

FIF SPECIFICATIONS

European Central Counterparty N.V.

Version 1.13

FINAL VERSION

Document history

Version:	Date:	Chapter / Field:	Information:
1.0	16-12-2009	Introduction	Information concerning Fee invoice File
1.1	26-03-2010	Introduction (naming conventions)	File -me changed
1.2	01-07-2010	New fee type MRF (monthly recap fee)	New fee type
1.4	06-09-2012	New fee types	
1.5	10-01-2013	New fee type ISS fee	Interoperable settlement surcharge fee
1.6	23-12-2013	Rebranding	Minor textual adjustments
1.7	01-02-2014	New fee regime	Conform Fee regulations dated February 1 st 2014
1.8	17-11-2014	Amount adjustment	Amounts specifications adjusted conform the file specifications
1.9	11-12-2014	New fee types (LT1, LT2 and OFF)	
1.10	01-04-2015	New fee type LSS and changes to FAO fee	New fee type LSS ((Late Settlement fee). Layout of FAO fee is kept the same as the layout of the FAI fee.
1.11	01-02-2017	New fee types MRE	New fee type MRE for Euronext fee
1.12	01-06-2018	Change to fee type MRE	Introduction of MRE for Oslo Börse and Platform access connectivity fee
1.13	12-10-2018	MRE	Introduction of MRE for Borsa Italiana

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Introduction

1. Purpose

The FIF (Fee Invoice File) is meant for Clearing Participants connected to the EuroCCP services. The file contains detailed information concerning the Fees and Costs as reported on the monthly Fee Invoice.

2. Format

The data in the Fee Invoice 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. 20091223)

3. Setup

The data is accumulated within one file and created on client level, resulting in one file per client number.

Each file contains one Header, at least one Fee detail record and one Trailer record.

The different Fees / Costs are identified by the record type field.

4. Availability

The FIF file is available per secure e-mail or ftp (on request) at around 20.00h CET. As the file is created as part of our monthly invoicing procedure we cannot state the exact date on which it will be created.

5. Naming conventions

The data is always packed in a zip-file and is called: <client number>-FIF-MO.zip
E.g. 1234-FIF-MO.zip

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

<clientnumber>-FIF-MO.asc

The FIF EuroCCP file itself is called:

<transaction date>----<client number>-----cl-fif
e.g. 20091223----1234-----cl-fif

6. Further information

All questions concerning the layout can be directed to:

EuroCCP Business Support

Mail to: business.support@euroccp.com

FEE TYPES

Each fee or cost is identified by a Fee Type. See below for the list of available fee types.

BIF Buy-In Administration fee

See Regulation Fees and Penalties

“Buy-In Administration fee is based on the administrative costs of EuroCCP. An administration fee will be charged to the failing Clearing Participant (CP) as per the start of each individual buy-in procedure”. The CP will have received a notification from EuroCCP. Each BIF record identifies one failing Settlement Instruction and the Buy-in notification fee assigned.

CLE Clearing fee

See Regulation Fees and Penalties

Clearing fees are charged per execution using a Tiered Clearing fee schedule, based on the monthly average.

Executions where a charge per execution is performed (for instance on Rights) are excluded from the monthly calculations.

Only the CLE records where a charge per execution was performed will contain a fee amount.

The Platform access connectivity fee will be reported in the CLE.

The Clearing fee amounts calculated during the monthly process are part of the fee type ‘MRF’.

Each CLE record also contains the sum of the transactions cleared per day/per client/per account/per safekeeping and per trade data provider.

CMF CP membership fee

See Regulation Fees and Penalties

“The membership fee is a fee expressed as an amount per annum and is charged monthly. The fee will be applicable irrespective of whether the member involved has had any activity during the month”.

Only one CMF record is available per month.

