User Guide

BCS

Euronext Clearing

API

Data Layouts

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EURONEXT CLEARING

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Revision History

Date	Version	Description	Author
Apr 21	6.9	Euronext rebranding	Borsa Italiana
May 21	6.10	Trades availability up to T + 10 – RequestDate description changed in paragraphs: 13.15, 13.16, 13.18, 13.20, 13.21, 13.23, 15.2, 15.3 and 15.5 – this is just an amendment to the documentation, the extension from T +5 to T + 10 went live on 14th December 2020 as per CCG market notice sent out on 10th December 2020.	Borsa Italiana
May 21	6.11	Retention of uncompleted transfers, section 13.8 NotifyContractTransfers updated	Borsa Italiana
Sep 21	6.12	Extended layout for new margin risk simulation results (NotifyWhatIf, section 20.43)	Borsa Italiana
Jan 22	6.13	Updates related to "CC&G" brand name change to "Euronext Clearing". "Currency" field added at the end of message "NotifyPosition" (12.2) and "NotifySubPositions" (12.4). Value "SubscribePositions" added to field "SubscriptionName" for messages "InquireStandardNotifications" (22.4) and "SubmitStandardNotifications (22.5).	Borsa Italiana

1. 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.

2. CHANGES FROM PREVIOUS VERSION

See Revision History on page 9.

3. 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

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.

4. 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.

5. 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
InquireEmailNotifications	3
InquireExByEx	1
InquireExerciseAtExpiry	1
InquireGiveOutParameters	3
InquireIntradayMarginCallsSent	1

BCS layouts	Tx every timeslot
InquireMarkets	1
InquireNonClearingMemberCodes	9
InquireOpenCloseContractChanges	1
InquirePositions	6
InquirePositionTransfers	2
InquireRectifications	3
InquireRiskNotifications	3
InquireSplitContracts	3
InquireStandardNotifications	3
InquireSubAccountClientCodeLinkChange	1
InquireSubAccountClientCodeLinks	3
InquireSubAccountParameters	3
InquireSubAccountTransfers	1
InquireTakeUpParameters	3
InquireTradeHistory	1
InquireZipClasses	1
InquireZipContracts	12
InquireZipContractsByTime	3
InquireZipPositions	6
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.

6. 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 paraghaps 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;
- 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.

7. 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).

8. MARKETS

8.1 InquireMarkets

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

Field	***Type***	***Length***	***Description***
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.

Field	***Type***	***Length***	***Description***
MarketId	string	2	Market identification code
MarketAcronym	string	3	Market acronym
MarketCodeAlfa	string	1	Alphanumeric market code
Description	string	40	Description

9. CLASSES

9.1 InquireClasses (or InquireZipClasses)

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

Field	***Type***	***Length***	***Description***
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**.

Field	***Type***	***Length***	***Description***
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

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, Y=Yearly,D=Delivery)

9.3 SubscribeClasses

This layout allows to subscribe for new classes events. Data is returned in the NotifySubClasses.

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

9.4 NotifySubClasses

Unique key for a Class message is: <symbol, product type>. This layout returns new classes events.

Field	***Type***	***Length***	***Description***
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
ISINCode	String	12	The underlying ISIN code which uniquely identifies a specific securities issue

Field	***Type***	***Length***	***Description***
			(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, Y=Yearly,D=Delivery)

10. CLEARING MEMBERS

10.1 InquireClearingMemberCodes

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

Field	***Type***	***Length***	***Description***
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.

Field	***Type***	***Length***	***Description***
AbiCode	string	5	Member ABI code
Mnemonic	string	4	Mnemonic code
MarketId	string	2	Marked identification code
PartecipantCode	string	4	Member 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,

Field	Type	Length	Description
			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

10.3 InquireNonClearingMemberCodes

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

Field	Type	Length	Description
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)

10.4 NotifyNonClearingMemberCodes

This layout returns the list of own non clearing members.

Field	*Type*	*Length*	*Description*
AbiCode	string	5	Member ABI code
Mnemonic	string	4	Mnemonic code
MarketId	string	2	Marked identification code
PartecipantCode	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 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

11. SERIES

11.1 InquireSeries (or InquireZipSeries)

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

Field	***Type***	***Length***	***Description***
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".

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

Field	Type	Length	Description
			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
SubType	string	1	SubType D=Delivery, N=Normal, W=Weekly, M=Monthly, Q=Quarterly, Y=Yearly

11.3 SubscribeSeries

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.

