in format CCYYMMDD)	7-14	yes
85	Clearing Site Code	5		15-19	yes
2	Account Type	5		20-24	yes
3	Client Number	10		25-34	yes
4	Account Number	10		35-44	yes
5	Subaccount Number	10		45-54	yes
6	Opposite Party Code	6		55-60	yes
7	Product Group Code	2		61-62	yes
8	Exchange Code Trade	4		63-66	yes
9	Symbol	6		67-72	yes
10	Option Type	1		73-73	
11	Expiration Date	8	(in format CCYYMMDD)	74-81	
12	Exercise Price	15	(including 7 decimals)	82-96	
134	External Member	10		97-106	Yes in case of MTF gross trades
135	External Account	15		107-121	Yes in case of MTF gross trades
146	Depot ID	6		122-127	yes
147	Safe Keeping ID	2		128-129	yes
13	Currency Code	3		130-132	yes
16	Processed Quantity Long	12	(including 2 decimals)	133-144	
16	Processed Quantity Short	12	(including 2 decimals)	145-156	
31	Accr Coupon Interest	18	(including 2 decimals)	157-174	
18	Accr Coupon Interest D/C	1		175-175	
30	Mark to Market Value	18	(including 2 decimals)	176-193	

Unsettled Position					
Tag no.	Fieldname	Len	Description / value	Field pos.	Mandatory filled
18	Mark to Market Value D/C	1		194-194	
29	Valuation Price	15	(including 7 decimals)	195-209	
42	ISIN Code	12		210-221	yes
	Filler	290		222-511	
156	End of Line Mark	1	#	512-512	yes
	Total Length	512			

450 - Settlement Instruction

Every 'settlement instruction' record which is not a 'strange net' reflects the data of one Swift message instructed by EuroCCP. This could be a MT 540 (receive, free of payment), a MT 541 (receive, against payment), a MT 542 (delivery, free of payment) or a MT 543 (delivery, against payment).

The settlement instructions are sent from the point of view of EuroCCP. So in case the client Buys the Settlement instruction will state a Delivery (settlement amount DC will be 'C'), in case the client Sells the settlement instruction will state a Receive (settlement amount dc will be 'D').

The unique identification of a settlement instruction (record code 450) is maintained within the combination of Transaction date + Instruction reference + Deliver/Receive code. The identification will stay the same during the life cycle of the instruction (until the instruction is settled or cancelled). A settlement instruction is reported daily during its lifecycle.

The GSI status / reason fields will inform you of the latest status of the instruction.

In case of the Intraday CIF only settlement instructions concerning trades of previous business days are reported.

Strange net processing;

For all types of strange nets EuroCCP will maintain the following processing;

- 1) the settlement instruction will be split into 2 separate settlement instructions, one for the deliver and one for the receive side, each with a unique identification.
- 2) the settlement instruction will be reported/communicated to the CSD.

However, for the strange net scenario whereby after netting the Transaction quantity = zero, EuroCCP will, if the client so wishes, not sent settlement instructions to the CSD but only cash settlement will be triggered. If such a strange net occurs, one of the following actions will be taken;

- the settlement instruction will not be reported to the CSD. On settlement day these instructions will automatically settle and the settlement amount due, if present, will be booked. These instructions can be recognized by the field GSI Status.

Settlement Instruction					
Tag no.	Fieldname	Len	Description / value	Field pos.	Mandatory
1	Record Code	3	450	1-3	yes
83	Release Code	3		4-6	yes
84	Processing Date	8	(in format CCYYMMDD)	7-14	yes
85	Clearing Site Code	5		15-19	yes
2	Account Type	5		20-24	yes
3	Client Number	10		25-34	yes
4	Account Number	10		35-44	

Settlement Instruction					
Tag no.	Fieldname	Len	Description / value	Field pos.	Mandatory
7	Product Group Code	2		45-46	yes
8	Exchange Code Trade	4		47-50	
9	Symbol	6		51-56	yes
13	Currency Code	3		57-59	yes
157	Deliver/Receive Code	3		60-62	yes
183	Transaction Quantity	12	(including 2 decimals)	63-74	
171	Stamp Duty Ind.	1		75-75	
158	Settlement Amount	18	(including 2 decimals)	76-93	
18	Settlement Amount D/C	1		94-94	
34	Transaction Date	8	(in format CCYYMMDD)	95-102	yes
35	Settlement Date	8	(in format CCYYMMDD)	103-110	yes
42	ISIN Code	12		111-122	yes
159	Settlement Instruction Reference	9		123-131	yes
146	Depot ID	6		132-137	yes
160	Place of Safekeeping	11		138-148	yes
161	Place of Settlement	11		149-159	yes
162	Buyer/Seller Context	8		160-167	
163	Buyer/Seller Code	11		168-178	
164	Buyer/Seller Account Code	12		179-190	
165	Rec/Del Agent Context	8		191-198	
166	Rec/Del Agent Code	11		199-209	
167	Rec/Del Agent Account Code	12		210-221	
168	GSI Status	9		222-230	
169	GSI Status Reason	9		231-239	
174	GSI type	2		240-241	yes
173	Send indicator	1		242-242	yes
175	Original Instruction reference	9		243-251	