CSA Individual Client Segregation Account fee

See Regulation Fees and Penalties

If a Clearing Participant wishes individual client segregation, EuroCCP will charge a fee per calendar month

FAC Fail management fee Variable compensation

See Regulation Fees and Penalties

FAI Fail management fee Ad Valorem (“to the value”)

See Regulation Fees and Penalties

“Fail management fees are charged for each failing settlement for each business day the obligation to deliver or receive Securities remains unsettled”.

Each FAI record identifies one failing Settlement Instruction and the Fail fee assigned.

FAO 3RD Party cost recovery

See Regulation Fees and Penalties

“Third party costs due to failed settlements charged by CSDs or Settlement Agents will be passed on to CPs who have failed to deliver, or who have failed to receive due to a lack of funds or a failure to instruct.”.

Each FAO identifies one failing Settlement Instruction and the fee assigned.

FAX Fail management Handling fee

See Regulation Fees and Penalties

“Fail management handling fees are charged for each Fail for each business day the obligation to deliver Securities remains unsettled”.

Each FAX record identifies one failing Settlement Instruction and the Handling fee assigned.

FRB Family fee rebate

See Regulation Fees and Penalties

“For CPs belonging to the same consolidating legal entity, the executions will be added together before applying the banded clearing fee schedule”.

If a rebate is calculated the rebates are proportionally divided across the CPs.

FRC Family rebate CAP

See Regulation Fees and Penalties

A monthly fee cap is introduced. The cap will be based on the monthly sum of clearing fees (MRF), the fees per execution (CLE) and the fixed fail fee component (FAX). The exceeding amount will be rebated/refunded.

IOF Interoperability

See Regulation Fees and Penalties

“Fees incurred due to the operation of the Interoperability Fund at Clearstream Banking S.A. will be passed on to the Clearing Participants making Deposits/Withdrawals in the Interoperability Fund”.

ISS Interoperability settlement surcharge fee

See Regulation Fees and Penalties

“A surcharge of € 0,12 (per interoperable CCP) applies to **clearing participants** who are active on interoperable markets”.

The interoperable settlement fee will be charged according to the following principles:

- The fee will apply to clearing participants upon settlement of any trade during a month in interoperable ISINs at a trading venue providing interoperability. Venues providing interoperability are: BATS CHI-X EUROPE, TURQUOISE, BURGUNDY, AQUIS, SIGMA X MTF, SMARTPOOL, UBS MTF, GETMATCHED, EQUIDUCT, TRAIANA and EURONEXT LONDON.
- Spanish ISINs and ETFs are excluded as those are currently not part of interoperability.
- If the clearing participant is eligible for the interoperable settlement fee, it will be applied to all settlements excluding the above mentioned in the first bullet. Currently there are three other interoperating CCPs. Therefore the current fee per settlement is $3 * €0,12 = €0,36$

IST Interest on cash Clearing fund account

Where the calculated interest on the Clearing fund account results in a negative amount the amount will be part of the invoice.

LOY Rebate Loyalty Fee

See Regulation Fees and Penalties

“If a CP commits to clear a number of geographical markets with EuroCCP, representing certain percentage of his average cleared volume with EuroCCP on certain months, then EuroCCP will cap the per item clearing fee for this CP”.

LPF Late payment penalty fee

See Regulation Fees and Penalties

“A penalty may be charged when full payment of the invoiced amount is not received within a certain time period. This penalty will be sent per invoice. This penalty will be charged on the next regular invoice to the party involved”.

LT1 Off Orderbook fee for trades submitted from and including 17:35 up to 18:00 CET

See Regulation Fees and Penalties

“The Off-order book clearing tariff applies for transactions executed outside the order book of an Exchange and for transactions submitted by a Platform or by Clearing Participants”.

LT2 Off Orderbook fee for trades submitted on or after 18:00 CET

See Regulation Fees and Penalties

“The Off-order book clearing tariff applies for transactions executed outside the order book of an Exchange and for transactions submitted by a Platform or by Clearing Participants”.

LTM Trading Participant per Exchange / Platform

See Regulation Fees and Penalties

“Trading Participants applying to the Exchanges or Platforms, who submit trades from 17:35 CET onwards, will be charged an additional Membership fee per Trading Participant per month per Exchange or Platform”.