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

11.4 NotifySubSeries

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

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

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

Field	Type	Length	Description
			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
SubType	string	1	SubType D=Delivery, N=Normal, W=Weekly, M=Monthly, Q=Quarterly, Y=Yearly

12. POSITIONS

12.1 InquirePositions (or InquireZipPositions)

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

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)
PositionGroup	string	1	Position type (O = ordinary)
Symbol	string	6	Class symbol (optional)
ExpirationDate	date	8	Expiry date (optional)
StirkePrice	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)
ProductType	string	1	Product type (O = option, F = future, C = equity and fund quotes, W = warrant, V =

Field	Type	Length	Description
			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)

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

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)
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 future uses)

Field	Type	Length	Description
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
InAdvanceAssignement	float	7.3	Early Assignment for day
Exercise	float	7.3	Early exercise
Assignement	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)

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)
Currency	string	3	Currency

12.3 SubscribePositions

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

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

12.4 NotifySubPositions

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

This layout returns new positions events.

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
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)

Field	Type	Length	Description
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
InAdvanceAssignement	float	7.3	Early Assignment for day
Exercise	float	7.3	Early exercise
Assignement	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)

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)
Currency	string	3	Currency

12.5 InquireRectifications

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

Field	Type	Length	Description
			Compensazione e Garanzia)

12.6 NotifyRectifications

Unique key for a Rectified Position is: <ExternalKey>

This layout returns the list of position rectifications.

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)

Field	Type	Length	Description
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.

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

12.8 NotifySubRectifications

Unique key for a Rectified Position is: <ExternalKey>

This layout returns new position rectifications events.

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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
ExternalKey	string	27	Transaction Id (for future uses)
ClearingKey	string	53	Key for other operations (for future uses)
RectificationDate	date	8	Rectification date (YYYYMMDD)

Field	*Type*	*Length*	*Description*
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)
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.

Field	Type	Length	Description
			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)
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

Field	*Type*	*Length*	*Description*
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	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

Field	*Type*	*Length*	*Description*
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)

12.11 SubscribePositionTransfers

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

Field	*Type*	*Length*	*Description*
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.

Field	*Type*	*Length*	*Description*
DeliverAbiCode	string	5	Deliver member ABI code
DeliverAccountType	string	1	Deliver member account type (P = proper, C = client)

Field	***Type***	***Length***	***Description***
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)
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)

Field	Type	Length	Description
ReturnCode	integer	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)

12.13 SubmitGrossPositionsRectification

This layout allows to send a position rectification request.

Field	Type	Length	Description
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.

Field	Type	Length	Description
PositionType	string	1	Position type (L = long, S = short)
Volume	float	7.6	Volume

Field	***Type***	***Length***	***Description***
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)

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.

Field	*Type*	*Length*	*Description*
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.

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

Field	*Type*	*Length*	*Description*
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)

13. CONTRACTS

13.1 InquireContracts (or InquireZipContracts)

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

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)
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 Euronext Clearing (Optional)

Field	Type	Length	Description
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**.

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)

Field	***Type***	***Length***	***Description***
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 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

Field	***Type***	***Length***	***Description***
			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
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

Field	***Type***	***Length***	***Description***
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 or 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

Field	Type	Length	Description
			5 = Implied 6 = ExchangeGranted1 7 = ExchangeGranted2 D = Cross B = Cross Block T = Committed K = Committed Block P = Exchange for Physical s = Basic Trade x = X-CPI c = CPI t = Strategy X-CPI i = Implied CPI r = Strategy CPI This field is populated only for derivatives markets.
TVTIC	string	16	Trading Venue Transaction Identification Code This field is populated only for derivatives markets.
Execution Source Code	string	1	Execution Source Code: W = Broker Desk (high touch) Y = Electronic C = Broker Provided Screen G = Sponsored Access / DMA H = Algo Trading Provider D = Other

Field	Type	Length	Description
			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).

Field	Type	Length	Description
MarketId	string	2	Market identification code
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**.

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)
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

Field	Type	Length	Description
			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)
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

Field	*Type*	*Length*	*Description*
			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 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

Field	*Type*	*Length*	*Description*
OrderNumber	string	8	Identifier or 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 P = Exchange for Physical s = Basic Trade x = X-CPI c = CPI t = Strategy X-CPI i = Implied CPI r = Strategy CPI This field is populated only for derivatives markets.

