

BCS

CC&G

API

Data Layouts

Ver 6.2

April 2019



London
Stock Exchange Group

Contents

Summary

| | | |
|------------|--------------------------------------|-----------|
| 1.0 | Introduction | 9 |
| 2.0 | Changes from previous version | 10 |
| 3.0 | Basic conventions | 11 |
| | 3.1 Field Types | 11 |
| | 3.2 Field Length and order of data | 11 |
| | 3.3 Mandatory fields | 12 |
| | 3.4 Special characters | 12 |
| | 3.5 GCM data management | 12 |

| | | |
|------------|---------------------------------|-----------|
| 4.0 | Zipped API layouts | 13 |
| 5.0 | Throttling | 14 |
| 6.0 | Subscriptions management | 17 |
| | 6.1 Data re-alignment | 17 |
| | 6.2 Intraday updates | 17 |

| | | |
|------------|--------------------------------------|-----------|
| 7.0 | DR Invocation | 19 |
| | 7.1 BCS Disaster Recovery | 19 |
| | 7.2 SOLA Full Site Disaster Recovery | 19 |

| | | |
|------------|--------------------|-----------|
| 8.0 | Markets | 20 |
| | 8.1 InquireMarkets | 20 |
| | 8.2 NotifyMarkets | 20 |

| | | |
|------------|---|-----------|
| 9.0 | Classes | 21 |
| | 9.1 InquireClasses (or InquireZipClasses) | 21 |
| | 9.2 NotifyClasses (or NotifyZipClasses) | 21 |

Data Layouts

April 2019

10.0 Clearing Members 24

| | |
|------------------------------------|----|
| 10.1 InquireClearingMemberCodes | 24 |
| 10.2 NotifyClearingMemberCodes | 24 |
| 10.3 InquireNonClearingMemberCodes | 25 |
| 10.4 NotifyNonClearingMemberCodes | 26 |

11.0 Series 28

| | |
|--|----|
| 11.1 InquireSeries (or InquireZipSeries) | 28 |
| 11.2 NotifySeries (or NotifyZipSeries) | 28 |
| 11.3 SubscribeSeries | 30 |
| 11.4 NotifySubSeries | 30 |

12.0 Positions 33

| | |
|--|----|
| 12.1 InquirePositions (or InquireZipPositions) | 33 |
| 12.2 NotifyPositions (or NotifyZipPositions) | 35 |
| 12.3 SubscribePositions | 38 |
| 12.4 NotifySubPositions | 38 |
| 12.5 InquireRectifications | 41 |
| 12.6 NotifyRectifications | 42 |
| 12.7 SubscribeRectifications | 43 |
| 12.8 NotifySubRectifications | 44 |
| 12.9 InquirePositionTransfers | 45 |
| 12.10 NotifyPositionTransfers | 46 |
| 12.11 SubscribePositionTransfers | 49 |
| 12.12 NotifySubPositionTransfers | 49 |
| 12.13 SubmitGrossPositionsRectification | 51 |
| 12.14 SubmitTransferPositionRequest | 52 |
| 12.15 SubmitTransferPositionConfirm | 54 |
| 12.16 SubmitTransferPositionDelete | 54 |

13.0 Contracts 56

| | |
|--|----|
| 13.1 InquireContracts (or InquireZipContracts) | 56 |
| 13.2 NotifyContracts (or NotifyZipContracts) | 57 |
| 13.3 InquireContractsByTime (or InquireZipContractsByTime) | 61 |
| 13.4 NotifyContractsByTime (or NotifyZipContractsByTime) | 62 |
| 13.5 SubscribeContracts | 66 |
| 13.6 NotifySubContracts | 67 |
| 13.7 InquireContractTransfers | 71 |
| 13.8 NotifyContractTransfers | 72 |
| 13.9 SubscribeContractTransfers | 75 |
| 13.10 NotifySubContractTransfers | 75 |

Data Layouts

April 2019

| | | |
|-------|------------------------------------|-----|
| 13.11 | SubmitTransferContractRequest | 79 |
| 13.12 | SubmitTransferContractConfirm | 80 |
| 13.13 | SubmitTransferContractDelete | 81 |
| 13.14 | SubmitOpenCloseContract | 82 |
| 13.15 | InquireOpenCloseContractChanges | 83 |
| 13.16 | NotifyOpenCloseContractChanges | 83 |
| 13.17 | SubscribeOpenCloseContractChanges | 86 |
| 13.18 | NotifySubOpenCloseContractChanges | 86 |
| 13.19 | SubmitClientCodeContractChange | 88 |
| 13.20 | InquireClientCodeContractChanges | 89 |
| 13.21 | NotifyClientCodeContractChanges | 90 |
| 13.22 | SubscribeClientCodeContractChanges | 92 |
| 13.23 | NotifySubClientCodeContractChanges | 93 |
| 13.24 | InquireTradeHistory | 95 |
| 13.25 | NotifyTradeHistory | 96 |
| 13.26 | SubmitSplitContract | 99 |
| 13.27 | InquireSplitContracts | 102 |
| 13.28 | NotifyInqSplitContracts | 102 |
| 13.29 | SubscribeSplitContracts | 106 |
| 13.30 | NotifySubSplitContracts | 106 |
| 13.31 | SubmitSplitContractDelete | 110 |

14.0 Guarantees 110

| | | |
|-------|-------------------------------|-----|
| 14.1 | InquireCollateralGuarantees | 110 |
| 14.2 | NotifyCollateralGuarantees | 111 |
| 14.3 | SubscribeCollateralGuarantees | 111 |
| 14.4 | NotifySubCollateralGuarantees | 112 |
| 14.5 | InquireDepositedGuarantees | 112 |
| 14.6 | NotifyDepositedGuarantees | 113 |
| 14.7 | SubscribeDepositedGuarantees | 116 |
| 14.8 | NotifySubDepositedGuarantees | 116 |
| 14.9 | SubmitBulkDeposit | 118 |
| 14.10 | SubmitSubAccountBulkDeposit | 119 |

15.0 Option Exercise 121

| | | |
|-------|-----------------------------|-----|
| 15.1 | SubmitEarlyExerciseRequest2 | 121 |
| 15.2 | InquireEarlyExercises | 122 |
| 15.3 | NotifyEarlyExercises | 123 |
| 15.4 | SubscribeEarlyExercises | 125 |
| 15.5 | NotifySubEarlyExercises | 125 |
| 15.6 | SubmitEarlyExerciseDelete | 127 |
| 15.7 | SubmitExByExRequest2 | 128 |
| 15.8 | InquireExByEx | 129 |
| 15.9 | NotifyExByEx | 130 |
| 15.10 | SubscribeExByEx | 132 |
| 15.11 | NotifySubExByEx | 132 |
| 15.12 | InquireExerciseAtExpiry | 134 |

Data Layouts

April 2019

| | | |
|-------|---------------------------|-----|
| 15.13 | NotifyExerciseAtExpiry | 136 |
| 15.14 | SubscribeExerciseAtExpiry | 137 |
| 15.15 | NotifySubExerciseAtExpiry | 138 |
| 15.16 | InquireAssignments | 140 |
| 15.17 | NotifyAssignments | 141 |
| 15.18 | SubscribeAssignments | 142 |
| 15.19 | NotifySubAssignments | 142 |
| 15.20 | SubscribeAssignmentsSent | 143 |
| 15.21 | NotifySubAssignmentsSent | 143 |

16.0 Clearing Messages 145

| | | |
|-------|----------------------------------|-----|
| 16.1 | SubscribeClearingMessages | 145 |
| 16.2 | NotifyClearingMessages | 145 |
| 16.3 | InquireClearingMessagesSent | 145 |
| 16.4 | NotifyClearingMessagesSent | 146 |
| 16.5 | SubscribeIntradayMarginCalls | 146 |
| 16.6 | NotifyIntradayMarginCalls | 147 |
| 16.7 | InquireIntradayMarginCallsSent | 147 |
| 16.8 | NotifyIntradayMarginCallsSent | 148 |
| 16.9 | SubscribeIntradayMarginCallsSent | 149 |
| 16.10 | NotifySubIntradayMarginCallsSent | 149 |

17.0 Reports 151

| | | |
|------|---------------------------------|-----|
| 17.1 | SubscribeReport | 151 |
| 17.2 | NotifyReport | 151 |
| 17.3 | InquireZipReportData | 152 |
| 17.4 | NotifyZipReportData | 153 |
| 17.5 | SubmitAbortInquireZipReportData | 153 |
| 17.6 | InquireReportSent | 154 |
| 17.7 | NotifyReportSent | 155 |

18.0 Sub Accounts 157

| | | |
|-------|---------------------------------|-----|
| 18.1 | SubmitSubAccountTransfer | 157 |
| 18.2 | InquireSubAccountTransfers | 158 |
| 18.3 | NotifySubAccountTransfers | 158 |
| 18.4 | SubscribeSubAccountTransfers | 160 |
| 18.5 | NotifySubSubAccountTransfers | 161 |
| 18.6 | SubmitSubAccountParameter | 162 |
| 18.7 | SubmitSubAccountParameterChange | 163 |
| 18.8 | InquireSubAccountParameters | 164 |
| 18.9 | NotifySubAccountParameters | 165 |
| 18.10 | SubscribeSubAccountParameters | 166 |
| 18.11 | NotifySubSubAccountParameters | 167 |

Data Layouts

April 2019

| | | |
|-------|--|-----|
| 18.12 | SubmitSubAccountClientCodeLink | 168 |
| 18.13 | InquireSubAccountClientCodeLinks | 168 |
| 18.14 | NotifySubAccountClientCodeLinks | 169 |
| 18.15 | SubscribeSubAccountClientCodeLinks | 170 |
| 18.16 | NotifySubSubAccountClientCodeLinks | 170 |
| 18.17 | SubmitSubAccountClientCodeLinkChange | 171 |
| 18.18 | InquireSubAccountClientCodeLinkChange | 172 |
| 18.19 | NotifySubAccountClientCodeLinkChange | 172 |
| 18.20 | SubscribeSubAccountClientCodeLinkChange | 173 |
| 18.21 | NotifySubSubAccountClientCodeLinkChange | 174 |
| 18.22 | SubmitSubAccountClientCodeLinkDelete | 174 |
| 18.23 | SubmitDeleteSubAccountClientCodeLinkChange | 175 |

19.0 Automatic Give Up 177

| | | |
|-------|------------------------------|-----|
| 19.1 | SubmitGiveOutParameter | 177 |
| 19.2 | SubmitGiveOutParameterChange | 178 |
| 19.3 | InquireGiveOutParameters | 179 |
| 19.4 | NotifyGiveOutParameters | 180 |
| 19.5 | SubscribeGiveOutParameters | 181 |
| 19.6 | NotifySubGiveOutParameters | 182 |
| 19.7 | SubmitTakeUpParameter | 183 |
| 19.8 | SubmitTakeUpParameterChange | 184 |
| 19.9 | 10InquireTakeUpParameters | 185 |
| 19.10 | NotifyTakeUpParameters | 186 |
| 19.11 | SubscribeTakeUpParameters | 188 |
| 19.12 | NotifySubTakeUpParameters | 188 |

20.0 Risk Management 190

| | | |
|-------|--|-----|
| 20.1 | SubmitStandardPortfolioParameter | 190 |
| 20.2 | SubmitStandardPortfolioParameterChange | 191 |
| 20.3 | SubmitStandardPortfolioParameterDelete | 192 |
| 20.4 | InquireStandardPortfolioParameters | 193 |
| 20.5 | NotifyStandardPortfolioParameters | 193 |
| 20.6 | SubscribeStandardPortfolioParameters | 195 |
| 20.7 | NotifySubStandardPortfolioParameters | 195 |
| 20.8 | SubmitCustomPortfolioParameter | 196 |
| 20.9 | SubmitCustomPortfolioParameterChange | 197 |
| 20.10 | SubmitCustomPortfolioParameterDelete | 198 |
| 20.11 | InquireCustomPortfolioParameters | 199 |
| 20.12 | NotifyCustomPortfolioParameters | 199 |
| 20.13 | SubscribeCustomPortfolioParameters | 200 |
| 20.14 | NotifySubCustomPortfolioParameters | 200 |
| 20.15 | SubmitTradeLimitParameter | 201 |
| 20.16 | SubmitTradeLimitParameterChange | 203 |
| 20.17 | SubmitTradeLimitParameterDelete | 204 |
| 20.18 | InquireTradeLimitParameters | 205 |
| 20.19 | NotifyTradeLimitParameters | 206 |

Data Layouts

April 2019

| | | |
|-------|------------------------------------|-----|
| 20.20 | SubscribeTradeLimitParameters | 207 |
| 20.21 | NotifySubTradeLimitParameters | 208 |
| 20.22 | SubscribeTradeLimitAlarms | 209 |
| 20.23 | NotifySubTradeLimitAlarms | 210 |
| 20.24 | SubmitPositionLimitParameter | 212 |
| 20.25 | SubmitPositionLimitParameterChange | 213 |
| 20.26 | SubmitPositionLimitParameterDelete | 215 |
| 20.27 | InquirePositionLimitParameters | 215 |
| 20.28 | NotifyPositionLimitParameters | 216 |
| 20.29 | SubscribePositionLimitParameters | 218 |
| 20.30 | NotifySubPositionLimitParameters | 218 |
| 20.31 | SubscribePositionLimitAlarms | 220 |
| 20.32 | NotifySubPositionLimitAlarms | 220 |
| 20.33 | SubmitMarginLimitParameter | 221 |
| 20.34 | SubmitMarginLimitParameterChange | 223 |
| 20.35 | SubmitMarginLimitParameterDelete | 224 |
| 20.36 | InquireMarginLimitParameters | 224 |
| 20.37 | NotifyMarginLimitParameters | 225 |
| 20.38 | SubscribeMarginLimitParameters | 226 |
| 20.39 | NotifySubMarginLimitParameters | 227 |
| 20.40 | SubscribeMarginLimitAlarms | 228 |
| 20.41 | NotifySubMarginLimitAlarms | 228 |
| 20.42 | InquireWhatIf | 229 |
| 20.43 | NotifyWhatIf | 230 |

21.0 Stop Button 232

| | | |
|------|------------------------|-----|
| 21.1 | SubscribeFirmStatus | 232 |
| 21.2 | NotifySubFirmStatus | 232 |
| 21.3 | InquireFirmStatus | 232 |
| 21.4 | NotifyFirmStatus | 233 |
| 21.5 | SubmitChangeFirmStatus | 234 |

Appendix A – Report Management and Info Type values 235

Data Layouts

April 2019

1.0 Introduction

This document describes the BCS API data layouts. It is to be used in conjunction with the BCS API Programmers Manual in order to have an overview of how to interface the BCS Clearing system using the BCS API libraries.

The following sections gather all the data layouts basing on the main clearing functionalities offered by the BCS Clearing system. Each chapter includes and describes all data layouts, each one related to a specific function class.

The names of the classes, whose data layouts are listed below, adopt the following naming convention:

`Inquire<ClassName>` is an inquire class that identifies the message structure to be used when invoking an Inquire function.

`Subscribe<ClassName>` is a subscription class that identifies the message structure to be used when invoking a Subscribe function.

`Submit<ClassName>` is a submit class that identifies the message structure to be used when invoking a Submit function.

`Notify<ClassName>` is a notify class that identifies the message structure to be used when invoking a call-back function to notify new data.

Data Layouts

April 2019

2.0 Changes from previous version

| API Layout | Change description |
|--|--|
| NotifyGiveOutParameters NotifySubGiveOutParameters NotifyTakeUpParameters NotifySubTakeUpParameters | Documentation fix: ShareClientCode |
| NotifyContracts NotifyZipContracts | Documentation fix: ContractNumber type |
| NotifyContracts NotifyZipContracts NotifyContractsByTime NotifyZipContractsByTime NotifySubContracts | Documentation fix: Value 'A' has been removed for RepoIndex field |
| NotifySubTradeLimitAlarms | Documentation fix: ContractNumber length ContractNumber type |
| NotifyContractTransfer NotifySubContractTransfer | Documentation fix: DeliverShareFlag ReceiverShareFlag |
| NotifyContractTransfer NotifySubContractTransfer | Documentation fix: AdditionalInfo length SeriesId length |

Data Layouts

April 2019

3.0 Basic conventions

3.1 Field Types

The "Type" column includes the following formats:

| Type |
|----------|
| String |
| Float |
| Date |
| Time |
| Datetime |
| List |

The List format is defined as follows:

- each value of the list is separated by the "|" character char (124)
- in case the value includes sub-values (i.e. positions list in SubmitCustomPortfolioParameters), each sub-values is separated by the "," character char (44)
- "|" and "," characters will be used only to separate values and subvalues, so they should not appear at the beginning and at the end of the list

Example of a list for the "PositionsList" field of the SubmitCustomPortfolioParameters layout:

```
95000,IT1837483929,*OMN,C|95000,IT1837483934,*OMN,P|03422,IT1834483929,*OMN,C;
```

3.2 Field Length and order of data

Data Layouts

April 2019

The “Length” column stands for the maximum length of the field. The length for Price fields reports the following format: xx.y (i.e. 17.2). This means that the field could be composed by maximum 17 digits for the integer part and maximum 2 digits for the decimal part.

The order of data (the couple key=value) is not relevant in the data flow so the user should not expect the data in the same order of the layout description.

3.3 Mandatory fields

Each Inquire/Submit/Subscribe layout has mandatory and optional fields that are shown in the layout description as follows:

Field

Mandatory field

Optional field

3.4 Special characters

Some fields cannot contain special characters. The “Description” column of the data layouts includes the following short indicators to correctly manage special characters:

(°) - the field cannot include symbol ';' or '='

(*) - in sending or receiving, the symbols FS (0x1C) and RS (0x1E) replace respectively the punctuation ';' and '='.

(^) - the field cannot contain lower-case characters

3.5 GCM data management

In some Inquire classes, a General Clearing Member can use the wildcard “*ALL” in the ABICode field in order to download all the data belonging to itself and all its Non Clearing Members. Only a GCM can use the “*ALL” value. A NCM or a direct member must use his own ABI code. It's possible to understand whether the user is a GCM using the InquireNonClearingMemberCodes. If more than one entry is returned in the NotifyNonClearingMemberCodes, the clearing member is a GCM.

Data Layouts

April 2019

4.0 Zipped API layouts

Some classes are available also in a zipped version in order to speed up transmission of large quantity of data. The layout of a zipped class does not change in respect to its normal version.

The following table lists all the available zipped classes:

| Inquire API | Notify API |
|-----------------------------|--------------------------|
| 1.InquireZipClasses | NotifyZipClasses |
| 2.InquireZipSeries | NotifyZipSeries |
| 3.InquireZipPositions | NotifyZipPositions |
| 4.InquireZipContracts | NotifyZipContracts |
| 5.InquireZipContractsByTime | NotifyZipContractsByTime |
| 6.InquireZipReportData | NotifyZipReportData |

For a description of the unzip callbacks of the BCS API, please refer to the BCS API Programmers Manual.

Please note

The NotifyZipReportData function must not be used together with the GK_UnzipBinaryData callback. Reports will be downloaded in zip format and should be unzipped using an external unzip library.

Data Layouts

April 2019

5.0 Throttling

In order not to overload the system with too many transactions, every API user has a frequency limitation on each layout. Every transaction sent to the BCS server which exceeds this limit will fail with the error "ExceedingMaxNumQueries!!".

This limitation is implemented at user level, so different API users of the same company have different frequency counters.

The timeslot for which the limitation is calculated is 600 seconds (10 minutes).

| BCS layouts | Tx every timeslot |
|----------------------------------|-------------------|
| InquireAssignments | 1 |
| InquireClasses | 1 |
| InquireClearingMemberCodes | 9 |
| InquireClearingMessagesSent | 1 |
| InquireClientCodeContractChanges | 1 |
| InquireCollateralGuarantees | 1 |
| InquireContracts | 12 |
| InquireContractsByTime | 3 |
| InquireContractTransfers | 2 |
| InquireDepositedGuarantees | 1 |
| InquireEarlyExercises | 1 |
| InquireExByEx | 1 |

Data Layouts

April 2019

| BCS layouts | Tx every timeslot |
|---------------------------------------|-------------------|
| InquireExerciseAtExpiry | 1 |
| InquireGiveOutParameters | 3 |
| InquireIntradayMarginCallsSent | 1 |
| InquireMarkets | 1 |
| InquireNonClearingMemberCodes | 9 |
| InquireOpenCloseContractChanges | 1 |
| InquirePositions | 6 |
| InquirePositionTransfers | 2 |
| InquireRectifications | 3 |
| InquireSplitContracts | 3 |
| InquireSubAccountClientCodeLinkChange | 1 |
| InquireSubAccountClientCodeLinks | 3 |
| InquireSubAccountParameters | 3 |
| InquireSubAccountTransfers | 1 |
| InquireTakeUpParameters | 3 |
| InquireTradeHistory | 1 |
| InquireZipClasses | 1 |
| InquireZipContracts | 12 |
| InquireZipContractsByTime | 3 |
| InquireZipPositions | 6 |

Data Layouts

April 2019

| BCS layouts | Tx every timeslot |
|------------------|-------------------|
| InquireZipSeries | 1 |

Timeslot = 600 sec.

This means that every member can send up to 6 InquireZipPositions every 600 seconds, no matter of the parameters specified in the query. The reject of the query does not affect the count.

Data Layouts

April 2019

6.0 Subscriptions management

Subscription classes allow subscription for a specific clearing event in order to automatically receive an update as soon as a new event is generated (i.e. new trade reception), without having to inquire the system periodically to get new data. The BCS Clearing System will notify to the user any data generated after the subscription is sent. A GCM will automatically receive data of its NCMs.