LSS Late Spanish Settlement fee

See Regulation Fees and Penalties

“For the Spanish segment, late participant delivery settlements are charged a late settlement fee.

MRC Monthly rebate CAP

See Regulation Fees and Penalties

A monthly fee cap is introduced. The cap will be based on the monthly sum of clearing fees (MRF), the fees per execution (CLE) and the fixed fail fee component (FAX). The exceeding amount will be rebated/refunded.

MRE Exchange Clearing fee supplement

See Regulation Fees and Penalties

A monthly fee supplement based on a charge per execution. This fee is charged for executions performed on the Euronext exchanges (XAMS, XBRU, XLIS, XPAR, ALXB, ALXL, ALXP, ENXL, MLXB, XMLI), Oslo Börse (XOSL) and Borsa Italiana (MTAA, MTAH, ETFP).

MRF Clearing fee

See Regulation Fees and Penalties

“Clearing fees are charged per execution on a monthly basis based on the banded clearing fee schedule”.

MSC Miscellaneous fee and costs

All costs and or fees that are not part of any of the Fee types mentioned here will be made part of this fee type.

OFF Off Orderbook fee for trades submitted before 17:35 CET

See Regulation Fees and Penalties.

“The Off-order book clearing tariff applies for transactions executed outside the order book of an Exchange and for transactions submitted by a Platform or by Clearing Participants”.

REI Reimbursement

See Regulation Fees and Penalties

“For each partial settlement that is made at the request of EuroCCP in accordance with the Regulation Settlement, EuroCCP will

reimburse the Clearing Participant involved in the partial settlement”.

SET Settlement fee

See Regulation Fees and Penalties

SFF Swift funding fee

See Regulation Fees and Penalties

If a Clearing Participant has opted for non-standard strange net handling and the netting process results in a cash settlement only a fee will be charged for each cash settlement”.

SPF Spanish fee

See Regulation Fees and Penalties

“EuroCCP will charge a Clearing Participant with the Iberclear “short sale fine” as well as the Iberclear “late settlement fine” when the CP’s original delivery instruction towards EuroCCP is rejected by Iberclear”.

TMF TP membership fee

See Regulation Fees and Penalties

“The participant fee for Trading Participants will be charged to the Clearing Participant. It will be charged for each Trading Participant for which the Clearing Participant has issued a Statement of Authority”.

VPN Real-time confirmation feed fee

See Regulation Fees and Penalties

“EuroCCP will charge a fee per month (connectivity to both data centres).”

Header Record

The 'header' record will always be the first record in the file.

Header Record					
Tag N.	Field-me	Len	Description	Field N.	Mandatory filled
1	Record Code	3	Filled with '100'	1-3	Y
2	EUROCCP Clearing site code	6		4-9	Y
3	EUROCCP name	40		10-49	Y
4	Release Code	3	Filled with '001'	50-52	Y
5	Month charged	6	(in format CCYYMM)	53-58	Y
6	Time stamp	15	(in format CCYYMMDD-HHMMSS)	59-73	Y
7	Client Number	10		74-83	Y
8	Invoice number	20		84-103	Y
	Filler	408		104-511	
100	End of Line Mark	1	Filled with '#'	512-512	Y
	Total Length	512			

Fee Detail Record

The table below indicates which fields are always filled, optionally filled or never filled.