Field	*Type*	*Length*	*Description*
TVTIC	string	16	Trading Venue Transaction Identification Code This field is populated only for derivatives markets.
Execution Source Code	string	1	Execution Source Code: W = Broker Desk (high touch) Y = Electronic C = Broker Provided Screen G = Sponsored Access / DMA H = Algo Trading Provider D = Other This field is populated only for derivatives markets.

13.5 SubscribeContracts

This layout allows to subscribe for new trades events. If no filter is applied all markets are subscribed. This guarantee the backward compatibility. If a filter is applied the subscription will return only the data belonging to the market highlighted into the filter. Data is returned in the NotifySubContracts.

Example: MarketID = 01 the subscription returns only trades belonging to the market 01. If I want receive trades on another market I have to submit another request. In general one request for each markets.

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

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.

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)
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

Field	Type	Length	Description
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)
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

Field	*Type*	*Length*	*Description*
			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 For cash markets: TTA=MTA Italian Equity TTI=MTA International Equity TAH=MTA After Hours Equity ETF=ETF Plus MTS=MTS Wholesale Bonds

Field	Type	Length	Description
			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 or 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 P = Exchange for Physical s = Basic Trade x = X-CPI

Field	Type	Length	Description
			c = CPI t = Strategy X-CPI i = Implied CPI r = Strategy CPI This field is populated only for derivatives markets.
TVTIC	string	16	Trading Venue Transaction Identification Code This field is populated only for derivatives markets.
Execution Source Code	string	1	Execution Source Code: W = Broker Desk (high touch) Y = Electronic C = Broker Provided Screen G = Sponsored Access / DMA H = Algo Trading Provider D = Other 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.

Field	Type	Length	Description
ContractDate	date	8	Transfer date (YYYYMMDD)
AbiCode	string	5	ABI member code (*ALL = non

Field	Type	Length	Description
			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)

13.8 NotifyContractTransfers

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

This layout returns the list of trade 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, T = client, blank if not confirmed)

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
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	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

Field	***Type***	***Length***	***Description***
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	16	Free text client information (ClientInfo) of deliver member set on IDEM trading platform. (*)
TransferDate	date	8	Date of the contract transfer made available by Clearing System
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. (*)

Field	*Type*	*Length*	*Description*
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

13.9 SubscribeContractTransfers

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

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

13.10 NotifySubContractTransfers

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

This layout returns new trade transfer events.

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, 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

Field	*Type*	*Length*	*Description*
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
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 set on IDEM trading platform. (*)
TransferDate	date	8	Date of the contract transfer

Field	***Type***	***Length***	***Description***
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

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.

Field	***Type***	***Length***	***Description***
ContractNumber	integer	10	Contract number assigned by Euronext Clearing
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)
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.

Field	***Type***	***Length***	***Description***
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 ot T = Assigned by Trader
ClientCode	string	9	Client code of deliver member set on IDEM trading platform (*)
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

Field	Type	Length	Description
			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 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.

Field	Type	Length	Description
ContractNumber	integer	10	Contract number assigned by Euronext Clearing
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 Garanzia)

13.15 InquireOpenCloseContractChanges

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

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 10 days before today)

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)

13.16 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.

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

Field	***Type***	***Length***	***Description***
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)
ReturnCode	string	4	Return Code
ClientInfo	string	12	Free text client information (optional) (*)
ClientCode	string	9	Client code (optional) (*)
SeriesId	string	30	Series name

Field	Type	Length	Description
MarketContractNumber	integer	10	Contract number assigned by the market
RequestDate	date	8	Date (YYYYMMDD) when the contract has been modified (up to 10 days before today)

13.17 SubscribeOpenCloseContractChanges

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

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

13.18 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.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	string	5	ABI member code (*ALL = non

Field	*Type*	*Length*	*Description*
			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
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)

Field	*Type*	*Length*	*Description*
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 10 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 Euronext Clearing
MarketId	string	2	Market identification code

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 10 days before today)
ContractDate (optional)	date	8	Contract date (YYYYMMDD)
GKMarket	string	100	Identifies the Clearing System where request has

Field	Type	Length	Description
			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)
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

Field	*Type*	*Length*	*Description*
			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)
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) (*)

Field	Type	Length	Description
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 10 days before today)

13.22 SubscribeClientCodeContractChanges

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

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

Field	*Type*	*Length*	*Description*
			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)
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

Field	Type	Length	Description
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
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 10 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.

Field	*Type*	*Length*	*Description*
MarketId	string	2	Market identification code
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.