Settlement Instruction					
Tag no.	Fieldname	Len	Description / value	Field pos.	Mandatory
176	Previous Instruction reference	9		252-260	
177	Instruction id SA/AO	35		261-295	
178	Reference Custodian/CSD	35		296-330	
172	Average price	18	(including 7 decimals)	331-348	
170	Settlement Fee	18	(including 2 decimals)	349-366	
18	Settlement Fee D/C	1		367-367	
13	Settlement Fee Cur. Code	3		368-370	
179	Fail Fee	18	(including 2 decimals)	371-388	
18	Fail Fee D/C	1		389-389	
13	Fail Fee Cur. Code	3		390-392	
10	Type	1		393-393	Yes
11	Expiration Date	8	(in format CCYYMMDD)	394-401	
12	Exercise Price	15	(including 7 decimals)	402-416	
	Filler	95		417-511	
156	End of Line Mark	1	#	512-512	
	Total Length	512			yes

421 - Settled Position

The 'settled position' reflects the quantity (long or short) of one security per client id, Safekeeping id and Depot id. These records will report the collateral position of the client.

Settled Position					
Tag no.	Fieldname	Len	Description / value	Field pos.	Mandatory filled
1	Record Code	3	421	1-3	yes
83	Release Code	3		4-6	yes
84	Processing Date	8	(in format CCYYMMDD)	7-14	yes
85	Clearing Site Code	5		15-19	yes
2	Account Type	5		20-24	yes
3	Client Number	10		25-34	yes
4	Account Number	10		35-44	yes
5	Subaccount Number	10		45-54	yes
7	Product Group Code	2		55-56	yes
9	Symbol	6		57-62	yes
10	Option Type	1		63-63	
11	Expiration Date	8	(in format CCYYMMDD)	64-71	
12	Exercise Price	15	(including 7 decimals)	72-86	
146	Depot ID	6		87-92	yes
147	Safe Keeping ID	2		93-94	yes
13	Currency Code	3		95-97	yes
31	Accr. Coupon Interest	18	(including 2 decimals)	98-115	
18	Accr. Coupon Interest D/C	1		116-116	
16	Processed Quantity Long	12	(including 2 decimals)	117-128	
16	Processed Quantity Short	12	(including 2 decimals)	129-140	
30	Mark to Market Value	18	(including 2 decimals)	141-158	
18	Mark to Market Value D/C	1		159-159	
29	Valuation Price	15	(including 7 decimals)	160-174	
42	ISIN Code	12		175-186	yes
	Filler	325		187-511	
156	End of Line Mark	1	#	512-512	yes

Settled Position					
Tag no.	Fieldname	Len	Description / value	Field pos.	Mandatory filled
	Total Length	512			

600 - Processed Money Movement

A 'processed money movement' is used to report all money movements created as a result of transaction processing and all cash postings.

Processed Money Movement					
Tag no.	Fieldname	Len	Description / value	Field pos.	Mandatory filled
1	Record Code	3	600	1-3	yes
83	Release Code	3		4-6	yes
84	Processing Date	8	(in format CCYYMMDD)	7-14	yes
85	Clearing Site Code	5		15-19	yes
2	Account Type	5		20-24	yes
3	Client Number	10		25-34	yes
4	Account Number	10		35-44	yes
5	Subaccount Number	10		45-54	yes
6	Opposite Party Code	6		55-60	yes
7	Product Group Code	2		61-62	
13	Currency Code	3		63-65	yes
34	Transaction Date	8	(in format CCYYMMDD)	66-73	yes
48	Value Date	8	(in format CCYYMMDD)	74-81	yes
155	Journal Entry Amount	18	(including 2 decimals)	82-99	yes
18	Journal Entry Amount D/C	1		100-100	yes
40	Journal Account Code	4	(including 0 decimals)	101-104	yes
52	Gross Position Indicator	1		105-105	yes
49	Cash Balance Description	24		106-129	
36	Cash Balance Reference	9	(including 0 decimals)	130-138	yes
	Filler	373		139-511	
156	End of Line Mark	1	#	512-512	yes
	Total Length	512			

610 - Cash Position

The 'cash position' reflects the gross or net amount of one journal amount per client id, currency code.