Fee Detail Record					Y = Mandatory filled O = Optionally filled - = never filled															
Tag nr	Fieldname	Length	Description	Field pos.	BIF	CLE	CMF	CSA	FAC	FAI	FAO	FAX	FRB	FRC	IOF	ISS	IST	LOY	LPF	
1	Record Code	3	Filled with '200'	1-3	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
7	Client Number	10		4-14	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
9	Processing Date	8	(in format CCYYMMDD)	15-21	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
10	Account Type	5		22-26	Y	Y	-	Y	Y	Y	Y	Y	-	-	Y	Y	Y	-	Y	Y
11	Account Number	10		27-36	O	Y	-	O	O	O	O	O	-	-	-	O	Y	-	O	O
12	Fee Type	3		37-39	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
13	Transaction Type Code	3		40-42	-	Y	-	-	-	-	-	-	Y	Y	-	Y	-	-	-	-
14	Safe Keeping ID	2		43-44	Y	Y	-	-	Y	Y	Y	Y	-	-	-	Y	-	-	-	O
15	Exchange Code Trade	4		45-48	O	Y	-	-	O	O	O	O	-	-	-	O	-	-	-	-
16	Currency Code	3		49-51	Y	Y	-	-	Y	Y	Y	Y	-	-	-	Y	Y	-	-	-
17	Opposite Party Code	6		52-57	Y	-	-	-	Y	Y	Y	Y	-	-	-	Y	-	-	-	-
18	Product Group Code	2		58-59	Y	Y	-	-	Y	Y	Y	Y	Y	-	-	Y	-	-	-	-
19	Transaction Date	8	(in format CCYYMMDD)	60-67	Y	Y	-	-	Y	Y	Y	Y	-	-	-	Y	-	-	-	-
20	Order Number	10		68-77	-	O	-	-	-	-	-	-	O	-	-	-	-	-	-	-
21	Total quantity	12		78-89	Y	Y	-	-	Y	Y	Y	Y	-	-	-	-	-	-	-	-
22	Total effective value	18	(including 2 decimals)	90-107	-	Y	-	-	-	-	-	-	-	-	-	-	-	-	-	-
23	Settlement Date	8	(in format CCYYMMDD)	108-115	Y	-	-	-	Y	Y	Y	Y	-	-	-	-	-	-	-	O
24	Buy Sell code	1		116-116	Y	-	-	-	Y	Y	Y	Y	-	-	-	-	-	-	-	-
25	Isin code	12		117-128	Y	-	-	-	Y	Y	Y	Y	-	-	-	-	-	-	-	-

Fee Detail Record					Y = Mandatory filled O = Optionally filled - = never filled														
Tag nr	Fieldname	Length	Description	Field pos.	BIF	CLE	CMF	CSA	FAC	FAI	FAO	FAX	FRB	FRC	IOF	ISS	IST	LOY	LPF
26	Settlement amount	18	(including 2 decimals)	129-146	Y	-	-	-	Y	Y	Y	Y	-	-	-	-	-	-	-
27	Settlement amount dc	1		147-147	Y	-	-	-	Y	Y	Y	Y	-	-	-	-	-	-	-
28	Settlement Instruction Reference	9		148-156	Y	-	-	-	Y	Y	Y	Y	-	-	-	-	-	-	-
29	Reason code	4		157-160	O	O	Y	O	Y	Y	Y	Y	O	O	O	O	O	O	O
30	Units	10		161-170	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
31	Fee amount booked	18	(including 2 decimals)	171-188	Y	O	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
27	Fee amount booked d/c	1		189-189	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
32	Fee currency code	3		190-192	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
33	Fee amount booked in EUR	18	(including 2 decimals)	193-210	Y	O	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
34	VAT amount	18	(including 2 decimals)	211-228	O	O	O	O	O	O	O	O	O	O	O	O	O	O	O
27	VAT amount DC	1		229-229	O	O	O	O	O	O	O	O	O	O	O	O	O	O	O
35	VAT amount in EUR	18	(including 2 decimals)	230-247	O	O	O	O	O	O	O	O	O	O	O	O	O	O	O
36	Fee currency conversion rate	15	(including 7 decimals)	248-262	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
37	Fee text	40		263-302	O	O	O	O	O	O	O	O	O	O	Y	O	O	Y	Y
38	Clearing participant BIC code	10		303-312	-	Y	Y	-	-	-	-	-	-	-	-	-	-	-	-
39	Trading Participant BIC code	15		313-327	-	Y	-	-	-	-	-	-	-	-	-	-	-	-	-
	Filler	184		328-511	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
100	End of Line Mark	1	Filled with '#'	512-512	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
	Total Length	512																	

The table below indicates which fields are always filled, optionally filled or never filled.