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)

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
OrigContractNumber	integer	10	Original contract number before splitting In case of multiple separation, the original trade

Field	Type	Length	Description
			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
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.

Field	*Type*	*Length*	*Description*
ContractNumber	integer	10	Contract number assigned by Euronext Clearing
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 (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). (°)

Field	Type	Length	Description
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). (°)
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) (°)

Field	Type	Length	Description
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)

13.27 InquireSplitContracts

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

Field	Type	Length	Description
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 >

Field	***Type***	***Length***	***Description***
OrigContractNumber	integer	10	Original Contract number assigned by the Clearing House In case of multiple separation, the previous separated trade contract number is shown
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 (*)

Field	*Type*	*Length*	*Description*
ClientInfo1	string	16	Free text client information (*)
ContractNumber2	integer	10	New Contract number assigned by the Clearing House
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

Field	*Type*	*Length*	*Description*
ContractQuantity5	integer	8	Contract quantity
ClientCode5	string	9	Client Code (*)
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 (*)

Field	Type	Length	Description
RequestKey	Integer	28	Key of the Split
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.

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

13.30 NotifySubSplitContracts

Unique key for a Split Contract is: < RequestKey >

This layout returns new trades generated from a split.

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

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
ContractQuantity2	integer	8	Contract quantity

Field	***Type***	***Length***	***Description***
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 (*)
ClientInfo5	string	16	Free text client information (*)
ContractNumber6	integer	10	New Contract number assigned

Field	*Type*	*Length*	*Description*
			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
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.

Field	***Type***	***Length***	***Description***
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. GUARANTEES

14.1 InquireCollateralGuarantees

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

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

14.2 NotifyCollateralGuarantees

Unique key for a Collateral Guarantee is <ISINCode>

This layout returns the list of Collateral Guarantees.

Field	***Type***	***Length***	***Description***
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 SubscribeCollateralGuarantees

This layout allows to subscribe for new Collateral Guarantee events.

Field	*Type*	*Length*	*Description*
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.

Field	*Type*	*Length*	*Description*
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.

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 NotifyDepositedGuarantees

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)
DepositType	string	2	Deposit type (GD = government deposit, BD = equity deposit, CC = cash)

Field	Type	Length	Description
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 O = American Option E= European Option F = Future

Field	Type	Length	Description
Ineligibility	string	1	Inelegelibility flag (for bulk deposit only) The deposit cannot be used to margin
ReturnDate	date	8	Return date (YYYYMMDD) Rapresent 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 (*)

14.7 SubscribeDepositedGuarantees

This layout allows to subscribe for new Deposited Guarantee events.

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System

Field	Type	Length	Description
			where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

14.8 NotifySubDepositedGuarantees

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

This layout returns new Deposited Guarantee events.

Field	Type	Length	Description
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)
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

Field	Type	Length	Description
			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	Inelegelibility flag (for bulk deposit only) The deposit cannot be used to margin
ReturnDate	date	8	Return date (YYYYMMDD) Rapresent 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

Field	Type	Length	Description
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").

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

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

15. OPTION EXERCISE

15.1 SubmitEarlyExerciseRequest2

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

Field	***Type***	***Length***	***Description***
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)

15.2 InquireEarlyExercises

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)
RequestDate	date	8	Date (YYYYMMDD) when the contract has been modified (up to 10 days before today) (IOptional)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG

Field	Type	Length	Description
			(Cassa di Compensazione e Garanzia)

15.3 NotifyEarlyExercises

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

This layout returns the list of early exercise requests sent.

Field	Type	Length	Description
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
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)

Field	Type	Length	Description
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 been modified (up to 10 days before today) (IOptional)

15.4 SubscribeEarlyExercises

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

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

15.5 NotifySubEarlyExercises

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

This layout returns new early exercise request events.

Field	*Type*	*Length*	*Description*
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
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 (*)

Field	Type	Length	Description
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 been modified (up to 10 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

Field	Type	Length	Description
			Compensazione e Garanzia)

15.7 SubmitExByExRequest2

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

Field	Type	Length	Description
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)

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
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di

Field	Type	Length	Description
			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.

Field	Type	Length	Description
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
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

Field	Type	Length	Description
			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 / 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.

Field	*Type*	*Length*	*Description*
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.

Field	*Type*	*Length*	*Description*
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
PutCall	string	1	Put/Call option (P= put, C= call, blank)
ProductType	string	1	Derivative instrument Type

Field	Type	Length	Description
			(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 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.