Cash Position					
Tag no.	Fieldname	Len	Description / value	Field pos.	Mandatory filled
1	Record Code	3	610	1-3	yes
83	Release Code	3		4-6	yes
84	Processing Date	8	(in format CCYYMMDD)	7-14	yes
85	Clearing Site Code	5		15-19	yes
2	Account Type	5		20-24	yes
3	Client Number	10		25-34	yes
4	Account Number	10		35-44	yes
5	Subaccount Number	10		45-54	yes
13	Currency Code	3		55-57	yes
41a	Cash Amount Identifier	8		58-65	yes
33	Cash Position Change	18	(including 2 decimals)	66-83	
18	Cash Position Change D/C	1		84-84	
32	Cash Position New	18	(including 2 decimals)	85-102	
18	Cash Position D/C	1		103-103	
41b	Cash Position Description	40		104-143	
51	Currency Price	15	(including 7 decimals)	144-158	
	Filler	353		159-511	
156	End of Line Mark	1	#	512-512	yes
	Total Length	512			

910 - Trailer

The 'trailer' record is a check record containing one line, which is always present.

Trailer Record					
Tag no.	Fieldname	Len	Description / value	Field no.	Mandatory
1	Record Code	3	910	1-3	yes
83	Release Code	3		4-6	yes
84	Processing Date	8	(in format CCYYMMDD)	7-14	yes
85	Clearing Site Code	5		15-19	yes
99	Holding Number	10		20-29	
2	Account Type	5		30-34	Yes
3	Client Number	10		35-44	Yes
43	Report Date	8	(in format CCYYMMDD)	45-52	Yes
44	Total Number of Records	8		53-60	Yes
181	EuroCCP BIC code	11		61-71	Yes
184	Delta file sequence number	2		72-73	
	Filler	438		74-511	
156	End of Line Mark	1	#	512-512	yes
	Total Length	512			

3. Field numbers, names and descriptions

1. Record code

Format: numeric

Code used to identify the record type

2. Account type

Format: alphanumeric

Code that indicates for instance if the client's business is "segregated" (code: CLNT=CLIENT) or "non-segregated" (code: HSE=HOUSE).

Every client number has also an SUSP (= suspense) account type for transactions and positions which are booked incorrectly. In principle, the SUSP account type should always be empty. The account type COLL will be used for the Client collateral account

3. Client number

Format: numeric.

A unique code that identifies the client.

4. Account number

Format: numeric.

An unique code that identifies an account. Every client number has at least one account number.

5. Subaccount number

Format: numeric.

An unique code that identifies the sub-account within the account. Every account has at least one sub-account.

6. Opposite party code

Format: alphanumeric.

The identification of the counter party.

For regular trade execution on the MTF platform the Opposite Party code "MCFCHI" (MCF Clearing House Information) will be used.

7. Product group code

Format: alpha numeric

A code what specifies the product group.

Possible values:

CL Claims
BO Bond
SD Stock dividend
ST Stock
RI Rights

8. Exchange code trade

Format: alphanumeric

A code in the Unsettled Movement, Unsettled Position and Global Settlement Instruction which specifies the market where the original trade was executed. This code reflects the official Market Identification Code ("MIC") as issued by SWIFT (ISO 15022).

In case of the Global Settlement Instruction the exchange code trade **may** be <empty>, in this case the instruction has been netted across MTF's (/exchanges).

Examples :

MIC AQUIS Exchange	; AQXE
MIC BATS Trading Limited	; BATE
MIC BURGUNDY	; BURG
MIC CHI-X Europe Ltd.	; CHIX
MIC NASDAQ OMX OSLO	; FNSE
MIC ITG MTF	; ITGX
MIC TOM MTF	; TOMX
MIC TURQUOISE MTF	; TRQX
MIC NASDAQ OMX Stockholm	; XSTO
MIC NASDAQ OMX Helsinki	; XHEL
MIC NASDAQ OMX Copenhagen	; XCSE
MIC FNSE Norway	; FNSE

9. Symbol

Format: alphanumeric.

A code, issued by EuroCCP which specifies the product.

10. Option type

Format: alphanumeric.

Will be empty for all product groups presently reported.

11. Expiration date

Format: date (CCYYMMDD).

Will be empty for all product groups presently reported.

12. Exercise price

Format: numeric.

Will be empty for all product groups presently reported.

13. Currency code

Format: alphanumeric.

A unique code identifying the currency.

Possible values:

EUR	Euro
CHF	Swiss Franc
DKK	Danish Crown
GBP	British Pound
JPY	Japanese Yen
NOK	Norwegian Crown
PLN	Polish Zloty
SEK	Swedish Crown
TRY	Turkish Lira
USD	US Dollar

14. Movement code

Format: alphanumeric.