Fee Detail Record					Y = Mandatory filled O = Optionally filled - = Never filled														
Tag nr	Fieldname	Length	Description	Field pos.	LSS	LT1	LT2	LTM	MRC	MRE	MRF	MSC	OFF	REI	SET	SFF	SPF	TMF	VPN
1	Record Code	3	Filled with '200'	1-3	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
7	Client Number	10		4-14	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
9	Processing Date	8	(in format CCYYMMDD)	15-21	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
10	Account Type	5		22-26	Y	Y	Y	Y	-	-	-	O	Y	Y	Y	Y	Y	-	Y
11	Account Number	10		27-36	O	Y	Y	Y	-	-	-	O	Y	O	O	O	O	-	-
12	Fee Type	3		37-39	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
13	Transaction Type Code	3		40-42	-	Y	Y	-	Y	Y	Y	-	Y	-	Y	-	-	-	-
14	Safe Keeping ID	2		43-44	Y	Y	Y	-	-	-	-	O	Y	Y	Y	O	Y	-	-
15	Exchange Code Trade	4		45-48	O	Y	Y	Y	-	Y	-	O	Y	O	O	-	-	-	-
16	Currency Code	3		49-51	Y	Y	Y	-	-	-	-	O	Y	Y	Y	-	Y	-	-
17	Opposite Party Code	6		52-57	Y	-	-	-	-	-	-	-	-	Y	Y	-	-	-	-
18	Product Group Code	2		58-59	Y	Y	Y	-	-	-	Y	O	Y	Y	Y	-	-	-	-
19	Transaction Date	8	(in format CCYYMMDD)	60-67	Y	Y	Y	-	-	-	-	O	Y	Y	Y	-	-	-	-
20	Order Number	10		68-77	-	-	-	-	-	-	O	-	-	-	-	-	-	-	-
21	Total quantity	12		78-89	Y	Y	Y	-	-	-	-	-	Y	-	-	-	-	-	-
22	Total effective value	18	(including 2 decimals)	90-107	-	Y	Y	-	-	-	-	-	Y	-	-	-	-	-	-
23	Settlement Date	8	(in format CCYYMMDD)	108-115	R	-	-	-	-	-	-	-	-	Y	-	O	-	-	-
24	Buy Sell code	1		116-116	R	-	-	-	-	-	-	-	-	Y	-	-	-	-	-
25	Isin code	12		117-128	R	-	-	-	-	-	-	-	-	Y	-	-	-	-	-
26	Settlement amount	18	(including 2 decimals)	129-146	R	-	-	-	-	-	-	-	-	Y	-	-	-	-	-

Fee Detail Record					Y = Mandatory filled O = Optionally filled - = Never filled														
Tag nr	Fieldname	Length	Description	Field pos.	LSS	LT1	LT2	LTM	MRC	MRE	MRF	MSC	OFF	REI	SET	SFF	SPF	TMF	VPN
27	Settlement amount dc	1		147-147	R	-	-	-	-	-	-	-	-	Y	-	-	-	-	-
28	Settlement Instruction Reference	9		148-156	R	-	-	-	-	-	-	-	-	Y	-	-	-	-	-
29	Reason code	4		157-160	O	O	O	O	O	O	O	O	O	O	O	O	O	O	O
30	Units	10		161-170	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
31	Fee amount booked	18	(including 2 decimals)	171-188	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
27	Fee amount booked d/c	1		189-189	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
32	Fee currency code	3		190-192	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
33	Fee amount booked in EUR	18	(including 2 decimals)	193-210	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
34	VAT amount	18	(including 2 decimals)	211-228	O	O	O	O	O	O	O	O	O	O	O	O	O	O	O
27	VAT amount DC	1		229-229	O	O	O	O	O	O	O	O	O	O	O	O	O	O	O
35	VAT amount in EUR	18	(including 2 decimals)	230-247	O	O	O	O	O	O	O	O	O	O	O	O	O	O	O
36	Fee currency conversion rate	15	(including 7 decimals)	248-262	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
37	Fee text	40		263-302	O	O	O	O	O	O	O	Y	O	O	O	Y	Y	O	O
38	Clearing participant BIC code	10		303-312	-	Y	Y	Y	-	-	-	O	Y	-	-	-	-	Y	-
39	Trading Participant BIC code	15		313-327	-	Y	Y	Y	-	-	-	O	Y	-	-	-	-	Y	-
	Filler	184		328-511		-	-	-	-	-			-						-
100	End of Line Mark	1	Filled with '#'	512-512	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
	Total Length	512																	