Field	***Type***	***Length***	***Description***
MarketId	string	2	Market identification code
AbiCode	string	5	ABI member code (*ALL = non clearing members included)
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

Field	Type	Length	Description
			to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

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.

Field	Type	Length	Description
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)

Field	***Type***	***Length***	***Description***
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

15.14 SubscribeExerciseAtExpiry

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

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

Field	Type	Length	Description
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)

Field	***Type***	***Length***	***Description***
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

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)
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
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 Euronext Clearing assignments calculation procedure ends. Info ready signal is returned in the NotifySubAssignments.

Field	*Type*	*Length*	*Description*
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.

Field	*Type*	*Length*	*Description*
Text	string	200	Message text (*)

15.20 SubscribeAssignmentsSent

This layout allows to subscribe for new assignment events.

Field	*Type*	*Length*	*Description*
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.

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
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

16. CLEARING MESSAGES

16.1 SubscribeClearingMessages

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

Field	Type	Length	Description
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.

Field	Type	Length	Description
Description	string	200	Message text (*)
SequenceNumber	Integer	2	Sequence Number of the clearing message sent by Euronext Clearing
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.

Field	Type	Length	Description
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket =

Field	Type	Length	Description
			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.

Field	Type	Length	Description
Description	string	200	Message text (*)
SequenceNumber	Integer	2	Sequence Number of the clearing message sent by Euronext Clearing
Date	date	8	Business Date

16.5 SubscribeIntradayMarginCalls

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

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

16.6 NotifyIntradayMarginCalls

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

Field	***Type***	***Length***	***Description***
Description	string	200	Message text (*)

16.7 InquireIntradayMarginCallsSent

This layout allows to download the list of Intraday Margin Calls requested by Euronext Clearing during the day. Data is returned in the NotifyIntradayMarginCallsSent.

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

16.8 NotifyIntradayMarginCallsSent

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

This layout returns the list of Intraday Margin Calls requested by Euronext Clearing during the day.

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 Euronext Clearing. The Sequence Number is unique per Margin Call Type.

16.9 SubscribeIntradayMarginCallsSent

This layout allows to subscribe for new Intraday Margin Calls requested by Euronext Clearing.

Field	*Type*	*Length*	*Description*
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>

This layout returns new Intraday Margin Calls requested by Euronext Clearing.

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

Field	***Type***	***Length***	***Description***
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 Euronext Clearing. The Sequence Number is unique per Margin Call Type.

17. REPORTS

17.1 SubscribeReport

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

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

17.2 NotifyReport

Unique key for a Report is <InfoType, BusinessDate, FileType, PartecipantCode, GCPartecipantCode>

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

Field	***Type***	***Length***	***Description***
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 X = XML Z = ZIP

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Field	Type	Length	Description
PartecipantCode	string	4	Participant Code of the customer the report refers to
FileSize	integer	12	Size in bytes of the report
GCPartecipantCode	string	4	Participant Code of the GCM the report refers to (filled only if a GCM can download the report)

17.3 InquireZipReportData

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

Field	Type	Length	Description
InfoType	string	4	Type of report (See Appendix A)
Date	date	8	Date (YYYYMMDD)
FileType	string	1	P = PDF T = TXT X = XML Z = ZIP
PartecipantCode	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)

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

17.4 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.

Field	***Type***	***Length***	***Description***
TextBuffer	string	8096	Text buffer (*)

17.5 SubmitAbortInquireZipReportData

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

In the “Specification” field of the transactional response of the InquireZipReportData, in addition to the ack, also the indentification 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)

Field	Type	Length	Description
PartecipantCode	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)
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, PartecipantCode, GCPartecipantCode>

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
PartecipantCode	string	4	Participant Code of the customer the report refers to
FileSize	integer	12	Size in bytes of the report
GCPartecipantCode	string	4	Participant Code of the GCM the report refers to (filled only if a GCM can download the report)

18. SUB ACCOUNTS

18.1 SubmitSubAccountTransfer

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

Field	***Type***	***Length***	***Description***
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 be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

18.2 InquireSubAccountTransfers

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

Field	*Type*	*Length*	*Description*
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)

18.3 NotifySubAccountTransfers

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.