For instance, after having sent a “SubscribeContracts” to the system, the user will start receiving a “NotifySubContracts” message for each trade update (i.e. new trade generation, trade cancellation, ...) for itself and its NCMs (if any).

In order to unsubscribe a specific event, the “GK_UnSubscribe” callback should be used (see BCS API Programmers Manual), specifying the right “SubscriptionId” parameter..

6.1 Data re-alignment

As soon as the user connects to the system, it should send a “Subscribe” to get all the updates on a specific clearing event from that moment onward. Then, an “Inquire” on the same clearing event should be sent in order to get all the information previously generated by the BCS Clearing system on that event (i.e. the user should first send a “SubscribeContracts” to get new trade updates and then an “InquireContracts” to get the current snapshot of the trades). In this phase, duplicates could be received by the user. These duplicates should be discarded through keys. Keys are defined for layouts that present both a “Notify” and a “NotifySub”, since for these layouts both an “Inquire” and a “Subscription” should be executed.

In order to correctly manage the re-alignment of data during this phase, in case two records with the same key are received, the newest overwrites the oldest; **data received through Subscribes are considered always newer than data received through Inquires**, so in case a record with the same key is received from a Subscribe and from an Inquire, the one received from the Inquire should be discarded.

Since temporal order in sending messages is guaranteed by “Subscriptions”, data downloaded through “Inquires” could not follow a predefined order.

Keys are reported at the top of the related paragraphs in the following chapters.

6.2 Intraday updates

When an intraday update for a record already received is sent from the BCS Clearing system to the user, the key should be used to correctly manage the update. When a new record is received from the system, the user should verify whether a record with the same key has already been received:

- in case a record with the same key is present in the list, the new record should overwrite the existing one;

Data Layouts

April 2019

- in case no record with the same key is present in the list, the new record should be appended to the list;

Keys allow also to delete a record if no more useful. This happens only for the “NotifySubContracts” event; in this case a “NotifySubContracts” with ContractState = R (Reversing) is received. Two are the possible scenarios:

- *Split Contracts* - in this case the message with ContractState = R means that the related record (previously received) should be removed by the trades list;
- *Contract Transfer* - in this case the message with ContractState = R is sent as a consequence of a trade transfer confirmed by the receiver. The related record with the same key (previously received) should be removed from the trades list.

Data Layouts

April 2019

7.0 DR Invocation

In case of Disaster Recovery invocation, two different scenarios could take place: the full site DR invocation (including SOLA trading platform and all the related downstreams) or the DR of the BCS System only.

7.1 BCS Disaster Recovery

In case of Disaster Recovery invocation of the BCS Clearing system only, clients have to ensure to be connected to the Secondary Data Centre (SDC) site, managing the data re-alignment as a normal reconnection to the system (as described in section 6.1)

7.2 SOLA Full Site Disaster Recovery

In case of SOLA Trading Platform Full Site DR Invocation, the following procedure will be applied - for both BCS GUI and API applications:

- Clients of the BCS clearing services have to ensure to be connected to the Secondary Data Centre (SDC) site.
- Once successfully connected in SDC, clients should manage the data re-alignment as per a normal BCS DR invocation, with the exception of the trades. For this purpose, an InquireContracts should be sent to the BCS Clearing system. The following trades will be notified through a NotifyContracts:
 - Trades on derivative instruments, having the original Contract Number of the trade executed in PDC (Primary Data Centre). These trades should be discarded by clients
 - Trades on derivative instruments executed in PDC, with a ContractNumber starting from an offset value (500,000). Any split trade will maintain the original contract number. Both the MarketContractNumber and the OrderNumber values, related to trades executed in PDC, will remain unchanged
 - Trades on derivative instruments executed in SDC (if any), having the ContractNumber field restarting from the first value disseminated in PDC. An offset to the MarketContractNumber and OrderNumber values of the trades executed in SDC will be applied. The offset will be different from the one applied to the ContractNumber value for trades executed in PDC
 - Trades on cash instruments executed before and after the restart of the system (no offset applied).

Data Layouts

April 2019

8.0 Markets

8.1 InquireMarkets

This layout allows to download the list of available markets. Data is returned in the NotifyMarkets.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

8.2 NotifyMarkets

This layout returns the list of available markets.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|----------------------------|
| MarketId | string | 2 | Market identification code |
| MarketAcronym | string | 3 | Market acronym |
| MarketCodeAlfa | string | 1 | Alphanumeric market code |
| Description | string | 40 | Description |

Data Layouts

April 2019

9.0 Classes

9.1 InquireClasses (or InquireZipClasses)

This layout allows to download the list of available classes. Data is returned in the NotifyClasses (NotifyZipClasses).

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

9.2 NotifyClasses (or NotifyZipClasses)

This layout returns the list of available classes. In NotifyZipClasses records are separated by `\n`; the last records ends with `\n`.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| Symbol | string | 6 | Class symbol |
| ProductType | string | 1 | Product type (F=Future, O = Option, V=Convertible W=Warrant C=Equity, ETC, ETF) |
| ProductGroup | string | 3 | Product group |
| Description | string | 35 | Description |
| MarketId | string | 2 | Market identification code |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------|-------------|---------------|---|
| ISINCode | string | 12 | The underlying ISIN code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| UnderlyingId | string | 6 | Underlying symbol |
| MinMargin | float | 7.8 | Minimum margin |
| MarginInterval | float | 3.2 | Margin interval |
| SettlementType | string | 3 | Settlement type (ST=settled, CSH= cash settlement, FUT = future style) |
| ContractSize | float | 7.8 | Number of Underlying entities per contract |
| OptionType | string | 1 | Option type (B=bond, E = equity, I = Index) |
| OptionStyle | string | 1 | Option Style (A = American, E = European) |
| SettlementDays | integer | 2 | Days between expiry and settlement date |
| SubType | string | 1 | SubType (N=Normal, W=Weekly, M=Monthly, Q=Quarterly, |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|----------------------|
| | | | Y=Yearly,D=Delivery) |

Data Layouts

April 2019

10.0 Clearing Members

10.1 InquireClearingMemberCodes

This layout allows the download of the list of the clearing members. Data is returned in the NotifyClearingMemberCodes.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

10.2 NotifyClearingMemberCodes

This layout returns the list of the clearing members.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|----------------------------|
| AbiCode | string | 5 | Member ABI code |
| Mnemonic | string | 4 | Mnemonic code |
| MarketId | string | 2 | Market identification code |
| ParticipantCode | string | 4 | Member Clearing code |
| Description | string | 40 | Description |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| MemberType | string | 1 | Type: (N=MOA – Trading Client, B=GCM – Additional Trading Desk, C= Special Participant (Clearing House), G=GCM, I=ICM, E= ICM – Additional Trading Desk, T=MOA – Trading Client – Additional Trading Desk, P=GCM – Pure Clearer, R=ICM – Pure Clearer, F=ISA - EMIR, S=ISA – EMIR (Trading Client), A=NOSA - MiFIR (Indirect Client), V=GOSA – MiFIR (Indirect Client), O=AOA – EMIR, Q=Qualified Participant (Commodity Exchange)) |
| CedCode | string | 10 | Member CED code |

10.3InquireNonClearingMemberCodes

This layout allows to download the list of own non clearing members. Data is returned in the NotifyNonClearingMemberCodes.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|----------------------------|
| MarketId | string | 2 | Market identification code |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

10.4 NotifyNonClearingMemberCodes

This layout returns the list of own non clearing members.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|---|
| AbiCode | string | 5 | Member ABI code |
| Mnemonic | string | 4 | Mnemonic code |
| MarketId | string | 2 | Marked identification code |
| ParticipantCode | string | 4 | Clearing code |
| Description | string | 40 | Description |
| MemberType | string | 1 | Type: (N=MOA – Trading Client, B=GCM – Additional Trading Desk, C= Special Participant (Clearing House), G=GCM, I=ICM, E= ICM – Additional Trading Desk, T=MOA – Trading Client – Additional Trading |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| | | | Desk, P=GCM – Pure Clearer, R=ICM – Pure Clearer, F=ISA - EMIR, S=ISA – EMIR (Trading Client), A=NOSA - MiFIR (Indirect Client), V=GOSA – MiFIR (Indirect Client), O=AOA – EMIR, Q=Qualified Participant (Commodity Exchange)) |
| CedCode | string | 10 | Member CED code |

Data Layouts

April 2019

11.0 Series

11.1 InquireSeries (or InquireZipSeries)

This layout allows to download the list of the tradable series. Data is returned in the NotifySeries (NotifyZipSeries).

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

11.2 NotifySeries (or NotifyZipSeries)

Unique Key for a tradable series is: <MarketId, ISINCode>.

This layout returns the list of the tradable series. In NotifyZipSeries records are separated by \n; the last records ends with \n. The field ExpirationMonth is called "ExpiryPeriod".

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| Symbol | string | 6 | Class symbol |
| ProductType | string | 1 | Product type (F= future, O = option) |
| ExpiryPeriod | string | 6 | Expiration month (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|------------------|-------------|---------------|---|
| MarketId | string | 2 | Market Id |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| ExpirationDate | date | 8 | Expiry date (YYYYMMDD) |
| LastTradingDay | string | 8 | Last trading day (YYYYMMDD) |
| ClosingPrice | float | 7.8 | Closing price |
| LastDayPrice | float | 7.8 | Previous day Closing price |
| ClosingPriceDate | date | 8 | Closing price date (YYYYMMDD) |
| UnderlyingPrice | float | 7.8 | Underlying closing price |
| OpenInterest | integer | 7 | Open interest |
| Volatility | float | 3.2 | Volatility |
| SeriesId | string | 30 | Series name |
| ProductGroup | string | 3 | Product group |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| SubType | string | 1 | SubType D=Delivery, N=Normal, W=Weekly, M=Monthly, Q=Quarterly, Y=Yearly |

11.3SubscribeSeries

Unique Key for a tradable series is: <MarketId, ISINCode>.

This layout allows to subscribe for new tradable series events. Data is returned in the NotifySubSeries.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

11.4NotifySubSeries

Unique Key for a tradable series is: <MarketId, ISINCode>.

This layout returns new tradable series events. The field ExpirationMonth is called "ExpiryPeriod".

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------|
|--------------|-------------|---------------|--------------------|

Data Layouts

April 2019

| Field | Type | Length | Description |
|------------------|-------------|---------------|---|
| Symbol | string | 6 | Class symbol |
| ProductType | string | 1 | Product type (F= future, O = option) |
| ExpiryPeriod | string | 6 | Expiration month (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| MarketId | string | 2 | Market Id |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| ExpirationDate | date | 8 | Expiry date (YYYYMMDD) |
| LastTradingDay | string | 8 | Last trading day (YYYYMMDD) |
| ClosingPrice | float | 7.8 | Closing price |
| LastDayPrice | float | 7.8 | Previous day Closing price |
| ClosingPriceDate | date | 8 | Closing price date (YYYYMMDD) |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|--|
| UnderlyingPrice | float | 7.8 | Underlying closing price |
| OpenInterest | integer | 7 | Open interest |
| Volatility | float | 3.2 | Volatility |
| SeriesId | string | 30 | Series name |
| ProductGroup | string | 3 | Product group |
| SubType | string | 1 | SubType D=Delivery, N=Normal, W=Weekly, M=Monthly, Q=Quarterly, Y=Yearly |

Data Layouts

April 2019

12.0 Positions

12.1 InquirePositions (or InquireZipPositions)

This layout allows the download of the list of own positions. Data is returned in the NotifyPositions (NotifyZipPositions).

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| PositionGroup | string | 1 | Position type (O = ordinary) |
| Symbol | string | 6 | Class symbol (optional) |
| ExpirationDate | date | 8 | Expiry date (optional) |
| StrikePrice | float | 7.6 | Strike price (optional, last 6 numbers are the decimal part) |
| PutCall | string | 1 | Put/Call option (P= put, C= call) (optional) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) (optional) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------|-------------|---------------|---|
| ProductType | string | 1 | Product type (O = option, F = future, C = equity and fund quotes, W = warrant, V = convertible, B = bond, R = repo) (optional) |
| OpeningDate | date | 8 | The day when the position was opened (YYYYMMDD) (optional) |
| SettlementDate | date | 8 | Settlement date (YYYYMMDD) (optional) |
| SubAccount | string | 4 | Sub Account (Optional) (°) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

12.2 NotifyPositions (or NotifyZipPositions)

Unique key for a Position is: <MarketId, AccountType , AbiCode, ISINCode, SubAccount, ExpirationDate >

This layout returns the list of own positions. In NotifyZipPositions records are separated by **\n**; the last records ends with **\n**.

| Field | Type | Length | Description |
|-----------------|-------------|---------------|---|
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| Symbol | string | 6 | Class symbol |
| ExpirationMonth | string | 6 | Expiry month (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| OpeningDate | date | 8 | Position opening date (YYYYMMDD) |
| LastOperation | date | 8 | Last operation date (YYYYMMDD) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| CurrentLong | integer | 9 | Current long position |

Data Layouts

April 2019

| Field | Type | Length | Description |
|-------------------|-------------|---------------|--|
| CurrentShort | integer | 9 | Current short position |
| OpeningLong | integer | 7 | Long position at market opening |
| OpeningShort | integer | 7 | Short position at market opening |
| MarketId | string | 2 | Market identification code |
| ExpirationDate | date | 8 | Expiry date (YYYYMMDD) |
| Description | string | 30 | Description (for future uses) |
| PositionValue | float | 15.2 | Position amount (for future uses) |
| AccrualValue | float | 15.2 | Accrual amount (for future uses) |
| LegSide | string | 1 | Position type (blank = ordinary, P = short leg, T = long leg) (for future uses) |
| LiquidatorAbiCode | string | 5 | ABI liquidator code (for future uses) |
| LiquidatorAccount | integer | 5 | Liquidator account (for future uses) |
| TransferPrice | float | 7.4 | Transfer Price |
| InAdvanceExercise | float | 7.3 | Early exercise for day |

Data Layouts

April 2019

| Field | Type | Length | Description |
|---------------------|-------------|---------------|--|
| InAdvanceAssignment | float | 7.3 | Early Assignment for day |
| Exercise | float | 7.3 | Early exercise |
| Assignment | float | 7.3 | Assignment |
| InTheMoneyAmount | float | 7.6 | In the money amount |
| EndValidityDate | date | 8 | End validity date (YYYYMMDD) (for future uses) |
| Type | string | 1 | Position type (O= ordinary, U= Unsettled IDEM, F = fail) |
| ProductType | string | 1 | Product type (O = option, F = future, C = equity and fund quotes, W = warrant, V = convertible, B = bond, R = repo) |
| FailExecution | string | 1 | F= fail, E = execution (for future uses) |
| LetterMoney | string | 1 | T = securities, C = cash (for future uses) |
| BonisMalis | string | 1 | B = bonis, M = malis (for future uses) |
| SubAccount | string | 4 | Sub Account (*) |
| SeriesId | string | 30 | Series name |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|----------------------------|
| SettlementDate | date | 8 | Settlement date (YYYYMMDD) |

12.3SubscribePositions

This layout allows to subscribe for new positions events. Data is returned in the NotifySubPositions.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

12.4NotifySubPositions

Unique key for a Position is: <MarketId, AccountType , AbiCode, ISINCode, SubAccount, ExpirationDate >

This layout returns new positions events.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------------------------|
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| AccountType | string | 1 | Account type (P = |

Data Layouts

April 2019

| Field | Type | Length | Description |
|-----------------|-------------|---------------|---|
| | | | proper, C = client) |
| Symbol | string | 6 | Class symbol |
| ExpirationMonth | string | 6 | Expiry month (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| OpeningDate | date | 8 | Position opening date (YYYYMMDD) |
| LastOperation | date | 8 | Last operation date (YYYYMMDD) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| CurrentLong | integer | 9 | Current long position |
| CurrentShort | integer | 9 | Current short position |
| OpeningLong | integer | 7 | Long position at market opening |
| OpeningShort | integer | 7 | Short position at market opening |
| MarketId | string | 2 | Market identification code |
| ExpirationDate | date | 8 | Expiry date (YYYYMMDD) |
| Description | string | 30 | Description (for future uses) |
| PositionValue | float | 15.2 | Position amount (for |

Data Layouts

April 2019

| Field | Type | Length | Description |
|---------------------|-------------|---------------|--|
| | | | future uses) |
| AccrualValue | float | 15.2 | Accrual amount (for future uses) |
| LegSide | string | 1 | Position type (blank = ordinary, P = short leg, T = long leg) (for future uses) |
| LiquidatorAbiCode | string | 5 | ABI liquidator code (for future uses) |
| LiquidatorAccount | integer | 5 | Liquidator account (for future uses) |
| TransferPrice | float | 7.4 | Transfer Price |
| InAdvanceExercise | float | 7.3 | Early exercise for day |
| InAdvanceAssignment | float | 7.3 | Early Assignment for day |
| Exercise | float | 7.3 | Early exercise |
| Assignment | float | 7.3 | Assignment |
| InTheMoneyAmount | float | 7.6 | In the money amount |
| EndValidityDate | date | 8 | End validity date (YYYYMMDD) (for future uses) |
| Type | string | 1 | Position type (O= ordinary, U= Unsettled IDEM, F = fail) |
| ProductType | string | 1 | Product type (O = option, F = future, C = equity and fund quotes, W = warrant, V = convertible, B = bond, R = repo) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------|-------------|---------------|--|
| FailExecution | string | 1 | F= fail, E = execution (for future uses) |
| LetterMoney | string | 1 | T = securities, C = cash (for future uses) |
| BonisMalis | string | 1 | B = bonis, M = malis (for future uses) |
| SubAccount | string | 4 | Sub Account (*) |
| SeriesId | string | 30 | Series name |
| SettlementDate | date | 8 | Settlement date (YYYYMMDD) (optional) |

12.5 Inquire Rectifications

This layout allows to download the list of own position rectifications. Data is returned in the NotifyRectifications.

| Field | Type | Length | Description |
|-------------------|-------------|---------------|---|
| RectificationDate | date | 8 | Rectification date (YYYYMMDD) |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| MarketId | string | 2 | Market identification code |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------|
| | | | Garanzia) |

12.6 Notify Rectifications

Unique key for a Rectified Position is: <ExternalKey>

This layout returns the list of position rectifications.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|---|
| AbiCode | string | 5 | Member ABI code |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| Symbol | string | 6 | Class symbol |
| ExpirationMonth | date | 6 | Expiry date (YYYYMM) |
| StrikePrice | float | 7.6 | Strike Price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| OperationType | string | 1 | Operation type (+ = increase, - = decrease) |
| Volume | float | 9.6 | Volume |
| OpResult | string | 1 | Operation result (Y= |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-------------------|-------------|---------------|--|
| | | | executed, N = not executed) |
| ReturnCode | string | 1 | Return code |
| ExternalKey | string | 27 | Transaction Id (for future uses) |
| ClearingKey | string | 53 | Key for other operations (for future uses) |
| RectificationDate | date | 8 | Rectification date (YYYYMMDD) |
| SubAccount | string | 4 | Sub Account (*) |
| SeriesId | string | 30 | Series name |
| ExecutionTime | datetime | 9 | Execution time (HHMMSSmmm) |
| MarketId | string | 2 | Market identification code |

12.7 SubscribeRectifications

This layout allows to subscribe for new position rectifications events. Data is returned in the NotifySubRectifications.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

12.8 NotifySubRectifications

Unique key for a Rectified Position is: <ExternalKey>

This layout returns new position rectifications events.

| Field | Type | Length | Description |
|-----------------|-------------|---------------|---|
| AbiCode | string | 5 | Member ABI code |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| Symbol | string | 6 | Class symbol |
| ExpirationMonth | date | 6 | Expiry date (YYYYMM) |
| StrikePrice | float | 7.6 | Strike Price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| OperationType | string | 1 | Operation type (+ = increase, - = decrease) |
| Volume | float | 9.6 | Volume |
| OpResult | string | 1 | Operation result (Y= executed, N = not executed) |
| ReturnCode | string | 4 | Return code |

Data Layouts

April 2019

| Field | Type | Length | Description |
|-------------------|-------------|---------------|--|
| ExternalKey | string | 27 | Transaction Id (for future uses) |
| ClearingKey | string | 53 | Key for other operations (for future uses) |
| RectificationDate | date | 8 | Rectification date (YYYYMMDD) |
| SubAccount | string | 4 | Sub Account (*) |
| SeriesId | string | 30 | Series name |
| ExecutionTime | datetime | 9 | Execution time (HHMMSSmmm) |
| MarketId | string | 2 | Market identification code |

12.9 InquirePositionTransfers

This layout allows to download the list of position transfers. Data is returned in the NotifyPositionTransfers.

| Field | Type | Length | Description |
|--------------|-------------|---------------|--|
| TransferDate | date | 8 | Transfer date (YYYYMMDD) |
| TransferType | string | 1 | Transfer type (D = delivered, R = received) |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|--------------------|-------------|---------------|--|
| TransferState | string | 1 | Transfer Status (Optional) (H = holding, P = processed, R = rejected, C = cancelled) |
| CounterpartAbiCode | string | 5 | Counterparty ABI Code (Optional) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

12.10 NotifyPositionTransfers

Unique key for a Position Transfer is <MarketId, TransferDate, RequestKey, TransferType>

This layout returns the list of position transfers.