Trailer record

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

Trailer Record					
Tag N.	Field-me	Len	Description	Field N.	Y = Mandatory filled O = Optionally filled - = Never filled
1	Record Code	3	Filled with '900'	1-3	Y
40	EUROCCP BIC code	10		4-13	Y
9	Processing Date	8	(in format CCYYMMDD)	14-21	Y
41	Total Number of Records	8		22-29	Y
	Filler	482		30-511	
100	End of Line Mark	1	Filled with '#'	512-512	Y
	Total Length	512			

Field numbers, names and descriptions

1. Record code

Format: numeric

Code used to identify the record type

2. Clearing site code

Format: alphanumeric.

Code issued by EuroCCP representing the processing EuroCCP entity.

Possible value: "MCF"

3. EuroCCP name

Format: alphanumeric.

4. Release code

Format: numeric.

Code representing the FIF version

5. Month charged

Format: CCYYMM

Identifies the month the invoice amounts relate to.

6. Time stamp

Format: CCYYMMDD-HHMMSS

Identifies the time of file creation.

7. Client number

Format: numeric.

A unique code that identifies the Client.

For the Clearing Participant that receives two FIF files, one for each Client number, the MRF records will be reported in one file only.

8. Invoice number

Format: alphanumeric

Identifies the Invoice the Fee Detail records relate to.

9. Processing date

Format: CCYYMMDD

Concerns the date on which the Fee amount booked has been calculated.

10. 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).

11. Account number

Format: numeric.

The unique code that identifies the account for which the fee has been calculated.

12. Fee type

Format: alphanumeric

A unique code that identifies the fee amount to be booked.

For possible values see the Introduction.

When necessary EuroCCP may add new fee types.

These new fee types may concern manually entered fee bookings by the EuroCCP back-office. They may be added without prior notice to the clients, the FIF record layout will not change as a result of these new fee types.

3. Transaction type

Format: alphanumeric

A code indicating the type of transaction.

The transaction type is mandatory filled in case the Clearing fee is trade-based and it does not concern a manual correction¹.

The transaction type is <empty> in case Clearing fee is order-based or it concerns a manual correction.

The transaction type is filled in case Settlement fee and it does not concern a manual correction.

Possible values:

STD	Standard (default)
IMT	Inter-I matched trade
PRE	Settlement fee in case of strange net settlement

14. Safe keeping id

Format: alphanumeric

Code that indicates the place where the securities are kept.

Examples:

AT	Austria
BE	Belgium
CH	Switzerland
DE	Germany
DK	Danmark
ES	Spain
FI	Finland
FR	France
GB	Great Britain
IE	Ireland
IT	Italy
NL	The Netherlands
NO	Norway
PT	Portugal
SE	Sweden

¹ See field FEE TEXT

15. Exchange code trade

Format: alphanumeric

A code 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).

Examples:

MIC CHIX Europe Ltd.	; CHIX
MIC BATS Trading Limited	; BATE
MIC NASDAQ OMX Stockholm	; XSTO
MIC NASDAQ OMX Helsinki	; XHEL
MIC NASDAQ OMX Copenhagen	; XCSE
MIC QUOTE MTF EUROPE	; QMTF
MIC BURGUNDY	; BURG
MIC TOM MTF	; TOMX
MIC FIRST NORTH NORWAY	; FNSE
MIC CATS STRUCTURED PRODUCTS	; CATS
MIC TURQUOISE	; TRQX

Please note that the Euronext platforms are reported as a group with code ENXT

16. Currency code

Format: alphanumeric.