Field	*Type*	*Length*	*Description*
MarketId	string	2	Market identification code
AbiCode	string	5	ABI member code
RequestDate	date	8	Request date (YYYYMMDD)

Field	***Type***	***Length***	***Description***
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 = 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

Field	Type	Length	Description
RequestState	string	1	Status (P = processed)
RetCode	string	4	Return Code
PositionCounterValue	float	15.2	PositionCounterValue
SeriesId	string	30	Series name

18.4 SubscribeSubAccountTransfers

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

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

18.5 NotifySubSubAccountTransfers

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.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	string	5	ABI member code

Field	Type	Length	Description
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 = future)
ISINCode	string	12	The code which uniquely identifies a specific securities issue (International Securities Identification Number)
Quantity	integer	10	Quantity

Field	Type	Length	Description
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.

Field	Type	Length	Description
MarketId	string	2	Market identification code
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

Field	Type	Length	Description
			(Cassa di Compensazione e Garanzia)

18.7 SubmitSubAccountParameterChange

This layout allows to change an existing Sub Account.

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

18.8 InquireSubAccountParameters

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

Field	***Type***	***Length***	***Description***
AbiCode	string	5	ABI member code (*ALL = non clearing members included)
MarketId	string	2	Market identification 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)

18.9 NotifySubAccountParameters

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)

Field	Type	Length	Description
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
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.

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

18.11 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.

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 = 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

18.12 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.

Field	***Type***	***Length***	***Description***
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.

Field	***Type***	***Length***	***Description***
MarketId	string	2	Market identification code
AbiCode	string	5	ABI member code (*ALL = non clearing members included)

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Field	Type	Length	Description
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.

Field	Type	Length	Description
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 (*)

Field	Type	Length	Description
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>

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

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	string	5	ABI member code

Field	Type	Length	Description
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.

Field	Type	Length	Description
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

Field	Type	Length	Description
			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.

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)

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.

Field	Type	Length	Description
MarketId	string	2	Market identification code
AbiCode	string	5	ABI member code
SubAccountChangeTime	time	6	Modification time ((HHMMSS)

Field	Type	Length	Description
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)

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.

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)

18.22 SubmitSubAccountClientCodeLinkDelete

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

Field	Type	Length	Description
MarketId	string	2	Market identification code (mandatory)
AbiCode	string	5	ABI member code (mandatory)
ClientCode	string	9	Client code (mandatory) (°)

Field	*Type*	*Length*	*Description*
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.

Field	*Type*	*Length*	*Description*
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

Field	*Type*	*Length*	*Description*
			Compensazione e Garanzia)

19. 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.

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)
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 (Cassa di Compensazione e Garanzia)

19.2 SubmitGiveOutParameterChange

This layout allows to change an already existing Give Out

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)
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) (optional)
InactivationDate	date	8	Inactivation date (YYYYMMDD)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di

Field	Type	Length	Description
			Compensazione e Garanzia)

19.3 InquireGiveOutParameters

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 (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.

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)
GiveOutStatus	string	1	Status (A=Active, D=Inactive)
ShareClientCode	string	1	Share ClientCode (Y = share with

Field	***Type***	***Length***	***Description***
			receiver, N = don't share)

19.5 SubscribeGiveOutParameters

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.

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

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 (°)

Field	Type	Length	Description
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)
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 antoher 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

Field	Type	Length	Description
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
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)

19.8 SubmitTakeUpParameterChange

This layout allows to change an already existing Take Up.

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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)
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)

19.9 InquireTakeUpParameters

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

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*
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)
ShareClientCode	string	1	Share ClientCode (Y = share with

Field	Type	Length	Description
			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.

Field	Type	Length	Description
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.

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 (°)

Field	*Type*	*Length*	*Description*
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)

20. 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.

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 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.

Field	Type	Length	Description
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 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

Field	Type	Length	Description
			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)

20.3 SubmitStandardPortfolioParameterDelete

This layout allows to delete an existing Standard 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)

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>

This layout returns the list of Standard Portfolios.

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 by:

Field	Type	Length	Description
			<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, D=Inactive)

20.6 SubscribeStandardPortfolioParameters

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.

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

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20.7 NotifySubStandardPortfolioParameters

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.

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 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)

Field	Type	Length	Description
PortfolioStatus	string	1	Status (A=Active, R=Reversing, D=Inactive)

20.8 SubmitCustomPortfolioParameter

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.

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)

20.9 SubmitCustomPortfolioParameterChange

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)
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

Field	Type	Length	Description
			Compensazione e Garanzia)

20.11 InquireCustomPortfolioParameters

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

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)

20.12 NotifyCustomPortfolioParameters

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

This layout returns the list of Custom Portfolios.