| Field | Type | Length | Description |
|---------------------|-------------|---------------|---|
| DeliverAbiCode | string | 5 | Deliver member ABI code |
| DeliverAccountType | string | 1 | Deliver member account type (P = proper, C = client) |
| ReceiverAbiCode | string | 5 | Receiver member ABI code |
| ReceiverAccountType | string | 1 | Receiver member account type (P = proper, C = client) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|-----------------|-------------|---------------|--|
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| Symbol | string | 6 | Class symbol |
| ProductType | string | 1 | Product type (F = future, O = option) |
| ExpirationMonth | string | 6 | Expiry month (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| MarketId | string | 2 | Market identification code |
| Volume | float | 9.6 | Volume |
| PositionType | string | 1 | Position type (L= Long, S= Short) |
| TransferState | string | 1 | Status of the transfer operation H = holding (sent but not confirmed or rejected yet) P = processed (accepted by the counterparty) R = rejected (refused by the counterparty) C = cancelled (for future uses) (request deleted by the participant that sent the request) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------|-------------|---------------|---|
| ReturnCode | string | 4 | Return Code |
| EntryTime | datetime | 17 | Entry time (YYYYMMDDHHMMSS) |
| ExecutionTime | datetime | 17 | Execution time (YYYYMMDDHHMMSS) |
| RequestKey | string | 53 | Request key (*) |
| DeliverName | string | 30 | Description of deliver member |
| ReceiverName | string | 30 | Description of receiver member |
| AdditionalInfo | string | 50 | Free text information. The returned value is the same set on the corresponding field of SubmitTransferPositionRequest function. (*) |
| TransferDate | date | 8 | Date of the position transfer (YYYYMMDD) |
| Price | float | 7.4 | Price of the position transfer |
| OpenClose | integer | 1 | Open / Close flag: 1 or O = open 2 or C = close |
| SubAccount | string | 4 | Sub Account (*) |
| PositionValue | float | 17.2 | Counter Value |
| SeriesId | string | 30 | Series name |
| TransferType | string | 1 | Transfer type (D = delivered, R = received) |

Data Layouts

April 2019

12.11 SubscribePositionTransfers

This layout allows to subscribe for new position transfer events. Data is returned in the NotifySubPositionTransfers.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

12.12 NotifySubPositionTransfers

Unique key for a Position Transfer is <MarketId, TransferDate, RequestKey, TransferType>

This layout returns new position transfer events.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|---------------------|-------------|---------------|---|
| DeliverAbiCode | string | 5 | Deliver member ABI code |
| DeliverAccountType | string | 1 | Deliver member account type (P = proper, C = client) |
| ReceiverAbiCode | string | 5 | Receiver member ABI code |
| ReceiverAccountType | string | 1 | Receiver member account type (P = proper, C = client) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|-----------------|-------------|---------------|--|
| Symbol | string | 6 | Class symbol |
| ProductType | string | 1 | Product type (F = future, O = option) |
| ExpirationMonth | string | 6 | Expiry month (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| MarketId | string | 2 | Market identification code |
| Volume | float | 9.6 | Volume |
| PositionType | string | 1 | Position type (L= Long, S= Short) |
| TransferState | string | 1 | Status of the transfer operation H = holding (sent but not confirmed or rejected yet) P = processed (accepted by the counterparty) R = rejected (refused by the counterparty) C = cancelled (for future uses) (request deleted by the participant that sent the request) |
| ReturnCode | integer | 4 | Return Code |
| EntryTime | datetime | 17 | Entry time (YYYYMMDDHHMMSS) |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|---|
| ExecutionTime | datetime | 17 | Execution time (YYYYMMDDHHMMSS) |
| RequestKey | string | 53 | Request key (*) |
| DeliverName | string | 30 | Description of deliver member |
| ReceiverName | string | 30 | Description of receiver member |
| AdditionalInfo | string | 50 | Free text information. The returned value is the same set on the corresponding field of SubmitTransferPositionRequest function. (*) |
| TransferDate | date | 8 | Date of the position transfer (YYYYMMDD) |
| Price | float | 7.4 | Price of the position transfer |
| OpenClose | integer | 1 | Open / Close flag: 1 or O = open 2 or C = close |
| SubAccount | string | 4 | Sub Account (*) |
| PositionValue | float | 17.2 | Counter Value |
| SeriesId | string | 30 | Series name |
| TransferType | string | 1 | Transfer type (D = delivered, R = received) |

12.13 SubmitGrossPositionsRectification

This layout allows to send a position rectification request.

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| Operation | string | 1 | Operation (+ = increase, - = decrease) |
| Volume | float | 7.6 | Volume |
| SubAccount | string | 4 | Sub Account (optional) (for future uses) (°) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

12.14 SubmitTransferPositionRequest

This layout allows to send a position transfer request.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------|
|--------------|-------------|---------------|--------------------|

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------------------|-------------|---------------|---|
| PositionType | string | 1 | Position type (L = long, S = short) |
| Volume | float | 7.6 | Volume |
| ReceiverAbiCode | string | 5 | Receiver member ABI code |
| GrossPositionRectification | string | 1 | Gross position rectification (Y = yes, N = no) |
| AdditionalInfo | string | 50 | Free text information (°) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| SubAccount | string | 4 | Sub Account (°) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

12.15 SubmitTransferPositionConfirm

This layout allows to accept or reject an incoming position transfer.

The RequestKey code could be obtained by the NotifyPositionTransfers. Only pending transfers, i.e. in state H (holding), can be confirmed.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| AccountType | string | 1 | Account type (P = proper, C = client) |
| AcceptRefuse | string | 1 | Accept or reject the transferred position (A = accept , R = refuse) |
| RequestKey | string | 53 | Request key of received position |
| OpenClose | integer | 1 | Open / Close flag: 1 or O = open 2 or C = close |
| SubAccount | string | 4 | Sub Account (°) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

12.16 SubmitTransferPositionDelete

This layout allows to cancel a position transfer request which has not been confirmed yet by the counterparty.

Data Layouts

April 2019

The RequestKey code could be obtained by the NotifyPositionTransfers. Only pending transfers, i.e. in state H (holding), can be removed. The function can be executed only in the same day when the position transfer has been requested.

| Field | Type | Length | Description |
|--------------|-------------|---------------|--|
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| MarketId | string | 2 | Market identification code |
| RequestKey | string | 53 | Request key of received position |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

13.0 Contracts

13.1 InquireContracts (or InquireZipContracts)

This layout allows to download the list of own trades. Data is returned in the NotifyContracts (NotifyZipContracts).

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|---|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| Symbol | string | 6 | Class symbol (Optional) |
| ContractDate | date | 8 | Contract date (YYYYMMDD) |
| Side | string | 1 | Contract side (B = buy, S = sell) |
| Price | float | 7.6 | Contract price (Optional) |
| Price2 | float | 7.6 | Contract price (Optional) |
| ClientCode | string | 9 | Client code set on IDEM trading platform (Optional) (°) |
| ContractNumber | string | 10 | Contract Number assigned by CC&G |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|---|
| | | | (Optional) |
| ExpirationDate | date | 6 | Expiry date (Optional) (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price (Optional) |
| PutCall | string | 1 | Put/Call option (P= put, C= call) (Optional) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

13.2 NotifyContracts (or NotifyZipContracts)

Unique key for a trade is <MarketId, ContractDate, ContractNumber, Side>.

This layout returns the list of own trades. In NotifyZipContracts records are separated by \n; the last records ends with \n.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| Symbol | string | 6 | Class symbol |

Data Layouts

April 2019

| Field | Type | Length | Description |
|-----------------|-------------|---------------|---|
| ExpirationMonth | string | 6 | Expiry month (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| ContractDate | date | 8 | Contract date (YYYYMMDD) |
| ContractTime | time | 6 | Contract time (HHMMSS) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| Quantity | integer | 10 | Contract quantity |
| Price | float | 7.6 | Contract price |
| OpenClose | integer | 1 | Open / Close flag: 1 or O = open 2 or C = close |
| MarketId | string | 2 | Market identification code |
| ClientCode | string | 9 | Client code set on IDEM trading platform. (*) |
| ContractNumber | string | 10 | Contract number assigned by the Clearing House |
| GiveUpAbiCode | string | 5 | In case of a local give up trade, it is the member ABI code of the company that executed the |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------------------|-------------|---------------|--|
| | | | contract, otherwise it is set to 00000. |
| Side | string | 1 | Contract Side (B = buy, S = sell) |
| ClientInfo | string | 12 | Free text client information set on IDEM trading platform. (*) |
| TradeDescription | string | 30 | Trade description (for future uses) (*) |
| Value | float | 16.2 | Contract countervalue (for future uses) (Value has the same meaning of ContractValue) |
| Accrual | float | 16.2 | Accrual value (for future uses) |
| SettlementDate | date | 8 | Settlement date (YYYYMMDD) (for future uses) |
| RepoIndex (TradeSource) | string | 1 | For derivatives markets: M=Market G=International/Automatic Give-Up S=Split D=Data Entry For cash markets: P=Spot Leg T=Forward Leg Blank=Cash trade |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|---------------------|-------------|---------------|---|
| RepoRate | float | 3.3 | Repo rate (for future uses) |
| TransferredQuantity | integer | 8 | Transferred quantity |
| TransferredRequest | integer | 8 | Transferred quantity requested |
| SubAccount | string | 4 | Sub Account (*) |
| OrigContractNumber | integer | 10 | Original contract number before splitting. In case of multiple separation, the original trade contract number is shown |
| SeriesId | string | 30 | For derivatives markets: Series name For cash markets: TTA=MTA Italian Equity TTI=MTA International Equity TAH=MTA After Hours Equity ETF=ETF Plus MTS=MTS Wholesale Bonds EBM=EuroMTS Wholesale Bonds PCT=MTS Repo BTM=ICAP Brokertec Repo MOT=MOT Retail Bonds TLX=EuroTLX Retail Bonds |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------------|-------------|---------------|--|
| | | | EMD=eMID Repo |
| OrderNumber | string | 8 | Identifier of the order |
| TraderId | string | 8 | Trader identifier |
| ContractState | string | 1 | T = Trade C = Trade Cancel |
| MarketContractNumber | integer | 10 | Contract number assigned by the market |
| MarketSource | string | 1 | 1 = RegularTrade 2 = AsOfTrade 3 = Strategy 4 = LateTrade 5 = Implied 6 = ExchangeGranted1 7 = ExchangeGranted2 D = Cross B = Cross Block T = Committed K = Committed Block This field is populated only for derivatives markets. |

13.3 InquireContractsByTime (or InquireZipContractsByTime)

This layout allows to download the list of own trades and be used only in the current business day. Data is returned in the NotifyContractsByTime (NotifyZipContractsByTime).

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|----------------------------|
| MarketId | string | 2 | Market identification code |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| StartingTime | time | 6 | Contract Time interval start (HHMMSS) |
| EndingTime | time | 6 | Contract Time interval end (HHMMSS) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

13.4 NotifyContractsByTime (or NotifyZipContractsByTime)

Unique key for a trade is <MarketId, ContractDate, ContractNumber, Side>.

This layout returns the list of own trades. In NotifyZipContractsByTime records are separated by `\n`; the last records ends with `\n`.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|---------------------------------------|
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| Symbol | string | 6 | Class symbol |
| ExpirationMonth | string | 6 | Expiry month (YYYYMM) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|--------------------|-------------|---------------|---|
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| ContractDate | date | 8 | Contract date (YYYYMMDD) |
| ContractTime | time | 6 | Contract time (HHMMSS) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| Quantity | integer | 10 | Contract quantity |
| Price | float | 7.6 | Contract price |
| OpenClose | integer | 1 | Open / Close flag: 1 or O = open 2 or C = close |
| MarketId | string | 2 | Market identification code |
| ContractNumber | string | 10 | Contract number assigned by the Clearing House |
| OrigContractNumber | integer | 10 | Original contract number before splitting. In case of multiple separation, the original trade contract number is shown |
| GiveUpAbiCode | string | 5 | In case of a local give up trade, it is the member ABI code of the company that |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-------------------------|-------------|---------------|--|
| | | | executed the contract, otherwise it is set to 00000. |
| Side | string | 1 | Contract Side (B = buy, S = sell) |
| ClientInfo | string | 12 | Free text client information set on IDEM trading platform. (*) |
| TradeDescription | string | 30 | Trade description (for future uses) (*) |
| Value | float | 16.2 | Contract countervalue (for future uses) (Value has the same meaning of ContractValue) |
| Accrual | float | 16.2 | Accrual value (for future uses) |
| SettlementDate | date | 8 | Settlement date (YYYYMMDD) (for future uses) |
| RepoIndex (TradeSource) | string | 1 | For derivatives markets: M=Market G=International/Automatic Give-Up S=Split D=Data Entry For cash markets: P=Spot Leg T=Forward Leg |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|---------------------|-------------|---------------|--|
| | | | Blank=Cash trade |
| RepoRate | float | 3.3 | Repo rate (for future uses) |
| TransferredQuantity | integer | 8 | Transferred quantity |
| TransferredRequest | integer | 8 | Transferred quantity requested |
| ClientCode | string | 9 | Client code set on IDEM trading platform. (*) |
| SubAccount | string | 4 | Sub Account (*) |
| SeriesId | string | 30 | For derivatives markets: Series name For cash markets: TTA=MTA Italian Equity TTI=MTA International Equity TAH=MTA After Hours Equity ETF=ETF Plus MTS=MTS Wholesale Bonds EBM=EuroMTS Wholesale Bonds PCT=MTS Repo BTM=ICAP Brokertec Repo MOT=MOT Retail Bonds TLX=EuroTLX Retail Bonds EMD=eMID Repo |
| OrderNumber | string | 8 | Identifier of the order |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------------|-------------|---------------|--|
| TraderId | string | 8 | Trader identifier |
| ContractState | string | 1 | T = Trade C = Trade Cancel |
| MarketContractNumber | integer | 10 | Contract number assigned by the market |
| MarketSource | string | 1 | 1 = RegularTrade 2 = AsOfTrade 3 = Strategy 4 = LateTrade 5 = Implied 6 = ExchangeGranted1 7 = ExchangeGranted2 D = Cross B = Cross Block T = Committed K = Committed Block This field is populated only for derivatives markets. |

13.5 SubscribeContracts

This layout allows to subscribe for new trades events. Data is returned in the NotifySubContracts.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

13.6 NotifySubContracts

Unique key for a trade is <MarketId, ContractDate, ContractNumber, Side>. A trade with ContractState = R (Reversing) is used to delete the trade with the same unique key in the list.

This layout returns new trade events.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|---|
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| Symbol | string | 6 | Class symbol |
| ExpirationMonth | string | 6 | Expiry month (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| ContractDate | date | 8 | Contract date (YYYYMMDD) |
| ContractTime | time | 6 | Contract time (HHMMSS) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| Quantity | integer | 10 | Contract quantity |
| Price | float | 7.6 | Contract price |

Data Layouts

April 2019

| Field | Type | Length | Description |
|--------------------|-------------|---------------|---|
| OpenClose | integer | 1 | Open / Close flag: 1 or O = open 2 or C = close |
| MarketId | string | 2 | Market identification code |
| ContractNumber | string | 10 | Contract number assigned by the Clearing House |
| OrigContractNumber | integer | 10 | Original contract number before splitting. In case of multiple separation, the original trade contract number is shown |
| GiveUpAbiCode | string | 5 | In case of a local give up trade, it is the member ABI code of the company that executed the contract, otherwise it is set to 00000. |
| Side | string | 1 | Contract Side (B = buy, S = sell) |
| ClientInfo | string | 12 | Free text client information set on IDEM trading platform. (*) |
| TradeDescription | string | 30 | Trade description (for future uses) (*) |
| Value | float | 16.2 | Contract countervalue (for future uses) (Value has the same meaning of ContractValue) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------------------|-------------|---------------|--|
| Accrual | float | 16.2 | Accrual value (for future uses) |
| SettlementDate | date | 8 | Settlement date (YYYYMMDD) (for future uses) |
| RepoIndex (TradeSource) | string | 1 | For derivatives markets: M=Market G=International/Automatic Give-Up S=Split D=Data Entry For cash markets: P=Spot Leg T=Forward Leg Blank=Cash trade |
| RepoRate | float | 3.3 | Repo rate (for future uses) |
| TransferredQuantity | integer | 8 | Transferred quantity |
| TransferredRequest | integer | 8 | Transferred quantity requested |
| ClientCode | string | 9 | Client code set on IDEM trading platform. (*) |
| SubAccount | string | 4 | Sub Account (*) |
| SeriesId | string | 30 | For derivatives markets: Series name |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------------|-------------|---------------|---|
| | | | For cash markets: TTA=MTA Italian Equity TTI=MTA International Equity TAH=MTA After Hours Equity ETF=ETF Plus MTS=MTS Wholesale Bonds EBM=EuroMTS Wholesale Bonds PCT=MTS Repo BTM=ICAP Brokertec Repo MOT=MOT Retail Bonds TLX=EuroTLX Retail Bonds EMD=eMID Repo |
| OrderNumber | string | 8 | Identifier of the order |
| TraderId | string | 8 | Trader identifier |
| ContractState | string | 1 | T = Trade C = Trade Cancel R = Reversing |
| MarketContractNumber | integer | 10 | Contract number assigned by the market |
| MarketSource | string | 1 | 1 = RegularTrade 2 = AsOfTrade 3 = Strategy 4 = LateTrade 5 = Implied 6 = ExchangeGranted1 7 = ExchangeGranted2 D = Cross B = Cross Block T = Committed K = Committed Block |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| | | | This field is populated only for derivatives markets. |

13.7 InquireContractTransfers

This layout allows to download the list of trade transfers. Data is returned in the NotifyContractTransfers.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------------|-------------|---------------|---|
| ContractDate | date | 8 | Transfer date (YYYYMMDD) |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| TransferType | string | 1 | Type (D = delivered, R = received) |
| TransferState | string | 1 | Transfer Status (Optional) (H = holding, P = processed, R = rejected, C = cancelled) |
| CounterpartAbiCode | string | 5 | Counterparty ABI Code (Optional) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

13.8 NotifyContractTransfers

Unique key for a Contract Transfer is <MarketId, TransferDate, RequestKey, TransferType>

This layout returns the list of trade transfers.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|---------------------|-------------|---------------|---|
| DeliverAbiCode | string | 5 | Deliver member ABI code |
| DeliverAccountType | string | 1 | Deliver member account type (P = proper, C = client) |
| ReceiverAbiCode | string | 5 | Receiver member ABI code |
| ReceiverAccountType | string | 1 | Receiver member account type (P = proper, T = client, blank if not confirmed) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| Symbol | string | 6 | Class symbol |
| ContractNumber | integer | 10 | Contract number assigned by the Clearing House |
| ContractDate | date | 8 | Contract date (YYYYMMDD) |
| ProductType | string | 1 | Product type (F = future, O = option) |
| ExpirationMonth | string | 6 | Expiry month (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |

Data Layouts

April 2019

| Field | Type | Length | Description |
|---------------|-------------|---------------|--|
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| MarketId | string | 2 | Market identification code |
| Quantity | float | 9.6 | Transferred Quantity |
| Side | string | 1 | Contract side (B= Buy, S= Sell) |
| TransferState | string | 1 | Status of the transfer operation H = holding (sent but not confirmed or rejected yet) P = processed (accepted by the counterparty) R = rejected (refused by the counterparty) C = cancelled (request deleted by the participant that sent the request) |
| ReturnCode | string | 4 | Return Code |
| EntryTime | datetime | 17 | Entry time (YYYYMMDDHHMMSSmmm) |
| ExecutionTime | datetime | 17 | Execution time (YYYYMMDDHHMMSSmmm) |
| RequestKey | string | 53 | Request key (*) |
| DeliverName | string | 30 | Description of deliver member |
| ReceiverName | string | 30 | Description of receiver member |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------------|-------------|---------------|---|
| AdditionalInfo | string | 35 | Free text information. The returned value is the same set on the corresponding field of SubmitTransferContractRequest function. (*) |
| DeliverCode | string | 9 | Client code of deliver member set on IDEM trading platform (*) |
| DeliverInfo | string | 16 | Free text client information (ClientInfo) of deliver member set on IDEM trading platform. (*) |
| TransferDate | date | 8 | Date of the contract transfer |
| Price | float | 7.4 | Price of the contract transfer |
| SubAccount | string | 4 | Sub Account (*) |
| ReceiverCode | string | 9 | Client code of receiver member set on IDEM trading platform (*) |
| ReceiverInfo | string | 16 | Free text client information (ClientInfo) of receiver member set on IDEM trading platform. (*) |
| OpenClose | integer | 1 | Open / Close flag: 1 or O = open 2 or C = close |
| TransferMode | string | 1 | Transfer mode (A = Automatic, M = Manual) |
| SeriesId | string | 25 | Series name |
| MarketContractNumber | integer | 10 | Contract number assigned by the market |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-------------------|-------------|---------------|--|
| TransferType | string | 1 | Type (D = delivered, R = received) |
| DeliverShareFlag | string | 1 | Share Client Code flag, setted by deliver |
| ReceiverShareFlag | string | 1 | Share Client Code flag, setted by receiver |

13.9SubscribeContractTransfers

This layout allows to subscribe for new trade transfer events. Data is returned in the NotifySubContractTransfers.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

13.10 NotifySubContractTransfers

Unique key for a Contract Transfer is <MarketId, TransferDate, RequestKey, TransferType>

This layout returns new trade transfer events.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|-------------------------|
| DeliverAbiCode | string | 5 | Deliver member ABI code |

Data Layouts

April 2019

| Field | Type | Length | Description |
|---------------------|-------------|---------------|---|
| DeliverAccountType | string | 1 | Deliver member account type (P = proper, C = client) |
| ReceiverAbiCode | string | 5 | Receiver member ABI code |
| ReceiverAccountType | string | 1 | Receiver member account type (P = proper, C = client, blank if not confirmed) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| Symbol | string | 6 | Class symbol |
| ContractNumber | integer | 10 | Contract number assigned by the Clearing House |
| ContractDate | date | 8 | Contract date (YYYYMMDD) |
| ProductType | string | 1 | Product type (F = future, O = option) |
| ExpirationMonth | string | 6 | Expiry month (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| MarketId | string | 2 | Market identification code |
| Quantity | integer | 9 | Transferred Quantity |
| Side | string | 1 | Contract side (B= Buy, S= Sell) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------|-------------|---------------|--|
| TransferState | string | 1 | Status of the transfer operation H = holding (sent but not confirmed or rejected yet) P = processed (accepted by the counterparty) R = rejected (refused by the counterparty) C = cancelled (request deleted by the participant that sent the request) |
| ReturnCode | string | 4 | Return Code |
| EntryTime | datetime | 17 | Entry time (YYYYMMDDHHMMSSmmm) |
| ExecutionTime | datetime | 17 | Execution time (YYYYMMDDHHMMSSmmm) |
| RequestKey | string | 53 | Request key (*) |
| DeliverName | string | 30 | Description of deliver member |
| ReceiverName | string | 30 | Description of receiver member |
| AdditionalInfo | string | 35 | Free text information. The returned value is the same set on the corresponding field of SubmitTransferContractRequest function. (*) |
| DeliverCode | string | 9 | Client code of deliver member set on IDEM trading platform (*) |
| DeliverInfo | string | 12 | Free text client information (ClientInfo) of deliver member |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------------|-------------|---------------|--|
| | | | set on IDEM trading platform. (*) |
| TransferDate | date | 8 | Date of the contract transfer |
| Price | float | 7.4 | Price of the contract transfer |
| SubAccount | string | 4 | Sub Account (*) |
| ReceiverCode | string | 9 | Client code of receiver member set on IDEM trading platform (*) |
| ReceiverInfo | string | 12 | Free text client information (ClientInfo) of receiver member set on IDEM trading platform. (*) |
| OpenClose | integer | 1 | Open / Close flag: 1 or O = open 2 or C = close |
| TransferMode | string | 1 | Transfer mode (A = Automatic, M = Manual) |
| SeriesId | string | 25 | Series name |
| MarketContractNumber | integer | 10 | Contract number assigned by the market |
| TransferType | string | 1 | Type (D = delivered, R = received) |
| DeliverShareFlag | string | 1 | Share Client Code flag, setted by deliver |
| ReceiverShareFlag | string | 1 | Share Client Code flag, setted by receiver |

Data Layouts

April 2019

13.11 SubmitTransferContractRequest

This layout allows to perform a trade transfer request (International give up for trades done the same business date).