A code, issued by EuroCCP, identifying the type of transaction.

Possible values:

Mov code	Description	Rec code 409/410	Rec code 411
01	Trade	*	
04	Trade correction	*	
05	Trade transfer	*	
06	Trade balance	*	
07	Trade out	*	
08	Trade in	*	
15	position out		*
16	position in		*

Code 01 identifies a gross trade executed on a trading platform.

Codes 04 to 08 are the result of corrections / cancels of gross trades.

The code 04 (correction) represents the removal of the original gross trade, the code 05 (transfer) identifies the transaction that will take its place.

The code 06 (balance) concerns a partial transfer (for part of the quantity of the original trade), for the remainder of the quantity a balance movement is created. (these movements are only created for Spanish trades as result from the Re-alignment, Ownership or Hold/Release processing).

Code 07 (cancellation) removes a single gross trade.

Code 08 is the result of a manual correction by the backoffice EuroCCP.

The backoffice can correct a trade manually which will result in a trade out (07) and a trade in (08) transaction.

Code 15 is used by the backoffice EuroCCP to remove a Collateral (pledged) position.

Code 16 is used by the backoffice EuroCCP to enter a Collateral position.

15. Buy/Sell code

Format: alphanumeric.

One character specifying whether the transaction was a buy or a sell.

Possible values:

B	Buy
S	Sell

16. Processed quantity long / Processed quantity short

Format: numeric.

The volume concerning one transaction or position.

Processed quantity long is filled when the transaction increases the Long position (Buy Sell code is equal to "B" and Movement code is equal to: "01" (trade), "05" (trade trf), "06" (trade bal), "08" (trade in) or "16" (pos in))

OR

in case the transaction decreases the short position (Buy Sell code is equal to "S" and Movement code is equal to "04" (trade corr), "07" (trade out) or "15" (pos out)).

Processed quantity short is filled when the transaction increases the Short position (Buy Sell code is equal to "S" and Movement code is equal to: "01" (trade), "05" (trade trf), "06" (trade bal), "08" (trade in) or "16" (pos in))

OR

in case the transaction decreases the long position (Buy Sell code is equal to "B" and Movement code is equal to "04" (trade corr), "07" (trade out) or "15" (pos out)).

18. D/C indicator

Format: numeric.

Possible values:

D Debit

C Credit

19. Clearing fee

Format: numeric.

The fee calculated by EuroCCP.

20. Transaction price

Format: numeric.

The price of the transaction.

23. Coupon Interest

Format: numeric.

The amount of interest gained on an interest-bearing product.

24. Effective value

Format: numeric.

The effective value is calculated as follows: Quantity yes Transaction price / pricing unit (if applicable).

25. External transaction id exchange

Format: alphanumeric.

This code reflects the allocated execution ID to the executed transaction by the MTF platform

The transaction has two sides, each side has the same id preceded by the side (buy sell code).

The transaction will keep its ID until it is netted or removed by a cancel/correction.

Upon request by the client the information from this tag and tag 180 (External position account id) may be swapped for the platforms SGMX, XSMP, ALXB, ALXL, ALXP, ENXL, MLXB, XAMS, XBRU, XLIS, XMLI and XPAR.

28. Counter value

Format: numeric; field will be empty.

29. Valuation price

Format: numeric.

Price used by EuroCCP to mark the position. The last known middle of the bid and ask side of the product is used

30. Mark to Market value

Format: numeric.

The valuation price multiplied by the long or short position

31. Accrued Coupon Interest

Format: numeric.

The accrued coupon interest is the amount of coupon interest to be paid/received on an interest bearing product

32. Cash position new

Format: numeric.

The total cash position broken down to account, cash title and symbol after the last known changes are processed.

33. Cash position change

Format: numeric.

The mutations in the cash position per account per cash title.

34. Transaction date

Format: date.

Date on which the transaction was executed.

35. Settlement date

Format: date.

The date on which the Opposite Party is expected to receive or is expected to pay for the product to be settled.

36. Unsettled / Depot settled / Cash balance reference

Format: numeric.

A number issued by EuroCCP which, in combination with the Transaction Date, uniquely identifies the transaction.

39. Order number

Format: alphanumeric

A number, issued by the MTF platform, related to the order initiated by the trading participant.