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:

Field	Type	Length	Description
			<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, 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.

Field	Type	Length	Description
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.

Field	Type	Length	Description
PortfolioName	string	20	Portfolio Name

Field	Type	Length	Description
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).

Field	Type	Length	Description
MarketId	list	-	List of market identification codes
TradeLimitName	string	20	Trade Limit Name

Field	**Type**	**Length**	**Description**
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 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

Field	Type	Length	Description
			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.

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

Field	Type	Length	Description
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.

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)

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

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	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.

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

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)

Field	Type	Length	Description
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	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.

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

Field	Type	Length	Description
			Compensazione e Garanzia)

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.

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)
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 Euronext Clearing of trade which exceeded the limit
Side	string	1	Contract side (B = buy, S = sell) of the

Field	Type	Length	Description
			trade which exceeded the limit
AlarmTime	time	6	Alarm Time (HHMMSS)

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).

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
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)

Field	Type	Length	Description
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). 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.

Field	Type	Length	Description
MarketId	list	-	List of market identification codes
PositionLimitName	string	20	Position Limit Name

Field	***Type***	***Length***	***Description***
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	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)
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG

Field	Type	Length	Description
			(Cassa di Compensazione e Garanzia)

20.26 SubmitPositionLimitParameterDelete

This layout allows to delete an existing Position Limit.

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)
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.

Field	Type	Length	Description
MarketId	list	-	List of market identification codes
AbiCode	string	5	ABI member code (*ALL = non clearing members included)

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Field	Type	Length	Description
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
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

Field	Type	Length	Description
			(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, 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.

Field	Type	Length	Description
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.

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
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

Field	Type	Length	Description
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, R=Reversing, D=Inactive)

20.31 SubscribePositionLimitAlarms

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

Field	Type	Length	Description
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.

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)
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.

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)

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.

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)

20.35 SubmitMarginLimitParameterDelete

This layout allows to delete an existing Margin Limit.

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
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.

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
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 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.

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

Field	*Type*	*Length*	*Description*
			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, R=Reversing, D=Inactive)

20.40 SubscribeMarginLimitAlarms

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

Field	*Type*	*Length*	*Description*
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.

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
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.

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

Field	Type	Length	Description
PositionsDeltaList	list	-	List of positions to be added to the portfolio for the margin calculation. Share/Derivative record: <MarketId, Account Type, ABI Code, ISIN Code, Sub Account, Position Type, Quantity, Price> Bond record: <MarketId, Account Type, ABI Code, ISIN Code, Sub Account, Position Type, Quantity, Price, SpotSettlementDate, TermSettlementDate, TradeType, RepoRate> 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.

Field	Type	Length	Description
commonEsTotalMargin	float	16.6	Firm and client total margin

Field	***Type***	***Length***	***Description***
mvp_add_mrg_c	float	16.6	Additional margin client – Corporate Instruments
mvp_mtm_mrg_c	float	16.6	Mark-to-market client - Corporate Instruments
total_mrg_c	float	16.6	Total Margin Requirement client
es_settl_addon_c	float	16.6	Settlement add-on client - Government Instruments
es_deco_addon_c	float	16.6	Decorrelation add-on client - Government Instruments
es_idio_addon_c	float	16.6	Idiosyncratic/Concentration add-on client - Government Instruments
es_repo_addon_c	float	16.6	Repo Concentration add-on client - Government Instruments
es_deco_addon_f	float	16.6	Decorrelation add-on firm - Government Instruments
es_idio_addon_f	float	16.6	Idiosyncratic/Concentration add-on firm - Government Instruments
es_settl_addon_f	float	16.6	Settlement add-on firm - Government Instruments
total_mrg_f	float	16.6	Total Margin Requirement firm
es_mtm_mrg_f	float	16.6	Mark-to-market firm - Government Instruments
mvp_mtm_mrg_f	float	16.6	Mark-to-market firm - Corporate Instruments
es_add_mrg_f	float	16.6	Additional margin firm - Government Instruments

Field	*Type*	*Length*	*Description*
mvp_add_mrg_f	float	16.6	Additional margin firm - Corporate Instruments
es_repo_addon_f	float	16.6	Repo Concentration add-on firm - Government Instruments
es_mtm_mrg_c	float	16.6	Mark-to-market client - Government Instruments
es_add_mrg_c	float	16.6	Additional margin client - Government Instruments000
MarginValue	float	16.6	Result of the margin calculation

21. STOP BUTTON EVENT

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.