The field "Quantity" has to be equal to the contract quantity. In the future development this field will be removed.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|--|
| ContractNumber | integer | 10 | Contract number assigned by CC&G |
| ContractDate | date | 8 | Contract date (YYYYMMDD) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| Side | string | 1 | Contract side (B = buy, S = sell) |
| Quantity | integer | 7 | Transferred quantity (It must be equal to the total trade quantity). |
| ReceiverAbiCode | string | 5 | Receiver member ABI code |
| RectifyPosition | string | 1 | Rectify position (Y = yes, N = no) |
| AdditionalInfo | string | 50 | Free text information. (°) |
| ShareClientCode | string | 1 | Share ClientCode (Y = share with receiver, N = don't share) |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

13.12 SubmitTransferContractConfirm

This layout allows to accept or reject an incoming trade transfer request (International give up for trades done the same business date).

The RequestKey code could be obtained by the NotifyContractTransfers. Only pending transfers, i.e. in state H (holding), can be confirmed.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| AccountType | string | 1 | Account type (P = proper, C = client) |
| AcceptRefuse | string | 1 | Accept or reject the transferred contract (A = accept, R = refuse) |
| RequestKey | string | 53 | Request key of received contract (°) |
| OpenClose | integer | 1 | Open / Close flag: 1 or O = open 2 or C = close 3 or T = Assigned by Trader |
| ClientCode | string | 9 | Client code of deliver member set on IDEM trading platform (*) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|-----------------|-------------|---------------|--|
| ShareClientCode | string | 1 | Share ClientCode (Y = assigned by Trader, N = customized) |
| ClientInfo | string | 12 | Free text client information (ClientInfo) of deliver member set on IDEM trading platform. (*) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

13.13 SubmitTransferContractDelete

This layout allows to cancel a trade transfer request (International give up for trades done the same business date) which has not been confirmed yet by the counterparty.

The RequestKey code could be obtained by the NotifyContractTransfers. Only pending transfers, i.e. in state H (holding), can be removed. The function can be executed only in the same day when the trade transfer has been requested.

| Field | Type | Length | Description |
|--------------|-------------|---------------|--------------------------------------|
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| MarketId | string | 2 | Market identification code |
| RequestKey | string | 53 | Request key of |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| | | | received position (°) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

13.14 SubmitOpenCloseContract

This layout allows to change the Open/Close flag for a trade on a client account.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|--|
| ContractNumber | integer | 10 | Contract number assigned by CC&G |
| MarketId | string | 2 | Market identification code |
| Side | string | 1 | Contract side (B = buy, S = sell) |
| OpenClose | string | 1 | Open / Close flag: 1 or O = open 2 or C = close |
| ContractDate | date | 8 | Contract date (YYYYMMDD) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------|
| | | | Garanzia) |

13.15 InquireOpenCloseContractChanges

This layout allows to download the list of the Open/Close changes. Data is returned in the NotifyOpenCloseContractChanges.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-------------------------|-------------|---------------|---|
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| RequestDate | date | 8 | Date (YYYYMMDD) when the contract has been modified (up to 5 days before today) |
| ContractDate (optional) | date | 8 | Contract date (YYYYMMDD) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

13.16 NotifyOpenCloseContractChanges

Unique key for a Open/Close Contract change is: <MarketId, ContractDate, ContractNumber, Side, RequestTime, RequestDate, OpenClose>

This layout returns the list of Open/Close changes.

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------|-------------|---------------|---|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| ContractDate | date | 8 | Contract date (YYYYMMDD) |
| ContractNumber | integer | 10 | Contract number assigned by the Clearing House |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| SubAccount | string | 4 | Sub Account (Optional) (*) |
| Symbol | string | 6 | Class symbol |
| ExpirationDate | date | 8 | Expiry date (YYYYMMDD) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| Quantity | integer | 10 | Contract quantity |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------------|-------------|---------------|---|
| Side | string | 1 | Contract side (B = buy, S = sell) |
| OpenClose | string | 1 | Open / Close flag: 1 or O = open 2 or C = close |
| RequestTime | time | 6 | Request time (HHMMSS) |
| RequestState | string | 1 | Status (P = processed, R = refused) |
| ReturnCode | string | 4 | Return Code |
| ClientInfo | string | 12 | Free text client information (optional) (*) |
| ClientCode | string | 9 | Client code (optional) (*) |
| SeriesId | string | 30 | Series name |
| MarketContractNumber | integer | 10 | Contract number assigned by the market |
| RequestDate | date | 8 | Date (YYYYMMDD) when the contract has been modified (up to 5 days before today) |

Data Layouts

April 2019

13.17 SubscribeOpenCloseContractChanges

This layout allows to subscribe for new Open/Close change events. Data is returned in the NotifySubOpenCloseContractChanges.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

13.18 NotifySubOpenCloseContractChanges

Unique key for a Open/Close Contract change is: <MarketId, ContractDate, ContractNumber, Side, RequestTime, RequestDate, OpenClose>

This layout returns new Open/Close change events.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| ContractDate | date | 8 | Contract date (YYYYMMDD) |
| ContractNumber | integer | 10 | Contract number assigned by the Clearing House |
| AccountType | string | 1 | Account type (P = |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------|-------------|---------------|---|
| | | | proper, C = client) |
| SubAccount | string | 4 | Sub Account (Optional) (*) |
| Symbol | string | 6 | Class symbol |
| ExpirationDate | date | 8 | Expiry date (YYYYMMDD) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| Quantity | integer | 10 | Contract quantity |
| Side | string | 1 | Contract side (B = buy, S = sell) |
| OpenClose | string | 1 | Open / Close flag: 1 or O = open 2 or C = close |
| RequestTime | time | 6 | Request time (HHMMSS) |
| RequestState | string | 1 | Status (P = processed, R = refused) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------------|-------------|---------------|---|
| ReturnCode | string | 4 | Return Code |
| ClientInfo | string | 12 | Free text client information (optional) (*) |
| ClientCode | string | 9 | Client code (optional) (*) |
| SeriesId | string | 30 | Series name |
| MarketContractNumber | integer | 10 | Contract number assigned by the market |
| RequestDate | date | 8 | Date (YYYYMMDD) when the contract has been modified (up to 5 days before today) |

13.19 SubmitClientCodeContractChange

This layout allows to change the Client Code field of a trade.

| Field | Type | Length | Description |
|----------------|-------------|---------------|----------------------------------|
| ContractDate | date | 8 | Contract date (YYYYMMDD) |
| ContractNumber | integer | 10 | Contract number assigned by CC&G |
| MarketId | string | 2 | Market identification code |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------------------|-------------|---------------|---|
| Side | string | 1 | Contract side (B = buy, S = sell) |
| ClientCode | string | 9 | Client code (°) |
| GrossPositionRectification | string | 1 | Gross position rectification (Y = yes, N = no) |
| ClientInfo | string | 16 | Free text client information (optional) (°) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

13.20 InquireClientCodeContractChanges

This layout allows to download the list of the Client Code changes. Data is returned in the NotifyClientCodeContractChanges.

| Field | Type | Length | Description |
|--------------|-------------|---------------|---|
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| RequestDate | date | 8 | Date (YYYYMMDD) when the contract has been modified (up to 5 days before today) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------------------|-------------|---------------|--|
| ContractDate (optional) | date | 8 | Contract date (YYYYMMDD) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

13.21 NotifyClientCodeContractChanges

Unique key for a Client Code change is: <MarketId, ContractDate, ContractNumber, Side, OrigClientCode, ClientCode, RequestTime, RequestDate>

This layout returns the list of Client Code changes.

| Field | Type | Length | Description |
|----------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| ContractDate | date | 8 | Contract date (YYYYMMDD) |
| ContractNumber | integer | 10 | Contract number assigned by the Clearing House |
| Side | string | 1 | Contract side (B = buy, S = sell) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------------------|-------------|---------------|--|
| AccountType | string | 1 | Account type (P = proper, C = client) |
| OpenClose | string | 1 | Open / Close flag: 1 or O = open 2 or C = close |
| OrigClientCode | string | 9 | Client code before modifications (*) |
| OrigSubAccount | string | 4 | Sub Account (Optional) before modifications (for future uses) (*) |
| ClientCode | string | 9 | Client code (*) |
| SubAccount | string | 4 | Sub Account (Optional) (*) |
| GrossPositionRectification | string | 1 | Gross position rectification (Y = yes, N = no) |
| Symbol | string | 6 | Class symbol |
| ExpirationDate | date | 6 | Expiry date (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification) |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------------|-------------|---------------|---|
| | | | Number) |
| Quantity | integer | 10 | Contract quantity |
| RequestTime | time | 6 | Request time (HHMMSS) |
| RequestState | string | 1 | Status (P = processed, R = refused) |
| ReturnCode | string | 4 | Return Code |
| ClientInfo | string | 16 | Free text client information (optional) (*) |
| SeriesId | string | 30 | Series name |
| MarketContractNumber | integer | 10 | Contract number assigned by the market |
| RequestDate | date | 8 | Date (YYYYMMDD) when the contract has been modified (up to 5 days before today) |

13.22 SubscribeClientCodeContractChanges

This layout allows to subscribe for new Client Code change events. Data is returned in the NotifySubOpenCloseContractChanges.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------|
|--------------|-------------|---------------|--------------------|

Data Layouts

April 2019

| Field | Type | Length | Description |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

13.23 NotifySubClientCodeContractChanges

Unique key for a Client Code change is: <MarketId, ContractDate, ContractNumber, Side, OrigClientCode, ClientCode, RequestTime, RequestDate>

This layout returns new Client Code change events.

| Field | Type | Length | Description |
|----------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| ContractDate | date | 8 | Contract date (YYYYMMDD) |
| ContractNumber | integer | 10 | Contract number assigned by the Clearing House |
| Side | string | 1 | Contract side (B = buy, S = sell) |
| AccountType | string | 1 | Account type (P = proper, C = client) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------------------|-------------|---------------|---|
| OpenClose | string | 1 | Open / Close flag: 1 or O = open 2 or C = close |
| OrigClientCode | string | 9 | Client code before modifications (*) |
| OrigSubAccount | string | 4 | Sub Account (Optional) before modifications (for future uses) (*) |
| ClientCode | string | 9 | Client code (*) |
| SubAccount | string | 4 | Sub Account (Optional) (*) |
| GrossPositionRectification | string | 1 | Gross position rectification (Y = yes, N = no) |
| Symbol | string | 6 | Class symbol |
| ExpirationDate | date | 6 | Expiry date (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------------|-------------|---------------|---|
| Quantity | integer | 10 | Contract quantity |
| RequestTime | time | 6 | Request time (HHMMSS) |
| RequestState | string | 1 | Status (P = processed, R = refused) |
| ReturnCode | string | 4 | Return Code |
| ClientInfo | string | 16 | Free text client information (optional) (*) |
| SeriesId | string | 30 | Series name |
| MarketContractNumber | integer | 10 | Contract number assigned by the market |
| RequestDate | date | 8 | Date (YYYYMMDD) when the contract has been modified (up to 5 days before today) |

13.24 InquireTradeHistory

This layout allows to download the list of clearing operations done on a specific trade. Data is returned in the NotifyTradeHistory.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|----------------------------|
| MarketId | string | 2 | Market identification code |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|---|
| ContractNumber | integer | 10 | Contract number assigned by the Clearing House |
| Side | string | 1 | Contract side (B = buy, S = sell) |
| ContractDate | date | 8 | Contract date (YYYYMMDD) |
| ABiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

13.25 NotifyTradeHistory

This layout returns the list of clearing operations done on a specific trade.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| AccountType | string | 1 | Account type (P = proper, C = client) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------|-------------|---------------|---|
| Symbol | string | 6 | Class symbol |
| ExpirationDate | date | 6 | Expiry date (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| SeriesId | string | 30 | Series name |
| ContractDate | date | 8 | Contract date (YYYYMMDD) |
| ContractTime | time | 6 | Contract time (HHMMSS) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| Quantity | integer | 10 | Contract quantity |
| Price | float | 7.6 | Contract price |
| OpenClose | string | 1 | Open / Close flag: 1 or O = open 2 or C = close |
| ContractNumber | integer | 10 | Contract number assigned by the Clearing House |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------------|-------------|---------------|--|
| OrigContractNumber | integer | 10 | Original contract number before splitting In case of multiple separation, the original trade contract number is shown |
| Side | string | 1 | Contract side (B = buy, S = sell) |
| ClientInfo | string | 16 | Free text client information (optional) (*) |
| ClientCode | string | 9 | Client code (*) |
| SubAccount | string | 4 | Sub Account (Optional) (*) |
| DeliverAbiCode | string | 5 | Deliver member ABI code |
| ReceiverAbiCode | string | 5 | Receiver member ABI code |
| DeliverAccountType | string | 1 | Deliver member account type (P = proper, C = client) |
| ReceiverAccountType | string | 1 | Receiver member account type (P = proper, C = client) |
| MarketContractNumber | integer | 10 | Contract number assigned by the market |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------------------------|
| Operation | string | 20 | Clearing operation done on the trade |

13.26 SubmitSplitContract

This layout allows to split a trade into at least 2 new trades (and a maximum of 8 new trades). Every trade generated from a split can be split again until a trade with quantity = 1 is generated.

The number of new trades to be generated is determined by the number of ContractSplitQuantity fields that correctly filled.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|------------------------|-------------|---------------|---|
| ContractNumber | integer | 10 | Contract number assigned by CC&G |
| ContractDate | date | 8 | Contract date (YYYYMMDD) |
| Side | string | 1 | Contract side (B = buy, S = sell) |
| RectifyPosition | string | 1 | Rectify position (Y = yes, N = no) |
| ContractSplitQuantity1 | integer | 8 | Split contract quantity (mandatory) |
| ClientCode1 | string | 9 | Client code (optional) (°) |
| ClientInfo1 | string | 16 | Free text client information (optional) (°) |
| ContractSplitQuantity2 | integer | 8 | Split contract quantity |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|------------------------|-------------|---------------|--|
| | | | (mandatory) |
| ClientCode2 | string | 9 | Client code (optional)(°) |
| ClientInfo2 | string | 16 | Free text client information (optional). (°) |
| ContractSplitQuantity3 | integer | 8 | Split contract quantity (optional) |
| ClientCode3 | string | 9 | Client code (optional) (°) |
| ClientInfo3 | string | 16 | Free text client information (optional). (°) |
| ContractSplitQuantity4 | integer | 8 | Split contract quantity (optional) |
| ClientCode4 | string | 9 | Client code (optional) (°) |
| ClientInfo4 | string | 16 | Free text client information (optional). (°) |
| ContractSplitQuantity5 | integer | 8 | Split contract quantity (optional) |
| ClientCode5 | string | 9 | Client code (optional) (°) |
| ClientInfo5 | string | 16 | Free text client information (optional). (°) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|------------------------|-------------|---------------|---|
| ContractSplitQuantity6 | integer | 8 | Split contract quantity (optional) |
| ClientCode6 | string | 9 | Client code (optional) (°) |
| ClientInfo6 | string | 16 | Free text client information (optional). (°) |
| ContractSplitQuantity7 | integer | 8 | Split contract quantity (optional) |
| ClientCode7 | string | 9 | Client code (optional) (°) |
| ClientInfo7 | string | 16 | Free text client information (optional). (°) |
| ContractSplitQuantity8 | integer | 8 | Split contract quantity (optional) |
| ClientCode8 | string | 9 | Client code (optional) (°) |
| ClientInfo8 | string | 16 | Free text client information (optional). (°) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

13.27 InquireSplitContracts

This layout allows to download the list of the trades generated from a split. Data is returned in the NotifyInqSplitContracts.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| ContractDate | date | 8 | Request date (YYYYMMDD) |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| MarketId | string | 2 | Market identification code |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

13.28 NotifyInqSplitContracts

Unique key for a Split Contract is: < RequestKey >

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------------|-------------|---------------|--|
| OrigContractNumber | integer | 10 | Original Contract number assigned by the Clearing House In case of multiple separation, the previous separated trade contract number is shown |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------------|-------------|---------------|--|
| ContractDate | date | 8 | Contract date (YYYYMMDD) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| Side | string | 1 | Contract side (B = buy, S = sell) |
| SeriesId | string | 30 | Series name |
| MarketContractNumber | integer | 10 | Contract number assigned by the market |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| MarketId | string | 2 | Market identification code |
| RequestDate | date | 8 | RequestDate |
| ContractNumber1 | integer | 10 | New Contract number assigned by the Clearing House |
| ContractQuantity1 | integer | 8 | Contract quantity |
| ClientCode1 | string | 9 | Client Code (*) |
| ClientInfo1 | string | 16 | Free text client information (*) |
| ContractNumber2 | integer | 10 | New Contract number assigned by the Clearing House |

Data Layouts

April 2019

| Field | Type | Length | Description |
|-------------------|-------------|---------------|--|
| ContractQuantity2 | integer | 8 | Contract quantity |
| ClientCode2 | string | 9 | Client Code (*) |
| ClientInfo2 | string | 16 | Free text client information (*) |
| ContractNumber3 | integer | 10 | New Contract number assigned by the Clearing House |
| ContractQuantity3 | integer | 8 | Contract quantity |
| ClientCode3 | string | 9 | Client Code (*) |
| ClientInfo3 | string | 16 | Free text client information (*) |
| ContractNumber4 | integer | 10 | New Contract number assigned by the Clearing House |
| ContractQuantity4 | integer | 8 | Contract quantity |
| ClientCode4 | string | 9 | Client Code (*) |
| ClientInfo4 | string | 16 | Free text client information (*) |
| ContractNumber5 | integer | 10 | New Contract number assigned by the Clearing House |
| ContractQuantity5 | integer | 8 | Contract quantity |
| ClientCode5 | string | 9 | Client Code (*) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|-------------------|-------------|---------------|--|
| ClientInfo5 | string | 16 | Free text client information (*) |
| ContractNumber6 | integer | 10 | New Contract number assigned by the Clearing House |
| ContractQuantity6 | integer | 8 | Contract quantity |
| ClientCode6 | string | 9 | Client Code (*) |
| ClientInfo6 | string | 16 | Free text client information (*) |
| ContractNumber7 | integer | 10 | New Contract number assigned by the Clearing House |
| ContractQuantity7 | integer | 8 | Contract quantity |
| ClientCode7 | string | 9 | Client Code (*) |
| ClientInfo7 | string | 16 | Free text client information (*) |
| ContractNumber8 | integer | 10 | New Contract number assigned by the Clearing House |
| ContractQuantity8 | integer | 8 | Contract quantity |
| ClientCode8 | string | 9 | Client Code (*) |
| ClientInfo8 | string | 16 | Free text client information (*) |
| RequestKey | Integer | 28 | Key of the Split |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| RequestState | string | 1 | Status of the split: P = Processed C = Cancelled |