40. Journal Account Code*Format: alphanumeric*

A code issued by EuroCCP that represents the client's cash ledger

Jrnl acc code	Grosss pos ind*	Journal account description
1001	G	COST OF STRANGE NET
1030	G	COUPON INTEREST
3410	G	INTEREST EXPENSE CASH
3500	G	PAYMENT INTEREST CASH COLL.
3810	G	INTEREST INCOME CASH
3811	G	CORR INTR INC CASH
4004	G	EUROCCP CLEARING FEE
4005	G	EUROCCP INT MATCHING CLEARING FEE
4047	G	FAIL MANAGEMENT FEE
4048	G	BUY-IN ADMINISTRATION FEE
4403	G	CUSTODY FEES AAB COLL.ACCOUNTS
8043	G	SAFE CUSTODY FEE (INTERNAL)
8044	G	SAFE CUSTODY FEE (THIRD PARTY)
8210	G	CASH WITHDRAWAL
8230	G	CASH DEPOSIT
8600	G	TRANSFER INTERCOMPANY
9000	N	PAY/REC COST OF
9050	N	INTEREST CASH COLL PAY/REC
9200	N	SEATS AND GUARANTEES
9410	N	ACCRUED INTEREST CASH

*: Indicator if cash amount concerns an interest carrying amount ("G") or a Pro Memory amount ("N"). See also tag 52.

41a. Cash Amount Identifier*Format: alphanumeric.*

A combination of 3 attributes identifying the cash amount.

A cash amount can be a cash, a payable/receivable, Mark to Market or other amount.

Attribute 1: the cash identifier:

Four digit field filled with the Journal Account code. In case of a Mark to Market value, the field is filled with '0000'.

Attribute 2: the product group code:

The product group code of the product that resulted in the cash amount (see also code 7). In case of an cash interest booking, the product group code is empty.

Attribute 3: the Mark to Market identifier:

A code making the distinction between cash, payable/receivable or Mark to market amounts.

Possible values:

- '01' for amounts that originate from Cash
- '02' for amounts that originate from Payable / Receivable
- '03' for amounts that originate from Cash dividend
- '05' for amounts that originate from Mark to Market Unsettled
- '06' for amounts that originate from Mark to Market Settled Long
- '07' for amounts that originate from Mark to Market Settled Short
- '08' for amounts that originate from Mark to Market Coupon Settled
- '09' for amounts that originate from Counter Values
- '11' for amounts that originate from Mark to Market Coupon Unsettled

41b. Cash amount description*Format: alphanumeric.*

The textual explanation of the Cash amount identifier.

Examples 41a and 41b:

<u>Cash amount identifier</u>	<u>Cash amount description.</u>
1000ST01	Cost of Stock (netted)
3410 01	Interest cash expense
9000ST02	Pay/rec cost of Stocks
0000ST05	Mark to Market Unsettled Stock

42. ISIN code*Format: alphanumeric*

The international standardized code identifying the product

43. Report date

Format: date

The date on which the client interface information was created (format CCYYMMDD).

44. Total number of records

Format: numeric.

The total number of entries, including the trailer record, created on the client information interface.

48. Value date

Format: date

The value date of the financial posting.

49. Cash balance description

Format: alphanumeric.

A comment field issued by EuroCCP, describing the specific financial amount. In case of a manual entered trade the Cash balance description contains the reference number of the trade that the money transaction originated.

Examples:

-CLEARED TRADES-
-SETTLEMENT -
-CORRECTED TRADES-

50. Comment

Format: alphanumeric.

Optional field.

In case of record code 409/410 it will contain the first 9 positions retrieved from the "free text" field from the MTF fix message (tag 1).

For more information see paragraph 5. **Tag1 processing**.

51. Currency price

Format: numeric.

Most recent valuation price of the currency in the record referring to the Euro. In case of Euro records, the currency price is '1'.

52. Gross position indicator

Format: alphanumeric.

Indicator if cash amount concerns an interest carrying amount ("G") or a Pro Memory amount ("N").

Example of Gross a like payable/receivable cash, estimate items, mark to market values etc.

Possible values:

G Gross
N Net

66. Trader initials

Format: alphanumeric; field will be empty

Upon request by the client this field can be filled in a different way.

See layout specification of record codes 409 and 410.

68. Quantity long sign / Quantity short sign

Format: numeric.

A field belonging to the quantity, indicating whether the related amount is zero or positive.

Possible values:

0 positive or zero amount

83. Release code

Format: numeric.

Code representing the CIF version

84. Processing date

Format: date.

The date on which EuroCCP generated the data.

85. Clearing site code

Format: alphanumeric.

Code issued by EuroCCP representing the processing MCF entity.

Possible value: "MCF"

88. Executing trader ID

Format: alphanumeric; field will be empty

90. ULV trading unit

Format: numeric.

Trading unit of the underlying value

Possible value:

00000010000

92. Transaction origin

Format: alphanumeric

Code indicating if the Trading Participant has executed the trade on the platform as an Agent or Principal.