Field	*Type*	*Length*	*Description*
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.

Field	*Type*	*Length*	*Description*
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.

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)

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.

Field	*Type*	*Length*	*Description*
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)

22. EMAIL NOTIFICATIONS

22.1 InquireEmailNotifications

This layout allows to download the list of email addresses set . Data is returned in the NotifyEmailNotifications.

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

22.2 SubmitEmailNotifications

This layout allows to set the email addresses that will be used by the system.

Field	***Type***	***Length***	***Description***
Email1	string	50	Email address
Email2	string	50	Email address
Email3	string	50	Email address
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

22.3 NotifyEmailNotifications

Unique key is <PartecipantCode>

This layout returns the email addresses set.

Field	*Type*	*Length*	*Description*
ParticipantCode	string	4	Participant Code of the customer
Email1	string	50	Email address
Email2	string	50	Email address
Email3	string	50	Email address

22.4 InquireStandardNotifications

This layout allows to download the list of emails set against a subscription. Data is returned in the NotifyEmailNotifications.

Field	*Type*	*Length*	*Description*
SubscriptionName	string	30	Name of the subscription. Subscription allowed: SubscribeClearingMessages SubscribeAssignmentsSent SubscribeIntradayMarginCallsSent SubscribePositions
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

22.5 SubmitStandardNotifications

This layout allows to set the email for a subscription.

Field	Type	Length	Description
SubscriptionName	string	30	Name of the subscription. Subscription allowed: SubscribeClearingMessages SubscribeAssignmentsSent SubscribeIntradayMarginCallsSent SubscribePositions
Enable	string	1	Enable flag: Y/N
EmailList	string	30	Email addresses: [Email1,Email2,Email3] Ie. Email1,,Email3 Empty as default value Empty to clean up the EmailList
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

22.6 NotifyStandardNotifications

Unique key is <ParticipantCode,SubscriptionName>

This layout returns the email addresses linked to a Subscription.

Field	Type	Length	Description
PartecipantCode	String	4	Participant Code of the customer
SubscriptionName	string	30	Name of the subscription.

Field	Type	Length	Description
EmailList	string	30	Email addresses: [Email1,Email2,Email3] Ie. Email1,,Email3

22.7 InquireRiskNotifications

This layout allows to download the list of emails set against a MarginLimitName. Data is returned in the NotifyEmailNotifications.

Field	Type	Length	Description
SubscriptionName	String	30	Name of the subscription. Subscription allowed: SubscribeMarginLimitAlarms
MarginLimitName	String	20	Margin Limit Name
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

22.8 SubmitRiskNotifications

This layout allows to set the email for a MarginLimitName.

Field	Type	Length	Description
SubscriptionName	String	30	Name of the subscription. Subscription allowed:

Field	*Type*	*Length*	*Description*
			SubscribeMarginLimitAlarms
Enable	String	1	Enable flag: Y/N
MarginLimitName	String	20	Margin Limit Name
Limit1ToEmailList	String	100	Email addresses: [Email1,Email2,Email3] Ie. Email1,,Email3 Empty as default value Empty to clean up the EmailList
Limit2ToEmailList	String	100	Email addresses: [Email1,Email2,Email3] Ie. Email1,,Email3 Empty as default value Empty to clean up the EmailList
Limit3ToEmailList	String	100	Email addresses: [Email1,Email2,Email3] Ie. Email1,,Email3 Empty as default value Empty to clean up the EmailList
GKMarket	string	100	Identifies the Clearing System where request has to be sent. GKMarket = CCG (Cassa di Compensazione e Garanzia)

22.9 NotifyRiskNotifications

Unique key is < PartecipantCode,SubscriptionName,MarginLimitName>

This layout returns the email addresses linked to the MarginLimitName.

Field	***Type***	***Length***	***Description***
PartecipantCode	string	4	Participant Code of the customer
SubscriptionName	String	30	Name of the subscription.
Enable	string	1	Enable flag: Y/N
MarginLimitName	string	20	Margin Limit Name
Limit1ToEmailList	string	100	Email addresses: [Email1,Email2,Email3]
Limit2ToEmailList	string	100	Email addresses: [Email1,Email2,Email3]
Limit3ToEmailList	string	100	Email addresses: [Email1,Email2,Email3]

23. 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 Euronext Clearing.

For this reason, for any update about the list of allowed clearing reports, customers can refer to Euronext Clearing 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

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