13.29 SubscribeSplitContracts

This layout allows to subscribe for new trades generated from a split. Data is returned in the NotifySubSplitContracts.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

13.30 NotifySubSplitContracts

Unique key for a Split Contract is: < RequestKey >

This layout returns new trades generated from a split.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------------|-------------|---------------|---|
| OrigContractNumber | integer | 10 | Original Contract number assigned by the Clearing House. In case of multiple separation, the previous separated trade contract number is shown |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------------|-------------|---------------|--|
| ContractDate | date | 8 | Contract date (YYYYMMDD) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| Side | string | 1 | Contract side (B = buy, S = sell) |
| SeriesId | string | 30 | Series name |
| MarketContractNumber | integer | 10 | Contract number assigned by the market |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| MarketId | string | 2 | Market identification code |
| RequestDate | date | 8 | RequestDate |
| ContractNumber1 | integer | 10 | New Contract number assigned by the Clearing House |
| ContractQuantity1 | integer | 8 | Contract quantity |
| ClientCode1 | string | 9 | Client Code (*) |
| ClientInfo1 | string | 16 | Free text client information (*) |
| ContractNumber2 | integer | 10 | New Contract number assigned by the Clearing House |

Data Layouts

April 2019

| Field | Type | Length | Description |
|-------------------|-------------|---------------|--|
| ContractQuantity2 | integer | 8 | Contract quantity |
| ClientCode2 | string | 9 | Client Code (*) |
| ClientInfo2 | string | 16 | Free text client information (*) |
| ContractNumber3 | integer | 10 | New Contract number assigned by the Clearing House |
| ContractQuantity3 | integer | 8 | Contract quantity |
| ClientCode3 | string | 9 | Client Code (*) |
| ClientInfo3 | string | 16 | Free text client information (*) |
| ContractNumber4 | integer | 10 | New Contract number assigned by the Clearing House |
| ContractQuantity4 | integer | 8 | Contract quantity |
| ClientCode4 | string | 9 | Client Code (*) |
| ClientInfo4 | string | 16 | Free text client information (*) |
| ContractNumber5 | integer | 10 | New Contract number assigned by the Clearing House |
| ContractQuantity5 | integer | 8 | Contract quantity |
| ClientCode5 | string | 9 | Client Code (*) |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-------------------|-------------|---------------|--|
| ClientInfo5 | string | 16 | Free text client information (*) |
| ContractNumber6 | integer | 10 | New Contract number assigned by the Clearing House |
| ContractQuantity6 | integer | 8 | Contract quantity |
| ClientCode6 | string | 9 | Client Code (*) |
| ClientInfo6 | string | 16 | Free text client information (*) |
| ContractNumber7 | integer | 10 | New Contract number assigned by the Clearing House |
| ContractQuantity7 | integer | 8 | Contract quantity |
| ClientCode7 | string | 9 | Client Code (*) |
| ClientInfo7 | string | 16 | Free text client information (*) |
| ContractNumber8 | integer | 10 | New Contract number assigned by the Clearing House |
| ContractQuantity8 | integer | 8 | Contract quantity |
| ClientCode8 | string | 9 | Client Code (*) |
| ClientInfo8 | string | 16 | Free text client information (*) |
| RequestKey | integer | 28 | Key of the Split |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| RequestState | string | 1 | Status of the split: P = Processed C = Cancelled |

13.31 SubmitSplitContractDelete

This layout allows to cancel all the trades generated from a split. Data is returned in the NotifySplitContracts and NotifySubSplitContracts.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| RequestKey | integer | 28 | Key of the Split |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

14.0 Guarantees

14.1 InquireCollateralGuarantees

This layout allows to download the list of Collateral Guarantees. Data is returned in the NotifyCollateralGuarantees.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------|
|--------------|-------------|---------------|--------------------|

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

14.2 Notify Collateral Guarantees

Unique key for a Collateral Guarantee is <ISINCode>

This layout returns the list of Collateral Guarantees.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| Description | string | 30 | Description |
| Currency | string | 2 | Currency |
| Price | float | 7.8 | Price |
| Headcut | float | 3.2 | |

14.3 Subscribe Collateral Guarantees

This layout allows to subscribe for new Collateral Guarantee events.

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

14.4 NotifySubCollateralGuarantees

Unique key for a Collateral Guarantee is <ISINCode>

This layout returns new Collateral Guarantee events.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| Description | string | 30 | Description |
| Currency | string | 2 | Currency |
| Price | float | 7.8 | Price |
| Headcut | float | 3.2 | Headcut |

14.5 InquireDepositedGuarantees

This layout allows to download the list of Deposited Guarantees. Data is returned in the NotifyDepositedGuarantees.

Data Layouts

April 2019

| Field | Type | Length | Description |
|--------------|-------------|---------------|---|
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| DepositType | string | 2 | Deposit type (GD = government deposit, BD = equity deposit, CC = cash) (Optional)Account type (P = proper, C = client) (Optional) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

14.6 Notify Deposited Guarantees

Unique key for a Deposited Guarantee is <AbiCode, AccountType, DepositType, ISINCode, DepositSerialNumber>

This layout returns the list of Deposited Guarantees.

| Field | Type | Length | Description |
|--------------|-------------|---------------|--|
| AbiCode | string | 5 | Member ABI code |
| AccountType | string | 1 | Account type (P = proper, C = client) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|-------------------|-------------|---------------|---|
| DepositType | string | 2 | Deposit type (GD = government deposit, BD = equity deposit, CC = cash) |
| DepositDate | date | 8 | Deposit date (YYYYMMDD) |
| ExpirationDate | date | 8 | Expiry date (YYYYMMDD) |
| DepositQuantity | float | 9.2 | Quantity (0 = cash) |
| Value | float | 9.2 | Value for margins (0 = equity deposit) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) (blank = cash) |
| Description | string | 30 | Description |
| CurrencyId | string | 2 | Currency |
| FaceValue | float | 9.2 | Face Value (only if type = GD or = BD) |
| CoveredPosition | integer | 11 | Number of covered positions (only if type = BD) |
| MemberDescription | string | 30 | Member description |
| BDDepositType | string | 1 | Bulk Deposit type |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|---------------------|-------------|---------------|--|
| | | | O = American Option E= European Option F = Future |
| Ineligibility | string | 1 | Inelegibility flag (for bulk deposit only) The deposit cannot be used to margin |
| ReturnDate | date | 8 | Return date (YYYYMMDD) Represent when the instrument has to be returned |
| Symbol | string | 6 | Class symbol (if bulk deposit only)The positions of this product class can be marginied using the deposit |
| BDMultiplier | float | 6,0 | Multiplier (if bulk deposit only)Number of stocks needed to cover one position |
| ModifyCurrentDay | string | 1 | Current day modification flag (Y = yes, N = no) It indicates if the BDDepositType has been changed in the current day. |
| DepositSerialNumber | float | 6,0 | Deposit serial number |
| SubAccount | string | 4 | Sub Account (*) |

Data Layouts

April 2019

14.7SubscribeDepositedGuarantees

This layout allows to subscribe for new Deposited Guarantee events.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

14.8NotifySubDepositedGuarantees

Unique key for a Deposited Guarantee is <AbiCode, AccountType, DepositType, ISINCode, DepositSerialNumber>

This layout returns new Deposited Guarantee events.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| AbiCode | string | 5 | Member ABI code |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| DepositType | string | 2 | Deposit type (GD = government deposit, BD = equity deposit, CC = cash) |
| DepositDate | date | 8 | Deposit date (YYYYMMDD) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|-------------------|-------------|---------------|---|
| ExpirationDate | date | 8 | Expiry date (YYYYMMDD) |
| DepositQuantity | float | 9.2 | Quantity (0 = cash) |
| Value | float | 9.2 | Value for margins (0 = equity deposit) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) (blank = cash) |
| Description | string | 30 | Description |
| CurrencyId | string | 2 | Currency |
| FaceValue | float | 9.2 | Face Value (only if type = GD or = BD) |
| CoveredPosition | integer | 11 | Number of covered positions (only if type = BD) |
| MemberDescription | string | 30 | Member description |
| BDDepositType | string | 1 | Bulk Deposit type O = American Option E= European Option F = Future |
| Ineligibility | string | 1 | Inelegibility flag (for bulk deposit only) The deposit cannot |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|---------------------|-------------|---------------|--|
| | | | be used to margin |
| ReturnDate | date | 8 | Return date (YYYYMMDD) Represent when the instrument has to be returned |
| Symbol | string | 6 | Class symbol (if bulk deposit only) The positions of this product class can be margined using the deposit |
| BDMultiplier | float | 6,0 | Multiplier (if bulk deposit only) Number of stocks needed to cover one position |
| ModifyCurrentDay | string | 1 | Current day modification flag (Y = yes, N = no) It indicates if the BDDepositType has been changed in the current day. |
| DepositSerialNumber | float | 6,0 | Deposit serial number |
| SubAccount | string | 4 | Sub Account (*) |

14.9 SubmitBulkDeposit

This layout allows to modify the allocation type of a Bulk Deposit Guarantee (DepositType = "BD").

Data Layouts

April 2019

| Field | Type | Length | Description |
|---------------------|-------------|---------------|---|
| AbiCode | integer | 5 | Member ABI code |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| DepositSerialNumber | float | 6,0 | Deposit serial number |
| BDDepositType | string | 1 | Bulk Deposit type O = American Option E= European Option F = Future |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

14.10 SubmitSubAccountBulkDeposit

This layout allows to modify the Sub Account of a Bulk Deposit Guarantee (DepositType = "BD").

| Field | Type | Length | Description |
|---------------------|-------------|---------------|---------------------------------------|
| AbiCode | string | 5 | Member ABI code |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| DepositSerialNumber | float | 6,0 | Deposit serial number |
| SubAccount | string | 4 | Sub Account (*) |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

15.0 Option Exercise

15.1 SubmitEarlyExerciseRequest2

This layout allows to send an early exercise request for an option.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| Quantity | integer | 4 | Quantity to exercise |
| SubAccount | string | 4 | Sub Account (°) |
| ClientInfo | string | 16 | Free text client information (°) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

15.2InquireEarlyExercises

This layout allows to download the list of early exercise requests sent. Data is returned in the NotifyEarlyExercises.

| Field | Type | Length | Description |
|----------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| AccountType | string | 1 | Account type (P = proper, C = client) (Optional) |
| SubAccount | string | 4 | Sub Account (Optional for future uses) (°) |
| Symbol | string | 6 | Class symbol (Optional) |
| ExpirationDate | date | 6 | Expiry date (YYYYMM) (Optional) |
| StrikePrice | float | 7.6 | Strike price (Optional) |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) (Optional) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) (Optional) |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| RequestDate | date | 8 | Date (YYYYMMDD) when the contract has been modified (up to 5 days before today) (IOptional) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

15.3NotifyEarlyExercises

Unique key for an Early Exercise is <ExerciseDate, RequestKey>

This layout returns the list of early exercise requests sent.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|---------------------------------------|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| Symbol | string | 6 | Class symbol |
| ExpirationDate | date | 6 | Expiry date (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------------|-------------|---------------|---|
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| RequestKey | integer | 6 | Request key |
| ExerciseTime | time | 6 | Exercise time (HHMMSS) |
| Quantity | integer | 4 | Exercise quantity |
| InOutTheMoneyAmount | float | 13,6 | In/ouy of the money amount |
| SubAccount | string | 4 | Sub Account (*) |
| RequestState | string | 1 | Status of request (P = processed, C = cancelled) |
| ExerciseDate | date | 8 | Exercise date (YYYYMMDD) |
| TotalExerciseQuantity | integer | 10 | Total Exercise quantity |
| InOutTheMoney | string | 1 | In/out of the money flag (I = in, O = out) |
| SeriesId | string | 30 | Series name |
| RequestDate | date | 8 | Date (YYYYMMDD) when the contract has |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| | | | been modified (up to 5 days before today) (IOptional) |

15.4SubscribeEarlyExercises

This layout allows to subscribe for new early exercise request events.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

15.5NotifySubEarlyExercises

Unique key for an Early Exercise is <ExerciseDate, RequestKey>

This layout returns new early exercise request events.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---------------------------------------|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code |
| AccountType | string | 1 | Account type (P = proper, C = client) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|-----------------------|-------------|---------------|---|
| Symbol | string | 6 | Class symbol |
| ExpirationDate | date | 6 | Expiry date (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| RequestKey | string | 6 | Request key |
| ExerciseTime | time | 6 | Exercise time (HHMMSS) |
| Quantity | integer | 10 | Exercise quantity |
| InOutTheMoneyAmount | float | 13,6 | In/ouy of the money amount |
| SubAccount | string | 4 | Sub Account (*) |
| RequestState | string | 1 | Status of request (P = processed, C = cancelled) |
| ExerciseDate | date | 8 | Exercise date (YYYYMMDD) |
| TotalExerciseQuantity | integer | 10 | Total Exercise quantity |

Data Layouts

April 2019

| Field | Type | Length | Description |
|---------------|-------------|---------------|---|
| InOutTheMoney | string | 1 | In/out of the money flag (I = in, O = out) |
| SeriesId | string | 30 | Series name |
| RequestDate | date | 8 | Date (YYYYMMDD) when the contract has been modified (up to 5 days before today) (IOptional) |

15.6 SubmitEarlyExerciseDelete

This layout allows to delete an early exercise request. The RequestKey could be obtained by the NotifyEarlyExercises.

| Field | Type | Length | Description |
|--------------|-------------|---------------|---|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| RequestKey | string | 6 | Request key (°) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

15.7 SubmitExByExRequest2

This layout allows to send an exercise by exception request for an option.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| Quantity | integer | 6 | Quantity to exercise |
| SubAccount | string | 4 | Sub Account (°) |
| ClientInfo | string | 16 | Free text client information (°) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

15.8 InquireExByEx

This layout allows to download the list of exercise by exception requests sent. Data is returned in the NotifyExByEx.

| Field | Type | Length | Description |
|---------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| AccountType | string | 1 | Account type (P = proper, C = client) (Optional) |
| SubAccount | string | 4 | Sub Account (Optional for future uses) (Optional) (°) |
| Symbol | string | 6 | Class symbol (Optional) |
| StrikePrice | float | 7.6 | Strike price (Optional) |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) (Optional) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) (Optional) |
| InOutTheMoney | string | 1 | In/out of the money flag (I = in, O = out) Optional |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

15.9 NotifyExByEx

Unique key for an Exercise By Exception is <MarketId, AbiCode, AccountType, SubAccount, ISINCode, RequestState, RequestTime>

This layout returns the list of exercise by exception requests sent.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| SubAccount | string | 4 | Sub Account (Optional for future uses) (*) |
| Symbol | string | 6 | Class symbol |
| ExpirationDate | date | 6 | Expiry date (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |

Data Layouts

April 2019

| Field | Type | Length | Description |
|---------------------|-------------|---------------|---|
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| ProductType | string | 1 | Derivative instrument Type (O = option/ F = future) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| RequestTime | time | 6 | Request time (HHMMSS) |
| ProposedQuantity | integer | 10 | Proposed quantity to exercise |
| RequestedQuantity | integer | 6 | Requested quantity to exercise |
| ClientInfo | string | 16 | Free text client information (*) |
| RequestState | string | 1 | Status (P = processed, R = refused) |
| InOutTheMoney | string | 1 | In/out of the money flag (I = in, O = out) Optional |
| InOutTheMoneyAmount | float | 13,6 | In/ouy of the money amount |
| UnderlyingPrice | float | 13.6 | Price of the derivative instrument |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------|
| | | | / commodity |
| ReturnCode | string | 4 | Return Code |
| SeriesId | string | 30 | Series name |

15.10 SubscribeExByEx

This layout allows to subscribe for new exercise by exception request events.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

15.11 NotifySubExByEx

Unique key for an Exercise By Exception is <MarketId, AbiCode, AccountType, SubAccount, ISINCode, RequestState, RequestTime>

This layout returns new exercise by exception request events.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|----------------------------|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code |

Data Layouts

April 2019

| Field | Type | Length | Description |
|-------------------|-------------|---------------|---|
| AccountType | string | 1 | Account type (P = proper, C = client) |
| SubAccount | string | 4 | Sub Account (Optional for future uses) (*) |
| Symbol | string | 6 | Class symbol |
| ExpirationDate | date | 6 | Expiry date (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| ProductType | string | 1 | Derivative instrument Type (O = option/ F = future) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| RequestTime | time | 6 | Request time (HHMMSS) |
| ProposedQuantity | integer | 10 | Proposed quantity to exercise |
| RequestedQuantity | integer | 10 | Requested quantity to exercise |
| ClientInfo | string | 16 | Free text client |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|---------------------|-------------|---------------|--|
| | | | information (*) |
| RequestState | string | 1 | Status (P = processed, R = refused) |
| InOutTheMoney | string | 1 | In/out of the money flag (I = in, O = out) Optional |
| InOutTheMoneyAmount | float | 13,6 | In/ouy of the money amount |
| UnderlyingPrice | float | 13.6 | Price of the derivative instrument / commodity |
| ReturnCode | string | 4 | Return Code |
| SeriesId | string | 30 | Series name |

15.12 InquireExerciseAtExpiry

This layout allows to download the list of the exercises proposed by the Clearing System during the expiration together with the exercise by exception requests sent by the customer. Data is returned in the NotifyExerciseAtExpiry.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|--------------------|-------------|---------------|--|
| ExpiryExerciseType | string | 1 | Type of exercise (A = all, P = proposed, E = by exception) |
| AccountType | string | 1 | Account type (P = proper, C = client) (Optional) |
| SubAccount | string | 4 | Sub Account (Optional for future uses) (°) |
| Symbol | string | 6 | Class symbol (Optional) |
| StrikePrice | float | 7.6 | Strike price (Optional) |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) (Optional) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) (Optional) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

15.13 NotifyExerciseAtExpiry

Unique key for an Exercise At Expiry is <MarketId, AbiCode, AccountType, SubAccount, ISINCode>

This layout returns the list of the exercises proposed by the Clearing System during the expiration together with the exercise by exception requests sent by the customer.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|---|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| SubAccount | string | 4 | Sub Account (*) |
| Symbol | string | 6 | Class symbol |
| ExpirationDate | date | 6 | Expiry date (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| ProductType | string | 1 | Derivative instrument Type (O = option, F = future) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|---------------------|-------------|---------------|--|
| ProposedQuantity | integer | 10 | Proposed quantity to exercise |
| RequestedQuantity | integer | 10 | requested quantity to exercise |
| ExpiryExerciseType | string | 1 | Type of exercise (P = proposed, E = by exception) |
| InOutTheMoney | string | 1 | In/out of the money flag (I = in, O = out) Optional |
| InOutTheMoneyAmount | float | 13,6 | In/ouy of the money amount |
| UnderlyingPrice | float | 13.6 | Price of the derivative instrument / commodity |
| AbandonedQuantity | integer | 10 | Abandoned quantity |
| AvailableQuantity | integer | 10 | Available quantity |
| SeriesId | string | 30 | Series name |

15.14 SubscribeExerciseAtExpiry

This layout allows to subscribe for new exercise at expiry events.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|-------------------------------------|
| | | | (Cassa di Compensazione e Garanzia) |

15.15 NotifySubExerciseAtExpiry

Unique key for an Exercise At Expiry is <MarketId, AbiCode, AccountType, SubAccount, ISINCode>

This layout returns new exercise at expiry events.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| SubAccount | string | 4 | Sub Account (*) |
| Symbol | string | 6 | Class symbol |
| ExpirationDate | date | 6 | Expiry date (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|---------------------|-------------|---------------|---|
| ProductType | string | 1 | Derivative instrument Type (O = option, F = future) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| ProposedQuantity | integer | 10 | Proposed quantity to exercise |
| RequestedQuantity | integer | 10 | requested quantity to exercise |
| ExpiryExerciseType | string | 1 | Type of exercise (P = proposed, E = by exception) |
| InOutTheMoney | string | 1 | In/out of the money flag (I = in, O = out) Optional |
| InOutTheMoneyAmount | float | 13,6 | In/ouy of the money amount |
| UnderlyingPrice | float | 13.6 | Price of the derivative instrument / commodity |
| AbandonedQuantity | integer | 10 | Abandoned quantity |
| AvailableQuantity | integer | 10 | Available quantity |
| SeriesId | string | 30 | Series name |

Data Layouts

April 2019

15.16 InquireAssignments

This layout allows to download the list of assignments received. Data is returned in the NotifyAssignments.

| Field | Type | Length | Description |
|----------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| AssignmentDate | date | 8 | Assignment date (YYYYMMDD) |
| AccountType | string | 1 | Account type (P = proper, C = client) (Optional) |
| Symbol | string | 6 | Class symbol (Optional) |
| ExpirationDate | date | 6 | Expiry date (YYYYMM) (Optional) |
| StrikePrice | float | 7.6 | Strike price (Optional) |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) (Optional) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) (Optional) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|--------------|-------------|---------------|--|
| SubAccount | string | 4 | Sub Account (Optional) (°) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

15.17 NotifyAssignments

Unique key for an Assignment is <MarketId, AbiCode, AccountType, SubAccount, ISINCode, AssignmentDate>

This layout returns the list of assignments received.

| Field | Type | Length | Description |
|----------------|-------------|---------------|---------------------------------------|
| AssignmentDate | date | 8 | Assignment date (YYYYMMDD) |
| AbiCode | string | 5 | ABI member code |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| SubAccount | string | 4 | Sub Account (*) |
| Symbol | string | 6 | Class symbol |
| ExpirationDate | date | 6 | Expiry date (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|------------------|-------------|---------------|---|
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| AssignedQuantity | integer | 10 | Assigned quantity |
| MarketId | string | 2 | Market identification code |
| SeriesId | string | 30 | Series name |

15.18 SubscribeAssignments

This layout allows for an alert when the CC&G assignments calculation procedure ends. Info ready signal is returned in the NotifySubAssignments.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

15.19 NotifySubAssignments

This layout returns the info ready signal about the end of the assignment calculation procedure. New assignments (if available for the working company) can be downloaded using the InquireAssignments layout.