Possible values:

AGNT Agent
PRCP Principal

The order capacities at trading level are converted by EuroCCP following the below table:

Order capacity	Converted by EuroCCP into:	Reported by EuroCCP to clients
Agent	-	Agent
Principal	-	Principal
Dealing on own account (DEAL)	Principal	Principal
Any other trading capacity (AOTC)	Agent	Agent
Matched Principal (MTCH)	Principal	Principal
Riskless Principal	Principal	Principal

99. Holding number

Format: numeric; field will be empty

134. External Member

Format: alphanumeric.

Will be filled with a code allocated by the MCF to recognize the Clearing Participant.

135. External Account

Format: alphanumeric.

Field will be filled with concatenation of the BIC of the Trading Participant as allocated by the MTF platform followed by the first position of TAG1 (account). This last position specifies if the transaction will be posted within the segregated ("C" =client) or non segregated ("H" = House) account of the Clearing participant.

Sample:

MTGEBCEBE03 C

MTBEFYTEB05 H

Only in case the execution concerns an Irish fund and the Trading Participant has executed the trade as an Agent the field will be filled with the concatenation of the BIC of the Trading Participant as allocated by the MTF platform followed by the letter "A".

146. Depot id

Format: alphanumeric.

Name of the safe keeping company.

147. Safe keeping id

Format: alphanumeric

Code that indicates the place where the securities are to be settled.

Possible values:

AT	Austria	HU	Hungary
BE	Belgium	IE	Ireland
CH	Switzerland	IT	Italy
CZ	Czech republic	LU	Luxembourg
DE	Germany	NL	Netherlands
DK	Denmark	NO	Norway
EB	Euroclear Bank	PL	Poland
ES	Spain	PT	Portugal
FI	Finland	SE	Sweden
FR	France	TR	Turkey
GB	Great Britain		

149. Time stamp

Format: numeric

The time of execution (expressed in GMT) retrieved from the gross trade execution as received from the MTF.

Field can be empty in case of a correction.

150. Transaction type

Format: alphanumeric

A code indicating the type of transaction.

Possible values:

STD Standard (default)

IMT Internal matched trade

ETR Upon request by the client this field can be filled for ETR trades

155. Journal amount entry

Format: numeric

Amount related to the journal account in question

156. End of line mark

Value: #

157. Deliver/Receive code

Format: alphanumeric

Code representing the consequences of a buy of the client (=delivery) or sell of the client (=receive)

Possible values:

DEL Delivery
REC Receipt

158. Settlement amount

Format: numeric

Amount related to the settlement

159. Instruction reference

Format: numeric

Code, issued by EuroCCP, to identify the settlement instruction.
The Instruction Reference is not reported in the record code 410 of the Standard Intraday CIF file.

160. Place of safekeeping

Format: alphanumeric

BIC code of the safekeeping location.

161. Place of settlement

Format: alphanumeric

BIC code of the settlement location. The place of settlement is always equal to the place of safekeeping.

162. Buyer/Seller context

Format: alphanumeric

Identification of the Buyer/Seller code from Swift field 95R (e.g. 'BIC' or 'ECLR')

163. Buyer/Seller code

Format: alphanumeric

Code related to the Buyer/Seller context, identifying the Clearing Participant.

164. Buyer/Seller account code

Format: alphanumeric

Account code of the Clearing Participant.

165. Rec/Del agent context

Format: alphanumeric

Identification of the Receipt/Delivery code from Swift field 95R (e.g. 'BIC' or 'ECLR')

166. Rec/Del agent code

Format: alphanumeric

Code related to the Buyer/Seller context, identifying the Settlement Agent.

167. Rec/Del agent account code

Format: alphanumeric

Account code of the Settlement Agent.

168. GSI status

Format: alphanumeric

This field will contain one of the following values:

'STRNG NET' : The settlement instruction contains a strange net which, upon request of the client, will not be resolved. The settlement will, without involvement of a CSD, take place on settlement date. Any settlement amount due will be booked.

<empty> No MT548 status has been been received representing the status of the settlement instruction.

Other values : The settlement instruction has been sent to the CSD, the code from Swift (MT 548 tag 25D) representing the status of the settlement has been received.

Examples MT548:

TAG 24B	TAG 25D
CAND	IPRC/CAND or CPRC/CAND
CANP	IPRC/CANP or CPRC/CANP
DEND	CPRC/DEND or CALL/DEND
NMAT	MTCH/NMAT
PACK	IPRC/PACK or CPRC/PACK
PEND	SETT/PEND
PENF	SETT/PENF
REJT	IPRC/REJT or CPRC/REJT or SPRC/REJT

CACK CALL/CACK
PPRC IPRC/PPRC

169. GSI status reason*Format: alphanumeric*

Optional code from Swift (MT 548 tag 24B), representing the reason of the status as mentioned in code 168. This field is only filled when the MCF has sent out the settlement instructions (T+1 in general).