A unique code identifying the currency of the product concerned.

Examples:

EUR	Euro
GBP	British Pound
USD	US Dollar
SEK	Swedish Crown
CHF	Swiss Franc

17. Opposite party code

Format: alphanumeric.

The identification of the external party concerned.

18. Product group code

Format: alpha numeric

A code what specifies the product group.

Examples:

ST Stock

BO Bond

19. Transaction date

Format: date.

Date on which the transaction was executed.

20. Order number

Format: alphanumeric

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

Will only be filled in case the Fee is order-based.

In case of a MRF record (Monthly Recap Fee) or a FRB (Family Rebate Fee) and the fee concerns Order fee this field will be filled with the text 'ALL ORDERS'.

21. Total quantity

Format: numeric

The total number of shares traded on the market specified.

Total quantity may be zero.

22. Total effective value

Format: numeric

The total effective value resulting from the executions performed on the market specified.

Total effective value may be zero.

23. Settlement date

Format: date.

The Intended Settlement date of the Settlement Instruction reported.

24. Buy/Sell code

Format: alphanumeric.

One character specifying whether the Settlement Instruction reported was a buy or a sell.

Possible values:

B Buy

S Sell

25. ISIN code

Format: alphanumeric

The international standardized code identifying the product of the Settlement Instruction reported.

26. Settlement amount

Format: numeric

The settlement amount of the Settlement Instruction reported.

27. DC

Format: alphanumeric.

Possible values:

D Debit

C Credit

28. Settlement Instruction reference

Format: numeric

Code, issued by EuroCCP, to identify the settlement instruction.

29. Reason code

Format: alphanumeric.

In case of Fail management fee the code from Swift (MT 548 tag 25D) representing the status of the failed settlement.

Examples MT548:

CLACK
CMIS
DMON
REJT

In other cases may be filled with 'NARR' specifying that the fee text will include the reason of the booking.

30. Units

Format: numeric

The number of units used to calculate the Fee amount booked.

For Clearing Fee this field specifies the number of executions cleared.

For Settlement Fee this field specifies the number of Settlement Instructions (partial/fully) settled.

For Fail Management Fee types this field specifies the number of fails.

For Reimbursement Fee this field specifies the number of reimbursements.

For Monthly Recap Fee (MRF) and Family Rebate FEE (FRB) this field specifies the number of units which formed the basis of the calculated Clearing fee. This is number of executions in case of STD / IMT fee or the number of orders in case of order fee.

For all other fee types this field will be filled with the value '1'.

31. Fee amount booked

Format: numeric.

The fee amount booked.

32. Fee currency code

Format: alphanumeric.

A unique code identifying the currency of the fee amount booked

33. Fee amount booked in EUR

Format: numeric.

The fee amount booked converted to EUR.

34. VAT amount booked

Format: numeric.

The VAT amount booked.

35. VAT amount booked in EUR

Format: numeric.

The VAT amount booked converted to EUR.

36. Fee currency conversion rate

Format: numeric.

The conversion rate of a currency to Eur.

37. Fee text

Format: alphanumeric.

A free format text field containing a description of manually entered Fee detail records. A manually entered fee type record may concern a correction.

38. External Member

Format: alphanumeric.

The EuroCCP member code of the Clearing participant.

39. Trading Participant BIC code

Format: alphanumeric.

The BIC code of the Trading Participant concatenated with the first position of TAG1 (account).

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'.

40. EUROCCP BIC code

Format: alphanumeric

Will always be filled with 'EMCFNL2A'.

41. Total number of records

Format: numeric.

The total number of records, including the header and trailer record.

100. End of line mark

Format: alphanumeric

Will always be filled with '#'.