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------|
| Text | string | 200 | Message text (*) |

15.20 SubscribeAssignmentsSent

This layout allows to subscribe for new assignment events.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

15.21 NotifySubAssignmentsSent

Unique key for an Assignment is <MarketId, AbiCode, AccountType, SubAccount, ISINCode, AssignmentDate>

This layout returns new assignment events.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|---------------------------------------|
| AssignmentDate | date | 8 | Assignment date (YYYYMMDD) |
| AbiCode | string | 5 | ABI member code |
| AccountType | string | 1 | Account type (P = proper, C = client) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|------------------|-------------|---------------|---|
| SubAccount | string | 4 | Sub Account (*) |
| Symbol | string | 6 | Class symbol |
| ExpirationDate | date | 6 | Expiry date (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call, blank) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| AssignedQuantity | integer | 10 | Assigned quantity |
| MarketId | string | 2 | Market identification code |
| SeriesId | string | 30 | Series name |

Data Layouts

April 2019

16.0 Clearing Messages

16.1 SubscribeClearingMessages

This layout allows to subscribe for new Clearing Messages sent by the clearing system.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

16.2 NotifyClearingMessages

Unique key for a Clearing Message is <SequenceNumber>

This layout returns new Clearing Messages sent by the clearing system.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|--|
| Description | string | 200 | Message text (*) |
| SequenceNumber | Integer | 2 | Sequence Number of the clearing message sent by CC&G |
| Date | date | 8 | Business Date |

16.3 InquireClearingMessagesSent

This layout allows to download the list of Clearing Messages received during the day. Data is returned in the NotifyClearingMessagesSent.

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

16.4 NotifyClearingMessagesSent

Unique key for a Clearing Message is <SequenceNumber>

This layout returns the list of Clearing Messages received during the day.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|--|
| Description | string | 200 | Message text (*) |
| SequenceNumber | Integer | 2 | Sequence Number of the clearing message sent by CC&G |
| Date | date | 8 | Business Date |

16.5 SubscribeIntradayMarginCalls

This layout allows to be alerted when new intraday margin calls are requested by CC&G. Info ready signal is returned in the NotifyIntradayMarginCalls.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|-------------------------------------|
| | | | (Cassa di Compensazione e Garanzia) |

16.6 NotifyIntradayMarginCalls

This layout returns the list of intraday margin calls that have been requested by CC&G. Details (if the margin calls refers to the working company) can be downloaded using the `InquireIntradayMarginCallsSent`.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------|
| Description | string | 200 | Message text (*) |

16.7 InquireIntradayMarginCallsSent

This layout allows to download the list of Intraday Margin Calls requested by CC&G during the day. Data is returned in the `NotifyIntradayMarginCallsSent`.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|--|
| Date | date | 8 | Date (YYYYMMDD) |
| ABICode | string | 5 | Participant Code of the customer the margin call refers to |
| MarginCallType | string | 1 | I= Integration D=Details S=Settlement |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

16.8NotifyIntradayMarginCallsSent

Unique key for an IntradayMarginCall is <Date, MarginCallType, SequenceNumber, ABICode, AccountType>

This layout returns the list of Intraday Margin Calls requested by CC&G during the day.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|--|
| Date | date | 8 | Date (YYYYMMDD) |
| ABICode | string | 5 | Participant Code of the customer the margin call refers to |
| AccountType | string | 1 | Account Type |
| InitialMargin | float | 17.2 | Initial margin |
| VariationMargin | float | 17.2 | Variation margin |
| PremiumMargin | float | 17.2 | Premium margin |
| NetMargin | float | 17.2 | Net margin |
| Asset | float | 17.2 | Asset |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|------------------|-------------|---------------|---|
| RequestedAmount | float | 17.2 | Requested amount |
| PercentVariation | float | 17.2 | Percent Variation |
| MarginCallType | string | 1 | I= Integration D=Details S=Settlement |
| SequenceNumber | Integer | 2 | Sequence Number of the intraday margin call sent by CC&G. The Sequence Number is unique per Margin Call Type. |

16.9SubscribeIntradayMarginCallsSent

This layout allows to subscribe for new Intraday Margin Calls requested by CC&G.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

16.10 NotifySubIntradayMarginCallsSent

Unique key for an IntradayMarginCall is <Date, MarginCallType, SequenceNumber, ABICode, AccountType>

Data Layouts

April 2019

This layout returns new Intraday Margin Calls requested by CC&G.

| Field | Type | Length | Description |
|------------------|-------------|---------------|---|
| Date | date | 8 | Date (YYYYMMDD) |
| ABICode | string | 5 | Participant Code of the customer the margin call refers to |
| AccountType | string | 1 | Account Type |
| InitialMargin | float | 17.2 | Initial margin |
| VariationMargin | float | 17.2 | Variation margin |
| PremiumMargin | float | 17.2 | Premium margin |
| NetMargin | float | 17.2 | Net margin |
| Asset | float | 17.2 | Asset |
| RequestedAmount | float | 17.2 | Requested amount |
| PercentVariation | float | 17.2 | Percent Variation |
| MarginCallType | string | 1 | I= Integration D=Details S=Settlement |
| SequenceNumber | Integer | 2 | Sequence Number of the intraday margin call sent by CC&G. The Sequence Number is unique per Margin Call Type. |

Data Layouts

April 2019

17.0 Reports

17.1 SubscribeReport

This layout allows an alert when a report is available. Data is returned in the NotifyReport.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

17.2 NotifyReport

Unique key for a Report is <InfoType, BusinessDate, FileType, ParticipantCode, GCParticipantCode>

This layout returns the information of a specific report as soon as it becomes available for the download.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---------------------------------|
| InfoType | string | 4 | Type of report (See Appendix A) |
| BusinessDate | date | 8 | Date (YYYYMMDD) |
| SentDate | date | 8 | Sent date |
| SentTime | time | 6 | Sent time (HHMMSS) |
| FileType | string | 1 | P = PDF T = TXT |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-------------------|-------------|---------------|---|
| | | | X = XML Z = ZIP |
| ParticipantCode | string | 4 | Participant Code of the customer the report refers to |
| FileSize | integer | 12 | Size in bytes of the report |
| GCParticipantCode | string | 4 | Participant Code of the GCM the report refers to (filled only if a GCM can download the report) |

17.3InquireZipReportData

This layout allows to download a specific report from the system. Data is returned in the NotifyZipReportData.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---------------------------------|
| InfoType | string | 4 | Type of report (See Appendix A) |
| Date | date | 8 | Date (YYYYMMDD) |
| FileType | string | 1 | P = PDF T = TXT X = XML |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-------------------|-------------|---------------|---|
| | | | Z = ZIP |
| ParticipantCode | string | 4 | Participant Code of the customer the report refers to |
| GCPartecipantCode | string | 4 | Participant Code of the GCM the report refers to (filled only if a GCM can download the report) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

17.4 NotifyZipReportData

This layout returns the report requested in the InquireZipReportData. Records are separated by `\r\n`; the last records ends with `\r\n`.

An external unzip library instead of the GK_UnzipBinaryData is required in order to unzip the report.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------|
| TextBuffer | string | 8096 | Text buffer (*) |

17.5 SubmitAbortInquireZipReportData

This layout allows to abort an InquireZipReportData previously sent in the case the download is not yet finished. The RequestKey code could be obtained by the transactional response of the InquireZipReportData.

Data Layouts

April 2019

In the "Specification" field of the transactional response of the InquireZipReportData, in addition to the ack, also the identification number ("RequestKey") of the request will be returned to the user. This number will be generated by the server, as soon as an InquireZipReportData will be received.

| Field | Type | Length | Description |
|-----------------|-------------|---------------|--|
| InfoType | string | 4 | Type of report See Appendix A |
| Date | date | 8 | Date (YYYYMMDD) |
| ParticipantCode | string | 4 | Participant Code of the customer the report refers to |
| RequestKey | string | 4 | Identifier of the InquireZipReportData request to abort |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

17.6 InquireReportSent

This layout allows to download the list of available reports for the specified business date. Data is returned in the NotifyReportSent.

| Field | Type | Length | Description |
|--------------|-------------|---------------|--------------------|
| BusinessDate | date | 8 | Date (YYYYMMDD) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

17.7 NotifyReportSent

Unique key for a Report is <InfoType, BusinessDate, FileType, ParticipantCode, GCParticipantCode>

This layout returns the list of available reports for the specified business date.

| Field | Type | Length | Description |
|--------------|-------------|---------------|--|
| InfoType | string | 4 | Type of report See Appendix A |
| BusinessDate | date | 8 | Date (YYYYMMDD) |
| SentDate | date | 8 | Sent date (YYYYMMDD) |
| SentTime | time | 6 | Sent time (HHMMSS) |
| FileType | string | 1 | P = PDF T = TXT X = XML Z = ZIP |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-------------------|-------------|---------------|---|
| ParticipantCode | string | 4 | Participant Code of the customer the report refers to |
| FileSize | integer | 12 | Size in bytes of the report |
| GCParticipantCode | string | 4 | Participant Code of the GCM the report refers to (filled only if a GCM can download the report) |

Data Layouts

April 2019

18.0 Sub Accounts

18.1 SubmitSubAccountTransfer

This layout allows to transfer a position between sub accounts belonging to same account.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------------------|-------------|---------------|---|
| AbiCode | string | 5 | ABI member code |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| OrigSubAccount | string | 4 | Sub Account before modifications (°) |
| SubAccount | string | 4 | Sub Account (°) |
| GrossPositionRectification | string | 1 | Gross position rectification (Y = yes, N = no) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| Quantity | integer | 10 | Quantity |
| AdditionalInfo | string | 100 | Free text information (°) |
| PositionType | string | 1 | Position type (L= Long, S= Short) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| | | | be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

18.2InquireSubAccountTransfers

This layout allows to download the position transfers between sub accounts belonging to same account. Data is returned in the NotifySubAccountTransfers.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| RequestDate | date | 8 | Transfer date (YYYYMMDD) |
| RequestState | string | 1 | Status (P = processed) (optional) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

18.3NotifySubAccountTransfers

Unique key for a Sub Account Transfer is <MarketId, AccountType , AbiCode, ISINCode, SubAccount, RequestDate, RequestTime, OrigSubAccount, SubAccount >

This layout returns the list of position transfers between sub accounts belonging to same account.

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code |
| RequestDate | date | 8 | Request date (YYYYMMDD) |
| RequestTime | time | 6 | Request time (HHMMSS) |
| PositionType | string | 1 | Position type (L= Long, S= Short) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| OrigSubAccount | string | 4 | Sub Account before modifications (*) |
| SubAccount | string | 4 | Sub Account (*) |
| GrossPositionRectification | string | 1 | Gross position rectification (Y = yes, N = no) |
| Symbol | string | 6 | Class symbol |
| ExpirationDate | date | 6 | Expiry date (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |
| PutCall | string | 1 | Put/Call option (P= put, C= call) |
| ProductType | string | 1 | Derivative instrument Type (O = option/ F = |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------------|-------------|---------------|---|
| | | | future) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| Quantity | integer | 10 | Quantity |
| TransferPrice | float | 7.4 | Transfer Price |
| RequestState | string | 1 | Status (P = processed) |
| RetCode | string | 4 | Return Code |
| PositionCounterValue | float | 15.2 | PositionCounterValue |
| SeriesId | string | 30 | Series name |

18.4SubscribeSubAccountTransfers

This layout allows to subscribe for new position transfers between sub accounts belonging to same account. Data is returned in the NotifySubSubAccountTransfers.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

18.5NotifySubSubAccountTransfers

Unique key for a Sub Account Transfer is <MarketId, AccountType , AbiCode, ISINCode, SubAccount, RequestDate, RequestTime, OrigSubAccount, SubAccount >

This layout returns new position transfers between sub accounts belonging to same account.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code |
| RequestDate | date | 8 | Request date (YYYYMMDD) |
| RequestTime | time | 6 | Request time (HHMMSS) |
| PositionType | string | 1 | Position type (L= Long, S= Short) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| OrigSubAccount | string | 4 | Sub Account before modifications (*) |
| SubAccount | string | 4 | Sub Account (*) |
| GrossPositionRectification | string | 1 | Gross position rectification (Y = yes, N = no) |
| Symbol | string | 6 | Class symbol |
| ExpirationDate | date | 6 | Expiry date (YYYYMM) |
| StrikePrice | float | 7.6 | Strike price |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------------|-------------|---------------|---|
| PutCall | string | 1 | Put/Call option (P= put, C= call) |
| ProductType | string | 1 | Derivative instrument Type (O = option/ F = future) |
| ISINCode | string | 12 | The code which uniquely identifies a specific securities issue (International Securities Identification Number) |
| Quantity | integer | 10 | Quantity |
| TransferPrice | float | 7.4 | Transfer Price |
| RequestState | string | 1 | Status (P = processed) |
| RetCode | integer | 4 | Return Code |
| PositionCounterValue | float | 15.2 | PositionCounterValue |
| SeriesId | string | 30 | Series name |

18.6 SubmitSubAccountParameter

This layout allows to create a new Sub Account.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|----------------------------|
| MarketId | string | 2 | Market identification code |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|--|
| AbiCode | string | 5 | ABI member code |
| ActivationDate | date | 8 | Activation date (YYYYMMDD) |
| KeepNetPosition | string | 1 | KeepNetPosition (Y/N) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| SubAccount | string | 4 | Sub Account (°) (^) |
| NetMargin | string | 1 | NetMargin flag (Y/N) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

18.7 SubmitSubAccountParameterChange

This layout allows to change an existing Sub Account.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|----------------------------------|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code |
| ActivationDate | date | 8 | Activation date (YYYYMMDD) (0=No |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|------------------|-------------|---------------|---|
| | | | modification) |
| KeepNetPosition | string | 1 | KeepNetPosition (Y/N) ('=No modification) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| SubAccount | string | 4 | Sub Account (°) |
| NetMargin | string | 1 | NetMargin flag (Y/N) |
| InactivationDate | date | 8 | Disabling date (YYYYMMDD) (0= No modification) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

18.8InquireSubAccountParameters

This layout allows to download the list of available Sub Accounts. Data is returned in the NotifySubAccountParameters.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| MarketId | string | 2 | Market identification |

Data Layouts

April 2019

| Field | Type | Length | Description |
|--------------|-------------|---------------|---|
| | | | code |
| AccountType | string | 1 | Account type (P = proper, C = client) (optional) |
| SubAccount | string | 4 | Sub Account (optional) (°) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

18.9NotifySubAccountParameters

Unique key for a Sub Account is <MarketId, AbiCode, AccountType, SubAccount>

This layout returns the list of available Sub Accounts.

| Field | Type | Length | Description |
|-----------------------|-------------|---------------|----------------------------|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code |
| ActivationDate | date | 8 | Activation date (YYYYMMDD) |
| MarginazioneNettaFlag | string | 1 | MarginazioneNettaFlag |
| AccountType | string | 1 | Account type (P = |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------------|-------------|---------------|--------------------------------------|
| | | | proper, C = client) |
| SubAccount | string | 4 | Sub Account (*) |
| NettingPosizioniFlag | string | 1 | Netting Positions flag |
| DisablingDate | date | 8 | Disabling date (YYYYMMDD) |
| CreationDate | date | 8 | Creation date (YYYYMMDD) |
| ModifyDate | date | 8 | Last modification date (YYYYMMDD) |
| MarketMakerFlag | string | 1 | Market Maker flag |
| LiquidityProviderFlag | string | 1 | Liquidity Provider flag |
| SubAccountStatus | string | 1 | Status |

18.10 SubscribeSubAccountParameters

This layout allows to subscribe for the creation of new Sub Accounts or for the change of an existing one. Data is returned in the NotifySubSubAccountParameters.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

18.11 NotifySubSubAccountParameters

Unique key for a Sub Account is <MarketId, AbiCode, AccountType, SubAccount>

This layout returns events about a creation of a new Sub Account or a change to an existing one.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------------|-------------|---------------|---------------------------------------|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code |
| ActivationDate | date | 8 | Activation date (YYYYMMDD) |
| MarginazioneNettaFlag | string | 1 | MarginazioneNettaFlag |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| SubAccount | string | 4 | Sub Account (*) |
| NettingPosizioniFlag | string | 1 | Netting Positions flag |
| DisablingDate | date | 8 | Disabling date (YYYYMMDD) |
| CreationDate | date | 8 | Creation date (YYYYMMDD) |
| ModifyDate | date | 8 | Last modification date (YYYYMMDD) |
| MarketMakerFlag | string | 1 | Market Maker flag |
| LiquidityProviderFlag | string | 1 | Liquidity Provider flag |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|------------------|-------------|---------------|--------------------|
| SubAccountStatus | string | 1 | Status |

18.12 SubmitSubAccountClientCodeLink

This layout allows to create a Sub Account / Client Code link. The Client Code created can be used in the SubmitClientCodeContractChange to transfer a trade to a Sub Account belonging to same account.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code |
| ClientCode | string | 9 | Client code (°) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| SubAccount | string | 4 | Sub Account (°) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

18.13 InquireSubAccountClientCodeLinks

This layout allows to download the list of Sub Account / Client Code links. Data is returned in the NotifySubAccountClientCodeLinks.

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| AccountType | string | 1 | Account type (P = proper, C = client) (optional) |
| SubAccount | string | 4 | Sub Account (optional) (°) |
| ClientCode | string | 9 | Client code (optional) (beginning with ...) (°) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

18.14 NotifySubAccountClientCodeLinks

Unique key for a Sub Account / Client Code Link is <MarketId, AbiCode, AccountType, ClientCode>

This layout returns the list of Sub Account / Client Code links.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|----------------------------|
| MarketId | string | 2 | Market identification code |

Data Layouts

April 2019

| Field | Type | Length | Description |
|------------------|-------------|---------------|---------------------------------------|
| AbiCode | string | 5 | ABI member code |
| CreationDate | date | 8 | Creation date (YYYYMMDD) |
| ModifyDate | date | 8 | Modification date (YYYYMMDD) |
| ClientCode | string | 9 | Client code (*) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| SubAccount | string | 4 | Sub Account (*) |
| SubAccountStatus | string | 1 | Sub Account Status |

18.15 SubscribeSubAccountClientCodeLinks

This layout allows to subscribe for the creation of new Sub Account / Client Code links or for the change of an existing one. Data is returned in the NotifySubSubAccountClientCodeLinks.

| Field | Type | Length | Description |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

18.16 NotifySubSubAccountClientCodeLinks

Unique key for a Sub Account / Client Code Link is <MarketId, AbiCode, AccountType, ClientCode>

Data Layouts

April 2019

This layout returns events about a creation of a new Sub Account / Client Code link or a change to an existing one.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|------------------|-------------|---------------|---------------------------------------|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code |
| CreationDate | date | 8 | Creation date (YYYYMMDD) |
| ModifyDate | date | 8 | Modification date (YYYYMMDD) |
| ClientCode | string | 9 | Client code (*) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| SubAccount | string | 4 | Sub Account (*) |
| SubAccountStatus | string | 1 | Sub Account Status |

18.17 SubmitSubAccountClientCodeLinkChange

This layout allows to change an existing Sub Account / Client Code link.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|----------------------------|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code |
| ClientCode | string | 9 | Client code (°) |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| AccountType | string | 1 | Account type (P = proper, C = client) |
| SubAccount | string | 4 | Sub Account (°) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

18.18 InquireSubAccountClientCodeLinkChange

This layout allows to download the list of Sub Account / Client Code link changes sent during the current business date. Data is returned in the NotifySubAccountClientCodeLinkChange.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

18.19 NotifySubAccountClientCodeLinkChange

No key is needed for a SubAccountClientCodeLinkChange since any new record will be appended to the existing ones. It's not required to replace an existing record.

Data Layouts

April 2019

| Field | Type | Length | Description |
|-------------------------|-------------|---------------|---|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code |
| SubAccountChangeTime | time | 6 | Modification time (HHMMSS) |
| ClientCode | string | 9 | Client code (*) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| SubAccount | string | 4 | Sub Account (*) |
| SubAccountChangeRequest | string | 1 | Modification type (I : insert; M : modification; C : deletion) |

18.20 SubscribeSubAccountClientCodeLinkChange

This layout allows to subscribe for new Sub Account / Client Code link changes sent during the current business date. Data is returned in the NotifySubSubAccountClientCodeLinkChange.

| Field | Type | Length | Description |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

18.21 NotifySubSubAccountClientCodeLinkChange

No key is needed for a SubAccountClientCodeLinkChange since any new record will be appended to the existing ones. It's not required to replace an existing record.