See for all possible values Swift code MT 548 tag 24B.

170. Settlement fee*Format: numeric.*

The fee calculated by EuroCCP, based upon the settlement instruction.

171. Stamp duty Ind.*Format: alphanumeric.*

Possible values:

'Y' : Yes

'N' : No

172. Average price

The average price of the settlement instruction created.

173 Send indicator*Format: alphanumeric*

The send indicator informs the client whether the settlement instruction has been sent to the CSD.

Possible values:

'Y' : Yes

'N' : No

174 GSI type*Format: alphanumeric*

The GSI type informs the client of the type of GSI reported.

Possible values:

10 - Newly created as a result of gross trade

11 - Newly created as a result of a cancel / duplicate action by the Backoffice EuroCCP

- 12 - Newly created as a result of a cancel / split action by the Backoffice EuroCCP.
- 13 - Newly created as a result of a correction by the Backoffice EuroCCP.
- 14 - Newly created as a result of a Corporate Action.
- 20 - Pending / overdue instruction at the CSD
- 21 - Pre-cancelled (The cancellation of the instruction has been requested but no confirmation of the cancellation has been received yet).
- 30 - Cancelled as a result of a duplicate
- 31 - Cancelled as a result of a split
- 32 - Cancelled as a result of a correction by the backoffice EuroCCP
- 40 - Partially settled
- 41 - Fully settled
- 42 - Fully settlement of a strange net instruction

175 Original Instruction reference*Format: see Settlement Instruction Reference field*

In case the settlement instruction has been created as a result of a previously reported settlement instruction (e.g. in case of a 'split' or 'cancel duplicate') this field is filled with the Settlement Instruction reference number of the originally created settlement instruction.

176 Previous Instruction reference*Format: see Settlement Instruction Reference field*

In case the settlement instruction has been created as a result of a previously reported settlement instruction (e.g. in case of a 'split' or 'duplicate') this field is filled with the instruction reference of the Instruction is was generated from.

Note: In case of the first 'split' the fields 'Original Instruction Reference' and 'Previous Instruction Reference' will both contain the same value. In case of the second, third, etc. 'split' the values will differ.

177 Instruction ID SA/AO*Format: alphanumeric*

The Swift settlement reference field from the Settlement agent / Operating Account.

178 Reference Custodian / CSD*Format: alphanumeric*

The Swift settlement instruction reference field from the Custodian / CSD.

179 Fail fee

Format: numeric

The fail fee amount calculated **today** in case of a failed settlement. This amount is indicative, the definite amount to be charged will be part of the monthly invoice.

180 External position account id.

Format: alphanumeric

Optional field, contains the “free text” field received in tag 1 from the FIX trade message.

For the platforms SGMX, XSMP, ALXB, ALXL, ALXP, ENXL, MLXB, XAMS, XBRU, XLIS, XMLI and XPAR this field will contain the Trading Reference as reported by the platform to the clients.

For more information see paragraph **5. Tag1 processing**.

Upon request by the client the information from this field and field 25 (External Transaction ID Exchange) may be swapped for the platforms SGMX, XSMP, ALXB, ALXL, ALXP, ENXL, MLXB, XAMS, XBRU, XLIS, XMLI and XPAR.

181 EuroCCP BIC code

Format: alphanumeric

Will always be filled with ‘EMCFNL2A’.

182 Trade group code

Format: alphanumeric; field will be empty

183 Transaction quantity (total buy/sell/net)

Format: numeric.

The quantity concerns:
 the total of all buys related to one settlement instruction or
 the total of all sells related to one settlement instruction or
 the total of all buys and sells related to one settlement instruction.

184 Delta file sequence number

Format: alphanumeric.

This field specifies the number of the Delta Intraday CIF file reported. Starts daily with number 01. In case the client opted for Delta Intraday CIF file reporting also the EOD CIF file trailer record will contain the (last) Delta file sequence number.

In case the client did not opt for the Delta Intraday CIF file reporting this field will be filled with spaces.

185 Dual listed indicator

Format: alphanumeric.

Possible values;

<empty> - not a dual listed trade

‘D’ - a dual listed trade.

‘S’ - trade with designated depot ID.

D: Some equity instruments are traded on more than one reference market and settled in a different CSD in each case. These are sometimes referred to as “dual listed ISINs”. Where an alternate market, such as an MTF, offers trading to match both reference markets a method is required to differentiate the instruments as they will have the same ISIN and often the same currency. This indicator will separate the Dual listed trades from the non-Dual listed trades. The Safekeeping ID (tag 147) has been changed to the new code.