This layout returns events about a creation of a new Sub Account – Client Code link or a change to an existing one.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-------------------------|-------------|---------------|---|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code |
| SubAccountChangeTime | time | 6 | Modification time (HHMMSS) |
| ClientCode | string | 9 | Client code (*) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| SubAccount | string | 4 | Sub Account (*) |
| SubAccountChangeRequest | string | 1 | Modification type (I : insert; M : modification; C : deletion) |

18.22 SubmitSubAccountClientCodeLinkDelete

This layout allows to delete an existing Sub Account / Client Code link.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|-----------------------|
| MarketId | string | 2 | Market identification |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| | | | code (mandatory) |
| AbiCode | string | 5 | ABI member code (mandatory) |
| ClientCode | string | 9 | Client code (mandatory) (°) |
| AccountType | string | 1 | Account type (P = proper, C = client) (mandatory) |
| SubAccount | string | 4 | Sub Account (mandatory) (°) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

18.23 SubmitDeleteSubAccountClientCodeLinkChange

This layout allows to delete any change on an existing Sub Account / Client Code link requested on the current business date.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|----------------------------|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code |
| ClientCode | string | 9 | Client code (°) |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| AccountType | string | 1 | Account type (P = proper, C = client) |
| SubAccount | string | 4 | Sub Account (°) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

19.0 Automatic Give Up

19.1 SubmitGiveOutParameter

This layout allows to create a new Give Out. The Give Out code created can be used in the SubmitClientCodeContractChange to send an Automatic Give-Up to another clearing member. The Description Code field has to be the same that is set-up in the Take Up code of the receiver member.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| DeliverAbiCode | string | 5 | Deliver member ABI code |
| AccountType | string | 1 | Account type (only C = client is accepted) |
| ReceiverAbiCode | string | 5 | Receiver member ABI code |
| ClientCode | string | 9 | Client code (°) |
| RectifyPosition | string | 1 | Rectify position (Y = yes, N = no) |
| DescriptionCode | string | 50 | Description text |
| ActivationDate | date | 8 | Activation date (YYYYMMDD) |
| ShareClientCode | string | 1 | Share ClientCode (Y = share with receiver, N = don't share) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|-------------------------------------|
| | | | (Cassa di Compensazione e Garanzia) |

19.2SubmitGiveOutParameterChange

This layout allows to change an already existing Give Out

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| DeliverAbiCode | string | 5 | Deliver member ABI code |
| AccountType | string | 1 | Account type (only C = client is accepted) |
| ReceiverAbiCode | string | 5 | Receiver member ABI code |
| ClientCode | string | 9 | Client code (°) |
| RectifyPosition | string | 1 | Rectify position (Y = yes, N = no) (optional) |
| ShareClientCode | string | 1 | Share ClientCode (Y = share with receiver, N = don't share) (optional) |
| DescriptionCode | string | 50 | Description text (optional) |
| ActivationDate | date | 8 | Activation date (YYYYMMDD) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|------------------|-------------|---------------|--|
| | | | (optional) |
| InactivationDate | date | 8 | Inactivation date (YYYYMMDD) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

19.3InquireGiveOutParameters

This layout allows to download the list of Give Out codes. Data is returned in the NotifyGiveOutParameters.

| Field | Type | Length | Description |
|-----------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| DeliverAbiCode | string | 5 | Deliver member ABI code |
| AccountType | string | 1 | Account type (only C = client is accepted) |
| ClientCode | string | 9 | Client code (°)(optional) |
| ReceiverAbiCode | string | 5 | Receiver member ABI code (optional) |
| DescriptionCode | string | 50 | Description text |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| | | | (optional) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

19.4 NotifyGiveOutParameters

Unique key for a Give Out is <MarketId, DeliverAbiCode, AccountType, ClientCode>

This layout returns the list of Give Out codes.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|---------------------------------------|
| MarketId | string | 2 | Market identification code |
| DeliverAbiCode | string | 5 | Deliver member ABI code |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| ClientCode | string | 9 | Client code (°) |
| ReceiverAbiCode | string | 5 | Receiver member ABI code (optional) |
| RectifyPosition | string | 1 | Rectify position (Y = yes, N = no) |
| DescriptionCode | string | 50 | Description text |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|------------------|-------------|---------------|---|
| ActivationDate | date | 8 | Activation date (YYYYMMDD) |
| InactivationDate | date | 8 | Inactivation date (YYYYMMDD) |
| CreationDate | date | 8 | Creation date (YYYYMMDD) |
| ModifyDate | date | 8 | Modification date (YYYYMMDD) |
| GiveOutStatus | string | 1 | Status (A=Active, D=Inactive) |
| ShareClientCode | string | 1 | Share ClientCode (Y = share with receiver, N = don't share) |

19.5SubscribeGiveOutParameters

This layout allows to subscribe for the creation of new Give Out codes or for the change of an existing one. Data is returned in the NotifySubGiveOutParameters.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

19.6 NotifySubGiveOutParameters

Unique key for a Give Out is <MarketId, DeliverAbiCode, AccountType, ClientCode>

This layout returns events about a creation of a new Give Out code or a change to an existing one.

| Field | Type | Length | Description |
|------------------|-------------|---------------|---------------------------------------|
| MarketId | string | 2 | Market identification code |
| DeliverAbiCode | string | 5 | Deliver member ABI code |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| ClientCode | string | 9 | Client code (°) |
| ReceiverAbiCode | string | 5 | Receiver member ABI code (optional) |
| RectifyPosition | string | 1 | Rectify position (Y = yes, N = no) |
| DescriptionCode | string | 50 | Description text |
| ActivationDate | date | 8 | Activation date (YYYYMMDD) |
| InactivationDate | date | 8 | Inactivation date (YYYYMMDD) |
| CreationDate | date | 8 | Creation date (YYYYMMDD) |
| ModifyDate | date | 8 | Modification date (YYYYMMDD) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|-----------------|-------------|---------------|---|
| GiveOutStatus | string | 1 | Status (A=Active, D=Inactive) |
| ShareClientCode | string | 1 | Share ClientCode (Y = share with receiver, N = don't share) |

19.7 SubmitTakeUpParameter

This layout allows to create a new Take Up. The Take Up code needs to be created in order accept an Automatic Give-Up from another clearing member. The Description Code field has to be the same that is set-up in the Give Out code of the deliver member.

| Field | Type | Length | Description |
|-----------------|-------------|---------------|---|
| MarketId | string | 2 | Market identification code |
| DeliverAbiCode | string | 5 | Deliver member ABI code |
| ReceiverAbiCode | string | 5 | Receiver member ABI code |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| ClientCode | string | 9 | Client code (°) |
| AdditionalInfo | string | 16 | Free text information |
| OpenClose | integer | 1 | Open / Close flag (O = open, C = close, T = Assigned by Trader) |
| DescriptionCode | string | 50 | Description text |

Data Layouts

April 2019

| Field | Type | Length | Description |
|-----------------|-------------|---------------|---|
| ActivationDate | date | 8 | Activation date (YYYYMMDD) |
| ShareClientCode | string | 1 | Share ClientCode (Y = assigned by trader, N = customized) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

19.8SubmitTakeUpParameterChange

This layout allows to change an already existing Take Up.

| Field | Type | Length | Description |
|-----------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| DeliverAbiCode | string | 5 | Deliver member ABI code |
| ReceiverAbiCode | string | 5 | Receiver member ABI code |
| AccountType | string | 1 | Account type (P = proper, C = client) (optional) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|------------------|-------------|---------------|---|
| ClientCode | string | 9 | Client code (°)(optional) |
| AdditionalInfo | string | 16 | Free text information(optional) |
| OpenClose | integer | 1 | Open / Close flag (O = open, C = close, T = assigned by Trader) (optional) |
| ShareClientCode | string | 1 | Share ClientCode (Y = assigned by trader, N = customized)(optional) |
| DescriptionCode | string | 50 | Description text |
| ActivationDate | date | 8 | Activation date (YYYYMMDD) (optional) |
| InactivationDate | date | 8 | Inactivation date (YYYYMMDD) (optional) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

19.910InquireTakeUpParameters

This layout allows for the download of the list of Take Up codes. Data is returned in the NotifyTakeUpParameters.

Data Layouts

April 2019

| Field | Type | Length | Description |
|-----------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| ReceiverAbiCode | string | 5 | Receiver member ABI code |
| DeliverAbiCode | string | 5 | Deliver member ABI code(optional) |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| ClientCode | string | 9 | Client code (°)(optional) |
| DescriptionCode | string | 50 | Free description text (optional) |
| AdditionalInfo | string | 16 | Free text information(optional) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

19.10 NotifyTakeUpParameters

Unique key for a Take Up is <MarketId, DeliverAbiCode,ReceiverAbiCode, DescriptionCode >

This layout returns the list of Take Up codes.

| Field | Type | Length | Description |
|--------------|-------------|---------------|--------------------|
|--------------|-------------|---------------|--------------------|

Data Layouts

April 2019

| Field | Type | Length | Description |
|------------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| DeliverAbiCode | string | 5 | Deliver member ABI code |
| AccountType | string | 1 | Account type (P = proper, C = client) |
| ClientCode | string | 9 | Client code (°) |
| ReceiverAbiCode | string | 5 | Receiver member ABI code (optional) |
| AdditionalInfo | string | 16 | Free text information |
| DescriptionCode | string | 50 | Free description text |
| OpenClose | integer | 1 | Open / Close flag (O = open, C = close, T = assigned by Trader) (optional) |
| ActivationDate | date | 8 | Activation date (YYYYMMDD) |
| InactivationDate | date | 8 | Inactivation date (YYYYMMDD) |
| CreationDate | date | 8 | Creation date (YYYYMMDD) |
| ModifyDate | date | 8 | Modification date (YYYYMMDD) |
| TakeUpStatus | string | 1 | Status (A=Active, D=Inactive) |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|---|
| ShareClientCode | string | 1 | Share ClientCode (Y = share with receiver, N = don't share) |

19.11 SubscribeTakeUpParameters

This layout allows to subscribe for the creation of new Take Up codes or for the change of an existing one. Data is returned in the NotifyTakeUpParameters.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

19.12 NotifySubTakeUpParameters

Unique key for a Take Up is <MarketId, DeliverAbiCode,ReceiverAbiCode, DescriptionCode >

This layout returns events about a creation of a new Take Up code or a change to an existing one.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|----------------------------|
| MarketId | string | 2 | Market identification code |
| DeliverAbiCode | string | 5 | Deliver member ABI code |

Data Layouts

April 2019

| Field | Type | Length | Description |
|------------------|-------------|---------------|--|
| AccountType | string | 1 | Account type (P = proper, C = client) |
| ClientCode | string | 9 | Client code (°) |
| ReceiverAbiCode | string | 5 | Receiver member ABI code (optional) |
| AdditionalInfo | string | 16 | Free text information |
| DescriptionCode | string | 50 | Free description text |
| OpenClose | integer | 1 | Open / Close flag (O = open, C = close, T = assigned by Trader) (optional) |
| ActivationDate | date | 8 | Activation date (YYYYMMDD) |
| InactivationDate | date | 8 | Inactivation date (YYYYMMDD) |
| CreationDate | date | 8 | Creation date (YYYYMMDD) |
| ModifyDate | date | 8 | Modification date (YYYYMMDD) |
| TakeUpStatus | string | 1 | Status (A=Active, D=Inactive) |
| ShareClientCode | string | 1 | Share ClientCode (Y = share with receiver, N = don't share) |

Data Layouts

April 2019

20.0 Risk Management

20.1 SubmitStandardPortfolioParameter

This layout allows to create a new Standard Portfolio. A Portfolio is a group of positions that can be used for the Margin Limit and the What If functionalities.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|---------------|-------------|---------------|--|
| PortfolioName | string | 20 | Portfolio Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| AccountType | string | 1 | Account type (P = Proper, C = Client, A= All) |
| MembersList | list | - | <p>List of members whose positions should compose the standard portfolio</p> <p>A member is defined by:</p> <p><MarketId, ABICode></p> <p>In case the ABICode of the portfolio is GCM on the specified MarketId of the MembersList, the ABICode of the MembersList could be filled with one of its NCMs ABICode or with “*ALL”.</p> <p>MarketID can assume the value “*BND”. This wildcard allows to</p> |

Data Layouts

April 2019

| Field | Type | Length | Description |
|--------------|-------------|---------------|--|
| | | | select all positions belonging to bond markets. |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.2 SubmitStandardPortfolioParameterChange

This layout allows to change an existing Standard Portfolio. MarketId, PortfolioName and AbiCode cannot be changed since they form the primary key of the Standard Portfolio.

| Field | Type | Length | Description |
|---------------|-------------|---------------|--|
| PortfolioName | string | 20 | Portfolio Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| AccountType | string | 1 | Account type (P = Proper, C = Client, A= All) |
| MembersList | list | - | List of members whose positions should compose the standard portfolio A member is defined |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| | | | by: <MarketId, ABICode> In case the ABICode of the portfolio is GCM on the specified MarketId of the MembersList, the ABICode of the MembersList could be filled with one of its NCMs ABICode or with "*ALL". MarketID can assume the value "*BND". This wildcard allows to select all positions belonging to bond markets. |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.3SubmitStandardPortfolioParameterDelete

This layout allows to delete an existing Standard Portfolio.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------|
|--------------|-------------|---------------|--------------------|

Data Layouts

April 2019

| Field | Type | Length | Description |
|---------------|-------------|---------------|--|
| PortfolioName | string | 20 | Portfolio Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.4 InquireStandardPortfolioParameters

This layout allows to download the list of Standard Portfolios. Data is returned in the NotifyStandardPortfolioParameters.

| Field | Type | Length | Description |
|--------------|-------------|---------------|--|
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.5 NotifyStandardPortfolioParameters

Unique Key for a Portfolio is: <PortfolioName, AbiCode>

Data Layouts

April 2019

This layout returns the list of Standard Portfolios.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|---------------|-------------|---------------|---|
| PortfolioName | string | 20 | Portfolio Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| AccountType | string | 1 | Account type (P = Proper, C = Client, A= All) |
| MembersList | list | - | <p>List of members whose positions should compose the standard portfolio</p> <p>A member is defined by:</p> <p><MarketId, ABICode></p> <p>In case the ABICode of the portfolio is GCM on the specified MarketId of the MembersList, the ABICode of the MembersList could be filled with one of its NCMs ABICode or with “*ALL”.</p> |
| CreationDate | date | 8 | Creation date (YYYYMMDD) |
| ModifyDate | date | 8 | Modification date (YYYYMMDD) |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|-------------------------------|
| PortfolioStatus | string | 1 | Status (A=Active, D=Inactive) |

20.6SubscribeStandardPortfolioParameters

This layout allows to subscribe for the creation of new Standard Portfolios or for the change of an existing one. Data is returned in the NotifySubStandardPortfolioParameters.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.7NotifySubStandardPortfolioParameters

Unique Key for a Portfolio is: <PortfolioName, AbiCode>

This layout returns events about a creation of a new Standard Portfolio or a change to an existing one.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|---------------|-------------|---------------|---|
| PortfolioName | string | 20 | Portfolio Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| AccountType | string | 1 | Account type (P = Proper, C = Client, A= All) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|-----------------|-------------|---------------|--|
| MembersList | list | - | List of members whose positions should compose the standard portfolio A member is defined by: <MarketId, ABICode> In case the ABICode of the portfolio is GCM on the specified MarketId of the MembersList, the ABICode of the MembersList could be filled with one of its NCMs ABICode or with “*ALL”. |
| CreationDate | date | 8 | Creation date (YYYYMMDD) |
| ModifyDate | date | 8 | Modification date (YYYYMMDD) |
| PortfolioStatus | string | 1 | Status (A=Active, R=Reversing, D=Inactive) |

20.8SubmitCustomPortfolioParameter

This layout allows to create a new Custom Portfolio. A Portfolio is a group of positions that can be used for the Margin Limit and the What If functionalities.

Data Layouts

April 2019

| Field | Type | Length | Description |
|------------------|-------------|---------------|---|
| PortfolioName | string | 20 | Portfolio Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| PositionKeysList | list | - | List of position keys the portfolio should be composed by. A position key is defined by: <MarketId, Account Type, ABI Code, ISIN Code, Sub Account, Expiration Date> |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.9SubmitCustomPortfolioParameterChange

This layout allows to change an existing Custom Portfolio. PortfolioName and AbiCode cannot be changed since they form the primary key of the Custom Portfolio.

| Field | Type | Length | Description |
|---------------|-------------|---------------|--------------------------------------|
| PortfolioName | string | 20 | Portfolio Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|------------------|-------------|---------------|---|
| PositionKeysList | list | - | List of position keys the portfolio should be composed by. A position key is defined by: <MarketId, Account Type, ABI Code, ISIN Code, Sub Account, Expiration Date> |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.10 SubmitCustomPortfolioParameterDelete

This layout allows to delete an existing Custom Portfolio.

| Field | Type | Length | Description |
|---------------|-------------|---------------|--|
| PortfolioName | string | 20 | Portfolio Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

20.11 InquireCustomPortfolioParameters

This layout allows to download the list of Custom Portfolios. Data is returned in the NotifyCustomPortfolioParameters.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.12 NotifyCustomPortfolioParameters

Unique Key for a Portfolio is: <PortfolioName, AbiCode>

This layout returns the list of Custom Portfolios.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|------------------|-------------|---------------|--|
| PortfolioName | string | 20 | Portfolio Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| PositionKeysList | list | - | List of position keys the portfolio should be composed by. A position key is defined by: <MarketId, Account |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|--|
| | | | Type, ABI Code, ISIN Code, Sub Account, Expiration Date> |
| CreationDate | date | 8 | Creation date (YYYYMMDD) |
| ModifyDate | date | 8 | Modification date (YYYYMMDD) |
| PortfolioStatus | string | 1 | Status (A=Active, D=Inactive) |

20.13 SubscribeCustomPortfolioParameters

This layout allows to subscribe for the creation of new Custom Portfolios or for the change of an existing one. Data is returned in the NotifySubCustomPortfolioParameters.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.14 NotifySubCustomPortfolioParameters

Unique Key for a Portfolio is: <PortfolioName, AbiCode>

This layout returns events about a creation of a new Custom Portfolio or a change to an existing one.

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|------------------|-------------|---------------|---|
| PortfolioName | string | 20 | Portfolio Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| PositionKeysList | list | - | List of position keys the portfolio should be composed by. A position key is defined by: <MarketId, Account Type, ABI Code, ISIN Code, Sub Account, Expiration Date> |
| CreationDate | date | 8 | Creation date (YYYYMMDD) |
| ModifyDate | date | 8 | Modification date (YYYYMMDD) |
| PortfolioStatus | string | 1 | Status (A=Active, R=Reversing, D=Inactive) |

20.15 SubmitTradeLimitParameter

This layout allows to create a new Trade Limit.

For Cash markets only the ProductGroup field is needed. For Derivatives markets, also the ProductType, PutCall, ExpirationDate, StrikePrice fields could be specified to define a more refined subset of instruments. It's possible to increase the level of precision of the filter until reaching the level of the single instrument (tradable series).

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------|
|--------------|-------------|---------------|--------------------|

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------|-------------|---------------|--|
| MarketId | list | - | List of market identification codes |
| TradeLimitName | string | 20 | Trade Limit Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| ProductGroup | string | 3 | Product Group or *=All |
| Limit1 | integer | 16.2 | Threshold Value 1 |
| AccountType | string | 1 | Account type (P = Proper, C = Client, A= All) |
| ProductType | string | 1 | Product type (F=Future, O = Option, A= All) |
| PutCall | string | 1 | Put/Call option (P= put, C= call, A= All) |
| ExpirationDate | list | - | List of Expiry Dates. Each expiry date has the (YYYYMMDD) format. |
| StrikePrice | list | - | List of Strike Prices |
| LimitIndicator | string | 1 | Premium/Strike Price (P = Premium, S = Strike Price). If not specified, the S value is used. |
| Limit2 | int | 3 | Threshold Value 2 (percentage increase) |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| | | | of Limit1) |
| Limit3 | int | 3 | Threshold Value 3 percentage increase of Limit2) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.16 SubmitTradeLimitParameterChange

This layout allows to change an existing Trade Limit. MarketId, TradeLimitName and AbiCode cannot be changed since they form the primary key of the Trade Limit.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|---|
| MarketId | list | - | List of market identification codes |
| TradeLimitName | string | 20 | Trade Limit Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| ProductGroup | string | 3 | Product Group or *=All |
| Limit1 | float | 16.2 | Threshold Value 1 |
| AccountType | string | 1 | Account type (P = Proper, C = Client, A= All) |

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------|-------------|---------------|---|
| ProductType | string | 1 | Product type (F=Future, O = Option, A= All) |
| PutCall | string | 1 | Put/Call option (P= put, C= call, A= all) |
| ExpirationDate | list | - | List of Expiry Dates. Each expiry date has the (YYYYMMDD) format. |
| StrikePrice | list | - | List of Strike Prices |
| LimitIndicator | string | 1 | Premium/Strike Price (P = Premium, S = Strike Price) |
| Limit2 | int | 3 | Threshold Value 2 (percentage increase of Limit1) |
| Limit3 | int | 3 | Threshold Value 3 percentage increase of Limit2) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.17 SubmitTradeLimitParameterDelete

This layout allows to delete an existing Trade Limit.

Data Layouts

April 2019

| Field | Type | Length | Description |
|----------------|-------------|---------------|---|
| MarketId | list | - | List of market identification codes |
| TradeLimitName | string | 20 | Trade Limit Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.18 InquireTradeLimitParameters

This layout allows to download the list of Trade Limits. Data is returned in the NotifyTradeLimitParameters.

| Field | Type | Length | Description |
|--------------|-------------|---------------|---|
| MarketId | list | - | List of market identification codes |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

20.19 NotifyTradeLimitParameters

Unique Key for a Trade Limit is: <MarketId, TradeLimitName, AbiCode>.

This layout returns the list of Trade Limits.

| Field | Type | Length | Description |
|----------------|-------------|---------------|---|
| MarketId | list | - | List of market identification codes |
| TradeLimitName | string | 20 | Trade Limit Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| ProductGroup | string | 3 | Product Group or *=All |
| Limit1 | float | 16.2 | Threshold Value 1 |
| AccountType | string | 1 | Account type (P = Proper, C = Client, A= All) |
| ProductType | string | 1 | Product type (F=Future, O = Option, A= All) |
| PutCall | string | 1 | Put/Call option (P= put, C= call, A= all) |
| ExpirationDate | list | - | List of Expiry Dates. Each expiry date has the (YYYYMMDD) format. |
| StrikePrice | list | - | List of Strike Prices |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|------------------|-------------|---------------|--|
| LimitIndicator | string | 1 | Premium/Strike Price (P = Premium, S = Strike Price) |
| Limit2 | int | 3 | Threshold Value 2 (percentage increase of Limit1) |
| Limit3 | int | 3 | Threshold Value 3 percentage increase of Limit2) |
| CreationDate | date | 8 | Creation date (YYYYMMDD) |
| ModifyDate | date | 8 | Modification date (YYYYMMDD) |
| TradeLimitStatus | string | 1 | Status (A=Active, D=Inactive) |

20.20 SubscribeTradeLimitParameters

This layout allows to subscribe for the creation of new Trade Limits or for the change of an existing one. Data is returned in the NotifySubTradeLimitParameters.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

20.21 NotifySubTradeLimitParameters

Unique Key for a Trade Limit is: <MarketId, TradeLimitName, AbiCode>.

This layout returns events about a creation of a new Trade limit or a change to an existing one.

| Field | Type | Length | Description |
|----------------|-------------|---------------|---|
| MarketId | list | - | List of market identification codes |
| TradeLimitName | string | 20 | Trade Limit Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| ProductGroup | string | 3 | Product Group or *=All |
| Limit1 | float | 16.2 | Threshold Value 1 |
| AccountType | string | 1 | Account type (P = Proper, C = Client, A= All) |
| ProductType | string | 1 | Product type (F=Future, O = Option, A= All) |
| PutCall | string | 1 | Put/Call option (P= put, C= call, A= all) |
| ExpirationDate | list | - | List of Expiry Dates. Each expiry date has the (YYYYMMDD) format. |
| StrikePrice | list | - | List of Strike Prices |
| LimitIndicator | string | 1 | Premium/Strike Price (P = Premium, S = |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|------------------|-------------|---------------|---|
| | | | Strike Price) |
| Limit2 | integer | 3 | Threshold Value 2 (percentage increase of Limit1) |
| Limit3 | integer | 3 | Threshold Value 3 percentage increase of Limit2) |
| CreationDate | date | 8 | Creation date (YYYYMMDD) |
| ModifyDate | date | 8 | Modification date (YYYYMMDD) |
| TradeLimitStatus | string | 1 | Status (A=Active, R=Reversing, D=Inactive) |

20.22 SubscribeTradeLimitAlarms

This layout allows to subscribe for new Trade Limit Alarms. Data is returned in the NotifySubTradeLimitAlarms.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

20.23 NotifySubTradeLimitAlarms

No key is needed for Trade Limit Alarm since any new record will be appended to the existing ones. It's not required to replace an existing record.

This layout returns new Trade Limit Alarms.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|----------------|-------------|---------------|--|
| MarketId | list | - | List of market identification codes |
| TradeLimitName | string | 20 | Trade Limit Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| ExceededLimit | integer | 1 | Exceeded Limit (0 = None, 1 = Limit1, 2 = Limit2, 3 = Limit3) |
| CurrentValue | float | 16.2 | Countervalue (for Cash Markets) or Notional Value (for Derivatives Markets) of the trade which exceeded the limit or last value calculated by the system |
| ContractNumber | string | 10 | Contract number assigned by CC&G of trade which exceeded the limit |
| Side | string | 1 | Contract side (B = buy, S = sell) of the trade which exceeded the limit |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---------------------|
| AlarmTime | time | 6 | Alarm Time (HHMMSS) |

Data Layouts

April 2019

20.24 SubmitPositionLimitParameter

This layout allows to create a new Position Limit.

For Cash markets only the ProductGroup field is needed. For Derivatives markets, also the ProductType, PutCall, ExpirationDate, StrikePrice fields could be specified to define a specific subset of instruments. It's possible to increase the level of precision of the filter until reaching the level of the single instrument (tradable series).

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-------------------|-------------|---------------|---|
| MarketId | list | - | List of market identification codes |
| PositionLimitName | string | 20 | Position Limit Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| ProductGroup | string | 3 | Product Group or *=All |
| Limit1 | float | 16.2 | Threshold Value 1 |
| AccountType | string | 1 | Account type (P = Proper, C = Client, A= All) |
| ProductType | string | 1 | Product type (F=Future, O = Option, A= All) |
| PutCall | string | 1 | Put/Call option (P= put, C= call, A= All) |
| ExpirationDate | list | - | List of Expiry Dates. Each expiry date has the (YYYYMMDD) format. |
| StrikePrice | list | - | List of Strike Prices |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------------|-------------|---------------|--|
| LimitIndicator | string | 1 | Strike Price (S = Strike Price) |
| Limit2 | integer | 3 | Threshold Value 2 (percentage increase of Limit1) |
| Limit3 | integer | 3 | Threshold Value 3 percentage increase of Limit2) |
| CrossStrikeNetting | string | 1 | Cross Strike Netting (Y = Yes, N= No). If not specified the Y value is used. |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.25 SubmitPositionLimitParameterChange

This layout allows to change an existing Position Limit. MarketId, PositionLimitName and AbiCode cannot be changed since they form the primary key of the Position Limit.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-------------------|-------------|---------------|-------------------------------------|
| MarketId | list | - | List of market identification codes |
| PositionLimitName | string | 20 | Position Limit Name |
| AbiCode | string | 5 | ABI member code (own company or |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------------|-------------|---------------|---|
| | | | NCM) |
| ProductGroup | string | 3 | Product Group or *=All |
| Limit1 | float | 16.2 | Threshold Value 1 |
| AccountType | string | 1 | Account type (P = Proper, C = Client, A= All) |
| ProductType | string | 1 | Product type (F=Future, O = Option, A= All) |
| PutCall | string | 1 | Put/Call option (P= put, C= call, A= all) |
| ExpirationDate | list | - | List of Expiry Dates. Each expiry date has the (YYYYMMDD) format. |
| StrikePrice | list | - | List of Strike Prices |
| LimitIndicator | string | 1 | Strike Price (S = Strike Price) |
| Limit2 | integer | 3 | Threshold Value 2 (percentage increase of Limit1) |
| Limit3 | integer | 3 | Threshold Value 3 percentage increase of Limit2) |
| CrossStrikeNetting | string | 1 | Cross Strike Netting (Y = Yes, N= No) |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.26 SubmitPositionLimitParameterDelete

This layout allows to delete an existing Position Limit.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-------------------|-------------|---------------|--|
| MarketId | list | - | List of market identification codes |
| PositionLimitName | string | 20 | Position Limit Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.27 InquirePositionLimitParameters

This layout allows to download the list of Position Limits. Data is returned in the NotifyPositionLimitParameters.

Data Layouts

April 2019

| Field | Type | Length | Description |
|--------------|-------------|---------------|--|
| MarketId | list | - | List of market identification codes |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.28 NotifyPositionLimitParameters

Unique Key for a Position Limit is: <MarketId, PositionLimitName, AbiCode>.

This layout returns the list of Position Limits.

| Field | Type | Length | Description |
|-------------------|-------------|---------------|--------------------------------------|
| MarketId | list | - | List of market identification codes |
| PositionLimitName | string | 20 | Position Limit Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| ProductGroup | string | 3 | Product Group or *=All |
| Limit1 | float | 16.2 | Threshold Value 1 |

Data Layouts

April 2019

| Field | Type | Length | Description |
|---------------------|-------------|---------------|---|
| AccountType | string | 1 | Account type (P = Proper, C = Client, A= All) |
| ProductType | string | 1 | Product type (F=Future, O = Option, A= All) |
| PutCall | string | 1 | Put/Call option (P= put, C= call, A= all) |
| ExpirationDate | list | - | List of Expiry Dates. Each expiry date has the (YYYYMMDD) format. |
| StrikePrice | list | - | List of Strike Prices |
| LimitIndicator | string | 1 | Strike Price (S = Strike Price) |
| Limit2 | integer | 3 | Threshold Value 2 (percentage increase of Limit1) |
| Limit3 | integer | 3 | Threshold Value 3 percentage increase of Limit2) |
| CrossStrikeNetting | string | 1 | Cross Strike Netting (Y = Yes, N= No) |
| CreationDate | date | 8 | Creation date (YYYYMMDD) |
| ModifyDate | date | 8 | Modification date (YYYYMMDD) |
| PositionLimitStatus | string | 1 | Status (A=Active, |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------|
| | | | D=Inactive) |

20.29 SubscribePositionLimitParameters

This layout allows to subscribe for the creation of new Position Limits or for the change of an existing one. Data is returned in the NotifySubPositionLimitParameters.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.30 NotifySubPositionLimitParameters

Unique Key for a Position Limit is: <MarketId, PositionLimitName, AbiCode>.

This layout returns events about a creation of a new Position Limit or a change to an existing one.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-------------------|-------------|---------------|-------------------------------------|
| MarketId | list | - | List of market identification codes |
| PositionLimitName | string | 20 | Position Limit Name |
| AbiCode | string | 5 | ABI member code (own company or |

Data Layouts

April 2019

| Field | Type | Length | Description |
|--------------------|-------------|---------------|---|
| | | | NCM) |
| ProductGroup | string | 3 | Product Group or *=All |
| Limit1 | float | 16.2 | Threshold Value 1 |
| AccountType | string | 1 | Account type (P = Proper, C = Client, A= All) |
| ProductType | string | 1 | Product type (F=Future, O = Option, A= All) |
| PutCall | string | 1 | Put/Call option (P= put, C= call, A= all) |
| ExpirationDate | list | - | List of Expiry Dates. Each expiry date has the (YYYYMMDD) format. |
| StrikePrice | list | - | List of Strike Prices |
| LimitIndicator | string | 1 | Strike Price (S = Strike Price) |
| Limit2 | integer | 3 | Threshold Value 2 (percentage increase of Limit1) |
| Limit3 | integer | 3 | Threshold Value 3 percentage increase of Limit2) |
| CrossStrikeNetting | string | 1 | Cross Strike Netting (Y = Yes, N= No) |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|---------------------|-------------|---------------|--|
| CreationDate | date | 8 | Creation date (YYYYMMDD) |
| ModifyDate | date | 8 | Modification date (YYYYMMDD) |
| PositionLimitStatus | string | 1 | Status (A=Active, R=Reversing, D=Inactive) |

20.31 SubscribePositionLimitAlarms

This layout allows to subscribe for new Position Limit Alarms. Data is returned in the NotifySubPositionLimitAlarms.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.32 NotifySubPositionLimitAlarms

No key is needed for Position Limit Alarm since any new record will be appended to the existing ones. It's not required to replace an existing record.

This layout returns new Position Limit Alarms.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------|
| MarketId | list | - | List of market |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-------------------|-------------|---------------|---|
| | | | identification codes |
| PositionLimitName | string | 20 | Position Limit Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) |
| ExceededLimit | integer | 1 | Exceeded Limit (0 = None, 1 = Limit1, 2 = Limit2, 3 = Limit3) |
| CurrentValue | float | 16.2 | Countervalue (for Cash Markets) or Notional Value (for Derivatives Markets) of the position which exceeded the limit or last value calculated by the system |
| AccountType | string | 1 | Account type (P = Proper, C = Client) of the position which exceeded the limit |
| ISINCode | string | 12 | ISIN Code of the position which exceeded the limit |
| AlarmTime | time | 6 | Alarm Time (HHMMSS) |

20.33 SubmitMarginLimitParameter

This layout allows to create a new Margin Limit.

Data Layouts

April 2019

| Field | Type | Length | Description |
|-----------------|-------------|---------------|--|
| MarginLimitName | string | 20 | Margin Limit Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) of the Portfolio the margin limit should refer to |
| PortfolioName | string | 20 | Portfolio Name the margin limit should refer to |
| InitialMargin | float | 16.2 | Initial Margin |
| Limit1 | integer | 3 | Threshold Value 1 (percentage increase of Initial Margin) |
| Limit2 | integer | 3 | Threshold Value 2 (percentage increase of Initial Margin). It should be greater than Limit 1. |
| Limit3 | integer | 3 | Threshold Value 3 (percentage increase of Initial Margin). It should be greater than Limit 2. |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

20.34 SubmitMarginLimitParameterChange

This layout allows to change an existing Margin Limit. MarketId, MarginLimitName and AbiCode cannot be changed since they form the primary key of the Margin Limit.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|--|
| MarginLimitName | string | 20 | Margin Limit Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) of the Portfolio the margin limit should refer to |
| PortfolioName | string | 20 | Portfolio Name the margin limit should refer to |
| InitialMargin | float | 16.2 | Initial Margin |
| Limit1 | integer | 3 | Threshold Value 1 (percentage increase of Initial Margin) |
| Limit2 | integer | 3 | Threshold Value 2 (percentage increase of Initial Margin). It should be greater than Limit 1. |
| Limit3 | integer | 3 | Threshold Value 3 (percentage increase of Initial Margin). It should be greater than Limit 2. |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------|
| | | | Garanzia) |

20.35 SubmitMarginLimitParameterDelete

This layout allows to delete an existing Margin Limit.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|--|
| MarginLimitName | string | 20 | Margin Limit Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) of the Portfolio the margin limit should refer to |
| PortfolioName | string | 20 | Portfolio Name the margin limit should refer to |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.36 InquireMarginLimitParameters

This layout allows to download the list of Margin Limits. Data is returned in the NotifyMarginLimitParameters.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------|
|--------------|-------------|---------------|--------------------|

Data Layouts

April 2019

| Field | Type | Length | Description |
|---------------|-------------|---------------|---|
| AbiCode | string | 5 | ABI member code (own company or NCM) of the Portfolio the margin limit should refer to |
| PortfolioName | string | 20 | Portfolio Name the margin limit should refer to |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.37 NotifyMarginLimitParameters

Unique Key for a Margin Limit is: <MarginLimitName, AbiCode, PortfolioName>.

This layout returns the list of Margin Limits.

| Field | Type | Length | Description |
|-----------------|-------------|---------------|--|
| MarginLimitName | string | 20 | Margin Limit Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) of the Portfolio the margin limit should refer to |
| PortfolioName | string | 20 | Portfolio Name the margin limit should refer to |

Data Layouts

April 2019

| Field | Type | Length | Description |
|-------------------|-------------|---------------|---|
| InitialMargin | float | 16.2 | Initial Margin |
| Limit1 | integer | 3 | Threshold Value 1 (percentage increase of Initial Margin) |
| Limit2 | integer | 3 | Threshold Value 2 (percentage increase of Initial Margin). It should be greater than Limit 1. |
| Limit3 | integer | 3 | Threshold Value 3 (percentage increase of Initial Margin). It should be greater than Limit 2. |
| CreationDate | date | 8 | Creation date (YYYYMMDD) |
| ModifyDate | date | 8 | Modification date (YYYYMMDD) |
| MarginLimitStatus | string | 1 | Status (A=Active, D=Inactive) |

20.38 SubscribeMarginLimitParameters

This layout allows to subscribe for the creation of new Margin Limits or for the change of an existing one. Data is returned in the NotifySubMarginLimitParameters.

| Field | Type | Length | Description |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---------------------------|
| | | | Compensazione e Garanzia) |

20.39 NotifySubMarginLimitParameters

Unique Key for a Margin Limit is: <MarginLimitName, AbiCode, PortfolioName>.

This layout returns events about a creation of a new Margin Limit or a change to an existing one.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|---|
| MarginLimitName | string | 20 | Margin Limit Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) of the Portfolio the margin limit should refer to |
| PortfolioName | string | 20 | Portfolio Name the margin limit should refer to |
| InitialMargin | float | 16.2 | Initial Margin |
| Limit1 | integer | 3 | Threshold Value 1 (percentage increase of Initial Margin) |
| Limit2 | integer | 3 | Threshold Value 2 (percentage increase of Initial Margin). It should be greater than Limit 1. |
| Limit3 | integer | 3 | Threshold Value 3 (percentage increase |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-------------------|-------------|---------------|--|
| | | | of Initial Margin). It should be greater than Limit 2. |
| CreationDate | date | 8 | Creation date (YYYYMMDD) |
| ModifyDate | date | 8 | Modification date (YYYYMMDD) |
| MarginLimitStatus | string | 1 | Status (A=Active, R=Reversing, D=Inactive) |

20.40 SubscribeMarginLimitAlarms

This layout allows to subscribe for new Margin Limit Alarms. Data is returned in the NotifySubMarginLimitAlarms.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|---|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.41 NotifySubMarginLimitAlarms

No key is needed for a Margin Limit Alarm since any new record will be appended to the existing ones. It's not required to replace an existing record.

This layout returns new Margin Limit Alarms.

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|-----------------|-------------|---------------|--|
| MarginLimitName | string | 20 | Margin Limit Name |
| AbiCode | string | 5 | ABI member code (own company or NCM) of the Portfolio the margin limit should refer to |
| PortfolioName | string | 20 | Portfolio Name the margin limit should refer to |
| InitialMargin | float | 16.2 | Initial Margin |
| ExceededLimit | integer | 1 | Exceeded Limit (0 = None, 1 = Limit1, 2 = Limit2, 3 = Limit3) |
| CurrentValue | float | 16.2 | Current Margin Value |
| AlarmTime | time | 6 | Alarm Time (HHMMSS) |

20.42 InquireWhatIf

This layout allows to ask the system to perform a margin calculation on an existing portfolio plus a set of delta positions specified by the user. The margin value is returned in the NotifyWhatIf.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|---------------|-------------|---------------|--|
| AbiCode | string | 5 | ABI member code (own company or NCM) of the Portfolio for the margin calculation |
| PortfolioName | string | 20 | Portfolio Name for the |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------------|-------------|---------------|--|
| | | | margin calculation |
| PositionsDeltaList | list | - | List of positions to be added to the portfolio for the margin calculation. <MarketId, Account Type, ABI Code, ISIN Code, Sub Account, Position Type, Volume> Position type (L = long, S = short) Positions of the delta list with same key of the Portfolio Positions overwrite these ones. |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

20.43 NotifyWhatIf

This layout returns the margin value resulted by the What If calculation.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|----------------------|
| MarginValue | float | 16.2 | Result of the margin |

Data Layouts

April 2019

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--------------------|
| | | | calculation |

Data Layouts

April 2019

21.0 Stop Button

21.1 SubscribeFirmStatus

This layout allows to subscribe for the status changes of a trading firm (corresponding to a BCS Clearing Member) in the SOLA Trading System. Data is returned in the NotifySubFirmStatus.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

21.2 NotifySubFirmStatus

Unique key for a Firm Status is <MarketId, AbiCode >

This layout returns status changes of a trading firm (corresponding to a BCS Clearing Member) in the SOLA Trading System.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|-----------------------------------|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | Member ABI code |
| Status | string | 1 | Status (A = Active, D = Inactive) |

21.3 InquireFirmStatus

This layout allows to download the current status of a trading firm (corresponding to a BCS Clearing Member) in the SOLA Trading System. Data is returned in the NotifyFirmStatus.

Data Layouts

April 2019

| Field | Type | Length | Description |
|--------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | ABI member code (*ALL = non clearing members included) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

21.4 NotifyFirmStatus

Unique key for a Firm Status is <MarketId, AbiCode >

This layout returns the current status of a trading firm (corresponding to a BCS Clearing Member) in the SOLA Trading System.

| Field | Type | Length | Description |
|--------------|-------------|---------------|---|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | Member ABI code |
| Status | string | 1 | Status (A = Active, D = Inactive, U=Unknown, M=Missing Mapping to SOLA) |

Data Layouts

April 2019

21.5 SubmitChangeFirmStatus

This layout allows to suspend a trading firm (corresponding to a BCS Clearing Member) in the SOLA Trading System on the selected Market and to inactivate all its active orders on that market.

| <i>Field</i> | <i>Type</i> | <i>Length</i> | <i>Description</i> |
|--------------|-------------|---------------|--|
| MarketId | string | 2 | Market identification code |
| AbiCode | string | 5 | Member ABI code |
| Status | string | 1 | Status (A = Active, D = Inactive) |
| GKMarket | string | 100 | Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia) |

Data Layouts

April 2019

Appendix A – Report Management and Info Type values

The BCS system allows the download of the following report types:

- Clearing reports
- Risk file (Closing Prices, Theoretical values and Class files)
- Order and Trade history files

To download a specific report, the `InquireZipReportData` layout must be used, specifying the corresponding info type and file type. To obtain the list of the available reports, with all the available info types and file types is possible to use the `InquireReportSent` query.

Some changes can be applied to this list, since clearing reports are produced directly by CC&G.

For this reason, for any update about the list of allowed clearing reports, customers can refer to CC&G clients-services department.

The `NotifyZipReportData` layout must not be used with the `GK_UnzipBinaryData`; to unzip the downloaded report an external zip library should be used.

Please, notice that the Risk file has to be unzipped two times to obtain the contained risk files.

Each and all information contained in this document are confidential, legally privileged and protected by applicable law. Any disclosure, distribution, copying or other diffusion of this communication is strictly prohibited. If you have received this document or part of it in error, are not the intended recipient, nor an employee or agent responsible for delivering this message to the intended recipient, please immediately notify Borsa Italiana S.p.A., at service-desk@borsaitaliana.it. Your co-operation is appreciated.

Contacts

Service Desk Italy, Borsa Italiana
Client Technology Services Italy, LSEG
Email service-desk@borsaitaliana.it
www.borsaitaliana.it



London
Stock Exchange Group