S: Some products have the designated depot: SICVRS

FR0000121261	FR0000130213	FR0010040865	FR0000031023
FR0000045619	FR0000064123	FR0000064164	FR0000065393
FR0000121295	MC0000031187	FR0000076952	FR0000076986
FR0000079659			

186 Place of trade

Format: alphanumeric.

The execution / venue segment where it differs from the Safe keeping ID or Country of issuer. This field will always show the original safekeeping id as received from the MTF.

187 Country of issuer

Format: alphanumeric.

The Country of issuer if the Place of trade is not the place where the ISIN will be settled.

188 Trade type

Format: alphanumeric.

Possible values;

<empty> - regular equity trade

'O' - OTC trade

'E' - ETR trade.

Code that indicates the type of trade.

189 Late trade indicator

Format: alphanumeric.

Code that indicates if the OTC/ETR trade was executed past the regular trading hours. This is determined by the time stamp as delivered to EuroCCP by the Exchange / Platform.

For On Order book executions this field is left <empty>

For OFF Orderbook executions it will be filled as follows:

0 : Time Stamp lies before 17:35 CET.

1 : Time stamp lies on or after 17:35 but before 18:00 CET

2 : Time stamp lies on or after 18:00 CET

This field will be active as from Jan 1st 2015.

4. Strange net processing

The following strange net instructions are recognized:

4.1. Delivery instructions with a debit settlement balance.

4.2. Receipt instructions with a credit settlement balance.

4.3. Instructions with a netted zero settlement balance.

The instruction will, depending on the clients wishes, be resolved or not.

In case the instruction is to be resolved two separate settlement instructions will be created, one for the deliver and one for the receipt side, both instructions will be sent to the CSD .

In case the instruction must not be resolved a Free of Payment instruction will be communicated to the CSD.

In case of 1 and 2 the cash balance will be settled the moment the (last part of the) Free of Payment instruction is settled.

The settlement balance will be booked on the journal account 1001 'COST OF STRANGE NET '.

If the client wishes to internally fund the settlement balance an extra booking is performed and the settlement balance is booked reversed on the journal account 8210 (CASH WITHDRAWAL) or 8230 (CASH DEPOSIT).

The instruction will not have a separate status with which the FOP / cash instruction can be recognized.

4.4 Instructions with a netted zero quantity to deliver/receipt.

The instruction will, depending on the clients wishes, be resolved or not.

In case the strange net is to be resolved two separate settlement instructions will be created, one for the deliver and one for the receipt side, both instructions will be sent to the CSD .

In case the strange net must not be resolved the settlement instruction will not be sent to the CSD. An instruction of this type can be recognized by the GSI status which will be filled with the text: 'STRGN NET'.

On the contractual settlement date the pending instruction will be settled. The GSI status will change to 'PRE STTLD'. The settlement balance will be booked on the journal account 1001 'COST OF STRANGE NET '.

If the client wishes to internally fund the settlement balance an extra booking is performed and the settlement balance is booked reversed on the journal account 8210 (CASH WITHDRAWAL) or 8230 (CASH DEPOSIT).

5. Tag1 processing.

Tag1 is used by most Multilateral Trading Facilities to provide information to both the Central Counter party and the Clearing Participants, we refer to this information as “free text “.

Tag 1 always starts with the Client (C) or House (H) indicator. It may be followed by any information supplied by the MTF. If this data is provided the Client or House indicator must be followed by a colon (:).

The Client / House indicator is placed after the Trading BIC in field the External Account (see tag 135).

The first 9 digits after the (1st) colon are placed in the comment field (tag 50)

All digits after the (1st) colon field are placed in the External position account field (tag 180).

Examples

Tag1 from MTF message	CIF Tag 50 Comment	CIF Tag 180 External position account id.
C:1234	1234	1234
H:		
H		
H: 1234	1234	1234
H:1234:ABCD:5678	1234:ABCD	1234:ABCD:5678

The Euronext Exchanges SGMX, XSMP, ALXB, ALXL, ALXP, ENXL, MLXB, XAMS, XBRU, XLIS, XMLI and XPAR use Tag1 to also distribute the Trading reference. an 8-digit numeric field.

As the trading reference of these platforms differ from the reference they provide to the CCP, the platforms place the trading reference in TAG 1, after a [:].

If the trading members provide the “free text” to the platforms, this information will be reported after the trading reference, whereby the differentiating character is also a colon.

The Client / House indicator is placed after the Trading BIC in field the External Account (see tag 135).

The 8 digits after the 1st colon is placed in the External position account id field (tag 180).

The first 9 digits after the 2nd colon is placed in the Comment field (tag 50).

Tag1 from Nyse Arca, Smartpool and SigmaX	CIF Tag 50 Comment	CIF Tag 180 External position account id.
C:00000789		00000789
H:00000678:QX1234	QX1234	00000678